

SALE ANNOUNCEMENT

\$13,889,160 Mixed-Performance Loan Portfolio Sale

COLLATERAL:	CRE, C&I, Unsecured, and Resi
LOCATION:	Northeast and Midwest (with concentration in MA, OH, NY)
PERFORMANCE:	Mixed-Performance

Overview

\$13,889,160 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 mixed-performance loans secured by various real estate and business assets located in the Northeast and Midwest, as well as unsecured loans (the “Portfolio” or “Loans”). The Loans are being offered on a sealed bid basis.

On behalf of the Seller, Mission is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of **(a) either pool individually or (b) the entire Portfolio** pursuant to the Loan Sale timeline attached hereto. **Preference will be given to bids for the entire Portfolio.**

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

Pool	Count	% Count	UPB	% UPB	Average Balance
Secured Pool	38	76.0%	\$11,358,090	81.8%	\$298,897
Unsecured Pool	12	24.0%	\$2,531,069	18.2%	\$210,922
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783

Highlights & Asset Summary

The Loan Sale offers Prospective Bidders the opportunity to acquire Loans secured by real estate and business assets located in the Northeast and Midwest as well as unsecured Loans.

- The Portfolio offers an attractive WAC of 5.8%.
- 40.7% of performing Loans by balance are floating rate.
- 81.8% of the Portfolio by balance are secured by CRE, C&I, and Resi. 62.0% of the Secured Pool by balance are collateralized by CRE properties.
- The top three Loans account for 31.1% of the Portfolio by balance. All three Loans are performing and are floating rate. These Loans are secured by C&I and CRE.
- The Loan Sale Structure allows bidders the opportunity to bid on the Portfolio as a whole, or secured / unsecured pools individually.
- Detailed Portfolio stratifications may be found in Exhibit A (pg. 4 -9).

Sale Structure

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

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

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

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

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

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

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

Loan Sale Agreement

The Seller will make its required form of Loan Sale Agreement available to Final Bidders. Pursuant to the Loan Sale Agreement, the Seller is selling its Assets 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.

No obligation to sell shall be binding on Seller unless and until a written contract of sale or Loan Sale Agreement is signed and delivered by Seller.

Timeline

The transaction contemplated herein has been scheduled as follows:

Loan Sale Timeline	
Event	Date
Sale Announcement Distributed	Wednesday, October 18, 2017
Initial Data Distribution	Thursday, October 19, 2017
Indicative Bid Date	Tuesday, November 07, 2017
Acceptance of or Comments to LSA Due	Wednesday, November 29, 2017
Best & Final Bid Date	Thursday, November 30, 2017
Winning Bidder Selected	Friday, December 01, 2017
10% Non-Refundable Deposit Due	Monday, December 04, 2017
Closing Date	Monday, December 11, 2017

Mission Capital Contacts

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Disclaimer

NO OBLIGATION TO SELL SHALL BE BINDING ON SELLER UNLESS AND UNTIL A WRITTEN CONTRACT OF SALE OR LOAN SALE AGREEMENT IS SIGNED AND DELIVERED BY SELLER. 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.

Exhibit A – Portfolio Stratifications

Entire Portfolio

Pool	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Secured Pool	38	76.0%	\$11,358,090	81.8%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%
Unsecured Pool	12	24.0%	\$2,531,069	18.2%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
0-29 DPD	20	40.0%	\$8,584,729	61.8%	\$429,236	\$12,489,884	8/4/10	10/29/19	5.8%	3.7%
30-59 DPD	1	2.0%	\$33,844	0.2%	\$33,844	\$160,000	6/18/02	2/15/18	4.5%	2.4%
60-89 DPD	1	2.0%	\$22,600	0.2%	\$22,600	\$92,618	1/3/03	NAP	11.6%	NAP
120+ DPD	1	2.0%	\$91,123	0.7%	\$91,123	\$120,000	1/31/05	2/1/20	4.3%	NAP
Matured	27	54.0%	\$5,156,865	37.1%	\$190,995	\$7,127,700	8/30/06	9/26/14	5.8%	2.7%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
\$0,000 - \$250,000	31	62.0%	\$3,078,245	22.2%	\$99,298	\$4,583,618	3/19/07	7/11/15	6.0%	3.1%
\$250,000 - \$500,000	13	26.0%	\$4,764,113	34.3%	\$366,470	\$7,291,861	1/7/09	5/14/18	6.3%	2.5%
\$500,000 - \$750,000	3	6.0%	\$1,729,402	12.5%	\$576,467	\$2,164,722	1/17/09	4/15/19	6.6%	3.0%
> \$1,000,000	3	6.0%	\$4,317,399	31.1%	\$1,439,133	\$5,950,000	6/10/10	7/7/18	4.9%	4.0%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
< 4.00%	12	24.0%	\$3,851,799	27.7%	\$320,983	\$4,358,517	8/4/10	11/17/19	2.7%	1.7%
4.01% - 5.00%	9	18.0%	\$2,103,565	15.1%	\$233,729	\$4,117,000	3/5/09	10/1/16	4.5%	2.9%
5.01% - 6.00%	3	6.0%	\$599,117	4.3%	\$199,706	\$960,000	9/15/06	7/4/17	5.4%	1.9%
6.01% - 7.00%	14	28.0%	\$4,991,959	35.9%	\$356,569	\$6,196,300	5/13/08	10/10/17	6.7%	4.8%
7.01% - 8.00%	6	12.0%	\$1,391,880	10.0%	\$231,980	\$2,909,016	10/18/08	8/19/17	7.8%	2.0%
> 8.00%	6	12.0%	\$950,839	6.8%	\$158,473	\$1,449,368	3/7/08	11/10/13	9.4%	5.7%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Floating	27	54.0%	\$8,637,012	62.2%	\$319,889	\$12,459,348	8/5/08	3/4/17	5.4%	3.4%
Fixed	22	44.0%	\$4,928,971	35.5%	\$224,044	\$7,110,853	10/24/09	9/25/18	6.7%	NAP
Fixed to Floating	1	2.0%	\$323,177	2.3%	\$323,177	\$420,000	3/2/10	3/2/25	6.3%	3.0%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Exhibit A – Portfolio Stratifications – Cont'd

Entire Portfolio – Cont'd

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Other	30	60.0%	\$6,698,592	48.2%	\$223,286	\$8,825,318	12/18/07	11/2/15	6.2%	4.0%
P&I	11	22.0%	\$4,719,468	34.0%	\$429,043	\$7,696,348	3/14/08	12/1/18	5.0%	2.7%
Principal Only	5	10.0%	\$1,273,479	9.2%	\$254,696	\$1,338,517	5/18/16	8/28/24	NAP	NAP
Interest Only	4	8.0%	\$1,197,620	8.6%	\$299,405	\$2,130,018	11/7/10	3/28/18	7.0%	2.8%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Pre 2006	19	38.0%	\$2,838,171	20.4%	\$149,377	\$4,711,218	5/9/04	7/15/15	6.3%	3.3%
2006	6	12.0%	\$939,441	6.8%	\$156,574	\$1,190,750	6/25/06	9/20/15	6.7%	2.6%
2007	8	16.0%	\$3,130,813	22.5%	\$391,352	\$4,063,998	8/3/07	6/9/17	3.6%	1.6%
2008	4	8.0%	\$904,285	6.5%	\$226,071	\$1,085,700	8/21/08	10/27/14	7.2%	4.4%
2010	3	6.0%	\$1,090,177	7.8%	\$363,392	\$2,250,018	6/16/10	5/20/20	7.5%	3.0%
2011	3	6.0%	\$3,418,501	24.6%	\$1,139,500	\$5,050,000	6/7/11	4/3/18	6.2%	5.0%
Post 2014	7	14.0%	\$1,567,771	11.3%	\$223,967	\$1,638,517	3/13/16	8/12/23	7.0%	NAP
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Yes	23	46.0%	\$8,646,917	62.3%	\$375,953	\$12,932,068	8/14/08	1/22/18	5.8%	3.8%
No	27	54.0%	\$5,242,242	37.7%	\$194,157	\$7,058,133	10/17/09	9/3/17	5.9%	2.5%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
No	48	96.0%	\$13,734,317	98.9%	\$286,132	\$19,795,201	2/11/09	11/28/17	5.8%	3.3%
Completed	2	4.0%	\$154,843	1.1%	\$77,421	\$195,000	7/27/04	7/30/18	5.8%	4.0%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
First	33	66.0%	\$11,073,773	79.7%	\$335,569	\$15,829,048	1/29/08	3/31/17	5.6%	3.4%
Unsecured	12	24.0%	\$2,531,069	18.2%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%
Junior	5	10.0%	\$284,318	2.0%	\$56,864	\$300,000	12/13/08	12/19/16	7.4%	6.0%
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Exhibit A – Portfolio Stratifications – Cont'd

Entire Portfolio – Cont'd

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
CRE	28	56.0%	\$7,039,373	50.7%	\$251,406	\$10,154,048	9/8/06	4/10/17	5.4%	2.3%
C&I	9	18.0%	\$4,252,626	30.6%	\$472,514	\$5,925,000	6/24/10	4/5/17	6.0%	4.6%
Unsecured	12	24.0%	\$2,531,069	18.2%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%
Resi	1	2.0%	\$66,091	0.5%	\$66,091	\$50,000	9/28/05	12/12/11	4.3%	NAP
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
MA	3	6.0%	\$3,418,501	24.6%	\$1,139,500	\$5,050,000	6/7/11	4/3/18	6.2%	5.0%
Unsecured	12	24.0%	\$2,531,069	18.2%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%
OH	7	14.0%	\$2,307,234	16.6%	\$329,605	\$3,247,350	8/29/06	2/4/18	4.7%	2.2%
NY	6	12.0%	\$1,368,698	9.9%	\$228,116	\$1,967,000	6/3/05	6/1/14	5.1%	1.9%
PA	9	18.0%	\$1,297,771	9.3%	\$144,197	\$2,183,998	10/1/06	9/12/16	5.5%	2.4%
IL	7	14.0%	\$1,151,736	8.3%	\$164,534	\$1,505,000	12/28/06	12/6/15	6.2%	2.6%
RI	2	4.0%	\$553,798	4.0%	\$276,899	\$520,000	2/25/09	4/12/21	5.2%	2.9%
IN	1	2.0%	\$467,304	3.4%	\$467,304	\$551,700	12/30/08	9/30/15	6.5%	NAP
CT	1	2.0%	\$342,356	2.5%	\$342,356	\$520,000	5/26/04	5/26/14	6.2%	NAP
DE	1	2.0%	\$292,362	2.1%	\$292,362	\$384,000	3/3/06	3/15/16	6.3%	NAP
NH	1	2.0%	\$158,330	1.1%	\$158,330	\$200,000	9/20/04	6/25/19	3.3%	NAP
Grand Total	50	100.0%	\$13,889,160	100.0%	\$277,783	\$19,990,201	1/23/09	12/1/17	5.8%	3.3%

Secured Pool

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
0-29 DPD	13	34.2%	\$6,338,565	55.8%	\$487,582	\$9,071,348	5/13/09	1/30/19	5.5%	3.7%
30-59 DPD	1	2.6%	\$33,844	0.3%	\$33,844	\$160,000	6/18/02	2/15/18	4.5%	2.4%
120+ DPD	1	2.6%	\$91,123	0.8%	\$91,123	\$120,000	1/31/05	2/1/20	4.3%	NAP
Matured	23	60.5%	\$4,894,559	43.1%	\$212,807	\$6,777,700	7/23/06	10/17/14	5.8%	2.8%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
\$0,000 - \$250,000	23	60.5%	\$2,391,693	21.1%	\$103,987	\$3,666,000	12/9/05	12/18/14	5.9%	3.3%
\$250,000 - \$500,000	10	26.3%	\$3,556,218	31.3%	\$355,622	\$5,001,448	9/28/07	5/6/17	6.0%	2.5%
\$500,000 - \$750,000	2	5.3%	\$1,092,780	9.6%	\$546,390	\$1,511,600	10/2/04	10/31/16	6.6%	3.0%
> \$1,000,000	3	7.9%	\$4,317,399	38.0%	\$1,439,133	\$5,950,000	6/10/10	7/7/18	4.9%	4.0%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Exhibit A – Portfolio Stratifications – Cont'd

Secured Pool – Cont'd

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
< 4.00%	8	21.1%	\$2,575,000	22.7%	\$321,875	\$3,020,000	9/18/07	10/31/17	2.7%	1.7%
4.01% - 5.00%	8	21.1%	\$2,005,163	17.7%	\$250,645	\$4,017,000	5/12/09	2/3/17	4.5%	3.0%
5.01% - 6.00%	3	7.9%	\$599,117	5.3%	\$199,706	\$960,000	9/15/06	7/4/17	5.4%	1.9%
6.01% - 7.00%	11	28.9%	\$4,689,411	41.3%	\$426,310	\$5,771,300	1/19/08	9/1/17	6.7%	4.9%
7.01% - 8.00%	3	7.9%	\$561,160	4.9%	\$187,053	\$1,003,998	12/4/06	10/5/16	7.6%	1.6%
> 8.00%	5	13.2%	\$928,239	8.2%	\$185,648	\$1,356,750	4/22/08	11/10/13	9.3%	5.7%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Floating	23	60.5%	\$8,372,341	73.7%	\$364,015	\$12,059,348	8/31/08	4/9/17	5.4%	3.4%
Fixed	14	36.8%	\$2,662,572	23.4%	\$190,184	\$3,649,700	1/25/06	3/6/16	6.2%	NAP
Fixed to Floating	1	2.6%	\$323,177	2.8%	\$323,177	\$420,000	3/2/10	3/2/25	6.3%	3.0%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Other	24	63.2%	\$6,317,030	55.6%	\$263,210	\$8,232,700	12/9/07	12/4/15	6.2%	4.1%
P&I	11	28.9%	\$4,719,468	41.6%	\$429,043	\$7,696,348	3/14/08	12/1/18	5.0%	2.7%
Interest Only	1	2.6%	\$230,620	2.0%	\$230,620	\$100,000	9/27/07	11/2/15	3.7%	2.8%
Principal Only	2	5.3%	\$90,972	0.8%	\$45,486	\$100,000	1/15/15	12/2/24	NAP	NAP
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Pre 2006	16	42.1%	\$2,653,449	23.4%	\$165,841	\$4,443,600	5/4/04	9/23/15	6.2%	3.5%
2006	6	15.8%	\$939,441	8.3%	\$156,574	\$1,190,750	6/25/06	9/20/15	6.7%	2.6%
2007	7	18.4%	\$3,124,922	27.5%	\$446,417	\$3,988,998	8/3/07	6/13/17	3.6%	1.6%
2008	3	7.9%	\$807,628	7.1%	\$269,209	\$935,700	8/11/08	10/27/14	7.3%	5.6%
2010	1	2.6%	\$323,177	2.8%	\$323,177	\$420,000	3/2/10	3/2/25	6.3%	3.0%
2011	3	7.9%	\$3,418,501	30.1%	\$1,139,500	\$5,050,000	6/7/11	4/3/18	6.2%	5.0%
Post 2014	2	5.3%	\$90,972	0.8%	\$45,486	\$100,000	1/15/15	12/2/24	NAP	NAP
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Yes	21	55.3%	\$7,879,917	69.4%	\$375,234	\$11,102,050	6/6/08	1/11/18	5.5%	3.8%
No	17	44.7%	\$3,478,173	30.6%	\$204,598	\$5,026,998	5/9/07	6/12/15	5.8%	2.5%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Exhibit A – Portfolio Stratifications – Cont'd

Secured Pool – Cont'd

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
No	37	97.4%	\$11,266,968	99.2%	\$304,513	\$16,009,048	2/15/08	3/20/17	5.6%	3.4%
Completed	1	2.6%	\$91,123	0.8%	\$91,123	\$120,000	1/31/05	2/1/20	4.3%	NAP
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
First	33	86.8%	\$11,073,773	97.5%	\$335,569	\$15,829,048	1/29/08	3/31/17	5.6%	3.4%
Junior	5	13.2%	\$284,318	2.5%	\$56,864	\$300,000	12/13/08	12/19/16	7.4%	6.0%
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
CRE	28	73.7%	\$7,039,373	62.0%	\$251,406	\$10,154,048	9/8/06	4/10/17	5.4%	2.3%
C&I	9	23.7%	\$4,252,626	37.4%	\$472,514	\$5,925,000	6/24/10	4/5/17	6.0%	4.6%
Resi	1	2.6%	\$66,091	0.6%	\$66,091	\$50,000	9/28/05	12/12/11	4.3%	NAP
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
MA	3	7.9%	\$3,418,501	30.1%	\$1,139,500	\$5,050,000	6/7/11	4/3/18	6.2%	5.0%
OH	7	18.4%	\$2,307,234	20.3%	\$329,605	\$3,247,350	8/29/06	2/4/18	4.7%	2.2%
NY	6	15.8%	\$1,368,698	12.1%	\$228,116	\$1,967,000	6/3/05	6/1/14	5.1%	1.9%
PA	9	23.7%	\$1,297,771	11.4%	\$144,197	\$2,183,998	10/1/06	9/12/16	5.5%	2.4%
IL	7	18.4%	\$1,151,736	10.1%	\$164,534	\$1,505,000	12/28/06	12/6/15	6.2%	2.6%
RI	2	5.3%	\$553,798	4.9%	\$276,899	\$520,000	2/25/09	4/12/21	5.2%	2.9%
IN	1	2.6%	\$467,304	4.1%	\$467,304	\$551,700	12/30/08	9/30/15	6.5%	NAP
CT	1	2.6%	\$342,356	3.0%	\$342,356	\$520,000	5/26/04	5/26/14	6.2%	NAP
DE	1	2.6%	\$292,362	2.6%	\$292,362	\$384,000	3/3/06	3/15/16	6.3%	NAP
NH	1	2.6%	\$158,330	1.4%	\$158,330	\$200,000	9/20/04	6/25/19	3.3%	NAP
Grand Total	38	100.0%	\$11,358,090	100.0%	\$298,897	\$16,129,048	2/6/08	3/28/17	5.6%	3.4%

Unsecured Pool

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
0-29 DPD	7	58.3%	\$2,246,164	88.7%	\$320,881	\$3,418,536	1/18/14	1/6/22	7.7%	2.0%
60-89 DPD	1	8.3%	\$22,600	0.9%	\$22,600	\$92,618	1/3/03	NAP	11.6%	NAP
Matured	4	33.3%	\$262,306	10.4%	\$65,576	\$350,000	8/12/08	9/9/13	6.0%	1.9%
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%

Exhibit A – Portfolio Stratifications – Cont'd

Unsecured Pool – Cont'd

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
\$0,000 - \$250,000	8	66.7%	\$686,552	27.1%	\$85,819	\$917,618	8/25/11	11/20/17	6.7%	1.9%
\$250,000 - \$500,000	3	25.0%	\$1,207,895	47.7%	\$402,632	\$2,290,413	10/12/12	5/14/21	8.0%	NAP
\$500,000 - \$750,000	1	8.3%	\$636,622	25.2%	\$636,622	\$653,122	5/31/16	6/30/23	NAP	NAP
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
< 4.00%	4	33.3%	\$1,276,799	50.4%	\$319,200	\$1,338,517	5/24/16	1/3/24	NAP	NAP
4.01% - 5.00%	1	8.3%	\$98,402	3.9%	\$98,402	\$100,000	5/13/05	10/13/09	4.8%	0.5%
6.01% - 7.00%	3	25.0%	\$302,548	12.0%	\$100,849	\$425,000	3/16/13	3/23/20	6.8%	2.0%
7.01% - 8.00%	3	25.0%	\$830,720	32.8%	\$276,907	\$1,905,018	1/24/10	3/22/18	8.0%	4.0%
> 8.00%	1	8.3%	\$22,600	0.9%	\$22,600	\$92,618	1/3/03	NAP	11.6%	NAP
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Fixed	8	66.7%	\$2,266,399	89.5%	\$283,300	\$3,461,153	3/19/14	10/7/21	7.9%	NAP
Floating	4	33.3%	\$264,671	10.5%	\$66,168	\$400,000	4/28/06	5/6/12	6.1%	1.9%
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Principal Only	3	25.0%	\$1,182,507	46.7%	\$394,169	\$1,238,517	6/25/16	8/20/24	NAP	NAP
Interest Only	3	25.0%	\$967,000	38.2%	\$322,333	\$2,030,018	8/5/11	10/23/18	7.8%	NAP
Other	6	50.0%	\$381,562	15.1%	\$63,594	\$592,618	5/6/08	9/9/13	6.6%	1.9%
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread
Pre 2006	3	25.0%	\$184,722	7.3%	\$61,574	\$267,618	7/19/04	5/23/12	6.7%	1.9%
2007	1	8.3%	\$5,891	0.2%	\$5,891	\$75,000	6/29/07	1/29/11	6.5%	2.5%
2008	1	8.3%	\$96,657	3.8%	\$96,657	\$150,000	11/13/08	NAP	6.3%	2.0%
2010	2	16.7%	\$767,000	30.3%	\$383,500	\$1,830,018	8/1/10	5/16/18	8.0%	NAP
Post 2014	5	41.7%	\$1,476,799	58.3%	\$295,360	\$1,538,517	4/8/16	7/13/23	7.0%	NAP
Grand Total	12	100.0%	\$2,531,069	100.0%	\$210,922	\$3,861,153	5/22/13	2/9/21	7.5%	1.9%