

SALE ANNOUNCEMENT

\$441 MILLION RESIDENTIAL LOAN SALE

SEASONED PERFORMING, RE-PERFORMING,
NON-PERFORMING AND CHARGE OFF

LOCATION: NATIONWIDE

MARCH 2018



Loan Type:	Residential Loans - Second Lien 91.39%, Unsecured 5.89%, and First Lien 2.72%
Location:	Nationwide
Performance:	Seasoned Performing & Re-Performing (57.95%), Non-Performing (4.11%) and Charge Off (37.93%)

Overview

\$441,000,000 (approximate current principal balance) residential loan sale (the “Loan Sale”) being conducted by Mission Capital Advisors, LLC (“Mission Capital” or “Loan Sale Advisor”) on behalf of an undisclosed seller (the “Seller”).

Mission Capital has been retained as the exclusive Loan Sale Advisor to the Seller for the sale of second and first lien performing, re-performing, non-performing, and charge off residential loans (the “Loans,” “Assets” or collectively, the “Portfolio”). The Portfolio consists of Loans from three securitization trusts.

Loan Sale Structure

Mission Capital is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of (a) pool(s) individually or (b) the entire Portfolio pursuant to the timeline set forth herein. Mission Capital and the Seller, 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 final bids for (a) pool(s) individually or (b) the entire Portfolio pursuant to the timeline set forth herein. The active loans are being offered on a servicing-retained basis while the charge off loans are being offered on a servicing-released basis. All loans are currently being serviced at Specialized Loan Servicing. An active Pool will be sold only if the related charge off pool is sold.

Portfolio Summary

The Portfolio is being offered in the following six (6) separate pools (each a “Pool”):

MCA Pool	Count	Total Bal	CurrBal	Avg. CurrBal	WAC	wPMTS	Perf%	% Portfolio
1A - Active	1,787	41,029,553	40,747,058	22,802	5.108	123.26	92.92%	9.30%
1B - Charge Off	679	30,141,489	30,092,702	44,319	4.504	62.15	13.24%	6.87%
2A - Active	3,290	129,018,151	127,849,423	38,860	4.996	83.51	90.98%	29.18%
2B - Charge Off	1,425	80,009,666	79,899,261	56,070	4.903	43.59	8.91%	18.24%
3A - Active	3,085	103,969,641	103,348,913	33,500	7.155	108.89	96.51%	23.59%
3B - Charge Off	1,185	56,470,050	56,218,014	47,441	6.835	34.51	9.02%	12.83%
Grand Total	11,451	440,638,551	438,155,371	38,264	5.701	78.16	61.64%	100.00%

Total Bal - interest bearing UPB + deferred balance

CurrBal - interest bearing balance

wPMTS represents weighted average payments from first payment date (or mod date if modified) to next due date

Perf% - % of loans that are Performing (<=59 days delinquent)

Highlights

The highlights of the Loan Sale are as follows:

- Seller desires to sell and Prospective Bidder's bid must be for 100% of the Loans offered in each pool (Seller will not entertain exceptions/kick-outs);
- Assets will be sold on an as-is, where-is basis subject only to those representations and warranties noted in the Assignment Agreement (the "Loan Sale Agreement"), and Prospective Bidders will be required to provide comments to the Loan Sale Agreement in advance of the final bid date.

Pool 1A -Active highlights include:

- 92.92% Performing/Re-Performing, 7.08% Non-Performing;
- Top five states are MI, CA, NJ, NY and FL (59.54% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$22,013, 5.115% WAC and 698 FICO

Pool 2A -Active highlights include:

- 90.98% Performing/Re-Performing, 9.02% Non-Performing;
- Top five states are CA, MI, FL, NJ, and NY (46.35% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$37,423, 4.988% WAC and 688 FICO

Pool 3A -Active highlights include:

- 96.51% Performing/Re-Performing, 3.49% Non-Performing;
- Top five states are CA, MI, FL, NJ, and NY (46.35% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$33,371, 7.153% WAC and 683 FICO

Pool 1B - Charge Off highlights include:

- 13.24% Performing/Re-Performing, 86.76% Non-Performing;
- Estimated 82.13% secured and 17.87% unsecured.
- \$822,679 of cash collected in the last 24 months

Pool 2B - Charge Off highlights include:

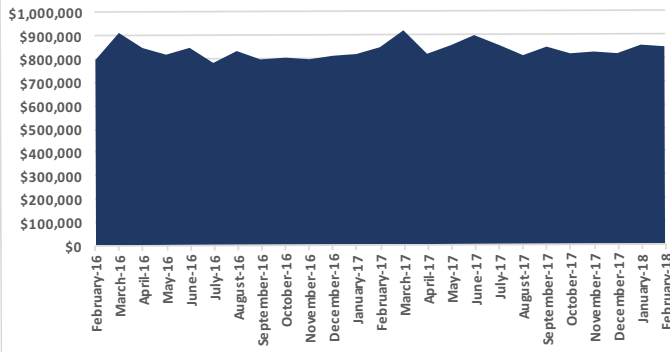
- 8.91% Performing/Re-Performing, 91.09% Non-Performing;
- Estimated 87.32% secured and 12.68% unsecured.
- \$1,139,366 of cash collected in the last 24 months

Pool 3B - Charge Off highlights include:

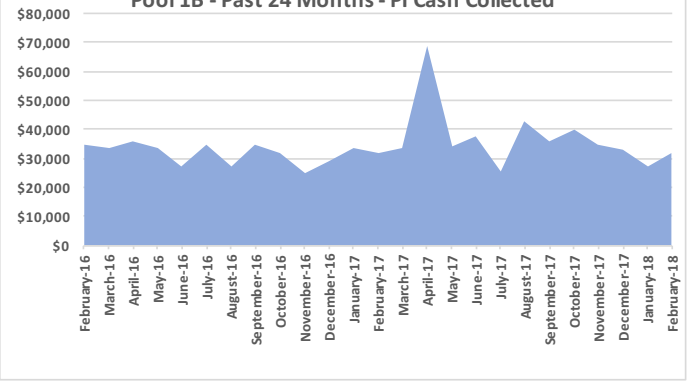
- 9.02% Performing/Re-Performing, 90.98% Non-Performing;
- Estimated 83.74% secured and 16.26% unsecured.
- \$1,011,156 of cash collected in the last 24 months

24 Month Cash Flow by Pool

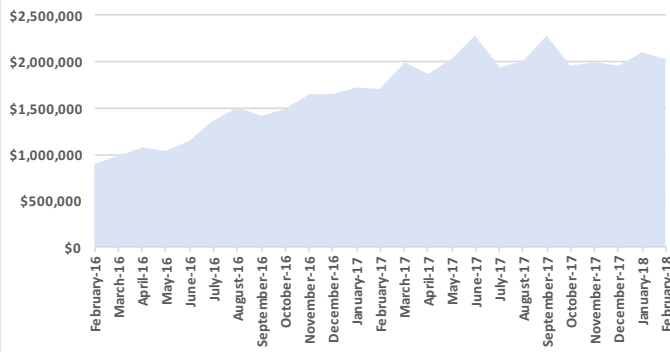
Pool 1A - Past 24 Months - PI Cash Collected



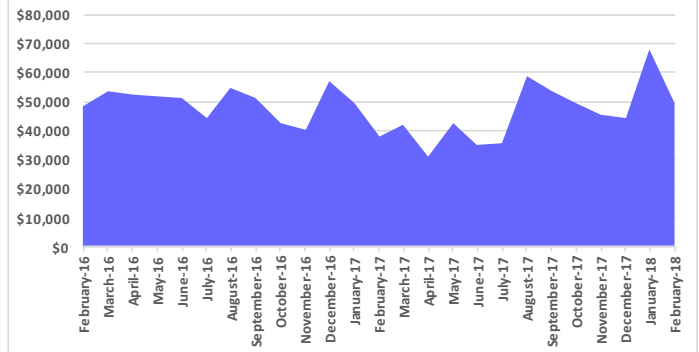
Pool 1B - Past 24 Months - PI Cash Collected



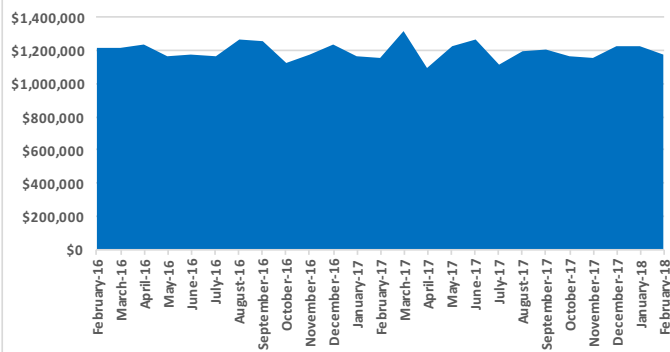
Pool 2A - Past 24 Months - PI Cash Collected



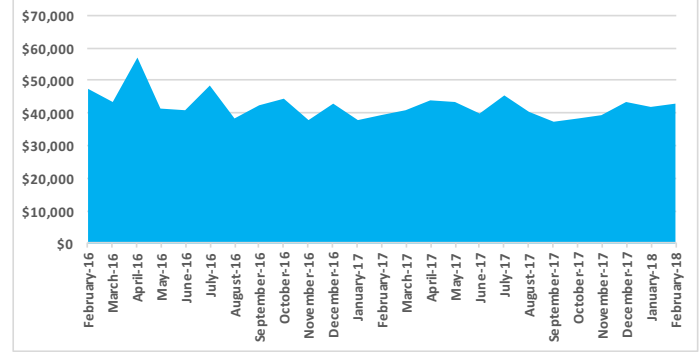
Pool 2B - Past 24 Months - PI Cash Collected

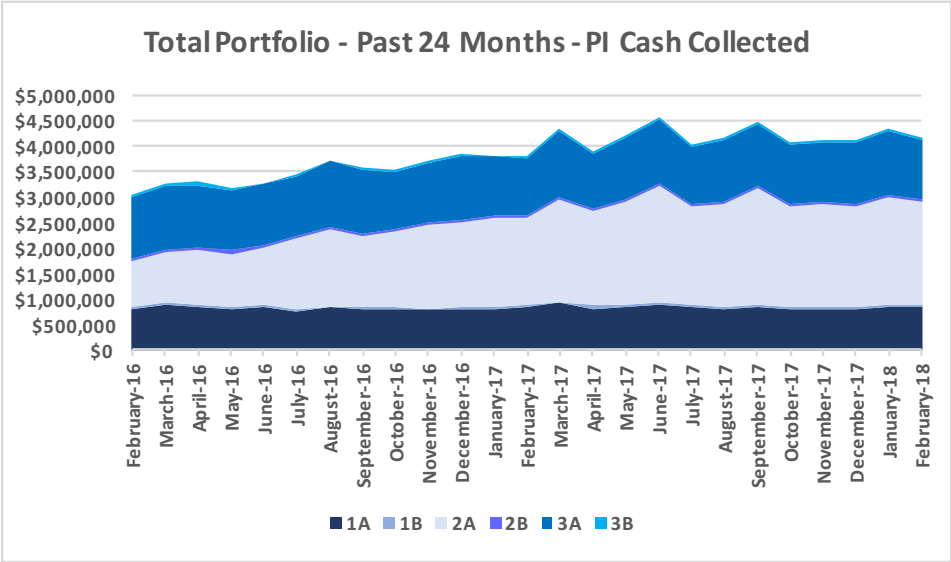


Pool 3A - Past 24 Months - PI Cash Collected



Pool 3B - Past 24 Months - PI Cash Collected





Loan Sale Process

The Seller, in conjunction with Mission Capital, has prepared a set of deal materials (the “Deal Materials”) that will be made available to Prospective Bidders executing the Nondisclosure Agreement (“Confidentiality Agreement”), which can be accessed on the offering email or by visiting market.missioncap.com. Included in the Deal Materials will be loan-level data, loan sale overview and bidding rules, collateral exception reports and a form of Loan Sale Agreement. 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 NDA@MISSIONCAP.COM. Please note that e-signatures will be processed in top priority.

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

Timeline

The transaction contemplated herein has been scheduled as follows:

Event	Date
Sale Announcement Distributed	Tuesday, March 27, 2018
Indicative Bid Materials Distributed	Wednesday, March 28, 2018
Indicative Bid Date	Friday, April 13, 2018
Final Bidder Diligence Begins	Tuesday, April 17, 2018
Final Bidder Diligence Ends	Thursday, May 10, 2018
Final Bid Date	Friday, May 11, 2018
Portfolio Awarded	Tuesday, May 15, 2018
10% Deposit Received (if required)	Wednesday, May 16, 2018
Collateral Review onsite (as requested)	Monday, May 21, 2018
Escrow Closing Date (Loan Sale Agreement and Servicing Agreement for Active Pools executed)	Thursday, June 21, 2018
Closing Date	Monday, June 25, 2018
Servicing Transfer (charge-off Pools)	TBD

Representations & Warranties

The Seller will make their required form of Loan Sale Agreement available for review during due diligence. Pursuant to the Loan Sale Agreement, the Seller is selling the Assets of the related pool(s) subject only to those warranties and representations explicitly stated in the final Loan Sale Agreement and will be **sold on an as-is, where-is basis.**

No other Seller representations or warranties, either expressed or implied, shall apply, and it is expected that each Prospective Bidder will conduct and rely on its own due diligence. Prospective Bidders will be obligated to continue to comply with Home Affordable Modification Program (“HAMP”) on those loans subject to HAMP, if applicable.

Reservation of Rights

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

- Alter, amend, or supplement the terms and conditions of the Loan Sale or Deal Materials;
- Withdraw any or all the Assets from the Loan Sale prior to awarding the bid;
- Withdraw Assets after the awarding of the bid;
- Extend any deadline or timeframe;
- 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;
- Terminate discussions and negotiations with any Prospective Bidder at any time and for any reason; and
- Not award all or any of the Portfolio and reject any or all bids.

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.



Mission Capital Contact Information

Asset Sale Discussion & Data

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Disclaimer:

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 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 OR THE INFORMATION IN THE DEAL MATERIALS, INCLUDING BUT NOT LIMITED TO THE EXISTENCE, VALIDITY OR PRIORITY OF ANY LIENS AND THE VALUE OF ANY COLLATERAL, IF ANY, AND HAVE NOT INDEPENDENTLY VERIFIED ANY OF SUCH INFORMATION. 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.

Exhibit A -Portfolio Stratifications - Pool 1A (Active)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
MI	439	10,377,124	10,350,812	23,578	5.362	698.41	135.62	311.90	35.04	25.40%
Other (38)	544	10,002,581	9,982,562	18,350	5.210	691.83	122.35	247.22	43.37	24.50%
CA	233	7,620,241	7,465,746	32,042	4.694	697.54	113.83	251.91	51.97	18.32%
NJ	95	2,640,999	2,639,788	27,787	5.148	676.84	116.19	231.98	104.62	6.48%
NY	93	2,062,301	2,019,821	21,719	5.123	679.90	119.34	227.35	127.69	4.96%
FL	85	1,785,395	1,783,530	20,983	4.868	690.06	110.96	250.98	9.87	4.38%
MA	76	1,618,486	1,595,394	20,992	4.903	697.52	127.56	223.58	66.68	3.92%
PA	68	1,443,382	1,443,382	21,226	5.071	694.23	132.30	289.38	1.83	3.54%
IL	66	1,314,954	1,312,663	19,889	5.270	696.98	119.83	254.28	6.87	3.22%
VA	42	1,164,302	1,153,572	27,466	4.903	672.44	119.91	267.59	24.80	2.83%
CT	46	999,787	999,787	21,735	5.269	694.89	111.55	227.40	3.11	2.45%
Grand Total	1,787	41,029,553	40,747,058	22,802	5.108	692.91	123.26	263.59	46.26	100.00%

Origination Yr	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Pre-2005	890	14,722,053	14,605,383	16,411	5.164	694.48	134.48	272.96	44.79	35.84%
2005	705	19,025,185	18,915,422	26,830	5.072	692.85	119.97	258.49	52.92	46.42%
2006	176	6,541,669	6,500,617	36,935	5.119	692.87	108.95	266.47	35.26	15.95%
2007	16	740,646	725,636	45,352	4.838	663.19	111.14	182.01	0.93	1.78%
Grand Total	1,787	41,029,553	40,747,058	22,802	5.108	692.91	123.26	263.59	46.26	100.00%

LienPosition	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
1	39	2,035,813	2,018,284	51,751	4.718	654.76	95.88	193.02	371.47	4.95%
2	1,738	38,754,500	38,489,536	22,146	5.125	695.26	124.61	267.29	29.43	94.46%
Unsecured	10	239,239	239,239	23,924	5.753	637.09	137.16	263.77	10.47	0.59%
Grand Total	1,787	41,029,553	40,747,058	22,802	5.108	692.91	123.26	263.59	46.26	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	1,720	38,076,281	37,863,009	22,013	5.115	698.07	125.31	267.43	2.27	92.92%
Non-Performing	67	2,953,272	2,884,049	43,046	5.024	625.19	96.35	213.12	623.79	7.08%
Grand Total	1,787	41,029,553	40,747,058	22,802	5.108	692.91	123.26	263.59	46.26	100.00%

LoanType	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
ARM	1,704	38,196,784	38,048,898	22,329	5.169	696.15	126.81	263.82	48.31	93.38%
FIXED	83	2,832,768	2,698,160	32,508	4.252	647.21	73.10	260.28	17.48	6.62%
Grand Total	1,787	41,029,553	40,747,058	22,802	5.108	692.91	123.26	263.59	46.26	100.00%

Exhibit A -Portfolio Stratifications - Pool 1B (Charge Offs)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

Secured_Unsecured	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Secured	553	24,754,308	24,716,135	44,695	4.324	605.67	60.06	238.11	1,798.89	82.13%
Unsecured	126	5,387,181	5,376,567	42,671	5.333	599.76	71.75	202.58	2,172.94	17.87%
Grand Total	679	30,141,489	30,092,702	44,319	4.504	604.62	62.15	231.76	1,865.72	100.00%

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
CA	85	6,508,292	6,508,292	76,568	4.204	621.50	51.79	247.73	2,056.64	21.63%
Other (29)	203	6,205,053	6,199,471	30,539	4.863	595.37	66.27	230.55	1,827.47	20.60%
MI	124	3,355,153	3,351,373	27,027	4.803	609.62	80.51	274.07	1,508.32	11.14%
NJ	57	3,175,188	3,175,109	55,704	4.091	594.74	71.58	217.45	1,504.28	10.55%
IL	45	2,263,919	2,257,636	50,170	4.842	613.47	58.12	213.96	2,145.31	7.50%
NY	36	1,910,479	1,908,430	53,012	3.558	587.90	39.03	275.71	1,516.28	6.34%
MA	48	1,865,365	1,865,365	38,862	5.321	629.21	61.00	199.05	2,373.39	6.20%
FL	31	1,864,140	1,844,062	59,486	4.377	572.47	60.00	190.15	2,033.67	6.13%
CT	20	1,363,584	1,355,376	67,769	3.944	595.69	78.93	185.09	1,331.90	4.50%
AZ	20	928,037	925,307	46,265	5.074	602.62	54.77	217.79	2,365.68	3.07%
WA	10	702,279	702,279	70,228	4.536	606.54	53.18	199.76	2,406.54	2.33%
Grand Total	679	30,141,489	30,092,702	44,319	4.504	604.62	62.15	231.76	1,865.72	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	83	3,990,376	3,985,481	48,018	0.579	595.09	30.59	336.01	4.06	13.24%
Non-Performing	596	26,151,113	26,107,221	43,804	5.103	606.07	66.96	215.85	2,149.92	86.76%
Grand Total	679	30,141,489	30,092,702	44,319	4.504	604.62	62.15	231.76	1,865.72	100.00%

12-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
9-12 pmts	74	3,266,100	3,261,794	44,078	1.465	603.84	50.33	306.61	239.14	10.84%
5-8 pmts	28	1,135,858	1,135,858	40,566	1.796	564.52	39.27	311.30	283.33	3.77%
1-4 Pmts	41	1,888,415	1,883,444	45,938	2.077	581.93	35.82	311.25	600.26	6.26%
No Cash	536	23,851,116	23,811,605	44,425	5.242	608.43	66.94	211.43	2,264.11	79.13%
Grand Total	679	30,141,489	30,092,702	44,319	4.504	604.62	62.15	231.76	1,865.72	100.00%

24-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
19-24 pmts	57	2,180,777	2,176,471	38,184	1.655	622.06	61.80	286.50	251.40	7.23%
13-18 pmts	28	1,510,705	1,510,705	53,954	1.294	568.95	32.10	341.55	216.42	5.02%
1-12 pmts	92	3,568,222	3,562,311	38,721	2.884	580.15	54.27	286.24	621.33	11.84%
No Cash	502	22,881,785	22,843,215	45,504	5.240	609.13	65.39	210.79	2,322.66	75.91%
Grand Total	679	30,141,489	30,092,702	44,319	4.504	604.62	62.15	231.76	1,865.72	100.00%

Exhibit A -Portfolio Stratifications - Pool 2A (Active)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Other (39)	1,207	43,088,701	42,681,326	35,361	5.177	676.05	84.54	282.53	48.57	33.38%
CA	493	24,141,569	23,820,265	48,317	4.740	674.88	74.21	287.19	46.63	18.63%
MI	355	9,983,210	9,955,822	28,045	4.844	697.33	100.17	263.29	12.11	7.79%
FL	249	9,616,380	9,501,534	38,159	4.941	682.10	87.23	279.42	29.93	7.43%
NJ	194	9,248,583	9,191,510	47,379	4.804	670.45	77.13	278.59	80.53	7.19%
NY	141	6,811,403	6,784,210	48,115	4.963	686.34	97.16	267.56	37.71	5.31%
IL	158	5,799,424	5,791,306	36,654	5.456	688.72	88.59	257.48	22.43	4.53%
VA	124	5,541,749	5,477,268	44,172	4.876	679.04	74.65	309.16	20.59	4.28%
AZ	144	5,330,276	5,250,751	36,464	4.873	691.93	79.80	284.45	26.74	4.11%
CT	98	4,835,356	4,790,455	48,882	5.155	679.94	75.04	249.15	20.64	3.75%
PA	127	4,621,501	4,604,976	36,260	5.063	687.12	88.11	260.71	59.57	3.60%
Grand Total	3,290	129,018,151	127,849,423	38,860	4.996	679.98	83.51	278.64	41.78	100.00%

Origination Yr	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Pre-2005	107	2,213,991	2,206,704	20,623	4.938	722.43	142.61	309.03	2.81	1.73%
2005	67	990,415	990,415	14,782	5.302	705.78	129.22	212.06	54.37	0.77%
2006	2,269	90,528,840	89,633,093	39,503	4.922	680.98	84.52	284.00	43.22	70.11%
2007	842	35,030,172	34,764,747	41,288	5.178	674.23	75.97	265.36	40.43	27.19%
2008	5	254,733	254,464	50,893	5.455	645.66	65.97	199.04	5.41	0.20%
Grand Total	3,290	129,018,151	127,849,423	38,860	4.996	679.98	83.51	278.64	41.78	100.00%

LienPosition	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
1	94	6,856,108	6,747,426	71,781	4.641	666.07	113.21	214.75	272.42	5.28%
2	3,168	121,598,897	120,539,806	38,049	5.015	680.75	81.78	282.45	28.54	94.28%
Unsecured	28	563,146	562,190	20,078	5.147	683.01	97.20	227.57	111.74	0.44%
Grand Total	3,290	129,018,151	127,849,423	38,860	4.996	679.98	83.51	278.64	41.78	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	3,108	117,378,441	116,311,920	37,423	4.988	688.19	83.60	284.54	3.01	90.98%
Non-Performing	182	11,639,711	11,537,503	63,393	5.080	597.21	82.60	219.15	432.60	9.02%
Grand Total	3,290	129,018,151	127,849,423	38,860	4.996	679.98	83.51	278.64	41.78	100.00%

LoanType	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
ARM	3,091	119,218,514	118,510,691	38,341	5.049	682.12	84.90	279.46	42.32	92.70%
FIXED	199	9,799,637	9,338,732	46,928	4.326	652.87	65.88	268.18	34.82	7.30%
Grand Total	3,290	129,018,151	127,849,423	38,860	4.996	679.98	83.51	278.64	41.78	100.00%

Exhibit A -Portfolio Stratifications - Pool 2B (Charge Offs)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

Secured_Unsecured	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Secured	1,179	69,873,035	69,767,726	59,175	4.817	602.46	43.00	212.51	2,066.28	87.32%
Unsecured	246	10,136,631	10,131,535	41,185	5.494	594.02	47.68	203.48	2,237.61	12.68%
Grand Total	1,425	80,009,666	79,899,261	56,070	4.903	601.39	43.59	211.37	2,088.00	100.00%

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Other (38)	461	21,238,004	21,218,853	46,028	5.029	594.90	44.88	216.73	2,037.72	26.56%
CA	242	17,748,217	17,737,499	73,295	4.522	614.36	36.41	219.75	2,143.30	22.20%
FL	129	8,407,663	8,387,752	65,021	4.988	604.17	38.59	202.45	2,392.66	10.50%
NJ	118	8,072,487	8,068,755	68,379	5.163	608.92	50.02	198.93	2,153.54	10.10%
NY	84	5,966,699	5,953,326	70,873	4.902	592.04	46.77	201.36	1,974.55	7.45%
MA	74	3,841,290	3,832,045	51,784	4.546	608.24	35.54	210.67	2,017.52	4.80%
AZ	69	3,563,155	3,560,253	51,598	5.526	609.12	42.20	198.83	2,402.02	4.46%
IL	79	3,429,530	3,428,739	43,402	4.926	586.19	53.56	194.07	1,832.49	4.29%
CT	48	2,845,168	2,840,675	59,181	4.766	573.08	52.05	196.66	1,612.23	3.56%
MI	80	2,824,529	2,798,440	34,981	5.020	613.73	52.60	235.85	2,115.76	3.50%
PA	41	2,072,924	2,072,924	50,559	5.087	564.46	54.93	236.58	1,595.55	2.59%
Grand Total	1,425	80,009,666	79,899,261	56,070	4.903	601.39	43.59	211.37	2,088.00	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	150	7,140,263	7,120,734	47,472	0.432	584.11	21.12	325.42	5.07	8.91%
Non-Performing	1,275	72,869,403	72,778,528	57,081	5.340	603.08	45.79	200.21	2,291.80	91.09%
Grand Total	1,425	80,009,666	79,899,261	56,070	4.903	601.39	43.59	211.37	2,088.00	100.00%

12-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
9-12 pmts	96	4,493,695	4,488,144	46,751	1.360	602.97	36.96	276.19	350.79	5.62%
5-8 pmts	80	4,614,847	4,614,374	57,680	1.734	581.57	24.25	319.57	542.75	5.78%
1-4 Pmts	96	4,364,345	4,345,641	45,267	2.946	579.84	39.80	260.29	652.80	5.44%
No Cash	1,153	66,536,779	66,451,103	57,633	5.490	604.07	45.63	196.28	2,406.49	83.17%
Grand Total	1,425	80,009,666	79,899,261	56,070	4.903	601.39	43.59	211.37	2,088.00	100.00%

24-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
19-24 pmts	70	3,427,444	3,421,893	48,884	1.310	610.57	40.00	282.15	325.64	4.28%
13-18 pmts	65	2,956,483	2,955,316	45,466	2.401	583.40	42.01	251.10	445.01	3.70%
1-12 pmts	232	12,354,190	12,332,621	53,158	3.347	586.23	54.02	254.07	749.98	15.44%
No Cash	1,058	61,271,549	61,189,432	57,835	5.538	604.80	41.77	196.88	2,535.59	76.58%
Grand Total	1,425	80,009,666	79,899,261	56,070	4.903	601.39	43.59	211.37	2,088.00	100.00%

Exhibit A -Portfolio Stratifications - Pool 3A (Active)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Other (40)	1,331	40,016,075	39,779,088	29,887	7.356	682.83	110.09	300.52	26.17	38.49%
CA	404	17,196,973	17,067,792	42,247	6.517	679.27	105.70	285.01	6.56	16.51%
FL	206	6,984,346	6,959,649	33,785	7.132	680.43	110.38	295.12	11.29	6.73%
IL	178	6,462,211	6,443,915	36,202	7.181	687.68	108.59	316.22	5.99	6.24%
NJ	151	6,279,796	6,236,256	41,300	7.047	665.08	100.66	303.49	55.81	6.03%
MI	227	6,150,216	6,079,422	26,782	7.699	704.93	116.96	318.57	15.49	5.88%
NY	128	4,770,711	4,711,559	36,809	6.832	667.16	104.72	277.50	40.98	4.56%
VA	113	4,673,957	4,668,473	41,314	6.830	662.04	103.88	289.07	3.54	4.52%
AZ	134	4,563,072	4,556,814	34,006	6.829	685.93	110.53	301.46	3.45	4.41%
PA	120	3,611,734	3,591,978	29,933	7.989	664.16	110.41	292.95	51.68	3.48%
MA	93	3,260,551	3,253,968	34,989	7.695	692.04	118.44	317.70	1.36	3.15%
Grand Total	3,085	103,969,641	103,348,913	33,500	7.155	680.74	108.89	298.57	20.59	100.00%

Origination Yr	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Pre-2005	10	135,294	133,421	13,342	7.288	604.61	116.09	216.33	46.82	0.13%
2005	4	109,073	109,073	27,268	4.909	594.57	41.61	238.40	540.17	0.11%
2006	856	28,931,445	28,788,681	33,632	7.163	681.45	109.81	304.66	22.23	27.86%
2007	2,215	74,793,830	74,317,739	33,552	7.154	680.73	108.63	296.44	19.14	71.91%
Grand Total	3,085	103,969,641	103,348,913	33,500	7.155	680.74	108.89	298.57	20.59	100.00%

LienPosition	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
1	71	3,004,849	2,945,238	41,482	7.164	641.81	91.04	298.62	382.18	2.85%
2	3,002	100,625,177	100,066,025	33,333	7.161	681.95	109.48	298.43	9.99	96.82%
Unsecured	12	339,614	337,650	28,137	5.215	660.06	92.19	337.77	6.74	0.33%
Grand Total	3,085	103,969,641	103,348,913	33,500	7.155	680.74	108.89	298.57	20.59	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	2,989	100,330,661	99,746,221	33,371	7.153	683.35	109.98	298.73	2.33	96.51%
Non-Performing	96	3,638,980	3,602,692	37,528	7.189	608.33	78.86	294.08	525.91	3.49%
Grand Total	3,085	103,969,641	103,348,913	33,500	7.155	680.74	108.89	298.57	20.59	100.00%

LoanType	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
ARM	26	1,029,448	988,915	38,035	4.587	584.26	13.51	394.43	14.35	0.96%
FIXED	3,059	102,940,194	102,359,999	33,462	7.179	681.67	109.82	297.64	20.65	99.04%
Grand Total	3,085	103,969,641	103,348,913	33,500	7.155	680.74	108.89	298.57	20.59	100.00%

Exhibit A -Portfolio Stratifications - Pool 3B (Charge Offs)

(Data as of 2/28/18)

Total Balance = CurrBal + deferred balance

CurrBal = interest bearing unpaid principal balance

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

Secured_Unsecured	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Secured	965	47,294,369	47,075,698	48,783	6.690	600.89	34.52	298.31	2,099.83	83.74%
Unsecured	220	9,175,681	9,142,316	41,556	7.581	594.67	34.46	301.18	2,343.95	16.26%
Grand Total	1,185	56,470,050	56,218,014	47,441	6.835	599.88	34.51	298.78	2,139.53	100.00%

PropertyState	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Other (39)	493	19,708,481	19,625,269	39,808	7.045	598.29	33.66	291.11	2,217.17	34.91%
CA	143	10,139,698	10,085,519	70,528	5.930	610.98	31.77	316.49	2,003.12	17.94%
FL	125	5,703,229	5,675,524	45,404	7.486	592.45	31.39	283.79	2,469.07	10.10%
NJ	96	5,358,643	5,335,140	55,574	6.675	599.98	42.17	299.78	1,854.71	9.49%
NY	51	2,592,537	2,591,066	50,805	5.990	578.51	34.99	290.86	1,975.02	4.61%
IL	57	2,564,027	2,546,206	44,670	7.329	592.61	46.13	316.62	1,895.71	4.53%
MI	60	2,297,709	2,286,191	38,103	6.359	624.85	35.12	305.17	1,933.43	4.07%
MA	50	2,297,309	2,279,182	45,584	7.811	600.15	32.26	306.24	2,467.26	4.05%
MD	31	2,237,785	2,234,666	72,086	7.306	624.20	27.45	306.92	2,454.20	3.97%
PA	50	2,064,756	2,059,516	41,190	7.511	577.57	39.09	300.30	2,141.44	3.66%
CT	29	1,505,876	1,499,736	51,715	6.521	578.99	34.96	281.32	1,849.74	2.67%
Grand Total	1,185	56,470,050	56,218,014	47,441	6.835	599.88	34.51	298.78	2,139.53	100.00%

Performance Group	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
Performing	114	5,085,163	5,069,588	44,470	0.598	594.35	28.05	302.86	4.81	9.02%
Non-Performing	1,071	51,384,887	51,148,426	47,758	7.453	600.43	35.15	298.38	2,351.11	90.98%
Grand Total	1,185	56,470,050	56,218,014	47,441	6.835	599.88	34.51	298.78	2,139.53	100.00%

12-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
9-12 pmts	98	4,725,625	4,717,210	48,135	2.210	593.37	39.88	303.18	332.21	8.39%
5-8 pmts	37	1,625,733	1,620,717	43,803	3.309	594.05	35.55	294.33	843.98	2.88%
1-4 Pmts	63	2,490,193	2,470,483	39,214	2.949	570.62	30.18	271.41	693.51	4.39%
No Cash	987	47,628,499	47,409,604	48,034	7.618	602.25	34.17	299.92	2,438.99	84.33%
Grand Total	1,185	56,470,050	56,218,014	47,441	6.835	599.88	34.51	298.78	2,139.53	100.00%

24-pmt counts Range	Count	Total Balance	CurrBal	Avg. CurrBal	WAC	CurrFICO	wPMTS	OTERM	DLQDAYS	% Pool
19-24 pmts	75	3,438,032	3,429,857	45,731	2.258	603.14	44.38	275.09	343.05	6.10%
13-18 pmts	30	1,413,978	1,409,237	46,975	2.916	601.89	41.99	318.69	512.83	2.51%
1-12 pmts	147	6,231,905	6,204,172	42,205	4.137	565.76	40.28	297.21	771.17	11.04%
No Cash	933	45,386,136	45,174,748	48,419	7.675	604.26	32.74	300.17	2,514.60	80.36%
Grand Total	1,185	56,470,050	56,218,014	47,441	6.835	599.88	34.51	298.78	2,139.53	100.00%

Important Information Regarding Sale Announcement

1. The information (whether written, electronic or verbal) furnished by Mission Capital and/or Seller or their affiliates or by any of their respective officers, directors, shareholders, owners, employees, contractors or agents, including that contained in this Sale Announcement and any Deal Materials is furnished solely for the purpose of a review by a Prospective Bidder of the Portfolio, and is not to be used for any other purpose or made available to any other person without the express written consent of Seller. The information is based upon information supplied by the Seller from sources it deems reasonably reliable. Summaries of any documents or materials are not intended to be comprehensive or all-inclusive, but rather only outline some of the provisions contained therein and are qualified in their entirety by the actual document to which they relate.
2. While the Seller has no reason to believe that the information provided herein and any Deal Materials, or in any other marketing or due diligence materials provided, contains any material inaccuracies, neither the Seller nor its affiliates, nor any of their respective officers, directors, shareholders, owners, employees, contractors or agents have independently verified such information or make any representations or warranties, expressed or implied, as to the accuracy or completeness of the information, including, without limitation, any information pertaining to the creditworthiness or financial condition of any borrower or guarantor or the existence or value of any collateral, or as to the future performance of any Loan, any Pool or the Portfolio. Some of the information regarding the Loans was obtained from a third party review company and none of the information has been independently verified by the Seller or its affiliates. Without limiting the foregoing, Prospective Bidders should make their own projections and form their own conclusions without sole reliance upon the material contained herein or provided by Seller and should conduct their own due diligence to determine the existence and condition of any real property. Any materials made available or provided by Seller are for informational purposes only. Prospective Bidders are responsible for performing and completing their own due diligence to the extent they consider it necessary, and any decisions in taking or not taking action will be made based solely on Prospective Bidder's own analysis and without reliance on any materials provided by Seller.
3. In no event shall a Prospective Bidder have any claims against Seller or any of its affiliates or any of their respective officers, directors, shareholders, owners, employees or agents, for any damages, liability, or causes of action relating to this solicitation process or the marketing or sale of the Portfolio.
4. Prospective Bidders are not to construe the contents of this Sale Announcement or any prior or subsequent communications from Seller or its affiliates or any of their respective officers, directors, shareholders, owners, employees or agents as legal, tax or other advice. Prior to submitting a bid, Prospective Bidders should consult with their own legal counsel, as well as tax and other advisors, to determine the consequences of an investment in the Portfolio and arrive at an independent evaluation of such investment. No brokerage commission or finder's fee shall be payable to any party by Seller or any affiliate or agent thereof in connection with the sale of the Portfolio or any Pool unless otherwise agreed to by Seller in writing.
5. Acquisitions of Loans such as the Portfolio or any Pool described herein can involve a high degree of risk and are suitable only for persons and entities of substantial financial means who have no need for liquidity and who can hold the Portfolio or any Pool indefinitely and bear the partial or entire loss of the value of such Portfolio or any Pool. In connection with the sale of the Portfolio or any Pool as contemplated hereby, none of Portfolio or any Pool shall be deemed a "security" under the Securities Act and, as such, the protections of such act will not apply to the sale of the Portfolio or any Pool hereunder.