

**#4072 - BROKEN TOP**

The loan was funded on March 7, 1997 in the amount of \$5,500,00. The initial funding came from thirty 30 different investor clients, of which 2/3 were ERISA investor clients. The loan was secured by 4 different assignments of interests. The loan was rated a "Pass" by KPMG.

For the remainder of 1997, \$1,756,500 (about 1/3 of all funds in the loan and of which \$192,000 was new contributions) was swapped in and out of the loan in 8 different transactions, using approximately 15 different clients' funds. In 1998, \$3,087,500 (about 2/3 of all funds in the loan and of which \$930,000 was new contributions) was swapped in and out of the loan in 8 different transactions, using approximately 20 different clients' funds. In 1999, \$1,962,061.18 (about 1/3 of all funds in the loan of which \$1,519,858.19 was new contributions) was swapped in and out of the loan in 22 different transactions, using approximately 40 different clients' funds. In 2000, through September 21, \$2,873,770.14 (about 1/2 of all funds in the loan and of which \$1,666,143.49 was new contributions) was swapped in and out of the loan in 11 different transactions, using approximately 10 different clients' funds.

New Investor Contributions: On 4/11/97, \$42,000 was contributed by client 811 to cover a partial withdrawal by client 787; on 12/16/97 \$150,000 was contributed by client 856 to cover a complete withdrawal by client 717 (8<sup>th</sup> District Electrical Pension Annuity); on 3/1/98 \$12,500 each was contributed by clients 887 and 888 to cover a complete withdrawal by client 737; on 5/15/98, \$420,000 was contributed by client 778 to cover a partial withdrawal by client 747; on 6/25/98 \$60,000 and \$90,000 was contributed by clients A03 and 806, respectively to cover a complete withdrawal by client 856; on 7/29/98 \$20,000 was contributed by client A01 to cover a complete withdrawal by client 938; on 10/3/98 \$27,000 was contributed by client 849 to cover a partial withdrawal by client 705; on 11/18/98 the following contributions were made \$150,000 by client 715, \$100,000 by client 858, \$30,000 by client A06 and \$80,000 by clients A24 and A27 to cover part of a complete withdrawal of \$1,437,000 by client 134 (United Assc. Local 290); on 1/7/99 \$70,000 was contributed by client A34 to cover a partial withdrawal by client 982; on 1/22/99 \$155,500 was contributed by client 682 to cover complete withdrawals by clients 704 and 715; on 1/25/99 \$30,000 was contributed by client A28 to cover a partial withdrawal by client 747; on 1/27/99 \$363,000 was contributed by client A37 to cover a complete withdrawals of \$123,000 and \$240,000 by clients 705 and 806 respectively; on 4/9/99 \$13,718.22 was contributed by client A17 to cover a complete withdrawal by client 574; on 4/13/99 \$4,000 was contributed by client 693 to cover a partial withdrawal by client 811; on 4/21/99 \$42,869.41 was contributed by client 992 to cover a complete withdrawal by client 586; on 4/22/99, \$42,869.41 was contributed by client A40 to cover a complete withdrawal by client 992; on 4/28/99 \$293,935.58 was contributed by client 855 to cover a partial withdrawal by client A37; on 4/30/99 \$5,000 was contributed by client 763 to cover a partial withdrawal by client 811; on 8/9/99 \$50,000 was contributed by client 574 to cover a partial withdrawal by client 858; on 8/11/99 \$50,000 was contributed by client 134 (who previously got out of the loan on 11/18/98); on 9/3/99 \$94,312.71 was contributed by client A32 to cover a complete withdrawal by client 621; on 10/5/99 \$4,715.64 was contributed by client 697 to cover a complete withdrawal by client 655; on 10/27/99 contributions of \$129,302.26 and \$164,633.32 were made by clients A62

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and A65, respectively to cover a complete withdrawal by client 855; on 12/6/99 \$6,001.64 was contributed by client A68 to cover a partial withdrawal by client A01; on 1/27/00 \$293,935.58 was contributed by client A73 to cover complete withdrawals of \$129,302.26 and \$164,633.32 were made by clients A62 and A65, respectively; on 2/22/00 \$568,000 was contributed by client A93 (Ironworkers H&W Trust Fund) to cover a partial withdrawal by client 722; on 3/8/00 \$50,000 was contributed by client 715 to cover a partial withdrawal by client 682; on 3/27/00 \$2,572.17 was contributed by client 996 to cover a partial withdrawal by client A28; on 4/18/00 \$200,000 was contributed by client B01 to cover a partial withdrawal by client 722; and on 7/31/00 the following contributions were made: \$97,770.12, \$59,985.74, \$84,893.44 and \$308,986.44 by clients 989, B10, B11 and B16, respectively to cover a partial withdrawal by client 722 (Sheetmetal Local 9 Pension Trust).

The loan balance as of September 21, 2000 was \$4,715,635.07, which was distributed among 39 clients, 11 of which were original investors. The range of client investments as of 9/21/00 were \$2,572.17 to \$942,749.31, with the average investment being \$120,914.

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DATE	AMOUNT SWAPPED	CLIENTS IN	CLIENTS OUT
3/11/1997	\$7,000.00	134	654, 655
4/11/1997	\$42,000.00	811	787
4/15/1997	\$500,000.00	722	621
5/1/1997	\$258,000.00	722	787
8/7/1997	\$4,000.00	655	541
11/13/1997	\$770,500.00	747	285, 715, 719 806
12/16/1997	\$150,000.00	856	717
12/19/1997	\$25,000.00	752	782
03/01/1998	\$12,500.00	887, 888	737
05/15/1998	\$420,000.00	778	747
06/25/1998	\$150,000.00	806, A03	856
07/29/1998	\$20,000.00	A01	938
10/03/1998	\$27,000.00	849	705
11/18/1998	\$2,308,000.00	715, 722, 747, 806, 858, A06, A24, A27	134, 621
12/31/1998	\$80,000.00	747	A24, A27
01/07/1998	\$70,000.00	A34	982
01/15/1999	\$30,000.00	A34	982
01/22/1999	\$155,500.00	682	704, 715
01/25/1999	\$30,000.00	A28	747
01/27/1999	\$363,000.00	A37	705, 806
04/07/1999	\$390,000.00	A37	722

DATE	AMOUNT SWAPPED	CLIENTS IN	CLIENTS OUT
04/09/1999	\$13,718.22	A17	574
04/13/1999	\$4,000.00	693	811
04/21/1999	\$42,869.41	992	586
04/22/1999	\$42,869.41	A40	992
04/28/1999	\$293,935.58	855	A37
04/30/1999	\$5,000.00	763	811
06/16/1999	\$4,000.00	858	811
07/15/1999	\$8,573.89	982	604
08/09/1999	\$50,000.00	574	858
08/11/1999	\$50,000.00	134	574
08/23/1999	\$23,149.48	982	849
09/03/1999	\$94,312.71	A32	621
10/05/1999	\$4,715.64	697	655
10/06/1999	\$57,893.53	722, A40	134, 811
10/27/1999	\$293,935.58	A62, A65	855
11/30/1999	\$1,286.09	A24	654
12/06/1999	\$6,001.64	A68	A01
01/12/2000	\$718,440.33	722	747
01/27/2000	\$293,935.58	A73	A62, A65
02/22/2000	\$568,000.00	A93	722
03/08/2000	\$50,000.00	715	682
03/10/2000	\$50,000.00	A37	715
03/20/2000	\$350,000.00	722	A93

DATE	AMOUNT SWAPPED	CLIENTS IN	CLIENTS OUT
03/27/2000	\$2,572.17	996	A28
04/18/2000	\$200,000.00	B01	722
06/08/2000	\$34,295.53	B01, 807	A27
07/20/2000	\$10,000.00	682	A73
07/31/2000	\$596,526.53	989, A28, B10, B11, B16	722
TOTAL	\$9,682,531.32		

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<u>PT_DATE</u>	<u>PT_LDRID</u>	<u>PT_BAL</u>	<u>PT_AMT</u>
3/7/97	134	\$1,430,000.00	(\$1,430,000.00)
3/7/97	237	\$25,000.00	(\$25,000.00)
3/7/97	285	\$220,000.00	(\$220,000.00)
3/7/97	541	\$4,000.00	(\$4,000.00)
3/7/97	574	\$16,000.00	(\$16,000.00)
3/7/97	586	\$50,000.00	(\$50,000.00)
3/7/97	604	\$10,000.00	(\$10,000.00)
3/7/97	621	\$1,481,000.00	(\$1,481,000.00)
3/7/97	629	\$60,000.00	(\$60,000.00)
3/7/97	654	\$4,500.00	(\$4,500.00)
3/7/97	655	\$5,500.00	(\$5,500.00)
3/7/97	704	\$5,500.00	(\$5,500.00)
3/7/97	705	\$150,000.00	(\$150,000.00)
3/7/97	715	\$150,000.00	(\$150,000.00)
3/7/97	717	\$150,000.00	(\$150,000.00)
3/7/97	719	\$100,500.00	(\$100,500.00)
3/7/97	722	\$75,000.00	(\$75,000.00)
3/7/97	737	\$25,000.00	(\$25,000.00)
3/7/97	747	\$200,000.00	(\$200,000.00)
3/7/97	752	\$100,000.00	(\$100,000.00)
3/7/97	758	\$75,000.00	(\$75,000.00)
3/7/97	768	\$75,000.00	(\$75,000.00)
3/7/97	781	\$100,000.00	(\$100,000.00)
3/7/97	782	\$25,000.00	(\$25,000.00)
3/7/97	787	\$300,000.00	(\$300,000.00)
3/7/97	806	\$300,000.00	(\$300,000.00)
3/7/97	807	\$25,000.00	(\$25,000.00)
3/7/97	938	\$20,000.00	(\$20,000.00)

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<i>PT_DATE</i>	<i>PT_LDRID</i>	<i>PT_BAL</i>	<i>PT_AMT</i>
3/7/97	950	\$18,000.00	(\$18,000.00)
3/7/97	982	\$300,000.00	(\$300,000.00)
3/11/97	134	\$1,437,000.00	(\$7,000.00)
3/11/97	654	\$1,500.00	\$3,000.00
3/11/97	655	\$1,500.00	\$4,000.00
4/11/97	787	\$258,000.00	\$42,000.00
4/11/97	811	\$42,000.00	(\$42,000.00)
4/15/97	621	\$981,000.00	\$500,000.00
4/15/97	722	\$575,000.00	(\$500,000.00)
5/1/97	722	\$833,000.00	(\$258,000.00)
5/1/97	787	\$0.00	\$258,000.00
8/7/97	541	\$0.00	\$4,000.00
8/7/97	655	\$5,500.00	(\$4,000.00)
11/13/97	285	\$0.00	\$220,000.00
11/13/97	715	\$0.00	\$150,000.00
11/13/97	719	\$0.00	\$100,500.00
11/13/97	747	\$970,500.00	(\$770,500.00)
11/13/97	806	\$0.00	\$300,000.00
12/16/97	717	\$0.00	\$150,000.00
12/16/97	856	\$150,000.00	(\$150,000.00)
12/19/97	752	\$125,000.00	(\$25,000.00)
12/19/97	782	\$0.00	\$25,000.00
3/1/98	737	\$0.00	\$25,000.00
3/1/98	887	\$12,500.00	(\$12,500.00)
3/1/98	888	\$12,500.00	(\$12,500.00)
5/15/98	747	\$550,500.00	\$420,000.00
5/15/98	778	\$420,000.00	(\$420,000.00)
6/25/98	806	\$90,000.00	(\$90,000.00)
6/25/98	856	\$0.00	\$150,000.00
6/25/98	A03	\$60,000.00	(\$60,000.00)

<u>PT_DATE</u>	<u>PT_LDRID</u>	<u>PT_BAL</u>	<u>PT_AMT</u>
7/29/98	938	\$0.00	\$20,000.00
7/29/98	A01	\$20,000.00	(\$20,000.00)
10/3/98	705	\$123,000.00	\$27,000.00
10/3/98	849	\$27,000.00	(\$27,000.00)
11/18/98	134	\$0.00	\$1,437,000.00
11/18/98	621	\$110,000.00	\$871,000.00
11/18/98	715	\$150,000.00	(\$150,000.00)
11/18/98	722	\$1,214,000.00	(\$381,000.00)
11/18/98	747	\$1,887,500.00	(\$1,337,000.00)
11/18/98	806	\$240,000.00	(\$150,000.00)
11/18/98	858	\$100,000.00	(\$100,000.00)
11/18/98	A06	\$30,000.00	(\$30,000.00)
11/18/98	A24	\$80,000.00	(\$80,000.00)
11/18/98	A27	\$80,000.00	(\$80,000.00)
12/31/98	747	\$1,967,500.00	(\$80,000.00)
12/31/98	A24	\$40,000.00	\$40,000.00
12/31/98	A27	\$40,000.00	\$40,000.00
1/7/99	982	\$230,000.00	\$70,000.00
1/7/99	A34	\$70,000.00	(\$70,000.00)
1/15/99	982	\$200,000.00	\$30,000.00
1/15/99	A34	\$100,000.00	(\$30,000.00)
1/22/99	682	\$155,500.00	(\$155,500.00)
1/22/99	704	\$0.00	\$5,500.00
1/22/99	715	\$0.00	\$150,000.00
1/25/99	747	\$1,937,500.00	\$30,000.00
1/25/99	A28	\$30,000.00	(\$30,000.00)
1/27/99	705	\$0.00	\$123,000.00
1/27/99	806	\$0.00	\$240,000.00
1/27/99	A37	\$363,000.00	(\$363,000.00)
4/7/99	722	\$650,869.28	\$390,000.00

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<i>PT_DATE</i>	<i>PT_LDRID</i>	<i>PT_BAL</i>	<i>PT_AMT</i>
4/7/99	A37	\$701,231.92	(\$390,000.00)
4/9/99	574	\$0.00	\$13,718.22
4/9/99	A17	\$13,718.22	(\$13,718.22)
4/13/99	693	\$4,000.00	(\$4,000.00)
4/13/99	811	\$32,010.30	\$4,000.00
4/21/99	586	\$0.00	\$42,869.41
4/21/99	992	\$42,869.41	(\$42,869.41)
4/22/99	992	\$0.00	\$42,869.41
4/22/99	A40	\$42,869.41	(\$42,869.41)
4/28/99	855	\$293,935.58	(\$293,935.58)
4/28/99	A37	\$407,296.34	\$293,935.58
4/30/99	763	\$5,000.00	(\$5,000.00)
4/30/99	811	\$27,010.30	\$5,000.00
6/16/99	811	\$23,010.30	\$4,000.00
6/16/99	858	\$89,738.81	(\$4,000.00)
7/15/99	604	\$0.00	\$8,573.89
7/15/99	982	\$180,051.52	(\$8,573.89)
8/9/99	574	\$50,000.00	(\$50,000.00)
8/9/99	858	\$39,738.81	\$50,000.00
8/11/99	134	\$50,000.00	(\$50,000.00)
8/11/99	574	\$0.00	\$50,000.00
8/23/99	849	\$0.00	\$23,149.48
8/23/99	982	\$203,201.00	(\$23,149.48)
9/3/99	621	\$0.00	\$94,312.71
9/3/99	A32	\$94,312.71	(\$94,312.71)
10/5/99	655	\$0.00	\$4,715.64
10/5/99	697	\$4,715.64	(\$4,715.64)
10/6/99	134	\$0.00	\$50,000.00
10/6/99	722	\$700,869.28	(\$50,000.00)
10/6/99	811	\$15,116.77	\$7,893.53

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<i>PT_DATE</i>	<i>PT_LDRID</i>	<i>PT_BAL</i>	<i>PT_AMT</i>
10/6/99	A40	\$50,762.94	(\$7,893.53)
10/27/99	855	\$0.00	\$293,935.58
10/27/99	A62	\$129,302.26	(\$129,302.26)
10/27/99	A65	\$164,633.32	(\$164,633.32)
11/30/99	654	\$0.00	\$1,286.09
11/30/99	A24	\$35,581.61	(\$1,286.09)
12/6/99	A01	\$11,146.12	\$6,001.64
12/6/99	A68	\$6,001.64	(\$6,001.64)
1/12/00	722	\$1,419,309.61	(\$718,440.33)
1/12/00	747	\$942,749.31	\$718,440.33
1/27/00	A62	\$0.00	\$129,302.26
1/27/00	A65	\$0.00	\$164,633.32
1/27/00	A73	\$293,935.58	(\$293,935.58)
2/22/00	722	\$851,309.61	\$568,000.00
2/22/00	A93	\$568,000.00	(\$568,000.00)
3/8/00	682	\$83,323.87	\$50,000.00
3/8/00	715	\$50,000.00	(\$50,000.00)
3/10/00	715	\$0.00	\$50,000.00
3/10/00	A37	\$457,296.34	(\$50,000.00)
3/20/00	722	\$1,201,309.61	(\$350,000.00)
3/20/00	A93	\$218,000.00	\$350,000.00
3/27/00	996	\$2,572.17	(\$2,572.17)
3/27/00	A28	\$23,149.48	\$2,572.17
4/18/00	722	\$1,001,309.61	\$200,000.00
4/18/00	B01	\$200,000.00	(\$200,000.00)
6/8/00	807	\$23,730.23	(\$2,295.53)
6/8/00	A27	\$0.00	\$34,295.53
6/8/00	B01	\$232,000.00	(\$32,000.00)
7/20/00	682	\$93,323.87	(\$10,000.00)
7/20/00	A73	\$283,935.58	\$10,000.00

<u>PT_DATE</u>	<u>PT_LDRID</u>	<u>PT_BAL</u>	<u>PT_AMT</u>
7/31/00	722	\$404,783.08	\$596,526.53
7/31/00	989	\$97,770.12	(\$97,770.12)
7/31/00	A28	\$68,040.27	(\$44,890.79)
7/31/00	B10	\$59,985.74	(\$59,985.74)
7/31/00	B11	\$84,893.44	(\$84,893.44)
7/31/00	B16	\$308,986.44	(\$308,986.44)