

SALE ANNOUNCEMENT

\$73,559,714 Commercial Loan Sale

SALE:	Three (3) Commercial Loan Pools Totaling \$73,559,714
COLLATERAL:	CRE, Land, Resi, and C&I
LOCATION:	Nationwide
PERFORMANCE:	Non-performing

Overview

\$73,559,714 Commercial Loan Portfolio 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 non-performing commercial loans secured by various real estate and business assets located throughout the United States (the “Loans”, “Assets”, or “the Portfolio”). 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 (i) any Loan Pool individually, (ii) any combination of Loan Pools, or (iii) 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 bidders (the “Final Bidders”) to complete due diligence and submit non-contingent final bids for the Loans.

Highlights & Summary

The Loan Portfolio Sale offers Prospective Bidders an opportunity to acquire Loan Pools of performing, subperforming, and non-performing assets secured by various collateral types located throughout the United States.

- Loan level transaction histories will be provided.
- The CRE component is comprised largely of mixed-use and retail assets.
- Pooling is based on Seller offering assets out of separate holdings.
- Detailed Loan Portfolio and Loan Pool stratifications may be found in Exhibit A on pages 5-14 of this Offering Memorandum.

BIDS ARE BEING TAKEN ON THREE INDIVIDUAL LOANS POOLS, DETAILED AS FOLLOWS:

Portfolio	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pool 1	146	55.3%	\$32,120,892	43.7%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%
Pool 2	76	28.8%	\$28,422,529	38.6%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%
Pool 3	42	15.9%	\$13,016,293	17.7%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Loan Sale Process

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 Agreement for Sale and Purchase of Loan (the "Loan Sale Agreement").

Mission is initially soliciting indicative bids for the Assets. Prospective Bidders are encouraged to 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 for review 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
Offering Memorandum Distributed	Monday, September 26, 2016
Initial Data Distribution	Monday, September 26, 2016
Indicative Bid Due	Thursday, October 13, 2016
Final Bid Due	Tuesday, November 8, 2016
Winning Bidder Selected	Wednesday, November 9, 2016
10% Non-Refundable Deposit Due	Thursday, November 10, 2016
Closing Date	Friday, November 18, 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

Loan Sale Discussions

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EXHIBIT A - ENTIRE PORTFOLIO

Portfolio	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pool 1	146	55.3%	\$32,120,892	43.7%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%
Pool 2	76	28.8%	\$28,422,529	38.6%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%
Pool 3	42	15.9%	\$13,016,293	17.7%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
60 - 89 Days PD	1	0.4%	\$23,916	0.0%	\$23,916	\$32,000	1/14/10	1/14/20	8.0%	0.0%	100.0%	0.0%
> 90 Days PD	45	17.0%	\$9,272,764	12.6%	\$206,061	\$14,910,749	12/27/06	4/6/19	4.3%	0.0%	0.0%	100.0%
Matured, Interest Current	1	0.4%	\$836,421	1.1%	\$836,421	\$908,555	11/20/07	2/20/12	5.0%	100.0%	0.0%	0.0%
Matured	217	82.2%	\$63,426,613	86.2%	\$292,289	\$80,500,688	2/28/08	7/15/11	6.0%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pre-2005	26	9.8%	\$3,207,884	4.4%	\$123,380	\$5,379,599	8/2/03	12/14/17	5.9%	0.0%	0.0%	100.0%
2005	24	9.1%	\$6,991,957	9.5%	\$291,332	\$8,433,832	7/27/05	8/29/12	5.5%	0.0%	0.0%	100.0%
2006	33	12.5%	\$9,450,972	12.8%	\$286,393	\$10,755,039	6/19/06	6/7/11	6.9%	0.0%	0.0%	100.0%
2007	38	14.4%	\$19,737,762	26.8%	\$519,415	\$25,306,120	7/1/07	6/9/10	4.9%	4.2%	0.0%	95.8%
2008	46	17.4%	\$13,937,764	18.9%	\$302,995	\$21,161,457	6/10/08	12/27/12	5.9%	0.0%	0.0%	100.0%
2009	38	14.4%	\$7,177,255	9.8%	\$188,875	\$8,091,543	6/12/09	11/21/12	6.5%	0.0%	0.0%	100.0%
2010	27	10.2%	\$5,556,470	7.6%	\$205,795	\$7,524,843	5/8/10	10/22/13	6.4%	0.0%	0.4%	99.6%
2011	23	8.7%	\$5,244,764	7.1%	\$228,033	\$5,456,507	4/10/11	7/27/14	4.9%	0.0%	0.0%	100.0%
2012	9	3.4%	\$2,254,886	3.1%	\$250,543	\$4,243,051	3/9/12	1/21/15	5.1%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
< 1.00%	3	1.1%	\$2,218,976	3.0%	\$739,659	\$2,280,000	11/30/07	7/18/16	0.7%	0.0%	0.0%	100.0%
1.01% - 2.00%	2	0.8%	\$905,596	1.2%	\$452,798	\$927,420	5/17/11	6/5/14	2.0%	0.0%	0.0%	100.0%
2.01% - 3.00%	1	0.4%	\$314,228	0.4%	\$314,228	\$325,000	12/22/08	12/22/19	3.0%	0.0%	0.0%	100.0%
3.01% - 4.00%	16	6.1%	\$15,251,985	20.7%	\$953,249	\$21,655,222	4/22/07	7/17/10	3.5%	0.0%	0.0%	100.0%
4.01% - 5.00%	28	10.6%	\$10,210,794	13.9%	\$364,671	\$15,444,739	9/20/08	10/23/14	4.9%	8.2%	0.0%	91.8%
5.01% - 6.00%	40	15.2%	\$13,751,767	18.7%	\$343,794	\$19,150,883	12/12/07	1/19/12	5.7%	0.0%	0.0%	100.0%
6.01% - 7.00%	63	23.9%	\$14,422,181	19.6%	\$228,924	\$17,479,659	9/4/08	12/4/12	6.7%	0.0%	0.0%	100.0%
7.01% - 8.00%	56	21.2%	\$8,714,650	11.8%	\$155,619	\$10,287,150	6/1/07	4/20/13	7.5%	0.0%	0.3%	99.7%
8.01% - 9.00%	39	14.8%	\$3,177,371	4.3%	\$81,471	\$3,990,755	12/19/07	6/14/13	8.4%	0.0%	0.0%	100.0%
9.01% - 10.00%	10	3.8%	\$2,451,922	3.3%	\$245,192	\$2,426,253	3/28/08	7/31/09	9.3%	0.0%	0.0%	100.0%
10.01% - 11.00%	2	0.8%	\$1,765,577	2.4%	\$882,788	\$1,850,000	11/28/05	6/23/08	10.3%	0.0%	0.0%	100.0%
11.01% - 12.00%	2	0.8%	\$5,168	0.0%	\$2,584	\$9,911	5/11/10	5/18/13	11.7%	0.0%	0.0%	100.0%
16.01% - 17.00%	1	0.4%	\$354,501	0.5%	\$354,501	\$500,000	12/31/07	3/31/09	17.0%	0.0%	0.0%	100.0%
> 18.00%	1	0.4%	\$15,000	0.0%	\$15,000	\$25,000	4/28/06	4/28/10	21.0%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

EXHIBIT A - ENTIRE PORTFOLIO (CONT'D)

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Fixed	201	76.1%	\$42,183,647	57.3%	\$209,869	\$55,114,867	8/19/08	12/28/12	6.5%	2.0%	0.1%	98.0%
Fixed to Floating	4	1.5%	\$2,578,014	3.5%	\$644,504	\$2,684,344	3/6/07	5/22/17	2.4%	0.0%	0.0%	100.0%
Floating	59	22.3%	\$28,798,053	39.1%	\$488,103	\$38,552,781	3/3/07	5/22/11	4.9%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
\$0,000 - \$500,000	225	85.2%	\$28,321,187	38.5%	\$125,872	\$39,019,791	2/20/08	10/8/13	6.6%	0.0%	0.1%	99.9%
\$500,000 - \$1,000,000	23	8.7%	\$16,491,756	22.4%	\$717,033	\$20,237,982	3/14/08	3/25/13	5.7%	5.1%	0.0%	94.9%
\$1,000,000 - \$1,500,000	9	3.4%	\$11,371,228	15.5%	\$1,263,470	\$16,583,880	7/24/08	12/16/12	5.7%	0.0%	0.0%	100.0%
\$1,500,000 - \$2,000,000	4	1.5%	\$6,468,708	8.8%	\$1,617,177	\$7,075,000	7/28/07	9/20/11	5.8%	0.0%	0.0%	100.0%
\$2,000,000 - \$2,500,000	1	0.4%	\$2,003,829	2.7%	\$2,003,829	\$2,351,309	12/28/05	12/31/08	3.5%	0.0%	0.0%	100.0%
\$4,000,000 - \$4,500,000	1	0.4%	\$4,018,975	5.5%	\$4,018,975	\$30,885,974	4/2/07	4/2/08	3.5%	0.0%	0.0%	100.0%
\$4,500,000 - \$5,000,000	1	0.4%	\$4,884,030	6.6%	\$4,884,030	\$30,885,974	5/8/07	11/8/07	3.5%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$30,885,974	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
No	253	95.8%	\$68,244,131	92.8%	\$269,740	\$86,379,694	12/23/07	6/17/12	5.7%	1.2%	0.0%	98.7%
Yes	11	4.2%	\$5,315,583	7.2%	\$483,235	\$9,972,297	6/5/08	4/2/13	5.5%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
No	203	76.9%	\$49,085,358	66.7%	\$241,800	\$66,611,449	3/1/08	1/2/13	5.9%	1.7%	0.0%	98.3%
Completed	45	17.0%	\$18,599,292	25.3%	\$413,318	\$22,743,182	11/23/07	2/12/11	5.3%	0.0%	0.1%	99.9%
Active	16	6.1%	\$5,875,065	8.0%	\$367,192	\$6,997,361	1/23/07	11/15/12	5.6%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Mod Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
No	133	50.4%	\$34,969,562	47.5%	\$262,929	\$44,953,521	2/1/08	6/29/12	5.3%	0.0%	0.1%	99.9%
Yes	131	49.6%	\$38,590,152	52.5%	\$294,581	\$51,398,471	12/10/07	7/16/12	6.1%	2.2%	0.0%	97.8%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
1	172	65.2%	\$40,488,511	55.0%	\$235,398	\$49,990,558	12/14/07	8/23/12	5.8%	0.0%	0.1%	99.9%
2	25	9.5%	\$11,194,410	15.2%	\$447,776	\$15,620,038	2/21/08	11/15/10	5.6%	7.5%	0.0%	92.5%
3	5	1.9%	\$1,041,763	1.4%	\$208,353	\$1,319,522	5/10/07	2/4/11	8.3%	0.0%	0.0%	100.0%
4	1	0.4%	\$254,975	0.3%	\$254,975	\$300,000	2/16/06	1/30/13	5.0%	0.0%	0.0%	100.0%
Unsecured	61	23.1%	\$20,580,057	28.0%	\$337,378	\$29,121,873	2/8/08	3/24/13	5.6%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

EXHIBIT A - ENTIRE PORTFOLIO (CONT'D)

Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Land	72	27.3%	\$32,328,202	43.9%	\$449,003	\$40,845,072	11/22/07	11/15/10	5.6%	0.0%	0.0%	100.0%
Unsecured	61	23.1%	\$20,580,057	28.0%	\$337,378	\$29,121,873	2/8/08	3/24/13	5.6%	0.0%	0.0%	100.0%
Retail	27	10.2%	\$4,756,807	6.5%	\$176,178	\$5,844,594	7/6/08	12/9/13	5.5%	0.0%	0.0%	100.0%
SFR	39	14.8%	\$4,141,578	5.6%	\$106,194	\$5,546,678	11/23/07	6/4/15	6.7%	0.0%	0.0%	100.0%
Religious	7	2.7%	\$2,946,174	4.0%	\$420,882	\$3,583,555	7/17/06	11/5/14	5.2%	28.4%	0.0%	71.6%
C&I	16	6.1%	\$2,617,416	3.6%	\$163,588	\$2,676,094	5/22/09	10/5/13	6.1%	0.0%	0.0%	100.0%
Mixed Use	16	6.1%	\$1,841,846	2.5%	\$115,115	\$2,075,176	1/12/09	7/5/14	7.1%	0.0%	0.0%	100.0%
Industrial	8	3.0%	\$1,504,788	2.0%	\$188,098	\$1,659,795	7/25/07	2/21/14	7.3%	0.0%	1.6%	98.4%
Office	11	4.2%	\$1,267,494	1.7%	\$115,227	\$3,164,122	1/27/09	4/24/13	6.5%	0.0%	0.0%	100.0%
Multifamily	4	1.5%	\$750,659	1.0%	\$187,665	\$935,032	9/12/07	2/28/13	6.1%	0.0%	0.0%	100.0%
Mobile Home Park	1	0.4%	\$611,923	0.8%	\$611,923	\$675,000	6/1/05	7/1/15	5.8%	0.0%	0.0%	100.0%
Other	2	0.8%	\$212,771	0.3%	\$106,385	\$225,000	5/9/07	11/21/13	7.1%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Unsecured	61	23.1%	\$20,580,057	28.0%	\$337,378	\$29,121,873	2/8/08	3/24/13	5.6%	0.0%	0.0%	100.0%
TN	2	0.8%	\$8,903,005	12.1%	\$4,451,503	\$11,084,030	4/21/07	1/12/08	3.5%	0.0%	0.0%	100.0%
GA	52	19.7%	\$7,434,530	10.1%	\$142,972	\$8,576,834	10/19/09	6/14/13	5.8%	11.3%	0.0%	88.7%
MD	51	19.3%	\$6,744,568	9.2%	\$132,246	\$9,062,220	10/17/07	7/1/15	6.5%	0.0%	0.4%	99.6%
IL	15	5.7%	\$6,481,679	8.8%	\$432,112	\$7,634,910	8/5/08	4/27/12	6.1%	0.0%	0.0%	100.0%
CO	4	1.5%	\$3,821,143	5.2%	\$955,286	\$4,297,930	4/22/07	12/3/08	7.6%	0.0%	0.0%	100.0%
PA	20	7.6%	\$3,416,410	4.6%	\$170,821	\$4,499,585	7/21/07	9/5/11	6.9%	0.0%	0.0%	100.0%
NAP	16	6.1%	\$2,617,416	3.6%	\$163,588	\$2,676,094	5/22/09	10/5/13	6.1%	0.0%	0.0%	100.0%
WI	3	1.1%	\$2,315,983	3.1%	\$771,994	\$3,091,309	1/27/06	4/29/09	3.9%	0.0%	0.0%	100.0%
FL	6	2.3%	\$2,126,635	2.9%	\$354,439	\$4,048,234	6/22/11	6/17/14	5.4%	0.0%	0.0%	100.0%
AZ	5	1.9%	\$1,964,007	2.7%	\$392,801	\$2,147,000	1/7/06	10/18/09	9.7%	0.0%	0.0%	100.0%
WA	7	2.7%	\$1,914,358	2.6%	\$273,480	\$2,677,281	3/26/06	3/14/16	4.4%	0.0%	0.0%	100.0%
Other	6	2.3%	\$1,901,714	2.6%	\$316,952	\$3,870,000	3/11/05	6/30/19	5.7%	0.0%	0.0%	100.0%
NC	3	1.1%	\$1,775,000	2.4%	\$591,667	\$1,775,000	8/28/08	4/3/10	6.4%	0.0%	0.0%	100.0%
SC	5	1.9%	\$651,736	0.9%	\$130,347	\$590,920	5/16/05	9/19/19	5.7%	0.0%	0.0%	100.0%
IN	4	1.5%	\$434,980	0.6%	\$108,745	\$599,500	9/2/08	9/14/13	7.1%	0.0%	0.0%	100.0%
IA	2	0.8%	\$244,849	0.3%	\$122,424	\$329,272	6/1/06	1/1/11	9.3%	0.0%	0.0%	100.0%
NJ	2	0.8%	\$231,646	0.3%	\$115,823	\$270,000	11/14/06	4/9/14	7.2%	0.0%	0.0%	100.0%
Grand Total	264	100.0%	\$73,559,714	100.0%	\$278,635	\$96,351,992	1/4/08	7/8/12	5.7%	1.1%	0.0%	98.8%

EXHIBIT A - Pool 1

MCA Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
60 - 89 Days PD	1	0.7%	\$23,916	0.1%	\$23,916	\$32,000	1/14/10	1/14/20	8.0%	0.0%	100.0%	0.0%
> 90 Days PD	24	16.4%	\$3,396,610	10.6%	\$141,525	\$7,091,081	11/21/07	5/16/20	4.7%	0.0%	0.0%	100.0%
Matured	121	82.9%	\$28,700,366	89.4%	\$237,193	\$33,839,130	5/8/08	4/18/12	6.6%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pre-2005	11	7.5%	\$910,542	2.8%	\$82,777	\$1,431,499	7/7/03	6/14/15	7.0%	0.0%	0.0%	100.0%
2005	12	8.2%	\$3,063,110	9.5%	\$255,259	\$3,551,747	4/16/05	5/19/14	6.1%	0.0%	0.0%	100.0%
2006	16	11.0%	\$4,288,924	13.4%	\$268,058	\$4,434,648	5/27/06	11/16/10	8.2%	0.0%	0.0%	100.0%
2007	11	7.5%	\$3,761,635	11.7%	\$341,967	\$4,945,199	8/17/07	3/13/11	6.6%	0.0%	0.0%	100.0%
2008	32	21.9%	\$7,976,379	24.8%	\$249,262	\$11,967,248	6/18/08	3/11/14	5.5%	0.0%	0.0%	100.0%
2009	22	15.1%	\$5,267,798	16.4%	\$239,445	\$5,963,398	6/6/09	12/8/12	6.5%	0.0%	0.0%	100.0%
2010	20	13.7%	\$4,131,905	12.9%	\$206,595	\$5,718,141	4/22/10	10/30/13	6.6%	0.0%	0.6%	99.4%
2011	16	11.0%	\$2,135,421	6.6%	\$133,464	\$2,288,132	5/18/11	5/23/13	5.9%	0.0%	0.0%	100.0%
2012	6	4.1%	\$585,178	1.8%	\$97,530	\$662,200	2/29/12	9/14/14	5.3%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
< 1.00%	1	0.7%	\$219,976	0.7%	\$219,976	\$250,000	1/4/08	1/4/13	0.0%	0.0%	0.0%	100.0%
1.01% - 2.00%	1	0.7%	\$22,506	0.1%	\$22,506	\$27,420	8/2/11	11/1/19	2.0%	0.0%	0.0%	100.0%
2.01% - 3.00%	1	0.7%	\$314,228	1.0%	\$314,228	\$325,000	12/22/08	12/22/19	3.0%	0.0%	0.0%	100.0%
3.01% - 4.00%	8	5.5%	\$2,790,149	8.7%	\$348,769	\$6,040,641	1/7/09	6/14/16	3.4%	0.0%	0.0%	100.0%
4.01% - 5.00%	10	6.8%	\$2,494,633	7.8%	\$249,463	\$3,320,782	1/31/08	8/8/12	5.0%	0.0%	0.0%	100.0%
5.01% - 6.00%	21	14.4%	\$7,451,043	23.2%	\$354,812	\$8,554,580	2/18/08	6/7/12	5.8%	0.0%	0.0%	100.0%
6.01% - 7.00%	38	26.0%	\$9,599,688	29.9%	\$252,623	\$11,415,636	1/11/09	3/22/13	6.7%	0.0%	0.0%	100.0%
7.01% - 8.00%	27	18.5%	\$4,682,114	14.6%	\$173,412	\$5,735,864	9/4/07	5/26/13	7.5%	0.0%	0.5%	99.5%
8.01% - 9.00%	29	19.9%	\$2,561,504	8.0%	\$88,328	\$3,221,555	1/17/08	9/21/13	8.3%	0.0%	0.0%	100.0%
9.01% - 10.00%	6	4.1%	\$214,307	0.7%	\$35,718	\$210,823	7/20/10	7/31/14	9.6%	0.0%	0.0%	100.0%
10.01% - 11.00%	2	1.4%	\$1,765,577	5.5%	\$882,788	\$1,850,000	11/28/05	6/23/08	10.3%	0.0%	0.0%	100.0%
11.01% - 12.00%	2	1.4%	\$5,168	0.0%	\$2,584	\$9,911	5/11/10	5/18/13	11.7%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Fixed	120	82.2%	\$20,829,003	64.8%	\$173,575	\$25,437,470	9/10/08	5/26/13	6.5%	0.0%	0.1%	99.9%
Fixed to Floating	1	0.7%	\$61,667	0.2%	\$61,667	\$65,344	3/8/10	3/8/28	6.5%	0.0%	0.0%	100.0%
Floating	25	17.1%	\$11,230,222	35.0%	\$449,209	\$15,459,397	7/27/07	8/14/12	6.2%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

EXHIBIT A - Pool 1 (CONT'D)

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
\$0,000 - \$500,000	128	87.7%	\$16,243,242	50.6%	\$126,900	\$20,945,660	7/1/08	2/16/14	6.6%	0.0%	0.1%	99.9%
\$500,000 - \$1,000,000	13	8.9%	\$8,802,721	27.4%	\$677,132	\$11,790,551	6/13/08	11/15/12	5.6%	0.0%	0.0%	100.0%
\$1,000,000 - \$1,500,000	3	2.1%	\$3,933,373	12.2%	\$1,311,124	\$5,026,000	5/7/07	5/5/12	5.8%	0.0%	0.0%	100.0%
\$1,500,000 - \$2,000,000	2	1.4%	\$3,141,556	9.8%	\$1,570,778	\$3,200,000	2/4/08	12/4/09	8.6%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	140	95.9%	\$28,469,029	88.6%	\$203,350	\$33,264,902	4/13/08	2/4/13	6.6%	0.0%	0.1%	99.9%
Yes	6	4.1%	\$3,651,863	11.4%	\$608,644	\$7,697,310	6/19/08	8/13/13	5.4%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	116	79.5%	\$22,638,874	70.5%	\$195,163	\$29,262,222	6/19/08	5/9/13	6.6%	0.0%	0.0%	100.0%
Completed	21	14.4%	\$4,957,728	15.4%	\$236,082	\$6,788,619	6/19/08	7/23/12	6.6%	0.0%	0.5%	99.5%
Active	9	6.2%	\$4,524,290	14.1%	\$502,699	\$4,911,371	4/26/07	10/25/12	5.6%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Mod Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	81	55.5%	\$14,367,009	44.7%	\$177,370	\$20,420,459	8/30/08	1/2/14	6.1%	0.0%	0.2%	99.8%
Yes	65	44.5%	\$17,753,883	55.3%	\$273,137	\$20,541,753	1/6/08	6/20/12	6.7%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
1	105	71.9%	\$18,483,762	57.5%	\$176,036	\$22,463,518	7/5/08	5/28/13	6.4%	0.0%	0.1%	99.9%
2	9	6.2%	\$2,575,581	8.0%	\$286,176	\$2,620,931	3/16/07	1/11/10	8.7%	0.0%	0.0%	100.0%
3	2	1.4%	\$165,385	0.5%	\$82,692	\$191,292	4/16/09	6/4/13	6.0%	0.0%	0.0%	100.0%
4	1	0.7%	\$254,975	0.8%	\$254,975	\$300,000	2/16/06	1/30/13	5.0%	0.0%	0.0%	100.0%
Unsecured	29	19.9%	\$10,641,191	33.1%	\$366,938	\$15,386,470	4/1/08	6/23/13	5.9%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Land	44	30.1%	\$11,426,867	35.6%	\$259,702	\$13,763,619	5/25/08	11/12/11	6.7%	0.0%	0.0%	100.0%
Unsecured	29	19.9%	\$10,641,191	33.1%	\$366,938	\$15,386,470	4/1/08	6/23/13	5.9%	0.0%	0.0%	100.0%
SFR	31	21.2%	\$3,422,697	10.7%	\$110,410	\$3,752,554	1/15/08	7/10/15	6.6%	0.0%	0.0%	100.0%
Retail	13	8.9%	\$2,153,221	6.7%	\$165,632	\$2,811,768	2/15/08	5/27/13	6.2%	0.0%	0.0%	100.0%
C&I	8	5.5%	\$1,374,385	4.3%	\$171,798	\$1,439,257	4/18/08	2/19/12	6.6%	0.0%	0.0%	100.0%
Industrial	5	3.4%	\$977,317	3.0%	\$195,463	\$1,085,795	3/26/08	2/26/15	7.4%	0.0%	2.4%	97.6%
Mixed Use	8	5.5%	\$870,248	2.7%	\$108,781	\$935,176	1/24/10	3/9/15	7.4%	0.0%	0.0%	100.0%
Office	6	4.1%	\$669,773	2.1%	\$111,629	\$1,182,572	12/19/09	8/16/13	7.1%	0.0%	0.0%	100.0%
Religious	2	1.4%	\$585,195	1.8%	\$292,598	\$605,000	4/14/05	5/2/13	6.8%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

EXHIBIT A - POOL 1 (CONT'D)

Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Unsecured	29	19.9%	\$10,641,191	33.1%	\$366,938	\$15,386,470	4/1/08	6/23/13	5.9%	0.0%	0.0%	100.0%
IL	15	10.3%	\$6,481,679	20.2%	\$432,112	\$7,634,910	8/5/08	4/27/12	6.1%	0.0%	0.0%	100.0%
MD	40	27.4%	\$4,617,594	14.4%	\$115,440	\$6,461,420	8/13/07	3/23/15	6.6%	0.0%	0.5%	99.5%
GA	38	26.0%	\$4,143,478	12.9%	\$109,039	\$4,970,463	2/3/10	9/6/13	6.2%	0.0%	0.0%	100.0%
NC	3	2.1%	\$1,775,000	5.5%	\$591,667	\$1,775,000	8/28/08	4/3/10	6.4%	0.0%	0.0%	100.0%
AZ	1	0.7%	\$1,600,000	5.0%	\$1,600,000	\$1,600,000	1/17/06	4/1/08	10.3%	0.0%	0.0%	100.0%
NAP	8	5.5%	\$1,374,385	4.3%	\$171,798	\$1,439,257	4/18/08	2/19/12	6.6%	0.0%	0.0%	100.0%
SC	4	2.7%	\$592,068	1.8%	\$148,017	\$515,920	3/1/05	5/17/20	5.9%	0.0%	0.0%	100.0%
IN	4	2.7%	\$434,980	1.4%	\$108,745	\$599,500	9/2/08	9/14/13	7.1%	0.0%	0.0%	100.0%
IA	2	1.4%	\$244,849	0.8%	\$122,424	\$329,272	6/1/06	1/1/11	9.3%	0.0%	0.0%	100.0%
Other	1	0.7%	\$115,669	0.4%	\$115,669	\$150,000	7/14/05	7/14/21	7.8%	0.0%	0.0%	100.0%
CO	1	0.7%	\$100,000	0.3%	\$100,000	\$100,000	11/8/07	5/8/10	6.5%	0.0%	0.0%	100.0%
Grand Total	146	100.0%	\$32,120,892	100.0%	\$220,006	\$40,962,211	4/21/08	2/26/13	6.4%	0.0%	0.1%	99.9%

EXHIBIT A - Pool 2

MCA Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
> 90 Days PD	13	17.1%	\$1,997,816	7.0%	\$153,678	\$3,104,400	4/12/05	9/13/20	6.1%	0.0%	0.0%	100.0%
Matured	63	82.9%	\$26,424,713	93.0%	\$419,440	\$35,308,112	4/24/08	1/5/11	4.9%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pre-2005	7	9.2%	\$1,431,240	5.0%	\$204,463	\$2,410,100	7/5/03	10/1/21	5.7%	0.0%	0.0%	100.0%
2005	5	6.6%	\$2,596,526	9.1%	\$519,305	\$3,055,309	12/11/05	11/1/09	4.3%	0.0%	0.0%	100.0%
2006	9	11.8%	\$1,794,610	6.3%	\$199,401	\$1,979,335	8/9/06	10/24/10	7.2%	0.0%	0.0%	100.0%
2007	18	23.7%	\$11,259,352	39.6%	\$625,520	\$15,103,904	5/9/07	9/30/08	4.2%	0.0%	0.0%	100.0%
2008	9	11.8%	\$3,938,930	13.9%	\$437,659	\$5,929,510	6/24/08	2/4/12	5.7%	0.0%	0.0%	100.0%
2009	11	14.5%	\$1,198,256	4.2%	\$108,932	\$1,378,425	8/28/09	7/1/14	7.0%	0.0%	0.0%	100.0%
2010	7	9.2%	\$1,424,565	5.0%	\$203,509	\$1,806,702	6/24/10	10/1/13	5.7%	0.0%	0.0%	100.0%
2011	7	9.2%	\$3,109,343	10.9%	\$444,192	\$3,168,376	3/15/11	5/18/15	4.3%	0.0%	0.0%	100.0%
2012	3	3.9%	\$1,669,707	5.9%	\$556,569	\$3,580,851	3/12/12	3/7/15	5.1%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
1.01% - 2.00%	1	1.3%	\$883,090	3.1%	\$883,090	\$900,000	5/16/11	4/16/14	2.0%	0.0%	0.0%	100.0%
3.01% - 4.00%	4	5.3%	\$10,958,186	38.6%	\$2,739,547	\$13,587,439	12/23/06	4/5/08	3.5%	0.0%	0.0%	100.0%
4.01% - 5.00%	8	10.5%	\$5,629,448	19.8%	\$703,681	\$7,904,278	10/14/09	2/9/16	5.0%	0.0%	0.0%	100.0%
5.01% - 6.00%	13	17.1%	\$3,474,178	12.2%	\$267,244	\$6,799,785	8/17/08	8/19/12	5.5%	0.0%	0.0%	100.0%
6.01% - 7.00%	23	30.3%	\$4,580,492	16.1%	\$199,152	\$5,849,024	2/25/08	6/23/12	6.7%	0.0%	0.0%	100.0%
7.01% - 8.00%	20	26.3%	\$2,483,750	8.7%	\$124,188	\$2,883,286	4/6/07	12/23/12	7.5%	0.0%	0.0%	100.0%
8.01% - 9.00%	5	6.6%	\$291,699	1.0%	\$58,340	\$351,200	11/28/07	7/14/13	8.5%	0.0%	0.0%	100.0%
9.01% - 10.00%	2	2.6%	\$121,685	0.4%	\$60,842	\$137,500	9/7/07	8/5/10	9.3%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Fixed	59	77.6%	\$14,198,545	50.0%	\$240,653	\$20,247,350	3/20/09	8/6/13	5.9%	0.0%	0.0%	100.0%
Floating	17	22.4%	\$14,223,983	50.0%	\$836,705	\$18,165,162	12/25/06	10/16/09	4.0%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
\$0,000 - \$500,000	63	82.9%	\$7,898,252	27.8%	\$125,369	\$10,991,348	3/1/08	7/17/13	6.6%	0.0%	0.0%	100.0%
\$500,000 - \$1,000,000	6	7.9%	\$4,748,548	16.7%	\$791,425	\$5,367,646	5/4/08	7/31/14	5.3%	0.0%	0.0%	100.0%
\$1,000,000 - \$1,500,000	4	5.3%	\$4,868,894	17.1%	\$1,217,223	\$8,618,180	1/29/10	9/5/13	5.1%	0.0%	0.0%	100.0%
\$2,000,000 - \$2,500,000	1	1.3%	\$2,003,829	7.1%	\$2,003,829	\$2,351,309	12/28/05	12/31/08	3.5%	0.0%	0.0%	100.0%
\$4,000,000 - \$4,500,000	1	1.3%	\$4,018,975	14.1%	\$4,018,975	\$6,200,000	4/2/07	4/2/08	3.5%	0.0%	0.0%	100.0%
\$4,500,000 - \$5,000,000	1	1.3%	\$4,884,030	17.2%	\$4,884,030	\$4,884,030	5/8/07	11/8/07	3.5%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	71	93.4%	\$26,758,808	94.1%	\$376,885	\$36,137,524	1/31/08	8/24/11	4.9%	0.0%	0.0%	100.0%
Yes	5	6.6%	\$1,663,720	5.9%	\$332,744	\$2,274,987	5/7/08	6/13/12	5.8%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

EXHIBIT A - Pool 2 (CONT'D)

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	58	76.3%	\$16,161,567	56.9%	\$278,648	\$23,838,846	5/26/08	10/26/12	5.2%	0.0%	0.0%	100.0%
Completed	13	17.1%	\$11,729,398	41.3%	\$902,261	\$13,637,666	10/15/07	12/27/09	4.5%	0.0%	0.0%	100.0%
Active	5	6.6%	\$531,563	1.9%	\$106,313	\$936,000	10/2/05	1/27/15	6.6%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

MOD Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	32	42.1%	\$14,350,490	50.5%	\$448,453	\$17,835,574	9/28/07	10/18/10	4.4%	0.0%	0.0%	100.0%
Yes	44	57.9%	\$14,072,039	49.5%	\$319,819	\$20,576,937	6/18/08	8/10/12	5.5%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
1	50	65.8%	\$15,847,415	55.8%	\$316,948	\$19,980,053	10/20/07	10/27/11	4.9%	0.0%	0.0%	100.0%
2	12	15.8%	\$7,619,669	26.8%	\$634,972	\$10,565,552	6/26/08	12/24/10	4.6%	0.0%	0.0%	100.0%
3	1	1.3%	\$152,874	0.5%	\$152,874	\$400,000	8/14/03	9/14/19	6.8%	0.0%	0.0%	100.0%
Unsecured	13	17.1%	\$4,802,570	16.9%	\$369,428	\$7,466,907	8/13/08	2/25/12	5.6%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Land	22	28.9%	\$16,831,186	59.2%	\$765,054	\$22,361,522	9/21/07	7/7/10	4.4%	0.0%	0.0%	100.0%
Unsecured	13	17.1%	\$4,802,570	16.9%	\$369,428	\$7,466,907	8/13/08	2/25/12	5.6%	0.0%	0.0%	100.0%
Retail	8	10.5%	\$1,685,660	5.9%	\$210,707	\$1,778,645	4/3/10	1/11/14	4.3%	0.0%	0.0%	100.0%
C&I	3	3.9%	\$1,111,272	3.9%	\$370,424	\$1,126,731	2/20/11	9/27/15	5.3%	0.0%	0.0%	100.0%
Mixed Use	8	10.5%	\$971,598	3.4%	\$121,450	\$1,140,000	2/9/08	11/26/13	6.9%	0.0%	0.0%	100.0%
Multifamily	4	5.3%	\$750,659	2.6%	\$187,665	\$935,032	9/12/07	2/28/13	6.1%	0.0%	0.0%	100.0%
SFR	8	10.5%	\$718,881	2.5%	\$89,860	\$1,794,124	3/15/07	12/17/14	7.1%	0.0%	0.0%	100.0%
Industrial	3	3.9%	\$527,471	1.9%	\$175,824	\$574,000	4/28/06	4/6/12	7.2%	0.0%	0.0%	100.0%
Office	3	3.9%	\$442,165	1.6%	\$147,388	\$515,550	5/10/08	2/2/13	6.5%	0.0%	0.0%	100.0%
Religious	3	3.9%	\$383,296	1.3%	\$127,765	\$520,000	10/16/04	5/26/17	7.3%	0.0%	0.0%	100.0%
Other	1	1.3%	\$197,771	0.7%	\$197,771	\$200,000	6/7/07	2/28/14	6.0%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
TN	2	2.6%	\$8,903,005	31.3%	\$4,451,503	\$11,084,030	4/21/07	1/12/08	3.5%	0.0%	0.0%	100.0%
Unsecured	13	17.1%	\$4,802,570	16.9%	\$369,428	\$7,466,907	8/13/08	2/25/12	5.6%	0.0%	0.0%	100.0%
PA	20	26.3%	\$3,416,410	12.0%	\$170,821	\$4,499,585	7/21/07	9/5/11	6.9%	0.0%	0.0%	100.0%
GA	13	17.1%	\$2,454,631	8.6%	\$188,818	\$2,697,816	12/16/09	7/5/13	5.3%	0.0%	0.0%	100.0%
WI	3	3.9%	\$2,315,983	8.1%	\$771,994	\$3,091,309	1/27/06	4/29/09	3.9%	0.0%	0.0%	100.0%
MD	11	14.5%	\$2,126,974	7.5%	\$193,361	\$2,600,800	3/6/08	2/3/16	6.2%	0.0%	0.0%	100.0%
FL	6	7.9%	\$2,126,635	7.5%	\$354,439	\$4,048,234	6/22/11	6/17/14	5.4%	0.0%	0.0%	100.0%
NAP	3	3.9%	\$1,111,272	3.9%	\$370,424	\$1,126,731	2/20/11	9/27/15	5.3%	0.0%	0.0%	100.0%
Other	1	1.3%	\$822,382	2.9%	\$822,382	\$1,300,000	8/25/04	8/25/24	5.0%	0.0%	0.0%	100.0%
NJ	2	2.6%	\$231,646	0.8%	\$115,823	\$270,000	11/14/06	4/9/14	7.2%	0.0%	0.0%	100.0%
SC	1	1.3%	\$59,668	0.2%	\$59,668	\$75,000	6/13/07	3/5/13	4.5%	0.0%	0.0%	100.0%
WA	1	1.3%	\$51,352	0.2%	\$51,352	\$152,100	1/20/89	2/1/19	3.6%	0.0%	0.0%	100.0%
Grand Total	76	100.0%	\$28,422,529	100.0%	\$373,981	\$38,412,512	2/6/08	9/10/11	4.9%	0.0%	0.0%	100.0%

EXHIBIT A - Pool 3

MCA Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
> 90 Days PD	8	19.0%	\$3,878,338	29.8%	\$484,792	\$4,715,267	1/29/07	7/19/17	2.9%	0.0%	0.0%	100.0%
Matured, Interest Current	1	2.4%	\$836,421	6.4%	\$836,421	\$908,555	11/20/07	2/20/12	5.0%	100.0%	0.0%	0.0%
Matured	33	78.6%	\$8,301,535	63.8%	\$251,562	\$11,353,446	1/2/07	7/26/10	7.2%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% Balance 0-29 Days PD	% Balance 30-89 Days PD	% Balance 90+ Days PD
Pre-2005	8	19.0%	\$866,102	6.7%	\$108,263	\$1,538,000	10/15/03	4/25/14	5.1%	0.0%	0.0%	100.0%
2005	7	16.7%	\$1,332,321	10.2%	\$190,332	\$1,826,777	6/24/05	3/19/14	6.4%	0.0%	0.0%	100.0%
2006	8	19.0%	\$3,367,439	25.9%	\$420,930	\$4,341,056	6/22/06	6/21/12	5.0%	0.0%	0.0%	100.0%
2007	9	21.4%	\$4,716,775	36.2%	\$524,086	\$5,257,016	9/29/07	11/10/13	5.4%	17.7%	0.0%	82.3%
2008	5	11.9%	\$2,022,456	15.5%	\$404,491	\$3,264,700	4/13/08	12/29/09	7.6%	0.0%	0.0%	100.0%
2009	5	11.9%	\$711,202	5.5%	\$142,240	\$749,720	3/15/09	11/5/09	5.8%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
< 1.00%	2	4.8%	\$1,999,001	15.4%	\$999,500	\$2,030,000	11/26/07	12/7/16	0.8%	0.0%	0.0%	100.0%
3.01% - 4.00%	4	9.5%	\$1,503,650	11.6%	\$375,913	\$2,027,142	7/9/06	3/15/16	3.8%	0.0%	0.0%	100.0%
4.01% - 5.00%	10	23.8%	\$2,086,713	16.0%	\$208,671	\$4,219,679	8/10/06	12/12/13	4.8%	40.1%	0.0%	59.9%
5.01% - 6.00%	6	14.3%	\$2,826,545	21.7%	\$471,091	\$3,796,518	8/13/06	4/27/10	5.6%	0.0%	0.0%	100.0%
6.01% - 7.00%	2	4.8%	\$242,000	1.9%	\$121,000	\$215,000	8/31/04	9/5/09	6.7%	0.0%	0.0%	100.0%
7.01% - 8.00%	9	21.4%	\$1,548,786	11.9%	\$172,087	\$1,668,000	11/16/06	7/8/13	7.5%	0.0%	0.0%	100.0%
8.01% - 9.00%	5	11.9%	\$324,168	2.5%	\$64,834	\$418,000	5/25/07	3/27/11	8.9%	0.0%	0.0%	100.0%
9.01% - 10.00%	2	4.8%	\$2,115,930	16.3%	\$1,057,965	\$2,077,930	1/14/08	1/5/09	9.3%	0.0%	0.0%	100.0%
16.01% - 17.00%	1	2.4%	\$354,501	2.7%	\$354,501	\$500,000	12/31/07	3/31/09	17.0%	0.0%	0.0%	100.0%
> 18.00%	1	2.4%	\$15,000	0.1%	\$15,000	\$25,000	4/28/06	4/28/10	21.0%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Fixed	22	52.4%	\$7,156,099	55.0%	\$325,277	\$9,430,047	4/19/07	8/9/10	7.4%	11.7%	0.0%	88.3%
Fixed to Floating	3	7.1%	\$2,516,347	19.3%	\$838,782	\$2,619,000	2/7/07	2/14/17	2.3%	0.0%	0.0%	100.0%
Floating	17	40.5%	\$3,343,848	25.7%	\$196,697	\$4,928,222	8/10/06	1/15/14	4.8%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
\$0,000 - \$500,000	34	81.0%	\$4,179,693	32.1%	\$122,932	\$7,082,783	9/11/06	10/17/12	6.5%	0.0%	0.0%	100.0%
\$500,000 - \$1,000,000	4	9.5%	\$2,940,487	22.6%	\$735,122	\$3,079,785	3/26/07	2/11/12	6.8%	28.4%	0.0%	71.6%
\$1,000,000 - \$1,500,000	2	4.8%	\$2,568,962	19.7%	\$1,284,481	\$2,939,700	7/21/07	7/13/12	6.8%	0.0%	0.0%	100.0%
\$1,500,000 - \$2,000,000	2	4.8%	\$3,327,152	25.6%	\$1,663,576	\$3,875,000	1/28/07	5/31/13	3.1%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%
FCL Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

EXHIBIT A - Pool 3 (CONT'D)

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	29	69.0%	\$10,284,916	79.0%	\$354,652	\$13,510,381	2/18/07	7/16/12	5.7%	8.1%	0.0%	91.9%
Completed	11	26.2%	\$1,912,165	14.7%	\$173,833	\$2,316,897	1/22/07	4/15/14	6.5%	0.0%	0.0%	100.0%
Active	2	4.8%	\$819,212	6.3%	\$409,606	\$1,149,990	7/3/06	10/5/11	5.1%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

MOD Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
No	20	47.6%	\$6,252,063	48.0%	\$312,603	\$6,697,488	7/19/07	12/1/12	5.5%	0.0%	0.0%	100.0%
Yes	22	52.4%	\$6,764,230	52.0%	\$307,465	\$10,279,781	8/27/06	8/2/12	6.0%	12.4%	0.0%	87.6%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
1	17	40.5%	\$6,157,334	47.3%	\$362,196	\$7,546,987	9/2/06	6/28/12	6.2%	0.0%	0.0%	100.0%
2	4	9.5%	\$999,160	7.7%	\$249,790	\$2,433,555	12/7/07	3/24/12	5.4%	83.7%	0.0%	16.3%
3	2	4.8%	\$723,503	5.6%	\$361,752	\$728,230	9/14/07	9/29/08	9.2%	0.0%	0.0%	100.0%
Unsecured	19	45.2%	\$5,136,296	39.5%	\$270,331	\$6,268,496	4/29/07	9/19/13	4.8%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Unsecured	19	45.2%	\$5,136,296	39.5%	\$270,331	\$6,268,496	4/29/07	9/19/13	4.8%	0.0%	0.0%	100.0%
Land	6	14.3%	\$4,070,150	31.3%	\$678,358	\$4,719,930	3/4/07	7/27/09	7.6%	0.0%	0.0%	100.0%
Religious	2	4.8%	\$1,977,682	15.2%	\$988,841	\$2,458,555	4/3/07	10/18/14	4.3%	42.3%	0.0%	57.7%
Retail	6	14.3%	\$917,927	7.1%	\$152,988	\$1,254,181	3/23/06	1/11/15	6.1%	0.0%	0.0%	100.0%
Mobile Home Park	1	2.4%	\$611,923	4.7%	\$611,923	\$675,000	6/1/05	7/1/15	5.8%	0.0%	0.0%	100.0%
Office	2	4.8%	\$155,557	1.2%	\$77,779	\$1,466,000	4/12/07	8/4/12	4.4%	0.0%	0.0%	100.0%
C&I	5	11.9%	\$131,758	1.0%	\$26,352	\$110,106	12/27/05	1/19/14	6.9%	0.0%	0.0%	100.0%
Other	1	2.4%	\$15,000	0.1%	\$15,000	\$25,000	4/28/06	4/28/10	21.0%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%

Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Orig Date	WA Maturity	WA Coupon	% UPB 0-29 Days PD	% UPB 30-89 Days PD	% UPB 90+ Days PD
Unsecured	19	45.2%	\$5,136,296	39.5%	\$270,331	\$6,268,496	4/29/07	9/19/13	4.8%	0.0%	0.0%	100.0%
CO	3	7.1%	\$3,721,143	28.6%	\$1,240,381	\$4,197,930	4/17/07	11/19/08	7.6%	0.0%	0.0%	100.0%
WA	6	14.3%	\$1,863,006	14.3%	\$310,501	\$2,525,181	9/15/06	2/14/16	4.4%	0.0%	0.0%	100.0%
Other	4	9.5%	\$963,663	7.4%	\$240,916	\$2,420,000	8/13/05	11/8/14	6.1%	0.0%	0.0%	100.0%
GA	1	2.4%	\$836,421	6.4%	\$836,421	\$908,555	11/20/07	2/20/12	5.0%	100.0%	0.0%	0.0%
AZ	4	9.5%	\$364,007	2.8%	\$91,002	\$547,000	11/27/05	8/6/16	7.5%	0.0%	0.0%	100.0%
NAP	5	11.9%	\$131,758	1.0%	\$26,352	\$110,106	12/27/05	1/19/14	6.9%	0.0%	0.0%	100.0%
Grand Total	42	100.0%	\$13,016,293	100.0%	\$309,912	\$16,977,269	1/31/07	9/29/12	5.8%	6.4%	0.0%	93.6%