

# SALE ANNOUNCEMENT

## \$27,296,610 Small Balance Loan Portfolio Sale

<b>COLLATERAL:</b>	Commercial, Residential, ADC, and C&I
<b>LOCATION:</b>	Concentration in Illinois (75.2%); CT, FL, IN, MA, ME, MI, NJ, NY, PA, RI, WI
<b>PERFORMANCE:</b>	Non-Performing (81.1%) and Performing (18.9%)

### Overview

\$27,296,610 Small Balance Loan Portfolio Sale (the “Asset Sale”) conducted by Mission Capital Advisors, LLC (“Mission” or “Asset Sale Advisor”) on behalf of an unidentified Seller (“Seller”).

### Sale Structure

Mission has been retained as the exclusive Asset Sale Advisor to the Seller for the sale of a portfolio of loans secured by commercial, residential, land and business assets located in numerous states with a concentration in Illinois (the “Portfolio” or “Assets”). The Assets 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) the entire Portfolio, or (ii) either pool individually** pursuant to the Asset Sale timeline attached hereto.

Mission Capital, 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 Assets.

Pool	Count	UPB	WA		WA Rate
			Origination	Maturity	
Commercial Pool	66	\$19,798,069	12/20/06	8/11/21	6.4%
Residential Pool	58	\$7,498,541	2/1/08	5/17/17	5.5%
<b>Grand Total</b>	<b>124</b>	<b>\$27,296,610</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>

### Highlights & Sale Summary

The Asset Sale offers Prospective Bidders the opportunity to acquire two pools of small balance loans secured by various real estate and business assets.

- The Portfolio is being offered as two pools – a commercial loan pool and a residential loan pool.
- The commercial loan pool is comprised of 66 loans, of which approximately 22.9% of the pool by balance is performing. Performing commercial loans carry a WAC of 7.8% and WAM in October 2035. 75.8% of the pool by balance is collateralized by real estate located in Illinois.
- The residential pool is comprised of 58 loans, of which approximately 8.4% of the pool by balance is performing. 73.7% of the pool by balance is collateralized by real estate located in Illinois.
- The Seller has initiated foreclosure on a substantial amount of delinquent loans.
- Detailed Portfolio stratifications may be found in Exhibit A (pg. 4 -7). The Asset Sale must be closed in accordance with the timeline attached hereto.

## 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](http://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 Asset Sale Agreement for Sale and Purchase of Assets (the “Asset 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](mailto: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.**

## Asset Sale Agreement

**The Seller will make its required form of Asset Sale Agreement available to Final Bidders. Pursuant to the Asset Sale Agreement, the Seller is selling its Assets subject only to those representations and warranties explicitly stated in the Asset 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 Asset 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	Thursday, March 8, 2018
Initial Data Distribution	Friday, March 9, 2018
Indicative Bid Date	Thursday, March 22, 2018
Best & Final Bid Date	Thursday, April 12, 2018
Winning Bidder Selected	Friday, April 13, 2018
10% Non-Refundable Deposit Due	Monday, April 16, 2018
Closing Date on or Before	Monday, April 23, 2018

## Mission Capital Contacts

### Asset Sale Discussions

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## Disclaimer

NO OBLIGATION TO SELL SHALL BE BINDING ON SELLER UNLESS AND UNTIL A WRITTEN CONTRACT OF SALE OR ASSET 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 ASSET 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 ASSET SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

## Exhibit A – Portfolio Stratifications

Pool	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Commercial Pool	66	53.2%	\$19,798,069	72.5%	\$299,971	\$22,495,113	12/20/06	8/11/21	6.4%	1.5%	1,213	22.9%	5.5%	71.6%
Residential Pool	58	46.8%	\$7,498,541	27.5%	\$129,285	\$11,495,769	2/1/08	5/17/17	5.5%	0.4%	1,291	8.4%	0.4%	91.2%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	17	13.7%	\$5,160,986	18.9%	\$303,587	\$5,470,211	10/16/06	5/10/34	7.1%	2.7%	4	100.0%	0.0%	0.0%
30-59 DPD	2	1.6%	\$676,607	2.5%	\$338,303	\$899,750	5/5/09	4/19/20	5.9%	1.1%	58	0.0%	100.0%	0.0%
60-89 DPD	1	0.8%	\$449,799	1.6%	\$449,799	\$508,000	9/26/08	10/5/38	7.6%	4.0%	85	0.0%	100.0%	0.0%
90+ DPD	17	13.7%	\$4,509,767	16.5%	\$265,280	\$5,169,740	5/1/07	12/22/28	6.4%	1.3%	1,407	0.0%	0.0%	100.0%
Matured	87	70.2%	\$16,499,451	60.4%	\$189,649	\$21,943,180	4/15/07	4/9/13	5.8%	0.2%	1,652	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0,000 - \$250,000	87	70.2%	\$8,035,771	29.4%	\$92,365	\$13,784,254	1/31/07	3/12/19	6.5%	1.0%	1,032	10.2%	0.4%	89.4%
\$250,000 - \$500,000	25	20.2%	\$8,472,494	31.0%	\$338,900	\$9,396,128	2/1/08	9/12/21	6.1%	1.7%	1,082	22.3%	5.3%	72.3%
\$500,000 - \$750,000	7	5.6%	\$4,176,580	15.3%	\$596,654	\$4,626,000	10/7/07	1/20/14	6.0%	0.4%	1,647	0.0%	15.5%	84.5%
\$750,000 - \$1,000,000	3	2.4%	\$2,663,787	9.8%	\$887,929	\$3,049,500	10/12/06	12/22/11	4.4%	NAP	1,988	0.0%	0.0%	100.0%
> \$1,000,000	2	1.6%	\$3,947,978	14.5%	\$1,973,989	\$3,135,000	9/28/05	10/16/32	7.3%	NAP	1,028	62.0%	0.0%	38.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
< 5.00%	42	33.9%	\$12,062,650	44.2%	\$287,206	\$15,356,758	5/1/07	6/2/20	4.3%	0.1%	1157	26.9%	0.3%	72.8%
5.01% - 6.00%	25	20.2%	\$3,603,632	13.2%	\$144,145	\$4,530,350	6/8/07	6/20/16	5.9%	0.7%	719	8.5%	17.9%	73.6%
6.01% - 7.00%	14	11.3%	\$2,408,028	8.8%	\$172,002	\$4,037,200	12/22/06	6/15/15	6.8%	1.7%	1481	0.0%	0.0%	100.0%
7.01% - 8.00%	21	16.9%	\$6,665,137	24.4%	\$317,387	\$7,035,488	2/4/07	1/11/23	7.4%	1.5%	1649	12.0%	6.7%	81.3%
8.01% - 9.00%	11	8.9%	\$1,841,345	6.7%	\$167,395	\$2,078,211	4/26/07	12/21/23	8.4%	2.3%	1108	35.4%	0.0%	64.6%
> 9.00%	11	8.9%	\$715,818	2.6%	\$65,074	\$952,875	2/20/08	8/9/24	9.9%	2.2%	769	22.0%	0.0%	78.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	83	66.9%	\$20,151,682	73.8%	\$242,791	\$24,982,829	2/5/07	7/20/18	5.9%	NAP	1422	16.8%	0.0%	83.2%
Floating	41	33.1%	\$7,144,928	26.2%	\$174,267	\$9,008,053	10/11/07	10/18/25	6.6%	2.4%	706	24.8%	15.8%	59.5%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	65	52.4%	\$13,675,088	50.1%	\$210,386	\$15,780,529	9/16/07	5/14/24	6.3%	0.8%	975	28.3%	8.0%	63.7%
Other	40	32.3%	\$10,174,470	37.3%	\$254,362	\$13,959,200	3/14/07	4/23/14	5.8%	1.7%	1,674	0.0%	0.0%	100.0%
Interest Only	10	8.1%	\$1,796,638	6.6%	\$179,664	\$1,880,500	9/13/06	2/26/14	5.2%	0.0%	1,648	0.0%	0.0%	100.0%
Installment	7	5.6%	\$1,326,800	4.9%	\$189,543	\$1,870,653	2/8/07	1/7/35	7.2%	4.0%	261	76.2%	2.3%	21.4%
Principal Only	2	1.6%	\$323,614	1.2%	\$161,807	\$500,000	4/4/95	12/29/22	NAP	NAP	48	85.6%	0.0%	14.4%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2006	39	31.5%	\$8,012,777	29.4%	\$205,456	\$10,087,911	4/26/04	10/6/16	6.0%	0.5%	1,810	5.3%	0.4%	94.3%
2006	12	9.7%	\$4,607,703	16.9%	\$383,975	\$4,862,000	4/19/06	8/11/25	4.9%	0.3%	1,040	53.2%	0.0%	46.8%
2007	17	13.7%	\$2,511,115	9.2%	\$147,713	\$2,997,750	9/11/07	5/21/16	6.7%	1.3%	1,344	10.4%	0.0%	89.6%
2008	32	25.8%	\$6,248,190	22.9%	\$195,256	\$7,419,571	7/2/08	11/21/24	6.7%	2.3%	951	21.5%	7.2%	71.3%
2009	13	10.5%	\$3,765,589	13.8%	\$289,661	\$6,022,500	5/21/09	4/2/15	6.1%	0.8%	878	4.1%	17.2%	78.7%
2010	5	4.0%	\$576,909	2.1%	\$115,382	\$832,230	6/25/10	3/15/24	5.8%	1.0%	1,655	0.0%	0.0%	100.0%
2012	1	0.8%	\$488,416	1.8%	\$488,416	\$519,100	6/15/12	6/1/37	4.0%	NAP	1,201	0.0%	0.0%	100.0%
2013	2	1.6%	\$471,921	1.7%	\$235,961	\$597,983	3/27/13	3/28/18	5.0%	NAP	0	100.0%	0.0%	0.0%
2014	3	2.4%	\$613,991	2.2%	\$204,664	\$651,835	5/6/14	9/4/17	5.4%	0.2%	376	8.0%	0.0%	92.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

## Exhibit A – Portfolio Stratifications – Cont'd

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	75	60.5%	\$19,239,512	70.5%	\$256,527	\$23,002,443	8/19/06	6/16/18	5.7%	0.5%	1,451	18.1%	3.5%	78.4%
No	49	39.5%	\$8,057,098	29.5%	\$164,431	\$10,988,439	10/23/08	3/14/25	6.8%	1.9%	717	20.9%	5.6%	73.5%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	106	85.5%	\$21,215,091	77.7%	\$200,142	\$26,968,357	2/25/07	6/22/19	6.2%	1.2%	1,323	12.8%	5.3%	81.9%
Active	5	4.0%	\$3,353,670	12.3%	\$670,734	\$3,005,000	7/27/06	11/12/30	4.6%	NAP	432	73.0%	0.0%	27.0%
Completed	12	9.7%	\$2,577,721	9.4%	\$214,810	\$3,447,525	4/30/09	3/22/15	5.4%	0.2%	1,559	0.1%	0.0%	99.9%
Yes	1	0.8%	\$150,129	0.5%	\$150,129	\$570,000	3/17/05	4/2/15	7.0%	NAP	1,063	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
First	90	72.6%	\$23,198,410	85.0%	\$257,760	\$28,446,944	4/22/07	10/18/21	6.1%	1.3%	1,105	22.1%	4.9%	73.1%
Junior	25	20.2%	\$3,365,204	12.3%	\$134,608	\$3,884,237	4/5/07	5/20/13	5.9%	0.0%	1,755	1.3%	0.0%	98.7%
Unsecured	9	7.3%	\$732,996	2.7%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
CRE	64	51.6%	\$19,472,590	71.3%	\$304,259	\$22,085,113	2/1/07	8/2/21	6.4%	1.5%	1,235	21.6%	5.6%	72.7%
Resi	45	36.3%	\$6,249,803	22.9%	\$138,885	\$9,258,568	5/31/08	9/6/18	5.2%	0.2%	1,108	10.1%	0.5%	89.5%
Unsecured	9	7.3%	\$732,996	2.7%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
C&I	4	3.2%	\$445,788	1.6%	\$111,447	\$610,000	3/28/99	3/9/21	6.3%	NAP	378	71.6%	0.0%	28.4%
Land	2	1.6%	\$395,433	1.4%	\$197,716	\$377,500	4/8/09	7/31/10	5.7%	0.9%	1,012	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
IL	85	68.5%	\$20,525,165	75.2%	\$241,473	\$24,789,556	2/13/07	10/16/18	5.8%	0.2%	1,428	16.6%	0.1%	83.3%
PA	7	5.6%	\$1,270,523	4.7%	\$181,503	\$1,610,300	1/22/09	11/11/24	6.9%	1.9%	76	25.3%	50.8%	23.9%
MA	4	3.2%	\$833,366	3.1%	\$208,341	\$953,750	4/14/08	4/30/38	7.9%	4.8%	216	72.6%	0.0%	27.4%
NY	3	2.4%	\$812,748	3.0%	\$270,916	\$1,267,075	10/30/06	12/6/31	7.3%	3.9%	452	9.6%	55.3%	35.0%
FL	4	3.2%	\$781,070	2.9%	\$195,267	\$755,500	10/18/07	10/21/17	4.0%	NAP	561	0.0%	0.0%	100.0%
Unsecured	9	7.3%	\$732,996	2.7%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
Other	4	3.2%	\$727,381	2.7%	\$181,845	\$844,000	6/16/06	8/21/32	7.4%	3.1%	959	24.3%	0.0%	75.7%
CT	2	1.6%	\$581,618	2.1%	\$290,809	\$657,000	5/3/08	5/18/38	8.3%	4.0%	11	100.0%	0.0%	0.0%
NJ	4	3.2%	\$564,010	2.1%	\$141,002	\$1,029,000	3/8/07	4/21/18	6.4%	1.1%	239	0.0%	0.0%	100.0%
IN	2	1.6%	\$467,734	1.7%	\$233,867	\$425,000	10/22/08	4/24/11	6.0%	0.6%	671	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>124</b>	<b>100.0%</b>	<b>\$27,296,610</b>	<b>100.0%</b>	<b>\$220,134</b>	<b>\$33,990,882</b>	<b>4/11/07</b>	<b>6/12/20</b>	<b>6.1%</b>	<b>1.1%</b>	<b>1,234</b>	<b>18.9%</b>	<b>4.1%</b>	<b>77.0%</b>

## Exhibit A – Commercial Pool Stratifications

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	13	19.7%	\$4,532,730	22.9%	\$348,672	\$4,658,325	3/21/06	10/24/35	7.8%	3.3%	4	100.0%	0.0%	0.0%
30-59 DPD	1	1.5%	\$645,836	3.3%	\$645,836	\$800,000	7/14/09	8/1/19	6.0%	1.0%	58	0.0%	100.0%	0.0%
60-89 DPD	1	1.5%	\$449,799	2.3%	\$449,799	\$508,000	9/26/08	10/5/38	7.6%	4.0%	85	0.0%	100.0%	0.0%
90+ DPD	11	16.7%	\$3,085,094	15.6%	\$280,463	\$3,593,300	6/21/06	10/5/28	7.5%	1.9%	1,688	0.0%	0.0%	100.0%
Matured	40	60.6%	\$11,084,610	56.0%	\$277,115	\$12,935,488	3/11/07	3/27/13	5.8%	0.1%	1,688	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0,000 - \$250,000	39	59.1%	\$4,487,229	22.7%	\$115,057	\$8,875,363	10/4/07	4/16/20	6.8%	1.5%	818	13.8%	0.0%	86.2%
\$250,000 - \$500,000	17	25.8%	\$5,602,676	28.3%	\$329,569	\$6,152,750	10/25/06	7/29/23	6.9%	2.5%	1,053	26.1%	8.0%	65.8%
\$500,000 - \$750,000	5	7.6%	\$3,096,400	15.6%	\$619,280	\$3,282,500	10/29/07	1/3/14	6.2%	0.4%	1,642	0.0%	20.9%	79.1%
\$750,000 - \$1,000,000	3	4.5%	\$2,663,787	13.5%	\$887,929	\$3,049,500	10/12/06	12/22/11	4.4%	NAP	1,988	0.0%	0.0%	100.0%
> \$1,000,000	2	3.0%	\$3,947,978	19.9%	\$1,973,989	\$3,135,000	9/28/05	10/16/32	7.3%	NAP	1,028	62.0%	0.0%	38.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
< 5.00%	18	27.3%	\$7,936,614	40.1%	\$440,923	\$8,623,000	4/13/06	8/2/20	4.3%	NAP	1,200	34.9%	0.0%	65.1%
5.01% - 6.00%	13	19.7%	\$2,261,916	11.4%	\$173,994	\$3,037,000	1/4/08	7/31/16	5.9%	0.8%	620	6.9%	28.6%	64.5%
6.01% - 7.00%	7	10.6%	\$1,710,198	8.6%	\$244,314	\$2,620,000	3/22/06	11/8/15	6.8%	2.5%	1,539	0.0%	0.0%	100.0%
7.01% - 8.00%	16	24.2%	\$5,886,233	29.7%	\$367,890	\$5,917,488	4/15/07	8/26/24	7.4%	1.7%	1,495	13.5%	7.6%	78.8%
8.01% - 9.00%	7	10.6%	\$1,476,339	7.5%	\$210,906	\$1,642,250	2/18/08	9/14/26	8.4%	2.6%	1,021	44.2%	0.0%	55.8%
> 9.00%	5	7.6%	\$526,769	2.7%	\$105,354	\$655,375	6/12/08	1/17/29	9.3%	2.4%	265	30.0%	0.0%	70.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	46	69.7%	\$15,259,164	77.1%	\$331,721	\$16,532,363	8/15/06	7/4/18	6.0%	NAP	1,491	18.7%	0.0%	81.3%
Floating	20	30.3%	\$4,538,905	22.9%	\$226,945	\$5,962,750	2/20/08	1/19/32	7.3%	3.4%	276	37.1%	24.1%	38.8%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	38	57.6%	\$10,260,811	51.8%	\$270,021	\$11,234,613	3/13/07	7/25/25	6.7%	1.1%	1,006	32.5%	10.7%	56.9%
Other	21	31.8%	\$7,403,030	37.4%	\$352,525	\$8,653,500	4/5/07	10/4/14	5.7%	2.7%	1,586	0.0%	0.0%	100.0%
Installment	4	6.1%	\$1,210,615	6.1%	\$302,654	\$1,657,000	3/26/07	12/8/34	7.5%	4.2%	283	76.5%	0.0%	23.5%
Interest Only	1	1.5%	\$600,000	3.0%	\$600,000	\$450,000	3/31/05	12/2/10	7.3%	NAP	2,645	0.0%	0.0%	100.0%
Principal Only	2	3.0%	\$323,614	1.6%	\$161,807	\$500,000	4/4/95	12/29/22	NAP	NAP	48	85.6%	0.0%	14.4%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2006	16	24.2%	\$6,442,949	32.5%	\$402,684	\$7,478,000	8/20/04	7/29/16	6.1%	0.5%	1,978	4.3%	0.0%	95.7%
2006	5	7.6%	\$3,305,754	16.7%	\$661,151	\$3,280,000	3/25/06	10/10/30	3.0%	NAP	602	74.1%	0.0%	25.9%
2007	13	19.7%	\$2,214,606	11.2%	\$170,354	\$2,557,750	9/14/07	8/14/16	6.9%	1.3%	1,351	11.8%	0.0%	88.2%
2008	22	33.3%	\$4,723,580	23.9%	\$214,708	\$5,568,375	7/10/08	1/27/28	7.2%	3.2%	833	28.5%	9.5%	62.0%
2009	8	12.1%	\$2,886,143	14.6%	\$360,768	\$3,370,000	5/10/09	1/20/16	6.1%	0.9%	801	5.4%	22.4%	72.2%
2013	1	1.5%	\$42,326	0.2%	\$42,326	\$50,000	3/22/13	4/1/18	5.0%	NAP	0	100.0%	0.0%	0.0%
2014	1	1.5%	\$182,711	0.9%	\$182,711	\$190,988	5/1/14	5/1/15	7.7%	NAP	180	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	40	60.6%	\$14,605,943	73.8%	\$365,149	\$15,520,000	6/21/06	8/8/19	5.8%	0.4%	1,405	19.7%	4.4%	75.8%
No	26	39.4%	\$5,192,127	26.2%	\$199,697	\$6,975,113	5/15/08	4/5/27	7.8%	2.9%	673	31.8%	8.7%	59.5%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

## Exhibit A – Commercial Pool Stratifications – Cont'd

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	59	89.4%	\$15,323,397	77.4%	\$259,719	\$17,762,613	1/10/07	4/12/20	6.6%	1.6%	1,296	13.6%	7.2%	79.3%
Active	2	3.0%	\$2,987,889	15.1%	\$1,493,945	\$2,475,000	3/5/06	10/12/32	3.0%	NAP	423	81.9%	0.0%	18.1%
Completed	4	6.1%	\$1,336,654	6.8%	\$334,164	\$1,687,500	4/12/08	8/11/12	4.7%	NAP	2,038	0.2%	0.0%	99.8%
Yes	1	1.5%	\$150,129	0.8%	\$150,129	\$570,000	3/17/05	4/2/15	7.0%	NAP	1,063	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
First	56	84.8%	\$17,527,437	88.5%	\$312,990	\$20,405,113	12/11/06	9/21/22	6.4%	1.7%	1,131	25.6%	6.3%	68.1%
Junior	10	15.2%	\$2,270,632	11.5%	\$227,063	\$2,090,000	2/25/07	1/11/13	6.2%	NAP	1,844	1.9%	0.0%	98.1%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
CRE	62	93.9%	\$19,352,281	97.7%	\$312,134	\$21,885,113	2/23/07	8/14/21	6.4%	1.5%	1,232	21.8%	5.7%	72.6%
C&I	4	6.1%	\$445,788	2.3%	\$111,447	\$610,000	3/28/99	3/9/21	6.3%	NAP	378	71.6%	0.0%	28.4%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
IL	43	65.2%	\$14,998,840	75.8%	\$348,810	\$16,228,988	8/10/06	10/17/18	6.0%	0.1%	1,511	18.5%	0.0%	81.5%
PA	7	10.6%	\$1,270,523	6.4%	\$181,503	\$1,610,300	1/22/09	11/11/24	6.9%	1.9%	76	25.3%	50.8%	23.9%
MA	4	6.1%	\$833,366	4.2%	\$208,341	\$953,750	4/14/08	4/30/38	7.9%	4.8%	216	72.6%	0.0%	27.4%
NY	3	4.5%	\$812,748	4.1%	\$270,916	\$1,267,075	10/30/06	12/6/31	7.3%	3.9%	452	9.6%	55.3%	35.0%
CT	2	3.0%	\$581,618	2.9%	\$290,809	\$657,000	5/3/08	5/18/38	8.3%	4.0%	11	100.0%	0.0%	0.0%
NJ	4	6.1%	\$564,010	2.8%	\$141,002	\$1,029,000	3/8/07	4/21/18	6.4%	1.1%	239	0.0%	0.0%	100.0%
ME	1	1.5%	\$388,492	2.0%	\$388,492	\$420,000	3/31/08	4/5/38	8.0%	4.0%	1,030	0.0%	0.0%	100.0%
RI	1	1.5%	\$176,496	0.9%	\$176,496	\$204,000	2/26/08	3/5/38	7.3%	4.0%	0	100.0%	0.0%	0.0%
IN	1	1.5%	\$171,979	0.9%	\$171,979	\$125,000	11/21/07	12/22/12	6.0%	NAP	952	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>66</b>	<b>100.0%</b>	<b>\$19,798,069</b>	<b>100.0%</b>	<b>\$299,971</b>	<b>\$22,495,113</b>	<b>12/20/06</b>	<b>8/11/21</b>	<b>6.4%</b>	<b>1.5%</b>	<b>1,213</b>	<b>22.9%</b>	<b>5.5%</b>	<b>71.6%</b>



## Exhibit A – Residential Pool Stratifications

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	4	6.9%	\$628,256	8.4%	\$157,064	\$811,886	12/6/10	11/9/23	5.1%	0.4%	4	100.0%	0.0%	0.0%
30-59 DPD	1	1.7%	\$30,770	0.4%	\$30,770	\$99,750	5/3/05	6/1/35	4.0%	3.0%	58	0.0%	100.0%	0.0%
90+ DPD	6	10.3%	\$1,424,673	19.0%	\$237,446	\$1,576,440	3/10/09	6/10/29	4.0%	0.1%	797	0.0%	0.0%	100.0%
Matured	47	81.0%	\$5,414,841	72.2%	\$115,209	\$9,007,692	6/26/07	5/6/13	5.9%	0.4%	1,578	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0,000 - \$250,000	48	82.8%	\$3,548,543	47.3%	\$73,928	\$6,908,891	3/27/06	10/21/17	6.1%	0.3%	1,302	5.6%	0.9%	93.5%
\$250,000 - \$500,000	8	13.8%	\$2,869,818	38.3%	\$358,727	\$3,243,378	7/25/10	1/16/18	4.8%	0.4%	1,140	15.0%	0.0%	85.0%
\$500,000 - \$750,000	2	3.4%	\$1,080,180	14.4%	\$540,090	\$1,343,500	8/6/07	3/11/14	5.6%	0.5%	1,659	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
< 5.00%	24	41.4%	\$4,126,036	55.0%	\$171,918	\$6,733,758	5/6/09	2/6/20	4.3%	0.2%	1,073	11.6%	0.7%	87.6%
5.01% - 6.00%	12	20.7%	\$1,341,716	17.9%	\$111,810	\$1,493,350	6/19/06	4/11/16	5.7%	0.6%	886	11.1%	0.0%	88.9%
6.01% - 7.00%	7	12.1%	\$697,829	9.3%	\$99,690	\$1,417,200	10/27/08	6/24/14	6.9%	0.9%	1,337	0.0%	0.0%	100.0%
7.01% - 8.00%	5	8.6%	\$778,903	10.4%	\$155,781	\$1,118,000	8/26/05	10/5/10	7.5%	0.7%	2,812	0.0%	0.0%	100.0%
8.01% - 9.00%	4	6.9%	\$365,006	4.9%	\$91,252	\$435,961	1/8/04	12/2/12	8.4%	NAP	1,461	0.0%	0.0%	100.0%
> 9.00%	6	10.3%	\$189,049	2.5%	\$31,508	\$297,500	4/13/07	3/24/12	11.7%	0.2%	2,173	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	37	63.8%	\$4,892,518	65.2%	\$132,230	\$8,450,466	8/2/08	9/9/18	5.5%	NAP	1,204	11.1%	0.0%	88.9%
Floating	21	36.2%	\$2,606,023	34.8%	\$124,096	\$3,045,303	2/23/07	11/28/14	5.5%	0.8%	1,454	3.3%	1.2%	95.5%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	27	46.6%	\$3,414,277	45.5%	\$126,455	\$4,545,916	4/1/09	10/9/20	5.4%	0.1%	882	15.9%	0.0%	84.1%
Other	19	32.8%	\$2,771,440	37.0%	\$145,865	\$5,305,700	1/14/07	2/7/13	6.2%	1.1%	1,909	0.0%	0.0%	100.0%
Interest Only	9	15.5%	\$1,196,638	16.0%	\$132,960	\$1,430,500	6/6/07	10/12/15	4.2%	0.0%	1,148	0.0%	0.0%	100.0%
Installment	3	5.2%	\$116,185	1.5%	\$38,728	\$213,653	10/12/05	11/12/35	4.5%	2.4%	35	73.5%	26.5%	0.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2006	23	39.7%	\$1,569,827	20.9%	\$68,253	\$2,609,911	1/5/03	7/18/17	5.8%	0.5%	1,119	9.5%	2.0%	88.5%
2006	7	12.1%	\$1,301,948	17.4%	\$185,993	\$1,582,000	6/22/06	7/1/12	6.1%	0.8%	2,154	0.0%	0.0%	100.0%
2007	4	6.9%	\$296,509	4.0%	\$74,127	\$440,000	8/16/07	8/22/14	5.8%	NAP	1,289	0.0%	0.0%	100.0%
2008	10	17.2%	\$1,524,610	20.3%	\$152,461	\$1,851,196	6/11/08	1/11/15	5.1%	0.0%	1,315	0.0%	0.0%	100.0%
2009	5	8.6%	\$879,447	11.7%	\$175,889	\$2,652,500	6/26/09	8/11/12	6.0%	0.5%	1,131	0.0%	0.0%	100.0%
2010	5	8.6%	\$576,909	7.7%	\$115,382	\$832,230	6/25/10	3/15/24	5.8%	1.0%	1,655	0.0%	0.0%	100.0%
2012	1	1.7%	\$488,416	6.5%	\$488,416	\$519,100	6/15/12	6/1/37	4.0%	NAP	1,201	0.0%	0.0%	100.0%
2013	1	1.7%	\$429,595	5.7%	\$429,595	\$547,983	3/28/13	3/28/18	5.0%	NAP	0	100.0%	0.0%	0.0%
2014	2	3.4%	\$431,280	5.8%	\$215,640	\$460,847	5/9/14	9/3/18	4.4%	0.2%	459	11.4%	0.0%	88.6%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	35	60.3%	\$4,633,569	61.8%	\$132,388	\$7,482,443	2/22/07	11/4/14	5.7%	0.5%	1,596	12.8%	0.7%	86.6%
No	23	39.7%	\$2,864,971	38.2%	\$124,564	\$4,013,326	8/11/09	6/21/21	5.2%	0.2%	798	1.3%	0.0%	98.7%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

BK Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	47	81.0%	\$5,891,693	78.6%	\$125,355	\$9,205,744	6/26/07	5/16/17	5.3%	0.4%	1,392	10.7%	0.5%	88.8%
Completed	8	13.8%	\$1,241,067	16.6%	\$155,133	\$1,760,025	6/16/10	1/12/18	6.2%	0.3%	1,043	0.0%	0.0%	100.0%
Active	3	5.2%	\$365,781	4.9%	\$121,927	\$530,000	10/16/09	3/14/15	7.0%	NAP	507	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>



## Exhibit A – Residential Pool Stratifications – Cont'd

Lien Position	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30- 90 Days PD	Balance 90+ Days PD
First	34	58.6%	\$5,670,973	75.6%	\$166,793	\$8,041,831	6/4/08	12/11/18	5.3%	0.4%	1,024	11.1%	0.5%	88.4%
Junior	15	25.9%	\$1,094,571	14.6%	\$72,971	\$1,794,237	6/24/07	2/11/14	5.2%	0.0%	1,572	0.0%	0.0%	100.0%
Unsecured	9	15.5%	\$732,996	9.8%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Primary Collateral Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30- 90 Days PD	Balance 90+ Days PD
Resi	45	77.6%	\$6,249,803	83.3%	\$138,885	\$9,258,568	5/31/08	9/6/18	5.2%	0.2%	1,108	10.1%	0.5%	89.5%
Unsecured	9	15.5%	\$732,996	9.8%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
Land	2	3.4%	\$395,433	5.3%	\$197,716	\$377,500	4/8/09	7/31/10	5.7%	0.9%	1,012	0.0%	0.0%	100.0%
CRE	2	3.4%	\$120,309	1.6%	\$60,154	\$200,000	7/30/97	1/21/16	6.4%	0.6%	1,664	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>

Primary Collateral State	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30- 90 Days PD	Balance 90+ Days PD
IL	42	72.4%	\$5,526,325	73.7%	\$131,579	\$8,560,568	7/7/08	10/11/18	5.4%	0.3%	1,202	11.4%	0.6%	88.1%
FL	4	6.9%	\$781,070	10.4%	\$195,267	\$755,500	10/18/07	10/21/17	4.0%	NAP	561	0.0%	0.0%	100.0%
Unsecured	9	15.5%	\$732,996	9.8%	\$81,444	\$1,659,701	5/17/06	2/10/10	7.9%	1.0%	2,940	0.0%	0.0%	100.0%
IN	1	1.7%	\$295,756	3.9%	\$295,756	\$300,000	5/6/09	5/6/10	6.0%	1.0%	507	0.0%	0.0%	100.0%
WI	1	1.7%	\$92,443	1.2%	\$92,443	\$150,000	4/24/98	4/24/13	7.5%	NAP	1,771	0.0%	0.0%	100.0%
MI	1	1.7%	\$69,950	0.9%	\$69,950	\$70,000	12/30/02	12/30/12	4.0%	NAP	1,916	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>58</b>	<b>100.0%</b>	<b>\$7,498,541</b>	<b>100.0%</b>	<b>\$129,285</b>	<b>\$11,495,769</b>	<b>2/1/08</b>	<b>5/17/17</b>	<b>5.5%</b>	<b>0.4%</b>	<b>1,291</b>	<b>8.4%</b>	<b>0.4%</b>	<b>91.2%</b>