

QuantumRisk CMBS Property Risk Analytics

Deal Reports

Dec-10

CSFB 2005-C2

QuantumRisk Deal Risk Analytics

CSFB 2005-C2

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Deal Summary

Deal Underwater?	39.1% or \$507,511,305			Approx. Wt. Loan Age		6 yrs 11 mths
Deal Properties	Reported Original	Reported Current	Change in Statistic	Wt. Local City MSA (%)	Variance to Local	Local City MSA (\$)
Wt. Cap Rates	7.29%	5.16%	-29.3%	5.46%	-5.6%	
Wt. LTV	0.73	0.78	6.2%	0.64	20.6%	
Wt. DSCR	1.64	1.27	-22.5%	1.42	-11.0%	
Wt. Occupancy	94.32%	85.85%	-9.0%	89.85%	-4.5%	
Wt. Appraisal		92.87%		56.42%	64.6%	789,906,573
Default Rate		0.00%		5.29%		
Expected Loss				0.62%		8,057,634

Comments
Deal's Cap Rate is lower 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	1,289,360,244	99.38%	1,281,302,610	98.76%	1,273,244,976	98.14%
A-3	225458RR1	\$107,275,000	\$104,877,299	AAA		Aaa		935,155,392	927,097,758	71.46%	919,040,124	70.84%	910,982,490	70.22%
A-4	225458RT7	\$365,026,000	\$365,026,000	AAA		Aaa		830,278,093	822,220,459	63.37%	814,162,825	62.75%	806,105,191	62.13%
A-AB	225458RS9	\$74,464,000	\$65,281,000	AAA		Aaa		465,252,093	457,194,459	35.24%	449,136,825	34.62%	441,079,191	34.00%
A-J	225458RX8	\$110,350,000	\$110,350,000	AAA		Aaa		399,971,093	391,913,459	30.21%	383,855,825	29.59%	375,798,191	28.97%
A-MFL	225458RV2	\$80,000,000	\$80,000,000	AAA		Aaa		289,621,093	281,563,459	21.70%	273,505,825	21.08%	265,448,191	20.46%
A-MFX	225458RW0	\$80,508,000	\$80,508,000	AAA		Aaa		209,621,093	201,563,459	15.54%	193,505,825	14.91%	185,448,191	14.29%
B	225458RY6	\$30,095,000	\$30,095,000	AA		Aa2		129,113,093	121,055,459	9.33%	112,997,825	8.71%	104,940,191	8.09%
C	225458RZ3	\$16,051,000	\$16,051,000	AA-		Aa3		99,018,093	90,960,459	7.01%	82,902,825	6.39%	74,845,191	5.77%
D	225458SA7	\$28,089,000	\$28,089,000	A		A2		82,967,093	74,909,459	5.77%	66,851,825	5.15%	58,794,191	4.53%
E	225458SB5	\$18,057,000	\$18,057,000	A-		A3		54,878,093	46,820,459	3.61%	38,762,825	2.99%	30,705,191	2.37%
F	225458SC3	\$20,064,000	\$20,064,000	BBB+		Baa1		36,821,093	28,763,459	2.22%	20,705,825	1.60%	12,648,191	0.97%
G	225458SD1	\$16,050,000	\$8,037,172	BBB		Baa2		16,757,093	8,699,459	0.67%	641,825	0.05%	(7,415,809)	-0.57%
TM	225458SQ2	\$9,000,000	\$8,719,921					8,719,921	662,287	0.05%	(7,395,347)	-0.57%	(15,452,981)	-1.19%
Total		\$1,400,135,000	\$1,297,417,878					Expected Loss	8,057,634	0.62%	16,115,268	1.24%	24,172,902	1.86%
			92.66%					Appraisal Loss	507,511,305	39.12%	507,511,305	39.12%	507,511,305	39.12%
								Total Loss	515,568,939	39.74%	523,626,573	40.36%	531,684,207	40.98%

										Asset Average										
										6.91%	5.43%	0.71	0.79	1.79	1.47	94.06%	87.38%	96.92%	\$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	\$151,296,596	\$200,000,000	\$66,500,000		10.24%		2.28		0.84			86.00%	33.25%	\$0
2	390 Park Avenue	New York	NY	10022	OF	\$110,000,000	\$106,009,280	\$150,000,000	\$150,000,000	5.57%	4.89%	0.73	0.71	1.15	1.35	100.00%	100.00%	100.00%	\$0	
3	American Express Building	New York	NY	10006	OF	\$75,000,000	\$70,835,261	\$94,000,000	\$94,000,000	7.41%	5.37%	0.80	0.75	1.33	1.28	96.00%	86.00%	100.00%	\$0	
4	Washington Mutual Irvine Campus	Irvine	CA	92614	OF	\$106,000,000	\$55,400,000	\$145,000,000	\$66,750,000		3.74%	0.73	0.83	0.92	100.00%	40.00%	46.03%	100.00%	\$0	
5	Manhattan Town Center	Manhattan	KS	66502	RT	\$33,000,000	\$30,248,851	\$45,700,000	\$45,700,000	7.22%	5.45%	0.72	0.66	1.47	1.48	89.00%	90.00%	100.00%	\$0	
6	Yorktown Apartments	Houston	TX	77056	MF	\$29,100,000	\$27,456,445	\$36,500,000	\$32,500,000	6.84%	4.70%	0.80	0.84	1.28	1.04	88.00%	89.00%	89.04%	\$0	
7	Elk Grove Marketplace	Elk Grove	CA	95624	RT	\$26,900,000	\$24,692,195	\$37,870,000	\$36,100,000		5.32%	0.71	0.68		1.40	99.00%	99.00%	95.33%	\$0	
8	414 North Orleans	Chicago	IL	60610	OF	\$23,130,000	\$22,274,822	\$30,000,000	\$30,000,000	6.04%	6.10%	0.77	0.74	1.16	1.56	100.00%	93.00%	100.00%	\$0	
9	Rhodes Ranch Town Center	Las Vegas	NV	89113	RT	\$21,500,000	\$20,695,583	\$26,940,000	\$26,940,000		4.96%	0.80	0.77		1.23	85.00%	83.00%	100.00%	\$0	
10	Plaza 600	Seattle	WA	98101	OF	\$22,000,000	\$20,177,831	\$38,500,000	\$38,500,000	7.12%	3.09%	0.57	0.52	1.84	1.60	80.00%	75.00%	100.00%	\$0	
11	Indigo On Forest Apartments	Dallas	TX	75243	MF	\$37,000,000	\$20,014,800	\$47,500,000	\$25,760,000	7.32%	0.69%	0.78	0.78	3.30	0.67	89.00%	54.00%	54.23%	\$0	
12	Southlake Pavilion I & II	Morrow	GA	30260	RT	\$19,950,000	\$19,170,066	\$28,400,000	\$28,400,000	7.32%	5.44%	0.70	0.68	1.53	1.52	96.00%	98.00%	100.00%	\$0	
13	820 Orleans	Chicago	IL	60610	OF	\$18,200,000	\$17,527,097	\$23,900,000	\$23,900,000	6.51%	2.30%	0.76	0.73	1.26	0.66	98.00%	71.00%	100.00%	\$0	
14	Hartford Place Apartments	Atlanta	GA	30309	MF	\$18,275,000	\$16,657,956	\$23,000,000	\$23,000,000	6.60%	1.63%	0.79	0.72	1.24	0.41	91.00%	87.00%	100.00%	\$0	
15	350 North Lasalle	Chicago	IL	60610	OF	\$17,250,000	\$16,612,221	\$25,000,000	\$25,000,000	6.65%	5.10%	0.69	0.66	1.43	1.46	93.00%	98.00%	100.00%	\$0	
16	152 Madison Avenue	New York	NY	10010	OF	\$16,100,000	\$15,008,602	\$20,500,000	\$20,500,000		10.10%	0.79	0.73		1.82	97.00%	97.00%	100.00%	\$0	
17	Royal Pointe Apartments	Virginia Beach	VA	23464	MF	\$15,600,000	\$14,812,939	\$19,525,000	\$19,525,000	6.46%	5.12%	0.80	0.76	1.23	1.30	96.00%	96.00%	100.00%	\$0	
18	Five Star Plaza	Rocklin	CA	95677	RT	\$15,000,000	\$14,067,819	\$20,000,000	\$7,950,000		6.79%	0.75	1.77		0.69	100.00%	53.00%	39.75%	\$0	
19	The Bluffs Of Berkshire	Austin	TX	78744	MF	\$14,560,000	\$13,737,658	\$18,200,000	\$18,200,000	7.49%	2.93%	0.75	1.39	0.73	0.90	100.00%	84.00%	100.00%	\$0	
20	42 Magnolia Apartments	Columbia	SC	29602	MF	\$13,700,000	\$13,126,854	\$17,350,000	\$17,350,000	7.51%	4.75%	0.79	0.76	1.48	1.25	95.00%	98.00%	100.00%	\$0	
21	Office Depot Shopping Center	Laurel	MD	20707	RT	\$13,600,000	\$12,400,904	\$17,000,000	\$17,000,000		2.78%	0.80	0.73		1.03	100.00%	93.00%	100.00%	\$0	
22	Blackhawk Trails Apartments	Madison	WI	53717	MF	\$13,000,000	\$12,205,307	\$20,350,000	\$20,100,000	5.19%	4.79%	0.64	0.61	1.27	1.54	86.00%	91.00%	98.77%	\$0	
23	6200 Gessner Apartments	Houston	TX	77036	MF	\$12,500,000	\$12,150,000	\$23,700,000	\$13,500,000	7.54%	4.54%	0.77	0.93	2.75	1.36	84.00%	86.00%	54.85%	\$0	
24	Newport Apartments	Tampa	FL	33615	MF	\$12,850,000	\$12,120,372	\$17,400,000	\$17,400,000	6.47%	2.80%	0.74	0.70	1.31	0.75	95.00%	80.00%	100.00%	\$0	
25	Pizza Mayor	Torrance	CA	90505	RT	\$12,000,000	\$11,513,392	\$15,000,000	\$15,000,000	7.39%	5.70%	0.80	0.77	1.41	1.45	100.00%	99.00%	100.00%	\$0	
26	Rockford Crossings Shopping Center	Rockford	IL	61107	RT	\$11,440,000	\$10,883,976	\$14,350,000	\$14,350,000	7.69%	2.47%	0.80	0.73	1.45	0.62	100.00%	62.00%	100.00%	\$0	
27	6400 Goldsboro Road	Bethesda	MD	20817	OF	\$11,100,000	\$10,481,408	\$14,900,000	\$14,900,000	6.29%	7.79%	0.75	0.70	1.26	2.08	100.00%	100.00%	100.00%	\$0	
28	148 Madison Avenue	New York	NY	10010	OF	\$11,000,000	\$10,254,324	\$15,100,000	\$15,100,000		7.49%	0.73	0.68		1.94	91.00%	99.00%	100.00%	\$0	
29	Alexandria Power Center	Alexandria	LA	71301	RT	\$10,400,000	\$9,948,714	\$13,000,000	\$13,000,000	10.14%	6.86%	0.80	0.77	1.80	1.62	86.00%	84.00%	100.00%	\$0	
30	311 West Superior	Chicago	IL	60610	OF	\$9,915,000	\$9,548,416	\$13,000,000	\$13,000,000	8.71%	5.81%	0.76	0.73	1.69	1.50	100.00%	81.00%	100.00%	\$0	
31	Frontier Properties	Carson City	NV	89701	MU	\$10,000,000	\$9,519,143	\$14,100,000	\$14,100,000	9.80%	8.37%	0.71	0.68	1.99	2.26	94.00%	88.00%	100.00%	\$0	
32	Union Woods	Midvale	UT	84047	OF	\$10,000,000	\$9,286,854	\$12,500,000	\$12,500,000	6.20%	6.96%	0.79	0.74	1.16	1.73	80.00%	100.00%	99.21%	\$0	
33	The Reserve At Lakeshore	Chattanooga	TN	37415	MF	\$9,700,000	\$9,215,872	\$13,100,000	\$14,000,000	6.01%	7.38%	0.74	0.66	1.19	2.08	85.00%	92.00%	106.87%	\$0	
34	400 West Erie	Chicago	IL	60610	OF	\$9,535,000	\$9,182,465	\$12,150,000	\$12,150,000	5.70%	5.31%	0.78	0.76	1.07	1.34	100.00%	89.00%	100.00%	\$0	
35	Foods CO	San Francisco	CA	94103	RT	\$10,000,000	\$9,136,252	\$15,000,000	\$14,000,000		5.19%	0.67	0.65		1.44	100.00%	100.00%	93.33%	\$0	
36	Poway Plaza	Poway	CA	92064	RT	\$9,000,000	\$8,914,876	\$15,200,000	\$15,200,000	6.95%	4.77%	0.59	0.59	1.74	1.67	93.00%	88.00%	100.00%	\$0	
37	First Place Office Building	Tyler	TX	75702	OF	\$9,400,000	\$8,581,533	\$12,475,000	\$12,475,000	9.55%	7.32%	0.75	0.69	1.87	1.91	99.00%	87.00%	100.00%	\$0	
38	The Crossings On Kirby	Houston	TX	77030	MF	\$8,880,000	\$8,375,790	\$11,100,000	\$11,100,000	7.30%	5.68%	0.80	0.75	1.36	1.41	87.00%	97.00%	100.00%	\$0	
39	Sunchase Apartments	Bradenton	FL	34209	MF	\$8,560,000	\$8,073,960	\$10,700,000	\$10,700,000	7.08%	3.66%	0.80	0.75	1.32	0.91	95.00%	82.00%	100.00%	\$0	
40	Benchmark Apartments	Irving	TX	75038	MF	\$8,400,000	\$7,923,045	\$10,500,000	\$10,500,000	7.47%	3.93%	0.80	0.75	1.39	0.98	95.00%	89.00%	100.00%	\$0	
41	Sony Computer Entertainment Building	San Diego	CA	92121	OF	\$8,500,000	\$7,806,247	\$12,800,000	\$15,000,000		5.26%	0.66	0.52		1.83	100.00%	100.00%	117.19%	\$0	
42	Arrowhead Apt / Bluffview Townhouses	La Crosse	WI	54601	MF	\$8,200,000	\$7,485,379	\$10,330,000	\$10,025,000	7.81%	4.19%	0.79	0.75	1.47	1.52	91.00%	97.00%	97.05%	\$0	
43	Brittany Square Apartments	Rosenberg	TX	75471	MF	\$8,100,000	\$7,388,389	\$10,500,000	\$10,500,000	7.88%	3.60%	0.77	0.70	1.51	0.92	87.00%	74.00%	100.00%	\$0	
44	Sp - 750 North Orleans	Chicago	IL	60610	OF	\$7,670,000	\$7,386,419	\$11,220,000	\$11,220,000	6.26%	4.84%	0.68	0.66	1.35	1.40	83.00%	80.00%	100.00%	\$0	
45	Meridian At Orange Retail	Orange	CA	92688	RT	\$7,500,000	\$7,117,010	\$12,300,000	\$12,300,000	5.71%	3.96%	0.61	0.58	1.38	1.27	100.00%	84.00%	100.00%	\$0	
46	Zanesville Country Fair Shopping Center	Zanesville	OH	43701	RT	\$7,600,000	\$6,999,888	\$9,800,000	\$9,800,000	7.30%	6.27%	0.78	0.71	1.35	1.55	94.00%	93.00%	100.00%	\$0	
47	Lofts Canal Walk Phase I Apartments	Richmond	VA	23223	MF	\$7,400,000	\$6,748,715	\$9,400,000	\$9,400,000	7.82%	5.21%	0.79	0.72	1.47	1.31	94.00%	92.00%	100.00%	\$0	
48	Southgate Estates MHP	Bloomington	IL	61704	MF	\$6,900,000	\$6,364,603	\$10,000,000	\$4,550,000	6.65%	6.12%	0.69	1.40	1.41	1.18	94.00%	90.00%	45.50%	\$0	
49	Bridgeport Landing	University Place	WA	98466	MU	\$6,600,000	\$6,074,988	\$8,800,000	\$8,800,000	7.57%	4.45%	0.75	0.69	1.47	1.15	95.00%	91.00%	100.00%	\$0	
50	Diagonal Marketplace	Longmont	CO	80501	RT	\$6,100,000	\$5,759,199	\$9,200,000	\$9,200,000	7.27%	5.25%	0.66	0.63	1.66	1.60	100.00%	92.00%	100.00%	\$0	
51	Foley Towne Square	Fenton	MI	48430	RT	\$6,000,000	\$5,704,503	\$7,500,000	\$3,500,000	7.57%	2.58%	0.80	1.63	1.34	0.43	89.00%	88.00%	46.67%	\$0	
52	Plymouth Industrial Center	Plymouth	MI	48170	IN	\$8,000,000	\$5,597,974	\$14,000,000	\$14,000,000	11.05%	5.39%	0.57	0.40	1.90	1.85	72.00%	69.00%	100.00%	\$0	
53	Highwood Village Apartments	Goffstown	NH	03045	MF	\$6,100,000	\$5,588,662	\$7,700,000	\$7,700,000	6.88%	3.83%	0.79	0.73	1.28	0.95	98.00%	100.00%	100.00%	\$0	
54	Lighthouse Square	Groton	CT	06340	RT	\$5,450,000	\$5,143,179	\$7,100,000	\$7,100,000		1.46%	0.77	0.72		0.56	97.00%	83.00%	100.00%		

						Asset Average													
		\$1,295,521,738	\$1,297,381,533	\$1,974,945,000	\$1,567,288,057	6.91%	5.43%	0.71	0.79	1.79	1.47	94.06%	87.38%	96.92%	\$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	River Rock Apartments	Missoula	MT	59802	MF	\$4,000,000	\$3,617,389	\$5,400,000	\$4,400,000	5.83%	5.98%	0.74	0.67	1.21	1.65	94.00%	96.00%	100.00%	\$0
79	Islander MHP	Bainbridge Island	WA	98110	MF	\$3,880,000	\$3,548,895	\$5,400,000	\$5,400,000		4.72%	0.72	0.66	1.25	1.00%	100.00%	100.00%	100.00%	\$0
80	2775 Shermer	Northbrook	IL	60062	IN	\$4,000,000	\$3,547,078	\$5,450,000	\$5,450,000		6.27%	0.73	0.65	1.50	100.00%	100.00%	100.00%	100.00%	\$0
81	Preston Alpha Shopping Center	Dallas	TX	75240	RT	\$3,800,000	\$3,497,785	\$4,800,000	\$4,800,000	9.56%	3.47%	0.79	0.73	1.62	1.17	100.00%	74.00%	100.00%	\$0
82	East Point Village Shopping Center	Dunn	NC	28334	RT	\$4,000,000	\$3,491,872	\$5,100,000	\$5,100,000		6.26%	0.78	0.68	1.41	97.00%	100.00%	100.00%	100.00%	\$0
83	Wood Forest Apartments	Nacogdoches	TX	75965	MF	\$3,900,000	\$3,483,176	\$4,900,000	\$6,100,000	9.80%	5.00%	0.80	0.57	1.27	1.92	97.00%	94.00%	124.49%	\$0
84	Springhill Suites Inn Lawton	Lawton	OK	73501	LO	\$3,825,000	\$3,417,430	\$6,700,000	\$6,700,000	10.62%	8.81%	0.57	0.51	2.32	1.92		83.00%	100.00%	\$0
85	Lakefront II	Hunt Valley	MD	21030	IN	\$3,700,000	\$3,405,444	\$5,100,000	\$5,200,000	10.50%	6.18%	0.73	0.65	2.07	1.65	90.00%	94.00%	101.96%	\$0
86	Bell & Grand Mini Storage	Surprise	AZ	85374	MF	\$3,585,000	\$3,303,494	\$5,600,000	\$5,600,000		7.11%	0.64	0.59	1.59	1.39	88.00%	72.00%	100.00%	\$0
87	Mallard Landing Apartments	Marion	OH	43302	MF	\$3,600,000	\$3,266,635	\$4,550,000	\$4,550,000		7.19%	0.79	0.72	1.38	1.00%	91.00%	93.00%	100.00%	\$0
88	4035 Premier Drive	High Point	NC	27265	OF	\$3,600,000	\$3,216,580	\$4,750,000	\$4,750,000	6.99%	7.00%	0.76	2.01	1.25	0.84	88.00%	65.00%	33.68%	\$0
89	Western View On The Hill Apartments	Chillicothe	OH	45601	MF	\$3,525,000	\$3,215,883	\$4,500,000	\$4,500,000	8.96%	5.44%	0.78	0.71	1.66	1.34	87.00%	89.00%	100.00%	\$0
90	Irongate Village Shopping Center	Richmond	VA	23234	RT	\$3,360,000	\$3,069,037	\$4,300,000	\$4,200,000	8.49%	1.68%	0.78	0.73	1.55	1.20	100.00%	93.00%	97.67%	\$0
91	Cypress Run Plaza	Smithfield	VA	23430	RT	\$3,500,000	\$3,068,538	\$4,670,000	\$4,670,000		4.13%	0.75	0.66	1.01	100.00%	88.00%	100.00%	100.00%	\$0
92	Woodland Plaza Shopping Center	Glendale	AZ	85308	RT	\$3,350,000	\$3,045,508	\$4,575,000	\$4,575,000	8.31%	5.19%	0.73	0.67	1.68	1.40	97.00%	91.00%	100.00%	\$0
93	Bp Providence Apartments	Dallas	TX	75243	MF	\$6,400,000	\$3,044,200	\$8,000,000	\$4,600,000	6.22%	1.96%	0.80	0.66	3.11	1.66	80.00%	64.00%	57.50%	\$0
94	State Farm Facility	Fort Worth	TX	76116	OF	\$3,111,550	\$2,952,041	\$4,170,000	\$1,539,752	3.76%	3.76%	0.75	1.92	8.85	81.00%	100.00%	94.48%	\$0	
95	Fiesta Center II	Columbus	OH	43221	RT	\$3,100,000	\$2,846,033	\$4,200,000	\$3,750,000	6.06%	4.79%	0.74	0.76	1.21	1.13	100.00%	91.00%	89.29%	\$0
96	622 - 624 Davis Street	Evanston	IL	60201	MU	\$3,075,000	\$2,787,122	\$4,500,000	\$4,500,000		6.21%	0.68	0.62	1.73	83.00%	100.00%	100.00%	100.00%	\$0
97	Elm Street Bldg	Manchester	NH	03101	OF	\$3,000,000	\$2,767,794	\$4,125,000	\$4,125,000	9.39%	6.16%	0.73	0.67	1.82	1.59	95.00%	97.00%	100.00%	\$0
98	Regal Pointe Apartments	Houston	TX	77096	MF	\$3,000,000	\$2,742,056	\$3,780,000	\$3,780,000	7.94%	9.18%	0.79	0.73	1.46	1.69	91.00%	94.00%	100.00%	\$0
99	Consolidated Metco Building	Canton	NC	28716	IN	\$3,150,000	\$2,641,665	\$5,400,000	\$5,400,000	9.15%	7.29%	0.58	0.49	1.97	2.09	100.00%	100.00%	100.00%	\$0
100	Sunrise Apartments	Tacoma	WA	98404	MF	\$2,858,000	\$2,609,630	\$3,800,000	\$3,800,000	5.70%	7.05%	0.75	0.69	1.10	1.80	93.00%	97.00%	100.00%	\$0
101	North Plaza Shopping Center	Rockingham	NC	28379	RT	\$2,500,000	\$2,372,290	\$3,150,000	\$3,150,000	7.59%	5.25%	0.79	0.75	1.42	1.31	88.00%	81.00%	100.00%	\$0
102	3333 Bellway Place	Houston	TX	77043	OF	\$2,400,000	\$2,200,000	\$3,200,000	\$2,200,000	7.83%	3.73%	0.75	0.69	1.43	0.91	100.00%	62.00%	100.00%	\$0
103	Country Air Mobile Home Park	Simpsonville	SC	29680	MF	\$0	\$2,192,925	\$2,500,000	\$2,110,320		4.70%	1.04	1.36			75.00%	144.00%	100.00%	\$0
104	770 Middle Neck Road	Great Neck	NY	11024	RT	\$2,300,000	\$2,115,530	\$3,500,000	\$3,500,000	10.27%	4.03%	0.66	0.60	2.24	1.76	100.00%	88.00%	100.00%	\$0
105	Forest Plaza	Fond Du Lac	WI	54935	RT	\$2,375,000	\$2,089,539	\$3,570,000	\$3,550,000		3.42%	0.67	0.59	1.35	1.00%	100.00%	100.00%	99.44%	\$0
106	172 Dyckman Street	New York	NY	10040	RT	\$2,250,000	\$2,017,924	\$3,900,000	\$3,900,000	8.82%	10.75%	0.58	0.52	2.46	4.01	100.00%	100.00%	100.00%	\$0
107	Safeway Center At Lambertson Lakes	Thornton	CO	80229	RT	\$2,200,000	\$2,010,908	\$3,000,000	\$3,000,000		3.94%	0.73	0.67	1.60	100.00%	91.00%	100.00%	100.00%	\$0
108	Curtiss Wright IV	Richmond Heights	OH	44143	OF	\$2,174,880	\$1,985,004	\$2,900,000	\$1,313,990	8.46%	14.29%	0.75	1.51	1.68	1.72	91.00%	95.00%	100.00%	\$0
109	Food Lion Center	Conway	SC	29526	RT	\$2,250,000	\$1,981,740	\$3,100,000	\$3,060,000	7.88%	3.05%	0.73	0.65	1.44	1.10	95.00%	93.00%	98.71%	\$0
110	Douglas Pointe II Apartments	Hammond	IN	46320	MF	\$2,150,000	\$1,979,288	\$4,900,000	\$4,900,000	5.36%	5.82%	0.44	0.40	1.78	2.58	88.00%	97.00%	100.00%	\$0
111	Three Fountains Plaza	West Columbia	SC	29170	RT	\$2,080,000	\$1,895,139	\$2,600,000	\$2,600,000	9.59%	6.26%	0.80	0.73	1.71	1.49	100.00%	100.00%	100.00%	\$0
112	Office Depot Murfreesboro	Murfreesboro	TN	37129	RT	\$1,825,000	\$1,825,000	\$3,400,000	\$3,400,000		6.22%	0.54	0.54	2.81	100.00%	100.00%	100.00%	100.00%	\$0
113	Sunrise Terrace MHP	University Place	WA	98467	MF	\$1,925,000	\$1,768,082	\$2,400,000	\$2,400,000	8.35%	8.10%	0.80	0.74	1.49	1.73	100.00%	100.00%	100.00%	\$0
114	4830 Hollywood Boulevard	Los Angeles	CA	90027	RT	\$2,000,000	\$1,761,406	\$3,450,000	\$3,450,000	8.33%	8.19%	0.58	0.51	1.93	2.53	100.00%	100.00%	100.00%	\$0
115	Hyde Park Apartments	Houston	TX	77006	MF	\$1,900,000	\$1,739,501	\$2,380,000	\$2,380,000	8.60%	2.94%	0.80	0.73	1.54	1.06	95.00%	89.00%	100.00%	\$0
116	Islander Apartments	Kansas City	MO	64116	MU	\$1,900,000	\$1,657,389	\$2,400,000	\$2,400,000	10.76%	5.81%	0.79	0.69	1.83	1.31	88.00%	99.00%	100.00%	\$0
117	Villa Bonita Apartments	Sherman Oaks	CA	91403	MF	\$1,800,000	\$1,642,368	\$6,750,000	\$6,750,000	5.27%	4.88%	0.27	0.24	3.02	3.74	97.00%	97.00%	100.00%	\$0
118	Buckingham Village MHP	Universal City	TX	78148	MF	\$1,880,000	\$1,636,284	\$2,370,000	\$2,200,000	6.51%	5.55%	0.79	0.74	1.10	1.16	89.00%	84.00%	92.83%	\$0
119	727 Fairview Drive	Carson City	NV	89701	OF	\$1,750,000	\$1,616,216	\$2,750,000	\$2,750,000	7.76%	5.30%	0.64	0.59	1.68	1.53	100.00%	89.00%	100.00%	\$0
120	Mezore Mobile Manor	West Columbia	SC	26169	MF	\$0	\$1,547,998	\$2,475,000	\$2,475,000		13.30%	1.36	2.08			75.00%	72.73%	100.00%	\$0
121	Office Depot Millford	Millford	OH	45150	RT	\$1,500,000	\$1,500,000	\$2,780,000	\$2,780,000		5.74%	0.54	0.54	2.58	100.00%	100.00%	100.00%	100.00%	\$0
122	Columbia Village Shopping Center	Boise	ID	83706	RT	\$1,600,000	\$1,484,355	\$2,000,000	\$1,000,000	6.80%	4.80%	0.80	1.48	1.25	1.00%	86.00%	78.00%	50.00%	\$0
123	North Street Townhouses	New Britain	CT	06095	MF	\$1,615,000	\$1,481,172	\$2,200,000	\$2,690,000	7.74%	7.74%	0.73	0.55	1.52	1.00%	100.00%	93.00%	122.27%	\$0
124	Webbs Plaza	Saint Petersburg	FL	33607	RT	\$1,600,000	\$1,465,389	\$2,200,000	\$2,150,000	5.18%	5.23%	0.73	0.68	1.03	1.35	100.00%	76.00%	97.73%	\$0
125	Crabapple CVS	Roswell	GA	30075	RT	\$1,600,000	\$1,459,182	\$2,675,000	\$2,675,000	6.52%	5.42%	0.60	0.55	1.62	1.79	100.00%	100.00%	100.00%	\$0
126	Fishermans Cove MHC	Dade City	FL	33607	MF	\$1,560,000	\$1,452,599	\$1,950,000	\$1,950,000	8.61%	8.84%	0.80	0.74	1.57	2.15	95.00%	93.00%	100.00%	\$0
127	Montgomery Office Building	Cincinnati	OH	45242	OF	\$1,535,000	\$1,359,724	\$2,000,000	\$2,000,000	8.64%	7.99%	0.77	0.68	1.45	1.79	100.00%	100.00%	100.00%	\$0
128	Curtis Wright III	Richmond Heights	OH	44143	OF	\$1,425,120	\$1,300,701	\$1,900,000	\$564,110	8.46%	21.81%	0.75	2.31	1.68	1.72	91.00%	95.00%	100.00%	\$0
129	Chesnut Hill Apartments	Amsterdam	NY	12010	MF	\$1,400,000	\$1,291,841	\$1,900,000	\$1,875,000	7.46%	5.16%	0.74	0.69	1.42	1.94	100.00%	91.00%	98.68%	\$0
130	Augusta Estates	Augusta	GA	30904	MF	\$2,075,575	\$1,256,965	\$2,800,000	\$2,250,000	8.47%	4.28%	0.74	0.56	6.72	2.03	92.00%	87.00%	80.36%	\$0
131	Virginia Place	Atlanta	GA	30354	RT	\$1,325,000	\$1,225,918	\$2,525,000	\$2,625,000		2.61%	0.52	0.47	0.96	61.00%	72.00%	103.96%	100.00%	\$0
132	Old School Square Office	Delray Beach	FL	33444	OF	\$1,200,000	\$1,103,576	\$1,700,000	\$1,700,000	10.86%	7.00%	0.71	0.65	2.21	1.90	100.00%	100.00%	100.00%	\$0
133	Curtis Wright II	Richmond Heights	OH	44143	OF	\$1,200,000	\$1,095,235	\$1,600,000	\$400,000	8.46%	8.63%	0.75	2.74	1.68	1.72	91.00%	95.00%	100.00%	\$0
134	Sugarbush Plaza Shopping Center	Bloomfield	MI	48302	RT	\$1,200,000	\$1,054,273	\$2,000,000	\$2,000,000	9.32%	4.62%	0.60	0.53	2.06	1.36	100.00%	80.00%	100.00%	\$0
135	Green Sky Retail Center	Corpus Christi	TX	78416	RT	\$1,131,000	\$1,037,741	\$1,450,000	\$1,450,000	8.42%	6.36%	0.78	0.72	1.57	1.59	100.00%	100.00%	100.00%	\$0
136	Broadway Commons Plaza	San Antonio	TX	78209	RT	\$1,100,000	\$1,010,624	\$1,550,000	\$1,550,000	6.76%	5.74%	0.71	0.65	1.38	1.56	100.00%	86.00%	100.00%	\$0
137	Lake Park Colonial Apartments	Jacksonville	FL	32208	MF	\$1,100,000	\$973,070	\$1,770,000	\$1,770,000	8.58%	3.86%	0.62	0.55	1.81	1.				

										Asset Average										
161										6.91%	5.43%	0.71	0.79	1.79	1.47	94.06%	87.38%	96.92%	\$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	
						\$1,295,521,738	\$1,297,381,533	\$1,974,945,000	\$1,567,288,057											
155	Deceased Cottonwood Plaza				SE	\$4,500,000	\$4,104,656	\$6,250,000	\$0	12.95%		0.72		2.67		98.00%		0.00%	\$0	
156	Sherwood Mobile Estates	Lancaster	CA	93535	SE	\$4,600,000	\$4,335,082	\$6,760,000	\$0	5.78%		0.68		1.28		98.00%		0.00%	\$0	
157	Deceased Tri - Valley Plaza				SE	\$5,000,000	\$4,560,728	\$7,100,000	\$0	10.00%		0.70		2.10		81.00%		0.00%	\$0	
158	Deceased Courtyard By Marriott - Texarkana				SE	\$5,400,000	\$4,791,626	\$7,800,000	\$0	10.81%		0.69		1.97				0.00%	\$0	
159	Deceased Courtyard By Marriott				SE	\$8,700,000	\$7,719,841	\$12,900,000	\$0	11.08%		0.67		2.07				0.00%	\$0	
160	Deceased Greentree Village Apartments				SE	\$8,400,000	\$7,816,208	\$12,200,000	\$0	6.23%		0.69		1.36		94.00%		0.00%	\$0	
161	Deceased - The Reserve At Park Central Apartments				SE	\$35,000,000	\$34,600,690	\$45,700,000	\$0	5.48%		0.77		1.10		90.00%		0.00%	\$0	

QuantumRisk Deal Risk Analytics
Local City MSA Equivalent Analytics

CSFB 2005-C2

Dec-10
Part 3

		161				\$1,295,521,738	\$1,297,381,533	\$1,974,945,000	\$1,567,288,057	6.10%	0.68	1.36	Asset Average				Expected Portfolio Loss	
						Original	Principal	Original	Current	Cap Rates	LTV	DISCR	Occupancy	Appraisal	Default Rate	Loss	Expected	Expected Loss
Index	Asset Name	City	State	Zip Code	Property Type	Balance	Balance	Appraisal	Appraisal									
1	Tri County Mall	Cincinnati	OH	45246	RT	\$0	\$151,296,596	\$200,000,000	\$66,500,000	0.64%	0.72	1.46	93.56%	32.49%	13.16%	12.63%	1.66%	0
2	390 Park Avenue	New York	NY	10022	OF	\$110,000,000	\$106,009,280	\$150,000,000	\$150,000,000	6.01%	0.46	1.75	92.82%	73.31%	1.06%	1.06%	0.01%	12,360
3	American Express Building	New York	NY	10006	OF	\$75,000,000	\$70,835,261	\$94,000,000	\$94,000,000	6.01%	0.46	1.75	92.82%	73.31%	1.06%	1.06%	0.01%	8,427
4	Washington Mutual Irvine Campus	Irvine	CA	92614	OF	\$106,000,000	\$55,400,000	\$145,000,000	\$66,750,000	6.19%	0.66	1.21	84.96%	32.50%	4.00%	4.00%	0.16%	169,600
5	Manhattan Town Center	Manhattan	KS	66502	RT	\$33,000,000	\$30,248,851	\$45,700,000	\$45,700,000	9.95%	0.69	1.48	95.00%	51.43%	0.00%	0.00%	0.00%	0
6	Yorcktown Apartments	Houston	TX	77056	MF	\$29,100,000	\$27,456,445	\$36,500,000	\$32,500,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	599,912
7	Elk Grove Marketplace	Elk Grove	CA	95624	RT	\$26,900,000	\$24,692,195	\$37,870,000	\$36,100,000	6.00%	0.56	1.37	91.42%	53.72%	0.00%	0.00%	0.00%	0
8	414 North Orleans	Chicago	IL	60610	OF	\$23,130,000	\$22,274,822	\$30,000,000	\$30,000,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	21,936
9	Rhodes Ranch Town Center	Las Vegas	NV	89113	RT	\$21,500,000	\$20,695,583	\$26,940,000	\$26,940,000	6.93%	0.69	1.23	87.63%	37.57%	11.92%	11.51%	1.37%	294,978
10	Plaza 600	Seattle	WA	98101	OF	\$22,000,000	\$20,177,831	\$38,500,000	\$38,500,000	8.04%	0.66	1.56	88.37%	46.00%	0.00%	0.00%	0.00%	0
11	Indigo On Forest Apartments	Dallas	TX	75243	MF	\$37,000,000	\$20,014,800	\$47,500,000	\$25,760,000	7.36%	0.77	1.24	87.85%	59.18%	12.64%	11.30%	1.43%	528,478
12	Southlake Pavilion I & II	Morrow	GA	30260	RT	\$19,950,000	\$19,170,066	\$28,400,000	\$28,400,000	5.44%	0.66	1.21	90.22%	47.59%	0.00%	0.00%	0.00%	0
13	820 Orleans	Chicago	IL	60610	OF	\$18,200,000	\$17,527,097	\$23,900,000	\$23,900,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	17,261
14	Hartford Place Apartments	Atlanta	GA	30309	MF	\$18,275,000	\$16,657,956	\$23,000,000	\$23,000,000	4.85%	0.77	0.99	90.01%	62.82%	11.54%	10.15%	1.17%	214,057
15	350 North Lasalle	Chicago	IL	60610	OF	\$17,250,000	\$16,612,221	\$25,000,000	\$25,000,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	16,360
16	152 Madison Avenue	New York	NY	10010	OF	\$16,100,000	\$15,008,602	\$20,500,000	\$20,500,000	6.01%	0.46	1.75	92.82%	73.31%	1.06%	1.06%	0.01%	1,809
17	Royal Pointe Apartments	Virginia Beach	VA	23464	MF	\$15,600,000	\$14,812,939	\$19,525,000	\$19,525,000	4.11%	0.68	1.60	94.42%	69.06%	0.00%	0.00%	0.00%	0
18	Five Star Plaza	Rocklin	CA	95677	RT	\$15,000,000	\$14,067,819	\$20,000,000	\$20,000,000	1.61%	0.64	0.93	83.80%	61.69%	12.50%	12.07%	1.51%	226,313
19	The Bluffs Of Berkshire	Austin	TX	78744	MF	\$14,560,000	\$13,737,658	\$18,200,000	\$18,200,000	5.88%	0.72	1.25	91.46%	73.54%	5.49%	5.18%	0.28%	41,406
20	42 Magnolia Apartments	Columbia	SC	29602	MF	\$13,700,000	\$13,126,854	\$17,350,000	\$17,350,000	3.98%	0.81	1.11	88.06%	52.77%	13.04%	12.70%	1.66%	226,883
21	Office Depot Shopping Center	Laurel	MD	20707	RT	\$13,600,000	\$12,400,904	\$17,000,000	\$17,000,000	5.43%	0.66	1.31	93.33%	80.15%	0.00%	0.00%	0.00%	0
22	Blackhawk Trails Apartments	Madison	WI	53717	MF	\$13,000,000	\$12,205,307	\$20,350,000	\$20,100,000	4.73%	0.66	1.46	95.18%	69.28%	0.00%	0.00%	0.00%	0
23	6200 Gessner Apartments	Houston	TX	77036	MF	\$18,250,000	\$12,150,000	\$23,700,000	\$13,000,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	376,233
24	Newport Apartments	Tampa	FL	33615	MF	\$12,850,000	\$12,120,372	\$17,400,000	\$17,400,000	5.74%	0.73	1.18	86.67%	69.04%	15.79%	14.73%	2.33%	298,874
25	Plaza Mayor	Torrance	CA	90505	RT	\$12,000,000	\$11,513,992	\$15,000,000	\$15,000,000	6.59%	0.64	1.53	93.17%	63.31%	0.00%	0.00%	0.00%	0
26	Rockford Crossings Shopping Center	Rockford	IL	61107	RT	\$11,440,000	\$10,483,976	\$14,350,000	\$14,350,000	5.60%	0.67	1.77	99.00%	55.51%	0.00%	0.00%	0.00%	0
27	6400 Goldsboro Road	Bethesda	MD	20817	OF	\$11,100,000	\$10,481,408	\$14,900,000	\$14,900,000	4.98%	0.64	1.56	94.56%	62.01%	0.00%	0.00%	0.00%	0
28	148 Madison Avenue	New York	NY	10010	OF	\$11,000,000	\$10,254,324	\$15,100,000	\$15,100,000	6.01%	0.46	1.75	92.82%	73.31%	1.06%	1.06%	0.01%	1,236
29	Alexandria Power Center	Alexandria	LA	71301	RT	\$10,400,000	\$9,948,714	\$13,000,000	\$13,000,000	4.80%	0.60	1.17	96.00%	67.53%	0.00%	0.00%	0.00%	0
30	311 West Superior	Chicago	IL	60610	OF	\$9,915,000	\$9,548,416	\$13,000,000	\$13,000,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	9,403
31	Frontier Properties	Carson City	NV	89701	MU	\$10,000,000	\$9,519,143	\$14,100,000	\$14,100,000	5.86%	0.68	2.14	88.00%	40.99%	0.00%	0.00%	0.00%	0
32	Union Woods	Midvale	UT	84047	OF	\$10,000,000	\$9,286,854	\$12,600,000	\$12,500,000	6.63%	0.66	1.09	81.02%	49.81%	0.00%	0.00%	0.00%	0
33	The Reserve At Lakeshore	Chattanooga	TN	37415	MF	\$9,700,000	\$9,215,872	\$13,100,000	\$14,000,000	8.21%	0.82	1.67	89.46%	55.92%	16.67%	15.65%	2.61%	253,059
34	400 West Erie	Chicago	IL	60610	OF	\$9,535,000	\$9,182,465	\$12,150,000	\$12,150,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	9,043
35	Foods CO	San Francisco	CA	94103	RT	\$10,000,000	\$9,136,252	\$15,000,000	\$14,000,000	2.03%	0.54	1.60	96.54%	52.70%	0.00%	0.00%	0.00%	0
36	Poway Plaza	Poway	CA	92064	RT	\$9,000,000	\$8,914,876	\$15,200,000	\$15,200,000	4.96%	0.64	1.51	93.83%	63.36%	0.00%	0.00%	0.00%	0
37	First Place Office Building	Tyler	TX	75702	OF	\$9,400,000	\$8,581,533	\$12,475,000	\$12,475,000	3.84%	0.70	1.26	93.00%	63.48%	0.00%	0.00%	0.00%	0
38	The Crossings On Kirby	Houston	TX	77030	MF	\$8,880,000	\$8,375,790	\$11,100,000	\$11,100,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	183,066
39	Sunchase Apartments	Bradenton	FL	34209	MF	\$8,560,000	\$8,073,960	\$10,700,000	\$10,700,000	4.65%	0.62	1.01	80.38%	57.14%	0.00%	0.00%	0.00%	0
40	Benchmark Apartments	Irving	TX	75038	MF	\$8,400,000	\$7,923,045	\$10,500,000	\$10,500,000	5.98%	0.72	0.98	90.56%	60.36%	0.00%	0.00%	0.00%	0
41	Sony Computer Entertainment Building	San Diego	CA	92121	OF	\$8,500,000	\$7,806,247	\$12,800,000	\$15,000,000	3.45%	0.62	1.39	85.43%	90.69%	1.05%	1.05%	0.01%	937
42	Arrowhead Apt / Bluffview Townhouses	La Crosse	WI	54601	MF	\$8,200,000	\$7,485,379	\$10,330,000	\$10,025,000	4.73%	0.70	1.41	97.00%	82.72%	0.00%	0.00%	0.00%	0
43	Brittany Square Apartments	Rosenberg	TX	77471	MF	\$8,100,000	\$7,388,380	\$10,500,000	\$10,500,000	5.44%	0.72	1.11	81.79%	63.26%	0.00%	0.00%	0.00%	0
44	Sp - 750 North Orleans	Chicago	IL	60610	OF	\$7,670,000	\$7,386,419	\$11,220,000	\$11,220,000	8.37%	0.58	1.61	87.04%	41.83%	3.13%	3.03%	0.09%	7,274
45	Meridian At Orange Retail	Orange	CA	92688	RT	\$7,500,000	\$7,117,010	\$12,300,000	\$12,300,000	5.40%	0.56	1.61	89.65%	100.00%	0.00%	0.00%	0.00%	0
46	Zanesville Village Fair Shopping Center	Zanesville	OH	43701	RT	\$7,600,000	\$6,999,888	\$9,800,000	\$9,800,000	5.14%	0.76	0.96	89.00%	52.54%	0.00%	0.00%	0.00%	0
47	Lofts Canal Walk Phase I Apartments	Richmond	VA	23223	MF	\$7,400,000	\$6,748,715	\$9,400,000	\$9,400,000	2.90%	0.72	1.26	92.90%	73.53%	12.00%	11.72%	1.41%	104,074
48	Southgate Estates MHP	Bloomington	IL	61704	MF	\$6,900,000	\$6,364,603	\$10,000,000	\$4,550,000	6.12%	0.83	0.92	86.50%	45.50%	28.57%	26.05%	7.44%	513,531
49	Bridgeport Landing	University Place	WA	98466	MU	\$6,600,000	\$6,074,988	\$8,800,000	\$8,800,000	7.82%	0.69	1.06	91.00%	82.52%	0.00%	0.00%	0.00%	0
50	Diagonal Marketplace	Longmont	CO	80501	RT	\$6,100,000	\$5,759,199	\$9,200,000	\$9,200,000	6.64%	0.68	1.24	95.49%	25.00%	0.00%	0.00%	0.00%	0
51	Foley Towne Square	Fenton	MI	48430	RT	\$6,000,000	\$5,704,503	\$7,500,000	\$7,500,000	7.91%	0.76	1.28	92.81%	51.61%	0.00%	0.00%	0.00%	0
52	Plymouth Industrial Center	Plymouth	MI	48170	IN	\$8,000,000	\$5,597,974	\$14,000,000	\$14,000,000	13.31%	0.40	1.70	55.94%	28.37%	50.00%	45.22%	22.61%	1,808,800
53	Highwood Village Apartments	Goffstown	NH	03045	MF	\$6,100,000	\$5,588,662	\$7,700,000	\$7,700,000	3.68%	0.73	0.88	100.00%	67.02%	0.00%	0.00%	0.00%	0
54	Lighthouse Square	Groton	CT	06340	RT	\$5,450,000	\$5,143,179	\$7,100,000	\$7,100,000	8.60%	0.75	0.96	90.00%	84.20%	0.00%	0.00%	0.00%	0
55	Courtyard By Marriott Monroe	Monroe	LA	71203	LO	\$5,700,000	\$5,113,546	\$9,000,000	\$9,000,000	8.42%	0.78	0.98	65.07%	34.65%	25.00%	24.07%	6.02%	342,998
56	Centennial - Hanford Center Phase II	Hanford	CA	93230	RT	\$5,475,000	\$5,022,353	\$7,710,000	\$7,530,000	5.94%	0.65	1.34	94.56%	59.33%	10.00%	9.27%	0.93%	50,753
57	Courtyard By Marriott - Shreveport	Shreveport	LA	71129	LO	\$5,400,000	\$4,791,626	\$7,900,000	\$7,900,000	8.42%	0.54	0.71	71.00%	45.71%	0.00%	0.00%	0.00%	0
58	San Diego Jewelers Exchange	San Diego	CA	92101	RT	\$5,200,000	\$4,750,048	\$7,700,000	\$7,700,000	4.96%	0.63	1.60	92.75%	61.04%	4.71%	4.66%	0.22%	11,413
59	Palm Court Apartments	Hollywood	CA	90028	MF	\$4,980,000	\$4,625,337	\$7,035,000	\$7,035,000	3.96%	0.69	1.77	90.09%	90.74%	0.00%	0.00%	0.00%	0
60	Rockwall Tech Building	Rockwall	TX	75032	OF	\$4,850,450	\$4,601,800	\$6,500,000	\$4,264,400	3.78%	0.71	1.25	84.89%	62.22%	5.79%	5.62%	0.33%	15,783
61	1960 Gallows Road	Vienna	VA	22182	OF	\$5,000,000	\$4,562,798	\$6,600,000	\$6,600,000	4.98%	0.69	1.38	88.15%	62.01%	0.00%	0.00%	0.00%	0
62	Hemby Woods Shopping Center	Indian Trail	NC	28079	RT	\$4,950,000	\$4,375,618											

QuantumRisk Deal Risk Analytics
Local City MSA Equivalent Analytics

CSFB 2005-C2

Dec-10
Part 3

		161		\$1,295,521,738		\$1,297,381,533		\$1,974,945,000		\$1,567,288,057		Asset Average		Expected Portfolio Loss					
				Original Principal		Current Principal		Original Appraisal		Current Appraisal		6.10% 0.68 1.36		88.29% 59.97%		4.99% 4.69% 0.88%		Expected	
Index	Asset Name	City	State	Zip Code	Property Type	Balance	Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	Occupancy	Appraisal	Default Rate	Severity	Loss	Expected	Expected Loss
67	Teakwood Village Apartments	Baton Rouge	LA	70820	MF	\$4,600,000	\$4,055,515	\$5,750,000	\$5,625,000	4.71%	0.67	1.46	89.76%	69.77%	0.00%	0.00%	0.00%	0.00%	0
68	31 Self Storage	Fort Wright	KY	41011	SS	\$4,400,000	\$4,033,181	\$6,300,000	\$6,300,000	4.38%	0.64	1.86	88.00%	51.01%	0.00%	0.00%	0.00%	0.00%	0
69	Courtyard Garden Apartments	Berkeley	MO	63134	MF	\$4,350,000	\$3,970,561	\$5,600,000	\$5,600,000	4.13%	0.75	1.74	90.50%	68.11%	0.00%	0.00%	0.00%	0.00%	0
70	College Station	Brevard	NC	28712	RT	\$4,800,000	\$3,930,876	\$7,775,000	\$7,775,000	12.62%	0.51	1.55	100.00%	38.30%	0.00%	0.00%	0.00%	0.00%	0
71	Fairfield Inn North - Scottsdale	Scottsdale	AZ	85254	LO	\$4,375,000	\$3,882,104	\$6,500,000	\$6,500,000	5.19%	0.58	0.86	58.75%	38.33%	0.00%	0.00%	0.00%	0.00%	0
72	Pine Tree Village	Cumming	GA	30040	RT	\$4,220,000	\$3,852,560	\$5,450,000	\$5,450,000	5.44%	0.68	1.05	84.11%	47.59%	7.69%	5.40%	0.42%	17,524	0
73	Residence Inn - Shreveport Airport	Shreveport	LA	71109	LO	\$4,200,000	\$3,726,820	\$6,300,000	\$6,300,000	8.42%	0.54	0.71	71.00%	45.71%	0.00%	0.00%	0.00%	0.00%	0
74	Deerfield Crossing Apartments	Lebanon	OH	45036	MF	\$4,050,000	\$3,683,729	\$5,150,000	\$5,150,000	6.80%	0.69	1.80	98.50%	47.39%	0.00%	0.00%	0.00%	0.00%	0
75	Mill Pond Apartments	Muncie	IN	47304	MF	\$4,050,000	\$3,683,729	\$5,200,000	\$5,200,000	3.02%	0.73	1.51	93.91%	80.15%	0.00%	0.00%	0.00%	0.00%	0
76	Americana Estates MHP	Casco	MI	48064	MF	\$4,000,000	\$3,646,477	\$9,750,000	\$9,750,000	5.23%	0.37	2.09	52.00%	44.18%	0.00%	0.00%	0.00%	0.00%	0
77	3400 Bissonnet Building	Houston	TX	77005	OF	\$3,937,500	\$3,634,035	\$5,400,000	\$5,400,000	5.14%	0.72	1.41	86.71%	58.53%	12.66%	11.99%	1.52%	59,769	0
78	River Rock Apartments	Houssoula	MT	59802	MF	\$4,000,000	\$3,617,389	\$5,400,000	\$5,400,000	5.70%	0.59	1.75	97.50%	60.60%	0.00%	0.00%	0.00%	0.00%	0
79	Islander MHP	Bainbridge Island	WA	98110	MF	\$3,880,000	\$3,548,895	\$5,400,000	\$5,400,000	8.96%	0.58	1.24	98.00%	80.96%	0.00%	0.00%	0.00%	0.00%	0
80	2775 Shermer	Northbrook	IL	60062	IN	\$4,000,000	\$3,547,078	\$5,450,000	\$5,450,000	12.01%	0.65	1.40	100.00%	46.00%	0.00%	0.00%	0.00%	0.00%	0
81	Preston Alpha Shopping Center	Dallas	TX	75240	RT	\$3,800,000	\$3,497,785	\$4,800,000	\$4,800,000	6.62%	0.66	1.29	91.97%	79.13%	2.88%	2.73%	0.08%	2,988	0
82	East Point Village Shopping Center	Dunn	NC	28334	RT	\$4,000,000	\$3,491,872	\$5,100,000	\$5,100,000	12.62%	0.67	1.11	95.50%	38.30%	0.00%	0.00%	0.00%	0.00%	0
83	Wood Forest Apartments	Nacogdoches	TX	75965	MF	\$3,900,000	\$3,483,176	\$4,900,000	\$6,100,000	7.40%	0.74	1.30	94.67%	102.24%	10.00%	8.93%	0.89%	34,827	0
84	Springhill Suites Inn Lawton	Lawton	OK	73501	LO	\$3,825,000	\$3,417,430	\$6,700,000	\$6,700,000	5.62%	0.62	1.75	83.40%	49.27%	0.00%	0.00%	0.00%	0.00%	0
85	Lakefront II	Hunt Valley	MD	21030	IN	\$3,700,000	\$3,405,444	\$5,100,000	\$5,200,000	3.16%	0.66	1.28	91.00%	66.38%	0.00%	0.00%	0.00%	0.00%	0
86	Bell & Grand Mini Storage	Surprise	AZ	85374	SS	\$3,585,000	\$3,303,494	\$5,600,000	\$5,600,000	2.15%	0.61	1.44	74.50%	44.42%	0.00%	0.00%	0.00%	0.00%	0
87	Mallard Landing Apartments	Marion	OH	43302	MF	\$3,600,000	\$3,266,635	\$4,550,000	\$4,550,000	5.26%	0.69	1.80	93.50%	62.89%	0.00%	0.00%	0.00%	0.00%	0
88	4035 Premier Drive	High Point	NC	27265	OF	\$3,600,000	\$3,216,580	\$4,750,000	\$1,600,000	7.00%	1.26	0.76	77.00%	33.68%	33.33%	29.78%	9.93%	357,324	0
89	Western View On The Hill Apartments	Chillicothe	OH	45601	MF	\$3,525,000	\$3,215,883	\$4,500,000	\$4,500,000	5.26%	0.71	1.22	89.00%	62.89%	0.00%	0.00%	0.00%	0.00%	0
90	Irongate Village Shopping Center	Richmond	VA	23234	RT	\$3,360,000	\$3,069,037	\$4,300,000	\$4,200,000	4.37%	0.70	1.37	92.04%	82.56%	11.63%	10.47%	1.22%	40,913	0
91	Cypress Run Plaza	Smithfield	VA	23430	RT	\$3,500,000	\$3,068,538	\$4,670,000	\$4,670,000	4.76%	0.69	1.16	91.50%	62.53%	0.00%	0.00%	0.00%	0.00%	0
92	Woodland Plaza Shopping Center	Glendale	AZ	85308	RT	\$3,350,000	\$3,045,508	\$4,575,000	\$4,575,000	3.12%	0.71	1.14	86.50%	60.64%	7.89%	7.42%	0.59%	19,612	0
93	Bp Providence Apartments	Dallas	TX	75243	MF	\$6,400,000	\$3,044,200	\$8,000,000	\$4,600,000	7.36%	0.77	1.24	87.85%	59.18%	12.64%	11.30%	1.43%	91,412	0
94	State Farm Facility	Fort Worth	TX	76116	OF	\$3,111,550	\$2,952,041	\$4,170,000	\$1,539,752	3.82%	0.69	1.06	78.00%	100.00%	0.00%	0.00%	0.00%	0.00%	0
95	State Center II	Columbus	OH	43221	RT	\$3,100,000	\$2,846,033	\$4,200,000	\$3,750,000	6.22%	0.73	1.33	90.15%	12.73%	12.21%	1.55%	0.00%	48,184	0
96	622 - 624 Davis Street	Evanston	IL	60201	MU	\$3,075,000	\$2,787,122	\$4,500,000	\$4,500,000	5.71%	0.62	1.64	100.00%	38.52%	0.00%	0.00%	0.00%	0.00%	0
97	Elm Street Bldg	Manchester	NH	03101	OF	\$3,000,000	\$2,767,794	\$4,125,000	\$4,125,000	2.66%	0.55	1.33	79.33%	45.98%	0.00%	0.00%	0.00%	0.00%	0
98	Regal Pointe Apartments	Houston	TX	77096	MF	\$3,000,000	\$2,742,056	\$3,780,000	\$3,780,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	61,847	0
99	Consolidated Metco Building	Canton	NC	28716	IN	\$3,150,000	\$2,641,665	\$5,400,000	\$5,400,000	4.05%	0.49	1.86	100.00%	58.26%	0.00%	0.00%	0.00%	0.00%	0
100	Sunrise Apartments	Tacoma	WA	98404	MF	\$2,858,000	\$2,609,630	\$3,800,000	\$3,800,000	9.02%	0.65	1.55	92.94%	55.36%	4.35%	4.19%	0.18%	5,209	0
101	North Plaza Shopping Center	Rockingham	NC	28379	RT	\$2,500,000	\$2,372,290	\$3,150,000	\$3,150,000	12.62%	0.75	1.20	81.00%	38.30%	0.00%	0.00%	0.00%	0.00%	0
102	3333 Beltway Place	Houston	TX	77043	OF	\$2,400,000	\$2,200,824	\$3,200,000	\$3,200,000	5.14%	0.72	1.41	86.71%	58.53%	12.66%	11.99%	1.52%	36,430	0
103	Country Air Mobile Home Park	Simpsonville	SC	29680	MF	\$0	\$2,192,935	\$2,500,000	\$2,110,320	3.98%	0.74	1.26	95.00%	46.48%	0.00%	0.00%	0.00%	0.00%	0
104	770 Middle Neck Road	Great Neck	NY	11024	RT	\$2,300,000	\$2,115,530	\$3,500,000	\$3,500,000	3.89%	0.67	1.47	94.00%	65.08%	0.00%	0.00%	0.00%	0.00%	0
105	Forest Plaza	Fond Du Lac	WI	54935	RT	\$2,375,000	\$2,089,539	\$3,570,000	\$3,550,000	6.26%	0.69	1.35	83.40%	84.01%	20.00%	19.98%	4.00%	94,905	0
106	172 Dyckman Street	New York	NY	10040	RT	\$2,250,000	\$2,017,924	\$3,900,000	\$3,900,000	4.38%	0.65	1.50	95.23%	29.59%	0.99%	0.93%	0.01%	207	0
107	Safeway Center At Lambertson Lakes	Thornton	CO	80229	RT	\$2,200,000	\$2,010,908	\$3,000,000	\$3,000,000	4.46%	0.67	1.50	91.00%	59.87%	0.00%	0.00%	0.00%	0.00%	0
108	Curtiss Wright IV	Richmond Heights	OH	44143	OF	\$2,174,880	\$1,985,004	\$2,900,000	\$1,313,990	21.97%	0.83	1.34	86.20%	32.96%	12.50%	11.86%	1.48%	32,243	0
109	Food Lion Center	Conway	SC	29526	RT	\$2,250,000	\$1,981,740	\$3,100,000	\$3,060,000	3.16%	0.69	1.25	96.50%	48.25%	0.00%	0.00%	0.00%	0.00%	0
110	Douglas Pointe II Apartments	Hammond	IN	46320	MF	\$2,150,000	\$1,979,288	\$4,900,000	\$4,900,000	6.02%	0.53	2.57	97.00%	76.55%	0.00%	0.00%	0.00%	0.00%	0
111	Three Fountains Plaza	West Columbia	SC	29170	RT	\$2,080,000	\$1,895,139	\$2,600,000	\$2,600,000	2.88%	0.70	1.32	96.00%	47.45%	0.00%	0.00%	0.00%	0.00%	0
112	Office Depot Murfreesboro	Murfreesboro	TN	37129	RT	\$1,825,000	\$1,825,000	\$3,400,000	\$3,400,000	3.04%	0.61	1.48	88.50%	58.81%	6.67%	6.45%	0.43%	7,851	0
113	Sunrise Terrace MHP	University Place	WA	98467	MF	\$1,925,000	\$1,768,082	\$2,400,000	\$2,400,000	10.47%	0.71	1.28	92.50%	77.79%	0.00%	0.00%	0.00%	0.00%	0
114	4830 Hollywood Boulevard	Los Angeles	CA	90027	RT	\$2,000,000	\$1,761,406	\$3,450,000	\$3,450,000	1.65%	0.58	1.47	93.23%	60.44%	2.78%	2.68%	0.07%	1,490	0
115	Hyde Park Apartments	Houston	TX	77006	MF	\$1,900,000	\$1,739,501	\$2,380,000	\$2,380,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	39,169	0
116	Islander Apartments	Kansas City	MO	64116	MU	\$1,900,000	\$1,657,389	\$2,400,000	\$2,400,000	8.84%	0.73	0.87	88.00%	68.76%	0.00%	0.00%	0.00%	0.00%	0
117	Villa Bonita Apartments	Sherman Oaks	CA	91403	MF	\$1,800,000	\$1,642,368	\$6,750,000	\$6,750,000	3.96%	0.55	1.22	97.60%	90.74%	0.00%	0.00%	0.00%	0.00%	0
118	Buckingham Village MHP	Universal City	TX	78148	MF	\$1,880,000	\$1,636,284	\$2,370,000	\$2,200,000	8.34%	0.66	1.08	88.33%	64.58%	0.00%	0.00%	0.00%	0.00%	0
119	727 Fairview Drive	Carson City	NV	89701	OF	\$1,750,000	\$1,616,316	\$2,750,000	\$2,750,000	7.90%	0.53	1.86	100.00%	45.61%	0.00%	0.00%	0.00%	0.00%	0
120	Moore Mobile Manor	West Columbia	SC	26169	MF	\$0	\$1,547,998	\$2,475,000	\$744,840	3.72%	0.72	0.80	97.00%	64.51%	0.00%	0.00%	0.00%	0.00%	0
121	Office Depot Millford	Millford	OH	45150	RT	\$1,500,000	\$1,500,000	\$2,780,000	\$2,780,000	1.77%	0.64	1.83	96.00%	39.33%	0.00%	0.00%	0.00%	0.00%	0
122	Columbia Village Shopping Center	Boise	ID	83706	RT	\$1,600,000	\$1,484,355	\$2,000,000	\$1,000,000	4.36%	0.84	1.38	88.24%	48.31%	27.27%	26.52%	7.23%	115,712	0
123	North Street Townhouses	New Britain	CT	06095	MF	\$1,615,000	\$1,481,172	\$2,200,000	\$2,690,000	3.37%	0.66	0.96	83.00%	122.27%	0.00%	0.00%	0.00%	0.00%	0
124	Webbs Plaza	Saint Petersburg	FL	33607	RT	\$1,600,000	\$1,465,389	\$2,200,000	\$2,150,000	2.51%	0.66	1.16	87.67%	53.34%	0.00%	0.00%	0.00%	0.00%	0
125	Crabapple CVS	Roswell	GA	30075	RT	\$1,600,000	\$1,459,182	\$2,675,000	\$2,675,000	4.82%	0.78	1.13	86.04%	50.11%	9.09%	8.67%	0.79%	12,610	0
126	Fishermans Cove MHC	Dade City	FL	33607	MF	\$1,560,000	\$1,452,599	\$1,950,000	\$1,950										

QuantumRisk Deal Risk Analytics
Local City MSA Equivalent Analytics

CSFB 2005-C2

Dec-10
Part 3

		161				\$1,295,521,738	\$1,297,381,533	\$1,974,945,000	\$1,567,288,057	6.10%	0.68	1.36	Asset Average		4.99%	4.69%	0.88%	Expected Portfolio Loss
						Original Principal	Current Principal	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	88.29%	59.97%	Default Rate	Loss	Expected	\$7,781,511
Index	Asset Name	City	State	Zip Code	Property Type	Balance	Balance	Original Appraisal	Current Appraisal	Cap Rates	LTV	DSCR	Occupancy	Appraisal	Default Rate	Severity	Loss	Expected Loss
133	Curtiss Wright II	Richmond Heights	OH	44143	OF	\$1,200,000	\$1,095,235	\$1,600,000	\$400,000	21.97%	0.83	1.34	86.20%	32.96%	12.50%	11.86%	1.48%	17,790
134	Sugarbush Plaza Shopping Center	Bloomfield	MI	48302	RT	\$1,200,000	\$1,054,273	\$2,000,000	\$2,000,000	8.21%	0.65	1.25	90.00%	46.71%	0.00%	0.00%	0.00%	0
135	Green Sky Retail Center	Corpus Christi	TX	78416	RT	\$1,131,000	\$1,037,741	\$1,450,000	\$1,450,000	5.60%	0.73	1.02	93.41%	57.14%	10.00%	9.43%	0.94%	10,665
136	Broadway Commons Plaza	San Antonio	TX	78209	RT	\$1,100,000	\$1,010,624	\$1,550,000	\$1,550,000	2.91%	0.66	1.32	91.76%	72.36%	5.10%	4.99%	0.25%	2,799
137	Lake Park Colonial Apartments	Jacksonville	FL	32208	MF	\$1,100,000	\$973,070	\$1,770,000	\$1,770,000	4.66%	0.90	0.99	89.80%	42.04%	33.33%	31.80%	10.60%	116,588
138	Fox Creek MHC	Labadie	MO	63055	MF	\$1,008,000	\$924,272	\$1,260,000	\$1,260,000	4.13%	0.73	1.19	90.00%	68.11%	0.00%	0.00%	0.00%	0
139	Anders Lane	Kemah	TX	77565	IN	\$1,000,000	\$923,324	\$1,350,000	\$1,350,000	3.10%	0.68	1.01	12.00%	78.79%	0.00%	0.00%	0.00%	0
140	University Village	Springfield	IL	62702	MF	\$1,019,250	\$905,546	\$1,480,000	\$446,960	7.40%	0.71	1.50	91.67%	66.51%	0.00%	0.00%	0.00%	0
141	581 Central Park Avenue	Yonkers	NY	10704	RT	\$1,000,000	\$896,855	\$1,775,000	\$1,775,000	3.89%	0.67	1.94	93.67%	65.08%	0.00%	0.00%	0.00%	0
142	Little Turtle Apartments	Leesburg	FL	34748	MF	\$1,000,000	\$878,255	\$1,300,000	\$1,300,000	3.97%	0.63	0.96	83.00%	65.29%	0.00%	0.00%	0.00%	0
143	Fredrick Arms Apartments	Tallahassee	FL	33607	MF	\$900,000	\$801,213	\$1,200,000	\$1,200,000	3.89%	0.77	1.13	89.40%	66.46%	17.65%	16.82%	2.97%	26,719
144	Winch Lane Apartments	Springfield	IL	62702	MF	\$798,863	\$709,744	\$1,160,000	\$236,700	7.40%	0.71	1.50	91.67%	66.51%	0.00%	0.00%	0.00%	0
145	Museum Place	Houston	TX	77098	MF	\$750,000	\$685,988	\$1,200,000	\$1,200,000	4.81%	0.78	1.13	85.89%	63.17%	14.81%	13.92%	2.06%	15,462
146	Governor Apartments	Springfield	IL	62704	MF	\$640,575	\$569,115	\$930,000	\$176,514	7.40%	0.71	1.50	91.67%	66.51%	0.00%	0.00%	0.00%	0
147	Park Square Apartments	Detroit	MI	48206	MF	\$550,000	\$512,318	\$775,000	\$1,000,000	8.14%	1.02	0.72	77.90%	36.35%	43.75%	40.62%	17.77%	97,742
148	727 West Governor Apartments	Springfield	IL	62704	MF	\$461,363	\$409,895	\$670,000	\$90,222	7.40%	0.71	1.50	91.67%	66.51%	0.00%	0.00%	0.00%	0
149	420 Edwards Apartments	Springfield	IL	62704	MF	\$454,613	\$403,898	\$660,000	\$90,249	7.40%	0.71	1.50	91.67%	66.51%	0.00%	0.00%	0.00%	0
150	Deceased - Houston Center Office Building				SE	\$1,925,000	\$1,766,077	\$2,750,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
151	Deceased Windsor Lodge Apartments				SE	\$1,950,000	\$1,788,025	\$2,600,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
152	Deceased Greenbush Apartments				SE	\$2,500,000	\$2,267,180	\$3,900,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
153	Deceased - Village Court				SE	\$2,870,000	\$2,624,444	\$3,850,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
154	Deceased - Cranberry Commons				SE	\$3,200,000	\$2,933,828	\$4,000,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
155	Deceased Cottonwood Plaza				SE	\$4,500,000	\$4,104,656	\$6,250,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
156	Sherwood Mobile Estates	Lancaster	CA	93535	SE	\$4,600,000	\$4,335,082	\$6,760,000	\$0	5.44%	0.60	1.24	84.31%	76.91%	10.00%	10.00%	1.00%	0
157	Deceased Tri - Valley Plaza				SE	\$5,000,000	\$4,560,728	\$7,100,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
158	Deceased Courtyard By Marriott - Texarkana				SE	\$5,400,000	\$4,791,626	\$7,800,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
159	Deceased Courtyard By Marriott				SE	\$8,700,000	\$7,719,841	\$12,900,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
160	Deceased Greentree Village Apartments				SE	\$8,400,000	\$7,816,208	\$12,200,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0
161	Deceased - The Reserve At Park Central Apartments				SE	\$35,000,000	\$34,600,690	\$45,700,000	\$0	5.70%	0.66	1.38	89.32%	60.60%	5.53%	5.23%	0.29%	0

	Distribution Across Property Types						State Summary
	Original Principal Balance (\$)	IN	LO	MF	MU	OF	
CA	0	0	6,780,000	0	114,500,000	93,075,000	214,355,000
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	0	212,100,000	5,550,000	219,050,000
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	142,120,000	0	23,699,500	6,031,000	172,850,500
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	289,236,238	11,575,000	495,234,500	252,981,000	1,072,701,738

	Distribution Across Property Types						State Summary	
	Original Principal Balance (%)	IN	LO	MF	MU	OF		RT
CA				0.63%		10.67%	8.68%	19.98%
CO							0.77%	0.77%
FL				2.42%		0.11%	0.15%	2.68%
GA				1.90%			2.53%	4.42%
IL		0.37%		0.96%	0.29%	7.99%	1.07%	10.67%
IN				0.58%				0.58%
KS							3.51%	3.51%
KY								0.00%
MD		0.34%				1.03%	1.27%	2.65%
MI		0.75%		0.42%			0.67%	1.84%
MO				0.50%	0.18%			0.68%
NC		0.29%				0.34%	1.51%	2.14%
NY				0.13%		19.77%	0.52%	20.42%
OH				1.04%		0.59%	1.14%	2.77%
OK			0.36%					0.36%
SC				1.28%			0.40%	1.68%
TN				0.90%			0.17%	1.07%
TX		0.09%		13.25%		2.21%	0.56%	16.11%
UT						0.93%		0.93%
VA				2.14%		0.47%	0.64%	3.25%
WA				0.81%	0.62%	2.05%		3.47%
Property Summary		1.85%	0.36%	26.96%	1.08%	46.17%	23.58%	100.00%

	Distribution Across Property Types						State Summary
	Current Principal Balance (\$)	IN	LO	MF	MU	OF	
CA	0	0	6,267,704	0	63,206,247	86,975,951	156,449,903
CO	0	0	0	0	0	7,770,107	7,770,107
FL	0	0	24,299,469	0	1,103,576	1,465,389	26,868,435
GA	0	0	17,914,921	0	0	25,707,726	43,622,647
IL	3,547,078	0	9,362,800	2,787,122	82,531,441	10,483,976	108,712,418
IN	0	0	5,663,017	0	0	0	5,663,017
KS	0	0	0	0	0	34,477,493	34,477,493
KY	0	0	0	0	0	0	0
MD	3,405,444	0	0	0	10,481,408	12,400,904	26,287,757
MI	5,597,974	0	4,158,795	0	0	6,758,776	16,515,545
MO	0	0	4,894,833	1,657,389	0	0	6,552,222
NC	2,641,665	0	0	0	3,216,580	14,170,656	20,028,901
NY	0	0	1,291,841	0	202,107,467	5,030,309	208,429,618
OH	0	0	10,166,246	0	5,740,664	11,345,921	27,252,831
OK	0	3,417,430	0	0	0	0	3,417,430
SC	0	0	13,126,854	0	0	3,876,879	17,003,733
TN	0	0	9,215,872	0	0	1,825,000	11,040,872
TX	923,324	0	110,377,324	0	21,970,233	5,546,150	138,817,031
UT	0	0	0	0	9,286,854	0	9,286,854
VA	0	0	21,561,654	0	4,562,798	6,137,575	32,262,027
WA	0	0	7,926,607	6,074,988	20,177,831	0	34,179,425
Property Summary	16,115,485	3,417,430	246,227,938	10,519,498	424,385,100	233,972,813	934,638,265

	Distribution Across Property Types						State Summary	
	Current Principal Balance (%)	IN	LO	MF	MU	OF		RT
CA				0.67%		6.76%	9.31%	16.74%
CO							0.83%	0.83%
FL				2.60%		0.12%	0.16%	2.87%
GA				1.92%			2.75%	4.67%
IL		0.38%		1.00%	0.30%	8.83%	1.12%	11.63%
IN				0.61%				0.61%
KS							3.69%	3.69%
KY								0.00%
MD		0.36%				1.12%	1.33%	2.81%
MI		0.60%		0.44%			0.72%	1.77%
MO				0.52%	0.18%			0.70%
NC		0.28%				0.34%	1.52%	2.14%
NY				0.14%		21.62%	0.54%	22.30%
OH				1.09%		0.61%	1.21%	2.92%
OK			0.37%					0.37%
SC				1.40%			0.41%	1.82%
TN				0.99%			0.20%	1.18%
TX		0.10%		11.81%		2.35%	0.59%	14.85%
UT						0.99%		0.99%
VA				2.31%		0.49%	0.66%	3.45%
WA				0.85%	0.65%	2.16%		3.66%
Property Summary		1.72%	0.37%	26.34%	1.13%	45.41%	25.03%	100.00%

Original Cap Rate (%)	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			6.46%			7.41%	7.22%
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%		6.28%	9.11%	6.39%
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%		7.34%		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%	7.17%	9.12%	6.61%	7.66%	7.29%

	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
Current Cap Rate (%)							
CA			5.39%		4.02%	5.37%	4.86%
CO						4.93%	4.93%
FL			3.65%		7.00%	5.23%	3.89%
GA			1.87%			4.88%	3.66%
IL	6.27%		7.52%	6.21%	4.86%	2.47%	4.82%
IN			5.82%				5.82%
KS						5.02%	5.02%
KY							4.64%
MD	6.18%				7.79%	2.78%	5.27%
MI	5.39%		3.18%			3.32%	4.23%
MO			4.72%	5.81%			5.01%
NC	7.29%				7.00%	5.76%	6.10%
NY			5.16%		5.57%	7.28%	5.63%
OH			5.44%		11.81%	9.37%	9.29%
OK		8.81%					8.81%
SC			5.06%			4.52%	4.94%
TN			7.38%			6.22%	7.15%
TX	4.79%		3.63%		5.90%	4.46%	3.97%
UT					6.96%		6.96%
VA			5.15%		3.44%	2.97%	4.46%
WA			6.18%	4.45%	3.09%		3.90%
Property Summary	5.97%	5.39%	4.29%	6.68%	5.18%	5.72%	5.16%

	Distribution Across Property Types						State Summary		
	Original Occupancy (%)	IN	LO	MF	MU	OF		RT	
Distribution Across States	CA			97.00%		100.00%	98.14%	99.10%	
	CO						100.00%	100.00%	
	FL			95.36%			100.00%	95.81%	
	GA			91.10%				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%	98.70%	
	MI	72.00%		70.63%				78.55%	
	MO			91.94%	88.00%		90.83%	90.91%	
	NC	100.00%				88.00%	95.33%	94.82%	
	NY			100.00%			97.89%	97.96%	
	OH			89.01%			93.18%	92.88%	
	OK								
	SC			95.00%				97.40%	95.58%
	TN			85.00%				100.00%	87.38%
	TX	100.00%		88.32%			92.39%	100.00%	89.36%
	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%		90.69%	92.21%	96.69%	95.35%	94.32%		

	Distribution Across Property Types						State Summary	
	Current Occupancy (%)	IN	LO	MF	MU	OF		RT
CA				95.52%		47.41%	88.46%	72.16%
CO							91.74%	91.74%
FL				82.31%		100.00%	76.00%	82.70%
GA				87.00%			91.03%	87.35%
IL	100.00%			92.88%	100.00%	86.34%	62.00%	85.35%
IN				90.50%				90.50%
KS							85.09%	85.09%
KY								88.00%
MD	94.00%					100.00%	93.00%	95.92%
MI	69.00%			55.94%			86.75%	72.98%
MO				93.24%	99.00%			94.70%
NC	100.00%					65.00%	96.82%	92.13%
NY				91.00%			94.82%	94.73%
OH				93.18%		96.18%	86.52%	87.21%
OK			83.00%					83.00%
SC				92.90%			96.42%	93.56%
TN				92.00%			100.00%	93.32%
TX	12.00%			80.84%		89.96%	81.05%	81.83%
UT						100.00%		100.00%
VA				94.75%		91.00%	90.50%	93.41%
WA				98.12%	91.00%	75.00%		83.20%
Property Summary	82.92%	70.47%	86.59%	91.49%	85.01%	87.05%		85.85%

Original LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.49		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		0.76	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	0.72	0.74	0.72	0.73

Current LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.45		0.77	0.73	0.73
CO						0.64	0.64
FL			0.71		0.65	0.68	0.70
GA			0.71			0.66	0.67
IL	0.65		1.67	0.62	0.72	0.73	0.75
IN			0.56				0.56
KS						0.67	0.67
KY							0.64
MD	0.65				0.70	0.73	0.71
MI	0.40		0.39			1.23	0.55
MO			0.71	0.69			0.71
NC	0.49				2.01	0.63	0.68
NY			0.69		0.72	0.55	0.72
OH			0.72		1.34	1.96	1.76
OK		0.51					0.51
SC			0.83			0.68	0.80
TN			0.66			0.54	0.63
TX	0.68		0.78		0.82	0.71	0.78
UT					0.74		0.74
VA			0.75		0.69	0.69	0.73
WA			0.68	0.69	0.52		0.58
Property Summary	0.51	0.58	0.73	0.67	0.73	0.93	0.78

Original DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			1.99			1.65	1.70
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		1.22	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		2.12		4.19	1.56	2.38
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	1.77	1.79	1.50	1.56	1.64

Current DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			2.21		1.04	1.36	1.26
CO						1.60	1.60
FL			0.95		1.90	1.35	1.01
GA			0.52			1.39	1.14
IL	1.50		1.24	1.73	1.30	0.62	1.25
IN			2.58				2.58
KS						1.45	1.45
KY							1.91
MD	1.65				2.08	1.03	1.53
MI	1.85		2.11			0.57	1.39
MO			1.67	1.31			1.58
NC	2.09				0.84	1.37	1.38
NY			1.94		1.39	2.97	1.43
OH			1.34		1.73	0.89	0.93
OK		1.92					1.92
SC			1.27			1.29	1.27
TN			2.08			2.81	2.20
TX	1.18		1.02		1.66	1.32	1.11
UT					1.73		1.73
VA			1.30		1.33	1.11	1.27
WA			1.54	1.15	1.60		1.50
Property Summary	1.73	1.04	1.20	1.77	1.37	1.16	1.27

US Default Rates	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.00%		2.01%	2.72%	2.40%
CO						0.00%	0.00%
FL			9.16%		0.00%	0.00%	8.27%
GA			9.77%			1.78%	4.33%
IL	0.00%		17.70%	0.00%	3.01%	0.00%	3.84%
IN			0.00%				0.00%
KS						0.37%	0.37%
KY							0.00%
MD	0.00%				0.00%	0.00%	0.00%
MI	34.99%		4.93%			0.00%	15.31%
MO			0.00%	0.00%			0.00%
NC	0.00%				29.78%	0.00%	4.66%
NY			0.00%		1.01%	0.36%	0.99%
OH			0.00%		10.69%	166.17%	70.51%
OK		0.00%					0.00%
SC			12.49%			0.00%	9.49%
TN			15.84%			6.67%	14.39%
TX	0.00%		8.37%		4.24%	4.25%	7.61%
UT					0.00%		0.00%
VA			3.52%		0.00%	5.20%	3.35%
WA			1.31%	0.00%	0.00%	0.00%	0.30%
Property Summary	14.10%	5.44%	6.78%	0.00%	1.96%	9.31%	5.30%

US Severity of Loss	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.00%		3.64%	2.80%	3.21%
CO						0.00%	0.00%
FL			9.18%		0.00%	0.00%	8.30%
GA			9.79%			1.50%	4.10%
IL	0.00%		17.71%	0.00%	3.03%	0.00%	3.83%
IN			0.00%				0.00%
KS						0.41%	0.41%
KY							0.00%
MD	0.00%				0.00%	0.00%	0.00%
MI	45.22%		5.00%			0.00%	16.59%
MO			0.00%	0.00%			0.00%
NC	0.00%				29.78%	0.00%	4.78%
NY			0.00%		1.06%	0.37%	1.04%
OH			0.00%		11.17%	11.96%	11.26%
OK		0.00%					0.00%
SC			9.88%			0.00%	8.04%
TN			15.65%			6.45%	14.13%
TX	0.00%		9.99%		4.36%	4.40%	8.81%
UT					0.00%		0.00%
VA			3.67%		0.00%	5.24%	3.45%
WA			1.38%	0.00%	0.00%		0.32%
Property Summary	15.71%	5.88%	7.24%	0.00%	2.22%	6.20%	5.01%

US LTV	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			0.60		0.36	0.56	0.46
CO						0.64	0.64
FL			0.66		0.62	0.61	0.65
GA			0.67			0.64	0.64
IL	0.58		0.72	0.56	0.56	0.61	0.58
IN			0.60				0.60
KS						0.64	0.64
KY							0.59
MD	0.61				0.61	0.60	0.60
MI	0.28		0.42			0.70	0.46
MO			0.69	0.63			0.67
NC	0.41				1.12	0.57	0.63
NY			0.64		0.43	0.60	0.44
OH			0.64		0.74	9.63	4.35
OK		0.55					0.55
SC			0.97			0.62	0.89
TN			0.78			0.61	0.76
TX	0.63		0.59		0.65	0.62	0.60
UT					0.61		0.61
VA			0.65		0.63	0.62	0.64
WA			0.58	0.64	0.60		0.60
Property Summary	0.44	0.55	0.63	0.63	0.48	0.98	0.65

US DSCR	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			1.63		1.23	1.39	1.33
CO						1.31	1.31
FL			1.16		1.08	1.16	1.16
GA			1.02			1.19	1.20
IL	1.40		1.11	1.64	1.61	1.77	1.57
IN			1.88				1.88
KS						1.43	1.43
KY							1.86
MD	1.28				1.56	1.31	1.40
MI	1.70		1.92			1.28	1.58
MO			1.64	0.87			1.44
NC	1.86				0.76	1.25	1.25
NY			1.77		1.75	1.57	1.75
OH			1.62		1.37	1.44	1.45
OK		1.75					1.75
SC			1.10			1.28	1.13
TN			1.67			1.48	1.64
TX	1.01		1.16		1.27	1.24	1.18
UT					1.09		1.09
VA			1.49		1.38	1.26	1.43
WA			1.35	1.06	1.56		1.43
Property Summary	1.53	0.98	1.29	1.64	1.57	1.38	1.42

US Occupancy	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			85.10%		46.93%	85.36%	65.13%
CO						88.31%	88.31%
FL			79.57%		76.10%	80.29%	79.47%
GA			79.51%			84.45%	79.87%
IL	88.68%		80.33%	90.64%	83.82%	90.73%	84.55%
IN			86.76%				86.76%
KS						85.87%	85.87%
KY							80.66%
MD	83.76%				89.29%	85.10%	86.56%
MI	39.14%		50.45%			86.71%	59.09%
MO			82.59%	76.76%			81.07%
NC	83.86%				68.80%	81.22%	79.64%
NY			83.97%		88.45%	85.59%	88.35%
OH			85.41%		78.04%	1244.17%	559.67%
OK		74.51%					74.51%
SC			110.54%			86.18%	104.69%
TN			85.00%			88.50%	85.55%
TX	11.08%		67.85%		81.22%	84.79%	69.95%
UT					75.24%		75.24%
VA			88.07%		80.44%	82.11%	85.80%
WA			87.02%	83.76%	81.05%		82.92%
Property Summary	63.12%	61.73%	77.95%	84.13%	76.77%	132.80%	89.98%

US Appraisal	Distribution Across Property Types						State Summary
	IN	LO	MF	MU	OF	RT	
CA			90.74%		39.69%	61.81%	54.65%
CO						34.02%	34.02%
FL			63.79%		59.64%	53.34%	63.05%
GA			64.53%			47.15%	56.78%
IL	46.00%		52.23%	38.52%	41.83%	55.51%	44.10%
IN			78.89%				78.89%
KS						51.43%	51.43%
KY							51.01%
MD	66.38%				62.01%	80.15%	71.13%
MI	28.37%		43.22%			50.85%	41.31%
MO			68.11%	68.76%			68.27%
NC	58.26%				33.68%	43.26%	43.70%
NY			83.41%		73.31%	50.84%	72.83%
OH			57.27%		41.63%	33.58%	35.19%
OK		49.27%					49.27%
SC			53.03%			47.86%	52.06%
TN			55.92%			58.81%	56.40%
TX	78.79%		64.69%		66.81%	73.78%	65.48%
UT					49.81%		49.81%
VA			70.46%		62.01%	72.55%	69.66%
WA			71.82%	82.52%	46.00%		58.48%
Property Summary	48.07%	42.22%	65.82%	55.53%	58.73%	47.73%	56.42%

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.

Analytics Provider: QuantumRisk LLC
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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 months 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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