

Balance Sheet - by Entity - Parent Group
As of April 30, 2024

	Month To Date 04/30/2024 NCL	Month To Date 04/30/2024 NCLSPV1	Month To Date 04/30/2024 NCLSPV2	Month To Date 04/30/2024 NCLSPV3	Month To Date 04/30/2024 Total
Assets					
Cash					
California Bank & Trust					
10010 - CB&T-NCL-Operating	65,074.04	-	-	-	65,074.04
10030 - CB&T-NCL-Servicing Collections	43,437.02	-	-	-	43,437.02
10070 - CB&T-NCL- Funding	600,000.00	-	-	-	600,000.00
10210 - CB&T-NCL-3rd Party Deposits	17,495.25	-	-	-	17,495.25
10235 - CB&T-SPVII-Interest Reserve	-	-	1,763,722.98	-	1,763,722.98
10260 - CB&T-NCL-Impounds & Holdbacks	85,762.50	-	-	-	85,762.50
10265 - CB&T-SPVII-Impounds & Holdbacks	-	-	1,961,772.90	-	1,961,772.90
10270 - CB&T-SPVIII-Impounds & Holdbacks	-	-	-	494,198.99	494,198.99
10310 - CB&T-SPVII-Servicing Collections	-	-	4,979,458.87	-	4,979,458.87
Total California Bank & Trust	811,768.81	-	8,704,954.75	494,198.99	10,010,922.55
JP Morgan Chase					
10850 - JPMC-NCL-Operating	9,923.83	-	-	-	9,923.83
Total JP Morgan Chase	9,923.83	-	-	-	9,923.83
Total Cash	821,692.64	-	8,704,954.75	494,198.99	10,020,846.38
Loans					
Bridge Loans					
12110 - Bridge Loans - Originated	415,017,168.38	-	209,307,032.32	74,647,566.91	698,971,767.61
12115 - Bridge Loans - Activity	(415,017,168.38)	-	(29,719,497.25)	-	(444,736,665.63)
12120 - Bridge Loans - Unrealized Loss	-	-	(9,372,950.00)	(6,827,050.00)	(16,200,000.00)
Total Bridge Loans	-	-	170,214,585.07	67,820,516.91	238,035,101.98
REO					
12810 - REO Loans - Principal Balance	4,400,000.00	-	1,560,000.00	-	5,960,000.00
12815 - REO Loans - Activity	-	-	-	-	-
12820 - REO Loans - Unrealized Loss	(1,800,000.00)	-	-	-	(1,800,000.00)
12840 - REO - Accrued Interest	-	-	52,650.00	-	52,650.00
12830 - REO - Servicing Advances	24,660.92	-	-	-	24,660.92
Total REO	2,624,660.92	-	1,612,650.00	-	4,237,310.92
Total Loans	2,624,660.92	-	171,827,235.07	67,820,516.91	242,272,412.90
Receivables					
13100 - Accounts Receivable - Internal	18,960.00	-	-	-	18,960.00
13200 - Accrued Interest Income	284,401.05	-	4,833,732.18	24,814.73	5,142,947.96
13300 - Servicing Advances	1,584,186.25	-	-	-	1,584,186.25
13320 - Due from Servicer	(18,181.59)	-	0.02	-	(18,181.57)
13325 - Due from Servicer - Cash in Suspense	-	-	(7,125.00)	-	(7,125.00)
13810 - Due from Others	-	-	9,121,649.02	-	9,121,649.02
Total Receivables	1,869,365.71	-	13,948,256.22	24,814.73	15,842,436.66
Prepays					
Prepaid					
14010 - Prepaid - Rent	900.00	-	-	-	900.00
14020 - Prepaid - Insurance	688.79	-	-	-	688.79
14090 - Prepaid - Other	34,579.20	-	-	-	34,579.20
Total Prepaid	36,167.99	-	-	-	36,167.99
Total Prepays	36,167.99	-	-	-	36,167.99
Intercompany Receivables					
Eliminations					
15550 - Due from SPVII	7,726,601.31	-	-	-	7,726,601.31
15560 - Due from SPVIII	663,715.81	-	-	-	663,715.81
Total Eliminations	8,390,317.12	-	-	-	8,390,317.12
Total Intercompany Receivables	8,390,317.12	-	-	-	8,390,317.12
Fixed Assets					
Purchases					
16105 - Software Licenses & Purchases	173,650.77	-	-	-	173,650.77
16110 - Software Subscriptions	6,598.06	-	-	-	6,598.06
16120 - Computers/PCs (Hardware)	56,728.69	-	-	-	56,728.69
16130 - IT Equipment	154,344.11	-	-	-	154,344.11
16140 - Other IT Items	6,146.57	-	-	-	6,146.57
16150 - Equipment (other)	12,075.06	-	-	-	12,075.06
16180 - Furniture	49,420.27	-	-	-	49,420.27
Total Purchases	458,963.53	-	-	-	458,963.53
Accumulated Depreciation					
16505 - Accumulated Depreciation - Software Licenses & Purchases	(57,750.29)	-	-	-	(57,750.29)
16520 - Accumulated Depreciation - Computers/PCs (Hardware)	(26,072.35)	-	-	-	(26,072.35)
16530 - Accumulated Depreciation - IT Equip-	(72,430.80)	-	-	-	(72,430.80)