

SALE ANNOUNCEMENT

\$26,606,515 Bulk Commercial Loan Pool and One-Off Loan Relationship Sale

COLLATERAL:	CRE, Land, Resi, C&I, and Unsecured
LOCATION:	Nationwide
PERFORMANCE:	Performing, Sub-Performing, and Non-Performing
SALE:	Investors May Bid Pools Individually or Collectively

Overview

\$26,606,515 Bulk Commercial Loan Pool and One-Off Loan Relationship Sale (the “Loan Sale”) conducted by Mission Capital Advisors, LLC (“Mission” or “Loan Sale Advisor”) on behalf of an unidentified Seller (“Seller”).

Sale Structure

Mission has been retained as the exclusive Loan Sale Advisor to the Seller for the sale of a portfolio of performing, sub-, and non-performing commercial loans secured by various real estate and business assets located throughout the United States (the “Portfolio”, “Loans” or “Assets”). The Loans are being offered on a sealed bid basis.

On behalf of the Seller, Mission is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of **(a) any pool or one-off relationship individually, (b) any combination of one-off relationships and/or the bulk pool, or (c) the entire Portfolio** pursuant to the Loan Sale timeline attached hereto.

Mission, in conjunction with the Seller, and at the sole and absolute discretion of the Seller, will then invite multiple final bidders (the “Final Bidders”) to complete due diligence and submit non-contingent bids for the Loan.

Highlights & Loan Summary

The Loan Sale offers Prospective Bidders the opportunity to acquire Assets secured by various collateral types located throughout United States.

- Loan relationships greater than \$2mm are pooled individually allowing investors the opportunity to bid on Assets that meet their acquisition criteria.
- The bulk pool allows investors to acquire small balance loans secured by various collateral types with geographic diversity across 19 states. The pool features an attractive WAC of 6.2% and WAM of 12/31/21.
- Detailed Portfolio stratifications may be found in Exhibit A on pages 4-7 of this Offering Memorandum.
- The sale must be completed according to the timeline attached hereto; investors will be required to finalize the loan sale agreement prior to the final bid date.

Bids are Being Taken on 4 Individual Relationships and One Bulk Pool, Detailed as Follows:

Pool	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Hotel - 1	1	1.7%	\$4,028,407	15.1%	\$4,028,407	\$3,267,000	5/17/08	6/20/33	5.0%	1.5%	0	100.0%	0.0%	0.0%
Restaurant - 1	1	1.7%	\$3,060,795	11.5%	\$3,060,795	\$4,237,000	12/3/07	1/1/18	6.5%	NAP	29	100.0%	0.0%	0.0%
Industrial - 1	2	3.4%	\$2,651,972	10.0%	\$1,325,986	\$3,200,000	4/29/11	3/7/21	6.3%	3.5%	0	100.0%	0.0%	0.0%
Hotel - 2	1	1.7%	\$2,023,367	7.6%	\$2,023,367	\$2,472,500	4/3/08	5/5/33	4.5%	1.0%	0	100.0%	0.0%	0.0%
Bulk Pool	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Sale Structure

Prospective Bidders are subject to qualification by Mission and/or Seller (qualification process will be initiated by Mission as deemed necessary). Access to the Due Diligence Materials will be provided to Prospective Bidders solely at the discretion of Mission and/or the Seller and may be withheld for any reason.

The Seller, in conjunction with Mission, have prepared a comprehensive array of due diligence data (the "Due Diligence Materials"), which will be made available to Prospective Bidders that have executed, and are subject to the terms of, the Confidentiality Agreement (the "Confidentiality Agreement"), which can be accessed on the transaction offering email or by visiting www.missioncap.com/transactions. Included in the Due Diligence Materials will be an Offering Memorandum for the Assets (the "Offering Memorandum") prepared by Mission, comprehensive bidding instructions, the terms of sale and the Seller's required form of Loan Sale Agreement for Sale and Purchase of Loan (the "Loan Sale Agreement").

Mission is initially soliciting indicative bids for the Assets. Prospective Bidders are encouraged review the Due Diligence Materials and submit indicative bids in accordance with the proposed timeline

After receipt of indicative bids, Mission, in conjunction with the Seller, will select Final Bidders to complete final due diligence before submitting **non-contingent offers on the Final Bid Date (the acceptance of which by Seller will require immediate execution of pre-negotiated Loan Sale Agreement by Prospective Bidder accompanied by a 10% non-refundable wire funds deposit).**

Additional information will be provided to Bidders via Mission's online due diligence site. Such information may include detailed loan documents, pay histories, environmental reports, litigation documents (if applicable), and financial statements, in both computer file and imaged formats.

Please e-sign or return an executed Confidentiality Agreement to Katie Juarez at kjuarez@missioncap.com. **PLEASE NOTE THAT E-SIGNATURES WILL BE PROCESSED IN TOP PRIORITY WHILE EMAIL SIGNATURES ARE PROCESSED AT THE END OF EACH BUSINESS DAY.**

All inquiries should be directed through Mission Capital. Neither the Seller, Borrower, Borrower affiliates or Guarantors are to be contacted. Investors are required to strictly adhere to the terms of the Confidentiality Agreement.

Loan Sale Agreement

The Seller will make its required form of Loan Sale Agreement available to Final Bidders. Pursuant to the Loan Sale Agreement, the Seller is selling its Loan subject only to those representations and warranties explicitly stated in the Loan Sale Agreement. No other representations or warranties, either expressed or implied, shall apply.

Timeline

The transaction contemplated herein has been scheduled as follows:

Loan Sale Timeline	
Event	Date
Sale Announcement Distributed	Thursday, September 15, 2016
Initial Data Distribution	Monday, September 19, 2016
Indicative Bid Date	Wednesday, October 05, 2016
Best & Final Bid Date	Wednesday, October 26, 2016
Winning Bidder Selected	Thursday, October 27, 2016
10% Non-Refundable Deposit Due	Friday, October 28, 2016
Closing Date	Friday, November 04, 2016

Disclaimer

THE SELLER RESERVES THE RIGHT, AT ITS SOLE AND ABSOLUTE DISCRETION, TO WITHDRAW THE ASSETS FROM THE LOAN SALE, AT ANY TIME. THIS SALE ANNOUNCEMENT HAS BEEN PREPARED TO ASSIST THE RECIPIENT IN DECIDING WHETHER TO PROCEED WITH FURTHER INVESTIGATION OF THE ASSETS. WHILE THE INFORMATION INCLUDED HEREIN IS BELIEVED TO BE ACCURATE AND RELIABLE, SELLER, MISSION AND THEIR RESPECTIVE SUBSIDIARIES, AFFILIATES, AGENTS, ASSIGNEES, OFFICERS, TRUSTEES, DIRECTORS, SERVICERS AND EMPLOYEES MAKE NO REPRESENTATIONS OR WARRANTIES, EXPRESS OR IMPLIED, AS TO THE ACCURACY OR COMPLETENESS OF SUCH INFORMATION, INCLUDING BUT NOT LIMITED TO THE VALIDITY OR PRIORITY OF ANY LIENS AND THE VALUE OF ANY COLLATERAL. ONLY THOSE REPRESENTATIONS AND WARRANTIES THAT ARE MADE BY THE APPLICABLE SELLER TO A PROSPECTIVE BIDDER IN A DEFINITIVE, EXECUTED LOAN SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

Mission Capital Contacts

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Exhibit A – Detailed Loan Portfolio and Loan Pool Stratifications

One-Off Loan Relationship Pools

Pool	Loan Count	UPB	Average Balance	Primary Collateral Type	Primary Collateral State
Hotel - 1	1	\$4,028,407	\$4,028,407	Hotel	TX
Restaurant - 1	1	\$3,060,795	\$3,060,795	Restaurant	NC
Industrial - 1	2	\$2,651,972	\$1,325,986	Industrial	NJ
Hotel - 2	1	\$2,023,367	\$2,023,367	Hotel	VA
Grand Total	5	\$11,764,540	\$2,352,908		

Bulk Pool

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	32	54.2%	\$10,331,193	38.8%	\$322,850	\$17,542,058	9/14/06	10/28/23	5.7%	2.0%	4	100.0%	0.0%	0.0%
30-59 DPD	9	15.3%	\$2,462,051	9.3%	\$273,561	\$3,779,612	2/22/07	10/3/18	8.2%	NAP	42	0.0%	100.0%	0.0%
90-119 DPD	1	1.7%	\$291,128	1.1%	\$291,128	\$407,000	4/11/08	3/1/17	5.5%	NAP	90	0.0%	0.0%	100.0%
120+ DPD	7	11.9%	\$1,043,520	3.9%	\$149,074	\$1,183,198	1/1/11	9/5/17	4.9%	NAP	150	0.0%	0.0%	100.0%
Matured	5	8.5%	\$714,084	2.7%	\$142,817	\$973,461	10/19/06	1/26/15	7.5%	NAP	60	0.0%	0.0%	100.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0 - \$100,000	15	25.4%	\$534,450	2.0%	\$35,630	\$2,591,581	4/13/05	9/12/25	6.7%	NAP	65	41.2%	13.8%	45.0%
\$100,000 - \$250,000	17	28.8%	\$2,759,861	10.4%	\$162,345	\$3,990,768	1/15/08	2/25/18	6.9%	4.9%	35	57.0%	10.1%	32.9%
\$250,000 - \$500,000	15	25.4%	\$5,009,983	18.8%	\$333,999	\$8,228,980	8/25/06	12/24/18	6.2%	1.5%	12	79.8%	14.4%	5.8%
\$500,000 - \$1,000,000	5	8.5%	\$4,094,990	15.4%	\$818,998	\$6,039,000	3/21/07	12/5/26	5.1%	2.7%	28	85.1%	0.0%	14.9%
>\$1,000,000	2	3.4%	\$2,442,692	9.2%	\$1,221,346	\$3,035,000	4/4/07	6/18/23	6.9%	0.8%	26	43.2%	56.8%	0.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
<3.00%	7	11.9%	\$1,143,402	4.3%	\$163,343	\$1,328,778	9/10/08	6/9/17	2.0%	1.5%	41	70.8%	0.0%	29.2%
3.00% - 3.99%	1	1.7%	\$845,120	3.2%	\$845,120	\$1,000,000	5/29/09	6/1/39	3.4%	2.3%	29	100.0%	0.0%	0.0%
4.00% - 4.99%	6	10.2%	\$2,815,056	10.6%	\$469,176	\$3,631,612	8/14/07	9/8/29	4.4%	1.8%	35	72.7%	5.6%	21.7%
5.00% - 5.99%	10	16.9%	\$2,407,366	9.0%	\$240,737	\$3,508,219	11/13/06	3/26/19	5.6%	NAP	19	83.1%	0.6%	16.3%
6.00% - 6.99%	7	11.9%	\$1,395,443	5.2%	\$199,349	\$2,486,791	5/12/06	4/1/20	6.6%	4.9%	14	94.1%	0.0%	5.9%
7.00% - 7.99%	15	25.4%	\$3,127,270	11.8%	\$208,485	\$6,990,844	11/25/05	2/9/18	7.3%	NAP	8	69.2%	17.8%	13.0%
>8.00%	8	13.6%	\$3,108,318	11.7%	\$388,540	\$4,939,083	3/16/07	10/27/18	8.6%	NAP	36	37.0%	55.7%	7.3%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	48	81.4%	\$10,913,582	41.0%	\$227,366	\$18,949,328	12/16/06	7/24/18	7.0%	NAP	32	58.7%	22.6%	18.8%
Floating	5	8.5%	\$3,083,273	11.6%	\$616,655	\$3,936,000	1/15/07	5/22/29	3.9%	2.0%	1	100.0%	0.0%	0.0%
Fixed to Floating	1	1.7%	\$845,120	3.2%	\$845,120	\$1,000,000	5/29/09	6/1/39	3.4%	2.3%	29	100.0%	0.0%	0.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	40	67.8%	\$11,486,741	43.2%	\$287,169	\$19,522,070	12/8/06	3/26/23	5.8%	2.0%	18	80.8%	9.3%	9.9%
Other	12	20.3%	\$1,934,743	7.3%	\$161,229	\$2,714,259	12/7/07	10/9/16	6.5%	NAP	54	52.8%	0.0%	47.2%
Interest Only	2	3.4%	\$1,420,492	5.3%	\$710,246	\$1,649,000	6/12/07	2/23/19	8.9%	NAP	45	2.3%	97.7%	0.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Exhibit A – Detailed Loan Portfolio and Loan Pool Stratifications – Cont'd

Bulk Pool – Cont'd

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2006	15	25.4%	\$2,940,513	11.1%	\$196,034	\$6,376,061	5/29/03	10/6/19	7.0%	NAP	10	78.9%	18.3%	2.8%
2006	6	10.2%	\$3,062,633	11.5%	\$510,439	\$4,509,000	9/18/06	3/16/29	5.4%	1.8%	7	87.7%	12.3%	0.0%
2007	12	20.3%	\$4,876,098	18.3%	\$406,342	\$6,834,744	6/24/07	3/19/18	6.6%	1.5%	14	68.0%	28.5%	3.5%
2008	6	10.2%	\$1,083,560	4.1%	\$180,593	\$2,430,000	7/6/08	5/2/16	6.4%	NAP	55	30.6%	0.0%	69.4%
2009	5	8.5%	\$1,386,204	5.2%	\$277,241	\$1,978,342	5/15/09	5/4/33	4.6%	2.8%	21	96.5%	3.5%	0.0%
2010	4	6.8%	\$935,158	3.5%	\$233,789	\$1,159,083	4/15/10	8/21/17	5.4%	NAP	116	17.6%	11.7%	70.6%
2011	2	3.4%	\$238,612	0.9%	\$119,306	\$278,900	2/21/11	4/25/17	7.5%	NAP	37	73.3%	0.0%	26.7%
2012	3	5.1%	\$218,778	0.8%	\$72,926	\$218,778	7/25/12	9/15/17	NAP	NAP	NAP	0.0%	0.0%	100.0%
2013	1	1.7%	\$100,419	0.4%	\$100,419	\$100,419	2/1/13	3/1/17	5.5%	NAP	182	0.0%	0.0%	100.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	52	88.1%	\$13,332,319	50.1%	\$256,391	\$22,204,728	1/24/07	7/11/22	5.8%	2.0%	23	76.6%	8.1%	15.4%
Yes	2	3.4%	\$1,509,657	5.7%	\$754,828	\$1,680,600	7/26/07	5/8/17	8.8%	NAP	42	8.0%	92.0%	0.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	40	67.8%	\$11,527,330	43.3%	\$288,183	\$18,314,950	3/26/07	6/17/21	6.5%	2.9%	27	69.4%	14.9%	15.8%
No	14	23.7%	\$3,314,645	12.5%	\$236,760	\$5,570,378	9/14/06	11/15/23	5.0%	1.1%	18	70.5%	22.5%	7.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	35	59.3%	\$11,780,651	44.3%	\$336,590	\$19,045,943	11/15/06	9/18/22	6.2%	2.0%	18	72.5%	18.1%	9.4%
Completed	8	13.6%	\$1,877,220	7.1%	\$234,653	\$2,738,800	9/30/06	1/2/20	6.6%	NAP	9	91.0%	9.0%	0.0%
Active	11	18.6%	\$1,184,105	4.5%	\$107,646	\$2,100,585	2/10/10	1/18/18	4.9%	NAP	124	6.9%	13.4%	79.6%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
CRE	30	50.8%	\$10,506,953	39.5%	\$350,232	\$17,509,035	8/20/06	11/9/21	6.4%	2.0%	23	67.9%	21.8%	10.2%
Resi	8	13.6%	\$2,391,456	9.0%	\$298,932	\$3,423,502	5/29/08	3/3/26	5.2%	2.3%	31	83.2%	0.4%	16.4%
Land	5	8.5%	\$998,137	3.8%	\$199,627	\$1,270,800	10/29/07	4/8/17	5.8%	NAP	2	76.5%	0.0%	23.5%
C&I	4	6.8%	\$476,477	1.8%	\$119,119	\$1,241,612	8/31/06	5/4/18	6.8%	NAP	17	66.7%	33.3%	0.0%
Unsecured	7	11.9%	\$468,952	1.8%	\$66,993	\$440,378	3/14/10	9/7/17	7.1%	NAP	101	25.9%	0.0%	74.1%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Other	8	13.6%	\$3,066,795	11.5%	\$383,349	\$5,403,195	5/17/06	4/16/24	5.7%	3.0%	7	87.4%	12.6%	0.0%
NY	3	5.1%	\$1,779,685	6.7%	\$593,228	\$2,106,419	2/21/08	4/5/17	8.2%	NAP	61	0.0%	78.0%	22.0%
TX	5	8.5%	\$1,748,476	6.6%	\$349,695	\$2,851,000	10/14/06	2/9/26	5.5%	0.8%	17	87.9%	0.0%	12.1%
MI	5	8.5%	\$1,723,098	6.5%	\$344,620	\$3,310,000	10/12/05	11/16/17	5.0%	1.5%	7	80.1%	19.9%	0.0%
NC	6	10.2%	\$1,275,288	4.8%	\$212,548	\$1,929,431	2/23/08	4/23/18	6.3%	NAP	0	100.0%	0.0%	0.0%
GA	5	8.5%	\$1,264,276	4.8%	\$252,855	\$1,562,361	1/4/09	5/17/17	5.8%	NAP	79	39.2%	12.6%	48.2%
AL	2	3.4%	\$1,071,839	4.0%	\$535,920	\$1,300,000	5/20/09	4/10/37	4.1%	2.8%	25	100.0%	0.0%	0.0%
TN	2	3.4%	\$830,445	3.1%	\$415,223	\$1,785,461	4/26/02	10/4/18	7.0%	NAP	10	90.1%	0.0%	9.9%
CA	3	5.1%	\$822,882	3.1%	\$274,294	\$990,000	10/10/07	3/15/21	7.7%	NAP	5	50.7%	0.0%	49.3%
Unsecured	7	11.9%	\$468,952	1.8%	\$66,993	\$440,378	3/14/10	9/7/17	7.1%	NAP	101	25.9%	0.0%	74.1%
CT	2	3.4%	\$420,533	1.6%	\$210,267	\$470,000	8/31/05	7/1/17	8.1%	NAP	19	59.7%	40.3%	0.0%
LA	4	6.8%	\$259,720	1.0%	\$64,930	\$417,083	7/13/07	12/16/32	7.8%	NAP	21	94.2%	5.8%	0.0%
PA	2	3.4%	\$109,985	0.4%	\$54,992	\$1,320,000	2/6/04	3/28/21	7.4%	NAP	14	100.0%	0.0%	0.0%
Grand Total	54	91.5%	\$14,841,975	55.8%	\$274,851	\$23,885,328	2/11/07	12/31/21	6.2%	2.0%	25	69.6%	16.6%	13.8%

Exhibit A – Detailed Loan Portfolio and Loan Pool Stratifications – Cont'd

Entire Portfolio

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	37	62.7%	\$22,095,733	83.0%	\$597,182	\$30,718,558	11/15/07	4/30/25	5.6%	2.0%	6	100.0%	0.0%	0.0%
30-59 DPD	9	15.3%	\$2,462,051	9.3%	\$273,561	\$3,779,612	2/22/07	10/3/18	8.2%	NAP	42	0.0%	100.0%	0.0%
90-119 DPD	1	1.7%	\$291,128	1.1%	\$291,128	\$407,000	4/11/08	3/1/17	5.5%	NAP	90	0.0%	0.0%	100.0%
120+ DPD	7	11.9%	\$1,043,520	3.9%	\$149,074	\$1,183,198	1/1/11	9/5/17	4.9%	NAP	150	0.0%	0.0%	100.0%
Matured	5	8.5%	\$714,084	2.7%	\$142,817	\$973,461	10/19/06	1/26/15	7.5%	NAP	60	0.0%	0.0%	100.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0 - \$100,000	15	25.4%	\$534,450	2.0%	\$35,630	\$2,591,581	4/13/05	9/12/25	6.7%	NAP	65	41.2%	13.8%	45.0%
\$100,000 - \$250,000	18	30.5%	\$2,862,145	10.8%	\$159,008	\$4,190,768	3/12/08	3/12/18	6.9%	4.9%	34	58.5%	0.0%	31.7%
\$250,000 - \$500,000	15	25.4%	\$5,009,983	18.8%	\$333,999	\$8,228,980	8/25/06	12/24/18	6.2%	1.5%	12	79.8%	14.4%	5.8%
\$500,000 - \$1,000,000	5	8.5%	\$4,094,990	15.4%	\$818,998	\$6,039,000	3/21/07	12/5/26	5.1%	2.7%	28	85.1%	0.0%	14.9%
>\$1,000,000	6	10.2%	\$14,104,948	53.0%	\$2,350,825	\$16,011,500	8/3/08	3/2/26	5.8%	1.8%	11	90.2%	9.8%	0.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
<3.00%	7	11.9%	\$1,143,402	4.3%	\$163,343	\$1,328,778	9/10/08	6/9/17	2.0%	1.5%	41	70.8%	0.0%	29.2%
3.00% - 3.99%	1	1.7%	\$845,120	3.2%	\$845,120	\$1,000,000	5/29/09	6/1/39	3.4%	2.3%	29	100.0%	0.0%	0.0%
4.00% - 4.99%	7	11.9%	\$4,838,423	18.2%	\$691,203	\$6,104,112	11/19/07	3/20/31	4.5%	1.4%	21	84.1%	3.3%	12.6%
5.00% - 5.99%	11	18.6%	\$6,435,773	24.2%	\$585,070	\$6,775,219	10/24/07	2/21/28	5.2%	1.5%	7	93.7%	0.2%	6.1%
6.00% - 6.99%	10	16.9%	\$7,108,210	26.7%	\$710,821	\$9,923,791	11/19/08	8/18/19	6.4%	3.6%	15	98.8%	0.0%	1.2%
7.00% - 7.99%	15	25.4%	\$3,127,270	11.8%	\$208,485	\$6,990,844	11/25/05	2/9/18	7.3%	NAP	8	69.2%	17.8%	13.0%
>8.00%	8	13.6%	\$3,108,318	11.7%	\$388,540	\$4,939,083	3/16/07	10/27/18	8.6%	NAP	36	37.0%	55.7%	7.3%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	50	84.7%	\$14,076,661	52.9%	\$281,533	\$23,386,328	3/17/07	6/7/18	6.9%	NAP	31	68.0%	17.5%	14.6%
Floating	7	11.9%	\$9,135,047	34.3%	\$1,305,007	\$9,675,500	11/24/07	1/24/32	4.5%	1.5%	0	100.0%	0.0%	0.0%
Fixed to Floating	2	3.4%	\$3,394,808	12.8%	\$1,697,404	\$4,000,000	10/24/10	10/31/25	5.6%	3.2%	7	100.0%	0.0%	0.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	44	74.6%	\$19,222,874	72.2%	\$436,883	\$29,431,570	11/2/07	3/7/23	5.8%	2.2%	15	88.5%	5.6%	5.9%
Other	13	22.0%	\$5,963,150	22.4%	\$458,704	\$5,981,259	3/25/08	1/19/28	5.4%	1.5%	18	84.7%	0.0%	15.3%
Interest Only	2	3.4%	\$1,420,492	5.3%	\$710,246	\$1,649,000	6/12/07	2/23/19	8.9%	NAP	45	2.3%	97.7%	0.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2006	15	25.4%	\$2,940,513	11.1%	\$196,034	\$6,376,061	5/29/03	10/6/19	7.0%	NAP	10	78.9%	18.3%	2.8%
2006	6	10.2%	\$3,062,633	11.5%	\$510,439	\$4,509,000	9/18/06	3/16/29	5.4%	1.8%	7	87.7%	12.3%	0.0%
2007	13	22.0%	\$7,936,893	29.8%	\$610,530	\$11,071,744	8/25/07	2/17/18	6.6%	1.5%	20	80.4%	17.5%	2.1%
2008	8	13.6%	\$7,135,333	26.8%	\$891,917	\$8,169,500	5/12/08	10/30/30	5.1%	1.3%	8	89.5%	0.0%	10.5%
2009	5	8.5%	\$1,386,204	5.2%	\$277,241	\$1,978,342	5/15/09	5/4/33	4.6%	2.8%	21	96.5%	3.5%	0.0%
2010	4	6.8%	\$935,158	3.5%	\$233,789	\$1,159,083	4/15/10	8/21/17	5.4%	NAP	116	17.6%	11.7%	70.6%
2011	3	5.1%	\$2,788,300	10.5%	\$929,433	\$3,278,900	4/8/11	12/26/20	6.4%	3.5%	3	97.7%	0.0%	2.3%
2012	4	6.8%	\$321,062	1.2%	\$80,266	\$418,778	7/10/12	8/15/17	6.0%	NAP	93	31.9%	0.0%	68.1%
2013	1	1.7%	\$100,419	0.4%	\$100,419	\$100,419	2/1/13	3/1/17	5.5%	NAP	182	0.0%	0.0%	100.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	57	96.6%	\$25,096,859	94.3%	\$440,296	\$35,381,228	12/4/07	6/17/24	5.7%	2.0%	16	87.6%	4.3%	8.2%
Yes	2	3.4%	\$1,509,657	5.7%	\$754,828	\$1,680,600	7/26/07	5/8/17	8.8%	NAP	42	8.0%	92.0%	0.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Exhibit A – Detailed Loan Portfolio and Loan Pool Stratifications – Cont'd

Entire Portfolio – Cont'd

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	43	72.9%	\$16,202,669	60.9%	\$376,806	\$23,987,450	1/12/08	11/24/22	6.2%	2.6%	19	78.2%	10.6%	11.2%
No	16	27.1%	\$10,403,846	39.1%	\$650,240	\$13,074,378	9/16/07	11/10/25	5.5%	1.4%	14	90.6%	7.2%	2.2%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	40	67.8%	\$23,545,190	88.5%	\$588,630	\$32,222,443	11/20/07	9/5/24	5.9%	2.0%	13	86.2%	9.1%	4.7%
Completed	8	13.6%	\$1,877,220	7.1%	\$234,653	\$2,738,800	9/30/06	1/2/20	6.6%	NAP	9	91.0%	9.0%	0.0%
Active	11	18.6%	\$1,184,105	4.5%	\$107,646	\$2,100,585	2/10/10	1/18/18	4.9%	NAP	124	6.9%	13.4%	79.6%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
CRE	35	59.3%	\$22,271,493	83.7%	\$636,328	\$30,685,535	10/31/07	5/22/24	6.0%	2.0%	15	84.9%	10.3%	4.8%
Resi	8	13.6%	\$2,391,456	9.0%	\$298,932	\$3,423,502	5/29/08	3/3/26	5.2%	2.3%	31	83.2%	0.4%	16.4%
Land	5	8.5%	\$998,137	3.8%	\$199,627	\$1,270,800	10/29/07	4/8/17	5.8%	NAP	2	76.5%	0.0%	23.5%
C&I	4	6.8%	\$476,477	1.8%	\$119,119	\$1,241,612	8/31/06	5/4/18	6.8%	NAP	17	66.7%	33.3%	0.0%
Unsecured	7	11.9%	\$468,952	1.8%	\$66,993	\$440,378	3/14/10	9/7/17	7.1%	NAP	101	25.9%	0.0%	74.1%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
TX	6	10.2%	\$5,776,883	21.7%	\$962,814	\$6,118,000	11/23/07	3/29/31	5.2%	1.3%	5	96.3%	0.0%	3.7%
Other	9	15.3%	\$5,090,161	19.1%	\$565,573	\$7,875,695	2/14/07	11/21/27	5.2%	1.7%	4	92.4%	7.6%	0.0%
NC	7	11.9%	\$4,336,082	16.3%	\$619,440	\$6,166,431	12/27/07	2/3/18	6.4%	NAP	20	100.0%	0.0%	0.0%
NJ	2	3.4%	\$2,651,972	10.0%	\$1,325,986	\$3,200,000	4/29/11	3/7/21	6.3%	3.5%	0	100.0%	0.0%	0.0%
NY	3	5.1%	\$1,779,685	6.7%	\$593,228	\$2,106,419	2/21/08	4/5/17	8.2%	NAP	61	0.0%	78.0%	22.0%
MI	5	8.5%	\$1,723,098	6.5%	\$344,620	\$3,310,000	10/12/05	11/16/17	5.0%	1.5%	7	80.1%	19.9%	0.0%
GA	5	8.5%	\$1,264,276	4.8%	\$252,855	\$1,562,361	1/4/09	5/17/17	5.8%	NAP	79	39.2%	12.6%	48.2%
AL	2	3.4%	\$1,071,839	4.0%	\$535,920	\$1,300,000	5/20/09	4/10/37	4.1%	2.8%	25	100.0%	0.0%	0.0%
TN	2	3.4%	\$830,445	3.1%	\$415,223	\$1,785,461	4/26/02	10/4/18	7.0%	NAP	10	90.1%	0.0%	9.9%
CA	3	5.1%	\$822,882	3.1%	\$274,294	\$990,000	10/10/07	3/15/21	7.7%	NAP	5	50.7%	0.0%	49.3%
Unsecured	7	11.9%	\$468,952	1.8%	\$66,993	\$440,378	3/14/10	9/7/17	7.1%	NAP	101	25.9%	0.0%	74.1%
CT	2	3.4%	\$420,533	1.6%	\$210,267	\$470,000	8/31/05	7/1/17	8.1%	NAP	19	59.7%	40.3%	0.0%
LA	4	6.8%	\$259,720	1.0%	\$64,930	\$417,083	7/13/07	12/16/32	7.8%	NAP	21	94.2%	5.8%	0.0%
PA	2	3.4%	\$109,985	0.4%	\$54,992	\$1,320,000	2/6/04	3/28/21	7.4%	NAP	14	100.0%	0.0%	0.0%
Grand Total	59	100.0%	\$26,606,515	100.0%	\$450,958	\$37,061,828	11/27/07	1/21/24	5.9%	2.0%	17	83.0%	9.3%	7.7%