

# OFFERING MEMORANDUM

\$238 Million Residential Mortgage Loan and REO Sale

LOAN TYPES:	First & Second Lien Residential Mortgage Loans and REO
LOCATIONS:	Nationwide (main states NY, FL, and CA)
PERFORMANCE:	Seasoned Performing, Re-Performing, Non-Performing, and REO

#### OVERVIEW

\$238,000,000 (Approximate Current Balance or Unpaid Principal Balance) Residential Mortgage Loan and REO Sale (the "Asset Sale") Being Conducted by Mission Capital Advisors, LLC ("Mission Capital" or "Asset Sale Advisor") on Behalf of an **undisclosed seller** (the "Seller").

## ASSET SALE STRUCTURE

MISSION CAPITAL

Mission Capital has been retained as the exclusive Asset Sale Advisor to the Seller for the sale of first and second lien residential mortgage loans and REO (the "Loans", "Assets" or collectively, the "Portfolio").

Mission Capital is soliciting indicative bids from prospective bidders (the "Prospective Bidders") for the Portfolio. Mission Capital and the Seller, at the Seller's sole and absolute discretion, will then invite two or more bidders (the "Final Bidders") to complete final due diligence and submit non-contingent final bids for all of the Assets in the pool(s) (each a "Pool") of interest or the Portfolio. The Portfolio is being offered on a servicing-released basis.

## PORTFOLIO SUMMARY

The Portfolio is being offered in the following two (2) separate Pools:

PERFORMANCE GROUP	COUNT	CURR. BALANCE**	AVG. CURR. BALANCE	% POOL
Pool A:Performing/Re-Performing	939	149,122,456	158,810	62.72%
Pool B: Non-Performing/REO	302	88,643,010	293,520	37.28%
Grand Total	1,241	237,765,465	191,592	100.00%

\*\*Reflects interest bearing Unpaid Principal Balance (UPB); excludes approximately \$1 million of Deferred Balances

Exhibit A (Performing/Re-Performing) and Exhibit B (Non-Performing/REO) contain detailed stratifications for the Assets contained in this offering.

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#### **HIGHLIGHTS**

The highlights of the Asset Sale are as follows:

- Seller desires to sell and Prospective Bidder's bid must be for 100% of the Assets offered in each Pool of interest (Seller will not entertain exceptions);
- Top 3 states (57.42%) where the Assets are located are NY, FL, and CA;
- Recent broker price opinions and title searches obtained on all first lien Loans and REO;
- Portfolio highlights include:
  - o 64.88% Performing/Re-Performing, 31.71% Non-Performing, and 3.41% REO;
  - Performing/Re-Performing Loans contain Average UPB of \$159,526, 5.666% WAC, 702 Current FICO, 4.1 years of weighted payments (wPMTS), and 79.26% Current LTV;
  - o 97.58% of Performing/Re-Performing Loans exhibit cash velocity of 10 or more over the last 12 months;
  - Non-Performing Loans possess Average UPB of \$312,869, 6.430% WAC, 628 Current FICO, and 104.06% Current LTV;
  - o 20.02% of Non-Performing Loans have made partial PI payments over the last 12 months; and
  - Portfolio is 45.26% Fixed, 44.65% ARM, and 6.69% Balloon.
- Assets will be sold on an as-is, where-is basis subject only to those representations and warranties noted herein, and Final Bidders will be required to provide comments to the asset sale agreement (the "Asset Sale Agreement") and interim servicing agreement (the "Interim Servicing Agreement") in advance of the final bid date.

## TIMELINE

The transaction contemplated herein has been scheduled as follows:

ASSET SALE TIMELINE	
Event	DATE
Offering Memorandum Distributed	Monday, October 24, 2016
Confidentiality Agreements Executed and Indicative Bid Materials Distributed	Tuesday, October 25, 2016
Indicative Bid Date	Friday, November 04, 2016
Final Bidder(s) Selected	Monday, November 07, 2016
Final Bidder Diligence Begins	Tuesday, November 08, 2016
Final Bidder Diligence Ends	Wednesday, November 30, 2016
Cut-off Date	Monday, October 31, 2016
Final Bid Date	Monday, December 05, 2016
Pool Awarded	Wednesday, December 07, 2016
Collateral Shipped/Onsite Review	Monday, December 12, 2016
Closing Date	Wednesday, December 21, 2016
Servicing Transfer	TBD

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#### ASSET SALE PROCESS

MISSION CAPITAL

The Seller, in conjunction with Mission Capital, has prepared a comprehensive set of deal materials (the "Deal Materials") that will be made available to Prospective Bidders executing the Confidentially Agreement, which can be accessed on the offering email or by visiting www.missioncap.com/transactions. Included in the Deal Materials will be loan-level data (current property values will be included in data tape), recent broker price opinions, asset sale overview and bidding rules, title searches, compliance results, collateral exception report, and an indicative bid form. Prospective Bidders must execute the Confidentiality Agreement prior to review of the Deal Materials. **Prospective Bidders will be provided Deal Materials via Mission Capital's online due diligence site and be required to designate individuals to whom Deal Materials access should be granted subject to the Confidentiality Agreement.** 

#### PLEASE RETURN EXECUTED CONFIDENTIALITY AGREEMENT (OR PROPOSE CHANGES IN REDLINE FORMAT) TO RESITRADING@MISSIONCAP.COM (CC: KJONES@MISSIONCAP.COM and LVERGARA@MISSIONCAP.COM). Please note that e-signatures will be processed in top priority.

After receipt of indicative bids, Mission Capital, in conjunction with the Seller, will select two or more Final Bidder(s) to complete final due diligence for all of the Assets in the Portfolio before submitting non-contingent final bids—the acceptance of which by Seller will require immediate execution of a pre-negotiated Asset Sale Agreement by the winning Final Bidder.

During final due diligence, additional Deal Materials will be provided to Final Bidders. Included in such additional Deal Materials will be supplementary loan-level information, collection comments, payment histories, collateral files, a collateral inventory report, compliance audit results, Asset Sale Agreement, Interim Servicing Agreement, and other servicing data and credit files. **Final Bidders will be able to access all Deal Materials during the Final Bidder due diligence period.** 

**All inquiries should be directed through Mission Capital.** Neither the Seller nor borrowers are to be contacted. Bidders are required to strictly adhere to the terms of the Confidentiality Agreement.

#### **REPRESENTATIONS & WARRANTIES**

The Seller will make their required form Asset Sale Agreement and Interim Servicing Agreement available for review to Final Bidders. Pursuant to the Asset Sale Agreement, the Seller is selling the Assets subject only to those warranties and representations explicitly stated in the Asset Sale Agreement and will be sold on an **as-is, where-is** basis. Seller will be providing the following main representations and warranties:

- Corporate: a) duly organized and in good standing, b) authority to sell, c) no conflict, d) no pending litigation; and
- Asset-Level: a) sole beneficial and legal owner, b) not assigned or pledge, c) enforceability, and d) mortgage loan and REO property schedule are true and correct.

No other representations or warranties, either expressed or implied, shall apply, and it being expected that each Prospective Bidder will conduct and rely on its own due diligence.

Prospective Bidders must be prepared to—and any Final Bidder awarded a Pool or Portfolio will be obligated to continue to comply with Home Affordable Modification Program ("HAMP") on those loans subject to HAMP, if applicable.

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4

#### **RESERVATION OF RIGHTS**

MISSION CAPITAL

The Seller, at its sole and absolute discretion, reserves the right to, at any time and without obligation to any Prospective Bidder:

- a) Alter, amend, or supplement the terms and conditions of the Asset Sale or Deal Materials;
- b) Withdraw any or all the Assets from the Asset Sale prior to awarding the bid;
- c) Withdraw Assets after the awarding of the bid subject to the terms of the Asset Sale Agreement;
- d) Extend any deadline or timeframe;
- e) Accept any bid in accordance with the bidding rules, whether or not it is the highest bid, waive any technical defects therein and/or reject any and all bids;
- f) Terminate discussions and negotiations with any Prospective Bidder at any time and for any reason; and
- g) Not award the Portfolio and reject any or all bids.

#### DISCLAIMER

THIS OFFERING MEMORANDUM 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 CAPITAL 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 SELLER TO A PROSPECTIVE BIDDER IN A DEFINITIVE, EXECUTED LOAN SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

#### MISSION CAPITAL CONTACTS

Asset Sale Discussions & Data

Luis Vergara lvergara@missioncap.com O: 212-925-6692 C: 917-650-2800

Kraig Jones kjones@missioncap.com O: 512-327-0101 C: 512-820-5149 Dwight Bostic dbostic@missioncap.com O: 512-327-0101

C: 609-947-1222

Asset Sale Discussions

Joseph A. Runk jrunk@missioncap.com O: 561-622-7022 C: 561-254-0005 William David Tobin dtobin@missioncap.com O: 212-925-6692 C: 917-653-8209

#### **Due Diligence**

Ray Ralph rralph@missioncap.com O: 512-327-0101 C: 512-845-2658

Debbie Johnston djohnston@missioncap.com O: 512-327-0101 C: 512-789-3701

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5

## EXHIBIT A - PORTFOLIO STRATIFICATIONS - POOL A

Data as of 9/30/16

MISSION CAPITAL

wPMTS represents weighted average payments from first payment date (or mod date if modified) to next due date DLQDAYS reflect weighted average number of days delinquent from next due date to as of tape date curLTV - current Loan to Value using the latest BPO values provided; for Stand Alone Seconds, used HPI market values 6MCV, 12MCV indicates P&I collected relative to monthly P&I payment owed for 6 and 12 months, respectively; ending 9/30/16

PropertyState	Count	CurrBal A	vg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
FL	207	33,388,644	161,298	4.412	732.35	135.35	0.71	65.20	6.29	12.30	22.39%
Other (30)	248	30,283,677	122,112	6.360	686.64	115.83	1.82	89.03	6.25	12.09	20.31%
NY	85	24,006,980	282,435	5.676	677.94	114.82	2.66	86.79	6.11	11.61	16.10%
СА	71	21,426,474	301,781	6.031	701.16	117.11	0.64	87.71	6.21	12.03	14.37%
WI	140	13,014,746	92,962	6.038	733.01	123.36	0.27	65.12	6.28	12.38	8.73%
MA	29	6,290,574	216,916	6.503	664.94	116.31	6.49	87.14	6.23	11.99	4.22%
AL	85	6,166,952	72,552	3.511	723.02	168.83	1.09	56.93	6.74	13.16	4.14%
NJ	17	4,208,550	247,562	6.418	688.45	107.90	0.81	91.47	5.73	11.48	2.82%
CT	17	3,638,968	247,502	6.404	680.70	111.97	1.61	96.02	6.44	12.39	2.44%
VA	26	3,466,762	133,337	6.898	686.74	115.11	3.59	90.02 81.04	6.02	11.92	2.44 %
WA	20 14	3,230,127	230,723	6.397	695.24	114.66	0.00	102.44	5.81	11.32	2.32 %
Grand Total		149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23		100.00%
Origination Yr	Count		9		CurrFICO		DLQDAYS			12MCV	
Pre-2006	328	34,521,913	105,250	4.093	732.32	155.97	0.51	55.59	6.43	12.52	23.15%
2006	311	61,583,390	198,017	6.301	688.52	120.82	1.93	91.29	6.22	12.01	41.30%
2007	168	31,695,807	188,666	6.133	684.55	113.24	2.68	87.38	6.10	11.71	21.25%
2008	43	6,225,686	144,783	6.113	694.25	98.11	0.00	82.94	6.15	12.11	4.17%
2009	80	13,404,593	167,557	5.252	732.99	86.10	0.25	71.62	6.12	12.18	8.99%
2010	8	1,317,235	164,654	5.452	716.83	75.40	3.29	76.03	5.68	11.99	0.88%
2011	1	373,831	373,831	5.425	684.00	62.00	0.00	111.59	6.00	12.00	0.25%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23	12.09	100.00%
LienPosition	Count		vg. CurrBal				DLQDAYS			12MCV	
1	922	148,318,500	160,866	5.635	702.23	122.75	1.53	80.32	6.23	12.09	99.46%
2-Piggyback	5	246,471	49,294	9.523	729.19	113.16	0.00	21.06	6.40	12.00	0.17%
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2-Stand Alone	12	557,484	46,457	5.860	694.58	121.58	2.86	20.20	5.96	11.79	0.37%
2-Stand Alone Grand Total		557,484 149,122,456	46,457 158,810	5.860	702.24	121.58	2.86 1.54	80.00	6.23		0.37%
		149,122,456		5.642				80.00	6.23		100.00%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23	12.09	100.00%
Grand Total LoanStatus	939 Count	149,122,456 CurrBal A	158,810 Avg. CurrBal	5.642 WAC	702.24 CurrFICO	122.73 wPMTS	1.54 DLQDAYS	80.00 curLTV	6.23 6MCV	12.09 12MCV	100.00% % Pool
Grand Total LoanStatus CUR	939 Count 893	149,122,456 CurrBal A 140,741,484	158,810 Avg. CurrBal 157,605	5.642 WAC 5.608	702.24 CurrFICO 707.60	122.73 wPMTS 123.06	1.54 DLQDAYS 0.05	80.00 curLTV 79.49	6.23 6MCV 6.25	12.09 12MCV 12.15	100.00% % Pool 94.38%
Grand Total LoanStatus CUR DLQ 30	939 Count 893 40 6	149,122,456 CurrBal A 140,741,484 7,313,051	158,810 Avg. CurrBal 157,605 182,826 177,987	5.642 WAC 5.608 6.453	702.24 CurrFICO 707.60 611.96	122.73 WPMTS 123.06 116.68	1.54 DLQDAYS 0.05 30.00	80.00 curLTV 79.49 85.38	6.23 6MCV 6.25 5.63	12.09 12MCV 12.15 11.30 9.75	100.00% % Pool 94.38% 4.90%
Grand Total LoanStatus CUR DLQ 30 BK	939 Count 893 40 6	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456	158,810 Avg. CurrBal 157,605 182,826 177,987 158,810	5.642 WAC 5.608 6.453 4.656 5.642	702.24 CurrFICO 707.60 611.96 615.43	122.73 wPMTS 123.06 116.68 121.33	1.54 DLQDAYS 0.05 30.00 2.69	80.00 curLTV 79.49 85.38 109.97 80.00	6.23 6MCV 6.25 5.63 7.10 6.23	12.09 12MCV 12.15 11.30 9.75	100.00% % Pool 94.38% 4.90% 0.72% 100.00%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total	939 Count 893 40 6 939	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456	158,810 Avg. CurrBal 157,605 182,826 177,987 158,810	5.642 WAC 5.608 6.453 4.656 5.642	702.24 CurrFICO 707.60 611.96 615.43 702.24	122.73 wPMTS 123.06 116.68 121.33 122.73	1.54 DLQDAYS 0.05 30.00 2.69 1.54	80.00 curLTV 79.49 85.38 109.97 80.00	6.23 6MCV 6.25 5.63 7.10 6.23	12.09 12MCV 12.15 11.30 9.75 12.09	100.00% % Pool 94.38% 4.90% 0.72% 100.00%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType	939 Count 893 40 6 939 Count 861	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         A	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721	5.642 WAC 5.608 6.453 4.656 5.642 WAC	702.24 CurrFICO 707.60 611.96 615.43 702.24 CurrFICO	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS	1.54 DLQDAYS 0.05 30.00 2.69 1.54 DLQDAYS	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV	6.23 6MCV 6.25 5.63 7.10 6.23 6MCV	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR	939 Count 893 40 6 939 Count	149,122,456 CurrBal A 140,741,484 7,313,051 1,067,921 149,122,456 CurrBal A	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706	702.24 CurrFICO 707.60 611.96 615.43 702.24 CurrFICO 699.69	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04	1.54 DLQDAYS 30.00 2.69 1.54 DLQDAYS 1.57	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00	6.23 6MCV 6.25 5.63 7.10 6.23 6MCV 6.23	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo	939 Count 893 40 6 939 Count 861 62	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         642,829	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181 107,138	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790	702.24 CurrFICO 707.60 611.96 615.43 702.24 CurrFICO 699.69 728.50	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91	6.23 6MCV 6.25 5.63 7.10 6.23 6MCV 6.23 6.20	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit	939 Count 893 40 6 939 Count 861 62 6 4	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181 107,138 139,477	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49	6.23 6MCV 6.25 5.63 7.10 6.23 6MCV 6.23 6.20 6.01 6.12	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex	939 Count 893 40 6 939 Count 861 62 6 4 3	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         375,895	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181 107,138 139,477 125,298	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.834 5.440	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.01 6.12 5.81	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex Triplex	939 Count 893 40 6 939 Count 861 62 6 4 3 2	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245	158,810 Avg. CurrBal 157,605 182,826 177,987 158,810 Avg. CurrBal 158,721 167,181 107,138 139,477 125,298 180,122	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.834 5.440 6.446	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85           686.33	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99 0.00	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.01 6.12 5.81 5.98	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         161,883	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181 107,138 139,477 125,298	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.834 5.440 6.446 3.625	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.01 6.12 5.81	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 11.80	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex Triplex 2 unit Grand Total	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1 939	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         149,122,456	158,810 <b>vg. CurrBal</b> 157,605 182,826 177,987 158,810 <b>vg. CurrBal</b> 158,721 167,181 107,138 139,477 125,298 180,122 161,883 158,810	5.642 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.834 5.440 6.446 3.625 5.642	702.24           CurrFICO           707.60           611.96           615.43           702.24           CurrFICO           699.69           728.50           735.71           753.57           769.85           686.33           771.00           702.24	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51 151.00 122.73	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99 0.00 0.00 1.54	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36 70.38 80.00	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.23 6.20 6.01 6.12 5.81 5.98 6.00 6.23	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 11.80 12.09	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24% 0.11% 100.00%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex Triplex 2 unit	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1 939 939 Count	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         149,122,456           CurrBal         A	158,810 V.g. CurrBal 157,605 182,826 177,987 158,810 V.g. CurrBal 158,721 167,181 107,138 139,477 125,298 180,122 161,883 158,810 V.g. CurrBal	5.642 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.440 6.446 3.625 5.642 WAC	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85           686.33           771.00           702.24           Curr FICO	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51 151.00 122.73 wPMTS	1.54 DLQDAYS 0.05 30.00 2.69 1.54 DLQDAYS 1.57 0.86 0.00 4.69 6.99 0.00 0.00 1.54 DLQDAYS	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36 70.38 80.00 curLTV	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.23 6.20 6.01 6.12 5.81 5.98 6.00 6.23 6.23 6.23	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 11.80 12.09	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24% 0.11% 100.00% % Pool
Grand Total  LoanStatus CUR DLQ 30 BK Grand Total  PropertyType SFR Condo Townhome 4 unit Duplex Triplex 2 unit Grand Total  OwnerOccupancy OO	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1 939 Count 670	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         149,122,456           CurrBal         A	158,810 Vg. CurrBal 157,605 182,826 177,987 158,810 Vg. CurrBal 167,181 107,138 139,477 125,298 180,122 161,883 158,810 Vg. CurrBal 167,291	5.642 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.440 6.446 3.625 5.642 WAC 5.465	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85           686.33           771.00           702.24           Curr FICO           697.38	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51 151.00 122.73 wPMTS 124.46	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99 0.00 0.00 1.54 DLODAYS 1.64	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36 70.38 80.00 curLTV 79.74	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.23 6.20 6.01 6.12 5.81 5.98 6.00 6.23 6.23 6.23	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 11.80 12.09 12MCV 12.04	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24% 0.11% 100.00% % Pool 75.16%
Grand Total  LoanStatus  CUR  DLQ 30  BK  Grand Total  PropertyType  SFR  Condo Townhome 4 unit Duplex Triplex 2 unit Grand Total  OwnerOccupancy OO Investor	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1 939 939 Count 670 265	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         149,122,456           CurrBal         A           112,084,868         35,784,555	158,810 Avg. CurrBal 157,605 182,826 177,987 158,810 Avg. CurrBal 167,181 107,138 139,477 125,298 180,122 161,883 158,810 Avg. CurrBal 167,291 135,036	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.440 6.446 3.625 5.642 WAC 5.465 6.195	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85           686.33           771.00           702.24           Curr FICO           697.38           718.49	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51 151.00 122.73 wPMTS 124.46 117.60	1.54 DLQDAYS 0.05 30.00 2.69 1.54 DLQDAYS 1.57 0.86 0.00 4.69 6.99 0.00 0.00 1.54 DLQDAYS 1.64 1.28	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36 70.38 80.00 curLTV 79.74 79.74 79.74 79.74	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.23 6.20 6.01 6.12 5.81 5.98 6.00 6.23 6.22	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 11.80 12.09 12MCV 12.04 12.24	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24% 0.11% 100.00% % Pool 75.16% 24.00%
Grand Total LoanStatus CUR DLQ 30 BK Grand Total PropertyType SFR Condo Townhome 4 unit Duplex Triplex 2 unit Grand Total OwnerOccupancy OO	939 Count 893 40 6 939 Count 861 62 6 4 3 2 1 939 Count 670 265 4	149,122,456           CurrBal         A           140,741,484         7,313,051           1,067,921         149,122,456           CurrBal         A           136,658,496         10,365,200           642,829         557,909           375,895         360,245           161,883         149,122,456           CurrBal         A	158,810 Vg. CurrBal 157,605 182,826 177,987 158,810 Vg. CurrBal 167,181 107,138 139,477 125,298 180,122 161,883 158,810 Vg. CurrBal 167,291	5.642 WAC 5.608 6.453 4.656 5.642 WAC 5.706 4.790 5.976 5.834 5.440 6.446 3.625 5.642 WAC 5.465 6.195 5.688	702.24           Curr FICO           707.60           611.96           615.43           702.24           Curr FICO           699.69           728.50           735.71           753.57           769.85           686.33           771.00           702.24           Curr FICO           697.38	122.73 wPMTS 123.06 116.68 121.33 122.73 wPMTS 122.04 131.09 118.82 120.96 149.02 114.51 151.00 122.73 wPMTS 124.46	1.54 DLODAYS 0.05 30.00 2.69 1.54 DLODAYS 1.57 0.86 0.00 4.69 6.99 0.00 0.00 1.54 DLODAYS 1.64	80.00 curLTV 79.49 85.38 109.97 80.00 curLTV 81.00 67.91 73.61 60.49 106.11 65.36 70.38 80.00 curLTV 79.74	6.23 6MCV 6.25 5.63 7.10 6.23 6.20 6.23 6.20 6.01 6.12 5.81 5.98 6.00 6.23 6.23 6.23	12.09 12MCV 12.15 11.30 9.75 12.09 12MCV 12.07 12.30 11.99 12.46 12.21 11.90 12.09 12.09 12.09 12.04 12.04 12.24 12.24 12.18	100.00% % Pool 94.38% 4.90% 0.72% 100.00% % Pool 91.64% 6.95% 0.43% 0.37% 0.25% 0.24% 0.11% 100.00% % Pool 75.16%

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6

# EXHIBIT A - PORTFOLIO STRATIFICATIONS - POOL A (CONT.)

Data as of 9/30/16

MISSION CAPITAL

LoanType	Count	CurrBal	Ava. CurrBal				DLQDAYS	curl T\/	6MCV/	12MCV	% Pool
ARM	486	64,272,090	132,247	5.356	710.42	138.71	1.49	72.48	6.30	12.20	43.10%
Fixed	400	76,462,693	182,489	5.801	696.46	109.99	1.47	85.58	6.17	12.20	43.10% 51.28%
Balloon	34	8,387,672	246,696	6.386	692.56	116.46	2.40	86.67	6.13	11.84	5.62%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23		100.00%
LoanPurpose	Count		Avg. CurrBal		CurrFICO	WPMTS	DLQDAYS			12MCV	
Purchase	342	44,815,648	131,040	5.448	709.55	135.60	0.93	75.04	6.30	12.29	30.05%
Refi	597	104,306,808	174,718	5.726	699.11	117.20	1.80	82.12	6.19	12.00	69.95%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23	12.09	100.00%
MODFlag	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
Yes	201	46,652,997	232,104	5.360	668.78	118.89	2.77	92.53	6.08	11.57	31.29%
No	738	102,469,459	138,848	5.771	717.51	124.48	0.97	74.29	6.29	12.32	68.71%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23	12.09	100.00%
UPB Group	Count	CurrBal	Ava. CurrBal	WAC	CurrFICO	WPMTS	DLQDAYS	curl TV	6MCV	12MCV	% Pool
LT 50000	161	5,544,931	34,441	5.305	733.07	166.91	0.92	50.11	6.92	13.43	3.72%
50000 - 99999	260	19,423,897	74,707	5.863	701.52	131.36	1.67	70.76	6.29	12.39	13.03%
100000 - 199999	276	39,729,508	143,947	5.913	698.93	121.40	1.32	79.98	6.24	12.24	26.64%
200000 - 299999	116	28,055,079	241,854	5.869	708.11	115.78	1.79	82.85	6.16	12.06	18.81%
300000 - 399999	54	19,189,767	355,366	5.453	706.21	116.35	1.75	85.46	6.35	12.08	12.87%
400000 - 499999	44	19,492,155	443,004	5.451	695.77	119.21	2.06	85.09	6.15	11.77	13.07%
500000 - 599999	15	8,242,640	549,509	5.041	709.24	126.84	1.83	73.70	6.21	12.08	5.53%
600000 - 699999	9	5,885,523	653,947	4.145	675.09	128.52	0.00	89.10	6.02	10.97	3.95%
700000 - 799999	1	706,739	706,739	6.800	745.00	123.00	0.00	88.53	6.00	12.00	0.47%
GE 8000000	3	2,852,216	950,739	5.912	679.19	108.03	0.00	98.78	5.09	10.16	1.91%
Grand Total	939	149,122,456	158,810	5.642	702.24	122.73	1.54	80.00	6.23	12.09	100.00%
CurrRate Group	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	WPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
CurrRate Group LT 3.000	Count 11	CurrBal 2,674,210	Avg. CurrBal 243,110	WAC 1.845	CurrFICO 714.09	wPMTS 116.78	DLQDAYS 4.23	curLTV 74.23	6MCV 6.32	12MCV 11.96	% Pool 1.79%
			3								
LT 3.000	11	2,674,210	243,110	1.845	714.09	116.78	4.23	74.23	6.32	11.96	1.79%
LT 3.000 3.000 - 3.499	11 177	2,674,210 25,383,903	243,110 143,412	1.845 3.265	714.09 727.88	116.78 144.51	4.23 0.58	74.23 57.86	6.32 6.44	11.96 12.44	1.79% 17.02%
LT 3.000 3.000 - 3.499 3.500 - 3.999	11 177 75	2,674,210 25,383,903 10,465,896	243,110 143,412 139,545	1.845 3.265 3.558	714.09 727.88 724.35	116.78 144.51 145.57	4.23 0.58 0.85	74.23 57.86 57.51	6.32 6.44 6.32	11.96 12.44 12.13	1.79% 17.02% 7.02%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499	11 177 75 25 22 70	2,674,210 25,383,903 10,465,896 6,250,895	243,110 143,412 139,545 250,036 208,797 234,395	1.845 3.265 3.558 4.022 4.787 5.090	714.09 727.88 724.35 673.81 713.85 681.36	116.78 144.51 145.57 119.81 102.70 104.31	4.23 0.58 0.85 1.07 0.00 0.48	74.23 57.86 57.51 108.42 82.21 86.63	6.32 6.44 6.32 5.91	11.96 12.44 12.13 11.47 12.37 11.76	1.79% 17.02% 7.02% 4.19% 3.08% 11.00%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999	11 177 75 25 22 70 55	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538	243,110 143,412 139,545 250,036 208,797 234,395 150,349	1.845 3.265 3.558 4.022 4.787	714.09 727.88 724.35 673.81 713.85 681.36 743.35	116.78 144.51 145.57 119.81 102.70 104.31 97.75	4.23 0.58 0.85 1.07 0.00 0.48 1.77	74.23 57.86 57.51 108.42 82.21 86.63 74.88	6.32 6.44 6.32 5.91 6.12 6.07 6.11	11.96 12.44 12.13 11.47 12.37 11.76 12.33	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499	11 177 75 25 22 70 55 103	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999	11 177 75 25 22 70 55 103 122	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20	1.79% 17.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.500 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499	11 177 75 25 22 70 55 103 122 140	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999	11 177 75 25 22 70 55 103 122 140 44	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04 6.21	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.500 - 4.999 5.500 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499	11 177 75 22 22 70 55 103 122 140 44 28	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04 6.21 6.47	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41	1.79% 17.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999	11 177 75 22 22 70 55 103 122 140 44 28 28	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04 6.21 6.47 6.31	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17	1.79% 17.02% 4.19% 3.08% 11.00% 5.55% 14.95% 14.83% 5.31% 2.66% 2.61%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499	11 177 75 22 70 55 103 122 140 44 28 28 28 10	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847	$\begin{array}{c} 1.845\\ 3.265\\ 3.558\\ 4.022\\ 4.787\\ 5.090\\ 5.654\\ 6.164\\ 6.685\\ 7.110\\ 7.677\\ 8.199\\ 8.727\\ 9.225\end{array}$	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04 6.21 6.47 6.31 5.93	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99	1.79% 17.02% 4.19% 3.08% 11.00% 5.55% 14.95% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999	11 177 75 22 70 55 103 122 140 44 28 28 28 10 9	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744	$\begin{array}{c} 1.845\\ 3.265\\ 3.558\\ 4.022\\ 4.787\\ 5.090\\ 5.654\\ 6.164\\ 6.685\\ 7.110\\ 7.677\\ 8.199\\ 8.727\\ 9.225\\ 9.786\end{array}$	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.54 6.04 6.21 6.47 6.31 5.93 6.04	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07	$\begin{array}{c} 1.79\% \\ 17.02\% \\ 7.02\% \\ 4.19\% \\ 3.08\% \\ 11.00\% \\ 5.55\% \\ 7.52\% \\ 14.95\% \\ 14.83\% \\ 5.31\% \\ 2.66\% \\ 2.61\% \\ 0.86\% \\ 0.73\% \end{array}$
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999 GE 10.000	11 177 75 22 70 55 103 122 140 44 28 28 10 9 20	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.21 6.47 6.31 5.93 6.04 6.56	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02	1.79% 17.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.500 - 5.999 6.000 - 5.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999 GE 10.000 Grand Total	11 177 75 22 22 70 55 103 122 140 44 28 28 10 9 20 920 939	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810	$\begin{array}{c} 1.845\\ 3.265\\ 3.558\\ 4.022\\ 4.787\\ 5.090\\ 5.654\\ 6.164\\ 6.685\\ 7.110\\ 7.677\\ 8.199\\ 8.727\\ 9.225\\ 9.786\\ 10.549\\ 5.642\end{array}$	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 <u>662.06</u> 702.24	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.04 6.21 6.47 6.31 5.93 6.04 6.56 6.23	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.500 - 5.999 6.000 - 6.499 6.500 - 6.499 6.500 - 6.999 7.500 - 7.499 7.500 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 20 939	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 <u>662.06</u> 702.24	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 curLTV	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.64 6.21 6.47 6.31 5.93 6.04 6.56 6.23	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.500 - 5.999 6.000 - 6.499 6.500 - 6.499 6.500 - 6.999 7.500 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group Not Provided	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 Count 3	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456 <u>CurrBal</u> 223,787	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC 6.849	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 <u>662.06</u> 702.24 Curr FICO	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 DLODAYS 0.00	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 curLTV 57.55	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.54 6.64 6.21 6.47 6.31 5.93 6.04 6.56 6.23 <b>6MCV</b> 6.00	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09 12.009	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 14.95% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00% <b>% Pool</b> 0.15%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 4.500 - 4.999 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.000 - 9.499 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group Not Provided LT 560	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 Count 3 44	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596 119,095	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.665 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC 6.849 6.543	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 CurrFICO 525.10	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.73 6.85 2.21 0.00 0.00 1.54 DLODAYS 0.00 10.29	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 curLTV 57.55 83.72	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.54 6.21 6.47 6.31 5.93 6.04 6.56 6.23 <b>6MCV</b> 6.00 6.09	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.07 12.41 12.07 12.02 12.09 <b>12MCV</b> 12.02 11.79	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00% % Pool 0.15% 3.51%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.500 - 8.499 8.500 - 8.499 9.500 - 8.499 9.500 - 9.499 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group Not Provided LT 560 560 - 599	11 177 75 25 22 70 55 103 122 140 44 28 20 9 20 939 Count 3 44 54	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,303 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166 10,623,914	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 <b>Avg. CurrBal</b> 74,596 119,095 196,739	1.845 3.265 3.558 4.022 4.787 5.054 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC 6.849 6.543 6.210	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 Curr FICO 525.10 582.68	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94 117.64	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 <b>DLODAYS</b> 0.00 10.29 7.50	74.23 57.86 57.51 108.42 82.21 86.63 74.88 73.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 <b>curLTV</b> 57.55 83.72 86.28	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.18 6.04 6.21 6.47 6.31 5.93 6.04 6.23 6.04 6.23 6.00 6.09 6.25	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09 <b>12MCV</b> 12.02 11.79 11.51	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66% 0.73% 0.86% 0.73% 0.87% 100.00% % Pool 0.15% 3.51% 7.12%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.000 - 8.499 9.000 - 9.499 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group Not Provided LT 560 560 - 599 600 - 639	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 Count 3 44 54 63	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166 10,623,914 10,638,306	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596 119,095 196,739 168,862	1.845 3.265 3.558 4.022 4.787 5.654 6.164 6.164 6.685 7.110 7.677 8.199 8.727 9.786 10.549 5.642 WAC 6.849 6.543 6.210 6.316	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 CurrFICO 525.10 582.68 620.85	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94 117.64 120.99	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 <b>DLODAYS</b> 0.00 10.29 7.50 2.40	74.23 57.86 57.51 108.42 82.21 86.63 74.88 87.3.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 <b>curLTV</b> 57.55 83.72 86.28 88.41	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.47 6.31 5.93 6.04 6.23 6.04 6.23 6.02 6.09 6.25 6.33	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09 <b>12MCV</b> 12.02 11.79 11.51 12.04	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.87% 100.00% % Pool 0.15% 3.51% 7.12% 7.13%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.000 - 8.499 9.500 - 9.999 <u>9.500 - 9.999</u> <u>6E 10.000</u> <u>Grand Total</u> <u>CurrFICO Group</u> Not Provided LT 560 560 - 599 600 - 639 640 - 679	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 Count 3 44 4 54 63 133	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166 10,623,914 10,638,306 22,907,949	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596 119,095 196,739 168,862 172,240	1.845 3.265 3.558 4.022 4.787 5.690 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.285 9.786 10.549 5.642 <b>WAC</b> 6.849 6.543 6.210 6.316 5.886	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 <b>CurrFICO</b> 582.68 620.85 660.18	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94 117.64 120.99 120.00	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 <b>DLODAYS</b> 0.00 0.00 1.54	74.23 57.86 57.51 108.42 82.21 86.63 74.88 87.3.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 <b>curLTV</b> 57.55 83.72 86.28 88.41 88.88	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.47 6.31 5.93 6.04 6.56 6.23 6.05 6.23 6.00 6.09 6.25 6.33 6.01	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09 <b>12MCV</b> 12.09 <b>12MCV</b> 12.09 11.51 12.04 11.65	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00% <b>% Pool</b> 0.15% 3.51% 7.12% 7.13% 15.36%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.500 - 8.999 9.500 - 9.999 GE 10.000 Grand Total CurrFICO Group Not Provided LT 560 560 - 599 600 - 639 640 - 679 680 - 719	111 177 75 225 222 700 555 103 1222 140 44 28 28 100 9 200 939 <b>Count</b> 3 44 54 4 63 3 133 203	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166 10,623,914 10,638,306 22,907,949 36,589,375	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 121,744 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596 119,095 196,739 168,862 172,240 180,243	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC 6.849 6.543 6.210 6.316 5.886 5.386	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 <b>CurrFICO</b> 525.10 582.68 620.85 660.18 699.92	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94 117.64 120.99 120.00 120.77	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 DLODAYS 0.00 10.29 7.50 2.40 0.61 0.42	74.23 57.86 57.51 108.42 82.21 86.63 74.88 87.3.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 <b>curLTV</b> 57.55 83.72 86.28 88.841 88.88 82.82	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.47 6.31 5.93 6.04 6.23 6.04 6.23 6.02 6.00 6.09 6.25 6.33 6.01 6.14	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.17 11.99 12.07 12.02 12.09 12.09 11.51 12.04 11.75 11.99	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.83% 5.31% 2.66% 2.61% 0.86% 0.87% 100.00% % Pool 0.15% 3.51% 7.12% 7.13% 15.36% 24.54%
LT 3.000 3.000 - 3.499 3.500 - 3.999 4.000 - 4.499 5.000 - 5.499 5.000 - 5.499 5.500 - 5.999 6.000 - 6.499 6.500 - 6.999 7.000 - 7.499 7.500 - 7.999 8.000 - 8.499 8.000 - 8.499 9.500 - 9.999 <u>9.500 - 9.999</u> <u>6E 10.000</u> <u>Grand Total</u> <u>CurrFICO Group</u> Not Provided LT 560 560 - 599 600 - 639 640 - 679	11 177 75 25 22 70 55 103 122 140 44 28 28 10 9 20 939 Count 3 44 54 63 133 203 439	2,674,210 25,383,903 10,465,896 6,250,895 4,593,538 16,407,628 8,269,168 11,208,923 22,299,307 22,114,169 7,917,609 3,966,212 3,885,658 1,288,468 1,288,468 1,095,700 1,301,171 149,122,456 <b>CurrBal</b> 223,787 5,240,166 10,623,914 10,638,306 22,907,949	243,110 143,412 139,545 250,036 208,797 234,395 150,349 108,824 182,781 157,958 179,946 141,650 138,774 128,847 121,744 65,059 158,810 Avg. CurrBal 74,596 119,095 196,739 168,862 172,240	1.845 3.265 3.558 4.022 4.787 5.090 5.654 6.164 6.685 7.110 7.677 8.199 8.727 9.225 9.786 10.549 5.642 WAC 6.849 6.543 6.210 6.316 5.886 5.386 5.386 5.413	714.09 727.88 724.35 673.81 713.85 681.36 743.35 699.27 701.79 685.64 676.87 722.66 666.41 649.30 702.65 662.06 702.24 <b>CurrFICO</b> 582.68 620.85 660.18	116.78 144.51 145.57 119.81 102.70 104.31 97.75 128.64 115.00 122.98 118.66 120.61 119.94 121.00 121.61 121.77 122.73 <b>WPMTS</b> 172.42 120.94 117.64 120.99 120.00	4.23 0.58 0.85 1.07 0.00 0.48 1.77 1.47 3.11 1.19 2.11 1.73 6.85 2.21 0.00 0.00 1.54 <b>DLODAYS</b> 0.00 0.00 1.54	74.23 57.86 57.51 108.42 82.21 86.63 74.88 87.3.65 83.72 94.68 87.83 95.31 87.57 86.46 120.91 92.31 80.00 <b>curLTV</b> 57.55 83.72 86.28 88.41 88.88	6.32 6.44 6.32 5.91 6.12 6.07 6.11 6.54 6.47 6.31 5.93 6.04 6.56 6.23 6.05 6.23 6.00 6.09 6.25 6.33 6.01	11.96 12.44 12.13 11.47 12.37 11.76 12.33 12.38 12.20 11.64 12.07 12.41 12.07 12.07 12.02 12.09 12.09 12.02 11.51 12.04 11.51 12.04 11.55 11.99 12.43	1.79% 17.02% 7.02% 4.19% 3.08% 11.00% 5.55% 7.52% 14.95% 14.83% 5.31% 2.66% 2.61% 0.86% 0.73% 0.87% 100.00% <b>% Pool</b> 0.15% 3.51% 7.12% 7.13% 15.36%

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7

## EXHIBIT B - PORTFOLIO STRATIFICATIONS - POOL B

#### Data as of 9/30/16

C MISSION CAPITAL

wPMTS represents weighted average payments from first payment date (or mod date if modified) to next due date DLQDAYS reflect weighted average number of days delinquent from next due date to as of tape date curLTV - current Loan to Value using the latest BPO values provided; for Stand Alone Seconds, used HPI market values 6MCV, 12MCV indicates P&I collected relative to monthly P&I payment owed for 6 and 12 months, respectively; ending 9/30/16

PropertyState	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	<b>wPMTS</b>	DLQDAYS	curLTV	6MCV	12MCV	% Pool
NY	117	46,905,901	400,905	6.656	631.51	52.05	1,991.20	103.08	0.29	0.80	52.92%
Other (17)	51	7,811,533	153,167	6.600	625.97	83.60	1,116.03	104.96	1.31	2.76	8.81%
FL	24	7,370,774	307,116	5.166	597.02	56.72	1,985.68	124.70	0.36	0.83	8.32%
ТХ	36	6,294,153	174,838	6.146	673.06	116.17	87.56	60.10	5.53	10.90	7.10%
NJ	21	5,897,365	280,827	6.819	635.32	42.59	2,254.03	141.92	0.10	0.15	6.65%
CA	11	3,415,601	310,509	7.028	663.79	80.56	1,104.83	84.89	2.10	5.50	3.85%
HI	8	3,040,786	380,098	6.530	664.99	63.06	1,632.56	91.35	1.25	2.09	3.43%
MA	8	2,552,052	319,007	6.346	624.33	73.64	1,354.99	87.03	2.07	4.42	2.88%
PA	12	1,929,089	160,757	5.743	601.95	81.76	1,097.08	108.14	1.21	2.63	2.18%
IL	7	1,737,553	248,222	6.686	522.69	73.55	1,294.25	193.52	0.49	1.82	1.96%
CT	, 7	1,688,202	241,172	7.197	617.19	68.74	1,536.65	133.88	1.93	3.04	1.90%
Grand Total		88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96		100.00%
Origination Yr*	Count		Avg. CurrBal		CurrFICO		DLQDAYS			12MCV	
Pre-2006	21	2,762,934	131,568	4.935	583.01	116.46	932.01	66.64	1.13	3.15	3.43%
2006	183	59,145,486	323,199	6.551	636.06	63.27	1,710.62	103.32	0.97	2.08	73.44%
2007	56	17,351,094	309,841	6.235	630.56	60.47	1,556.13	100.09	1.19	2.64	21.54%
2008	4	669,833	167,458	7.053	570.92	70.66	810.03	123.00	1.45	2.96	0.83%
2009	5	610,959	122,192	5.695	625.76	80.22	176.12	50.75	4.59	8.23	0.76%
Grand Total	269	80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
LienPosition	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	WPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
1	266	80,372,849	302,154	6.426	632.55	64.65	1,632.41	101.29	1.05	2.30	90.67%
2-Stand Alone	3	167,456	55,819	5.976	574.54	83.55	1,191.55	24.52	0.00	0.00	0.19%
REO	33	8,102,705	245,537	7.174	611.23	42.16	2,264.80	148.71	0.00	0.00	9.14%
Grand Total	302	88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96	2.08	100.00%
LoanStatus**	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	WPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
CUR	26	4,820,645	185,409	6.270	702.61	119.46	0.00	59.36	6.22	12.16	5.44%
DLQ 30	2	318,256	159,128	7.642	613.88	119.35	30.00	38.08	5.00	11.00	0.36%
DLQ 60	13	2,925,035	225,003	5.899	602.24	121.38	60.00	82.58	5.48	11.47	3.30%
DLQ 90	3	864,646	288,215	5.843	621.02	112.46	90.00	113.85	4.47	10.02	0.98%
DLQ 120+	13	3,128,761	240,674	5.880	645.96	74.67	1,314.16	94.34	0.52	2.31	3.53%
BK	32	8,335,355	260,480	5.275	624.26	73.87	1,322.27	102.30	2.63	4.65	9.40%
FC	180	60,147,607	334,153	6.653	628.97	54.77	1,928.67	105.72	0.16	0.57	67.85%
REO	33	8,102,705	245,537	7.174	611.23	42.16	2,264.80	148.71	0.00	0.00	9.14%
Grand Total		88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96		100.00%
Performance Group			Avg. CurrBal		CurrFICO		DLQDAYS			12MCV	
Performing	28	5,138,901	183,532	6.355	697.11	119.45	1.86	58.04	6.14	12.09	5.80%
Non-Performing	241	75,401,404	312,869	6.430	628.03	60.95	1,742.56	104.06	0.71	1.62	85.06%
REO	33	8,102,705	245,537	7.174	611.23	42.16	2,264.80	148.71	0.00	0.00	9.14%
Grand Total	302	88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96	2.08	100.00%
PropertyType	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
SFR	192	51,783,955	269,708	6.310	631.29	66.42	1,582.87	107.60	1.09	2.51	58.42%
U24	87	32,213,959	370,275	6.780	631.59	57.36	1,834.14	103.33	0.72	1.41	36.34%
CONDO	11	2,271,125	206,466	6.417	623.88	52.53	2,130.70	98.74	0.00	0.00	2.56%
	11	2,193,350	199,395	6.748	604.48	59.78	1,738.08	96.61	2.21	3.82	2.47%
PUD											
Other	1	180,620	180,620	6.000	608.00	76.00	270.00	72.25	2.00	4.00	0.20%

\*Loans Only, Excludes REO / \*\* Contains 28 performing loans with known compliance issues.

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# EXHIBIT B - PORTFOLIO STRATIFICATIONS - POOL B (CONT.)

Data as of 9/30/16

MISSION CAPITAL

OwnerOccupancy	Count		Avg. CurrBal				DLQDAYS			12MCV	
00	204	62,350,988	305,642	6.219	638.14	64.48	1,634.81	100.67	1.04	2.23	70.34%
Investor	47	13,400,621	285,120	7.096	603.64	66.55	1,565.87	108.93	1.41	3.04	15.12%
N/A Crand Total	51	12,891,400	252,773	7.195	621.43	49.59	2,081.75	125.16 105.48	0.10	0.37	14.54%
Grand Total	302	88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96	2.08	100.00%
LoanType	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
ARM	127	41,881,113	329,773	6.535	627.13	55.50	1,949.21	107.29	0.51	1.10	47.25%
Fixed	121	31,139,828	257,354	6.112	632.82	76.54	1,232.62	92.90	1.75	3.90	35.13%
REO	33	8,102,705	245,537	7.174	611.23	42.16	2,264.80	148.71	0.00	0.00	9.14%
Balloon	21	7,519,363	358,065	7.110	660.40	66.72	1,513.77	100.91	1.16	2.32	8.48%
Grand Total	302	88,643,010	293,520	6.494	630.50	62.63	1,689.39	105.48	0.96	2.08	100.00%
LoanPurpose*	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
Purchase	78	23,442,288	300,542	6.780	620.72	66.25	1,673.07	102.22	0.78	1.88	29.11%
Refi	191	57,098,017	298,942	6.280	637.24	64.04	1,614.43	100.68	1.16	2.46	70.89%
Grand Total	269	80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
MODFlag*	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
Yes	122	40,966,585	335,792	5.495	629.74	64.50	1,624.12	105.02	0.87	1.98	50.86%
No	147	39,573,720	269,209	7.388	635.22	64.88	1,639.13	97.10	1.24	2.61	49.14%
Grand Total	269	80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
UPB Group*	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
LT 50000	13	475,383	36,568	6.255	614.05	123.71	430.03	53.74	3.27	7.43	0.59%
50000 - 99999	32	2,477,707	77,428	7.629	617.40	97.70	740.53	89.39	3.21	6.22	3.08%
100000 - 199999	49	7,230,953	147,570	6.042	612.56	90.87	828.24	100.25	2.53	5.44	8.98%
200000 - 299999	51	12,791,029	250,804	6.275	625.54	69.74	1,483.25	101.87	1.20	2.31	15.88%
300000 - 399999	54	19,062,491	353,009	6.209	627.17	66.08	1,610.19	99.29	0.92	2.06	23.67%
400000 - 499999	34	15,453,011	454,500	6.619	626.61	60.21	1,773.50	96.61	0.65	1.84	19.19%
500000 - 599999	23	12,559,151	546,050	6.957	646.25	50.45	2,033.71	96.28	0.69	1.45	15.59%
600000 - 699999	6	3,783,201	630,533	6.410	655.14	42.72	2,148.87	101.11	0.00	0.00	4.70%
700000 - 799999	2	1,498,821	749,411	7.010	680.51	39.96	2,310.53	71.04	0.00	0.00	1.86%
GE 8000000	5	5,208,558	1,041,712	5.549	658.66	60.40	1,759.81	150.97	1.05	2.10	6.47%
Grand Total	269	80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
CurrRate Group*	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
LT 3.000	5	2,347,374	469,475	1.230	651.21	52.77	1,894.75	136.43	0.94	1.99	2.91%
3.000 - 3.499	12	2,852,238	237,687	3.088	568.38	95.72	1,139.68	69.42	1.07	2.58	3.54%
3.500 - 3.999	6	1,542,679	257,113	3.591	576.57	82.96	1,117.13	91.34	0.44	2.80	1.92%
4.000 - 4.499	15	4,102,718	273,515	4.080	602.01	91.30	663.51	103.97	2.83	6.83	5.09%
4.500 - 4.999	4	1,361,571	340,393	4.653	631.20	57.87	1,870.14	108.55	0.00	0.00	1.69%
5.000 - 5.499	27	8,203,860	303,847	5.028	639.66	62.70	1,658.75	108.94	0.99	2.14	10.19%
5.500 - 5.999	12	3,517,963	293,164	5.804	644.65	62.84	1,636.09	84.64	1.32	2.87	4.37%
6.000 - 6.499	34	10,232,786	300,964	6.211	626.66	59.68	1,765.22	107.08	0.59	0.99	12.71%
6.500 - 6.999	54	17,045,694	315,661	6.741	647.01	71.99	1,396.35	88.92	1.65	3.42	21.16%
7.000 - 7.499	24	6,677,180	278,216	7.239	648.94	64.60	1,662.50	95.15	1.06	2.27	8.29%
7.500 - 7.999	28	9,283,359	331,549	7.704	619.23	66.76	1,601.15	98.46	0.67	1.51	11.53%
GE 8.000	48	13,372,884	278,602	8.764	637.81	45.40	2,207.25	116.59	0.52	1.12	16.60%
Grand Total	269	80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
CurrFICO Group*	Count	CurrBal	Avg. CurrBal	WAC	CurrFICO	WPMTS	DLQDAYS	curLTV	6MCV	12MCV	% Pool
LT 560	59	13,713,597	232,434	6.393	528.76	67.41	1,614.99	92.55	0.73	1.75	17.03%
560 - 599	46	14,724,380	320,095	5.988	580.67	69.81	1,443.82	100.68	1.03	2.11	18.28%
600 - 639	47	13,773,170	293,046	6.886	621.48	65.63	1,615.16	92.81	0.86	2.00	17.10%
640 - 679	52	16,938,885	325,748	6.010	661.44	64.40	1,601.97	113.07	1.50	2.96	21.03%
680 - 719	35	11,938,547	341,101	6.761	694.85	57.38	1,842.94	110.46	0.84	2.24	14.82%
GE 720	30	9,451,725	315,058	6.804	748.63	61.11	1,757.47	93.19	1.32	2.65	11.74%
Grand Total		80,540,305	299,406	6.425	632.43	64.69	1,631.50	101.13	1.05	2.29	100.00%
*Loans Only, Excludes REC	) / ** Contair	ns 28 performing	loans with known c	ompliance is	ssues.						

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9