

# SALE ANNOUNCEMENT

## \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE

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### NON-PERFORMING AND PERFORMING - NATIONWIDE

APRIL 2018



<b>Collateral:</b>	CRE, C&I, Resi, Land, Unsecured
<b>Location:</b>	AL, FL, GA, MD, MX, NC, NJ, NY, SC, TN, TX, VA
<b>Performance</b>	Non-Performing (85.5%) and Performing (14.5%)

## Overview

\$55,682,944 Loan & Judgment 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 judgments, unsecured loans, and loans secured by various real estate and business assets located across the country (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: (a) either pool individually, (b) any combination of pools, or (c) the entire Portfolio pursuant to the Asset Sale timeline attached hereto. Preference will be given to Portfolio bids.

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.

## Highlights & Sale Summary

The Asset Sale offers Prospective Bidders the opportunity to acquire a portfolio of loans secured by various real estate and business assets, judgments, and unsecured loans.

- 63.5% of the Portfolio by balance is secured by CRE, C&I, Resi, and Land assets. 95.5% of secured loans by balance are first lien.
- The top four relationships (16 loans) account for 31.6% of the Portfolio by balance. All of these loans are secured.
- Unsecured loans in the Portfolio have TTM collections of \$4.6mm as of February 2018.
- Detailed Portfolio stratifications may be found in Exhibit A (pg. 5-17). The Asset Sale must be closed in accordance with the timeline attached hereto.

Pool	Count	UPB	WA Origination	WA Maturity	Balance 90+ Days PD
<sup>1</sup> Secured - 1	54	\$30,501,426	10/8/08	4/4/19	76.3%
Unsecured - 1	38	\$20,293,152	6/21/06	6/6/17	100.0%
<sup>1</sup> Secured - 2	55	\$4,486,239	2/19/07	7/20/16	82.8%
Unsecured - 2	9	\$402,126	4/3/08	2/26/15	89.1%
<b>Grand Total</b>	<b>156</b>	<b>\$55,682,944</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>85.5%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

## 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.market.missioncap.com](http://www.market.missioncap.com). 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 (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 Asset 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.**

## Purchase and 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:

Asset Sale Timeline	
Event	Date
Sale Announcement Distributed	Monday, April 16, 18
Initial Data Distribution	Monday, April 16, 18
Indicative Bid Date	Tuesday, May 8, 18
Acceptance of or Comments to LSA Due	Wednesday, May 30, 18
Best & Final Bid Date	Thursday, May 31, 18
Winning Bidder Selected	Friday, June 1, 18
10% Non-Refundable Deposit Due	Monday, June 4, 18
Closing Date	Monday, June 11, 18

## 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.

## Mission Capital Contacts

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# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## 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
<sup>1</sup> Secured - 1	54	34.6%	\$30,501,426	54.8%	\$564,841	\$43,800,873	10/8/08	4/4/19	4.9%	1.9%	782	23.4%	0.4%	76.3%
Unsecured - 1	38	24.4%	\$20,293,152	36.4%	\$534,030	\$42,528,094	6/21/06	6/6/17	5.4%	3.0%	1,027	0.0%	0.0%	100.0%
<sup>1</sup> Secured - 2	55	35.3%	\$4,486,239	8.1%	\$81,568	\$6,778,842	2/19/07	7/20/16	6.7%	1.8%	641	15.9%	1.3%	82.8%
Unsecured - 2	9	5.8%	\$402,126	0.7%	\$44,681	\$824,056	4/3/08	2/26/15	6.3%	2.0%	1,101	10.9%	0.0%	89.1%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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	15	9.6%	\$7,888,633	14.2%	\$525,909	\$12,654,861	5/9/09	7/17/19	6.4%	2.0%	2	100.0%	0.0%	0.0%
30-59 DPD	2	1.3%	\$168,142	0.3%	\$84,071	\$518,301	10/1/06	1/9/20	7.0%	NAP	35	0.0%	100.0%	0.0%
90+ DPD	29	18.6%	\$14,543,665	26.1%	\$501,506	\$23,399,799	6/1/08	12/7/26	3.9%	1.4%	833	0.0%	0.0%	100.0%
Matured	110	70.5%	\$33,082,503	59.4%	\$300,750	\$57,358,904	2/27/07	4/10/14	5.6%	2.2%	1,084	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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	113	72.4%	\$8,043,791	14.4%	\$71,184	\$15,526,406	12/20/07	6/27/16	6.7%	2.2%	1,192	5.1%	2.1%	92.8%
\$250,000 - \$500,000	18	11.5%	\$6,273,085	11.3%	\$348,505	\$13,045,976	10/4/07	5/17/16	5.9%	NAP	1,021	5.6%	0.0%	94.4%
\$500,000 - \$750,000	8	5.1%	\$4,556,794	8.2%	\$569,599	\$7,414,587	7/26/07	8/23/19	5.0%	0.0%	1,034	0.0%	0.0%	100.0%
\$750,000 - \$1,000,000	3	1.9%	\$2,633,707	4.7%	\$877,902	\$3,470,000	11/4/03	5/25/13	4.6%	NAP	1,352	0.0%	0.0%	100.0%
> \$1,000,000	14	9.0%	\$34,175,567	61.4%	\$2,441,112	\$54,474,896	2/6/08	5/8/19	4.9%	2.1%	695	20.9%	0.0%	79.1%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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%	52	33.3%	\$27,587,042	49.5%	\$530,520	\$44,040,437	7/17/07	7/12/20	3.6%	1.4%	961	0.6%	0.0%	99.4%
5.01% - 6.00%	45	28.8%	\$9,116,104	16.4%	\$202,580	\$16,798,066	5/6/07	12/24/14	5.7%	1.0%	1079	0.7%	1.2%	98.1%
6.01% - 7.00%	27	17.3%	\$13,021,184	23.4%	\$482,266	\$25,032,515	12/8/08	12/10/17	6.5%	2.1%	331	54.8%	0.0%	45.2%
7.01% - 8.00%	11	7.1%	\$2,285,427	4.1%	\$207,766	\$3,106,260	6/6/06	4/4/15	7.6%	NAP	859	17.8%	0.0%	82.2%
8.01% - 9.00%	7	4.5%	\$2,359,741	4.2%	\$337,106	\$2,634,512	10/11/07	4/22/10	8.4%	NAP	1658	2.8%	0.0%	97.2%
> 9.00%	14	9.0%	\$1,313,446	2.4%	\$93,818	\$2,320,076	6/3/07	8/1/19	12.1%	2.8%	1115	4.6%	4.4%	91.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

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	123	78.8%	\$36,635,267	65.8%	\$297,848	\$66,775,346	12/23/07	11/19/18	5.2%	NAP	840	1.9%	0.5%	97.6%
Floating	33	21.2%	\$19,047,677	34.2%	\$577,202	\$27,156,519	6/14/07	4/21/17	5.3%	1.9%	904	37.8%	0.0%	62.2%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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
Other	100	64.1%	\$47,463,374	85.2%	\$474,634	\$82,083,816	10/29/07	1/31/18	5.3%	1.9%	906	15.0%	0.0%	85.0%
P&I	45	28.8%	\$7,700,675	13.8%	\$171,126	\$11,053,762	7/29/07	5/16/20	5.0%	2.0%	513	9.8%	2.2%	88.0%
Interest Only	4	2.6%	\$330,895	0.6%	\$82,724	\$531,880	6/5/07	11/20/09	8.8%	2.5%	2,889	0.0%	0.0%	100.0%
Principal Only	5	3.2%	\$107,197	0.2%	\$21,439	\$206,492	8/23/08	1/23/15	6.5%	2.0%	309	0.0%	0.0%	100.0%
NAV	1	0.6%	\$46,156	0.1%	\$46,156	\$0	5/30/12	5/31/16	5.0%	NAP	978	0.0%	0.0%	100.0%
Installment	1	0.6%	\$34,647	0.1%	\$34,647	\$55,915	3/15/11	2/15/14	4.0%	NAP	0	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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	32	20.5%	\$6,984,428	12.5%	\$218,263	\$9,052,613	12/24/03	5/27/15	5.5%	1.8%	1,198	6.0%	0.0%	94.0%
2006	30	19.2%	\$13,806,261	24.8%	\$460,209	\$24,630,790	8/12/06	1/21/20	5.5%	0.3%	996	0.8%	0.8%	98.4%
2007	31	19.9%	\$10,589,350	19.0%	\$341,592	\$21,284,529	7/5/07	6/15/17	5.1%	2.0%	625	1.2%	0.5%	98.3%
2008	24	15.4%	\$11,644,582	20.9%	\$485,191	\$16,577,302	6/15/08	8/10/15	4.6%	2.5%	1,341	0.4%	0.0%	99.6%
2009	8	5.1%	\$8,074,268	14.5%	\$1,009,284	\$14,363,170	8/26/09	2/19/19	6.0%	2.0%	73	88.4%	0.0%	11.6%
2010	5	3.2%	\$446,997	0.8%	\$89,399	\$511,066	6/2/10	12/1/13	5.6%	2.5%	1,589	6.7%	0.0%	93.3%
Post 2010	26	16.7%	\$4,137,057	7.4%	\$159,118	\$7,512,395	3/3/13	7/3/26	4.5%	2.5%	569	0.5%	0.0%	99.5%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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	137	87.8%	\$49,395,139	88.7%	\$360,548	\$80,645,442	9/12/07	2/2/18	5.3%	1.9%	889	15.9%	0.3%	83.7%
No	17	10.9%	\$6,240,270	11.2%	\$367,075	\$13,261,423	7/21/08	5/13/20	4.7%	2.1%	647	0.3%	0.0%	99.7%
NAV	2	1.3%	\$47,535	0.1%	\$23,768	\$25,000	6/15/12	5/26/16	5.0%	2.5%	955	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</b>

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio 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	113	72.4%	\$43,705,859	78.5%	\$386,778	\$78,997,245	4/10/08	8/31/18	5.4%	2.0%	792	17.8%	0.1%	82.1%
Completed	31	19.9%	\$8,577,106	15.4%	\$276,681	\$8,636,567	9/4/05	2/24/15	5.3%	-1.0%	1,153	1.2%	1.3%	97.5%
Active	11	7.1%	\$3,342,985	6.0%	\$303,908	\$6,238,052	12/17/06	4/23/22	2.6%	2.0%	1,028	0.0%	0.0%	100.0%
NAV	1	0.6%	\$56,994	0.1%	\$56,994	\$60,000	7/1/09	4/4/21	8.0%	NAP	914	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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	85	54.5%	\$32,436,043	58.3%	\$381,601	\$46,916,393	8/3/08	11/6/18	5.1%	2.0%	716	24.2%	0.2%	75.6%
Junior	14	9.0%	\$1,513,422	2.7%	\$108,102	\$2,138,835	11/23/07	6/28/19	5.4%	0.3%	1,423	0.0%	7.3%	92.7%
Unsecured	57	36.5%	\$21,733,478	39.0%	\$381,289	\$44,876,637	8/9/06	7/6/17	5.4%	2.8%	1,042	0.2%	0.0%	99.8%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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
Unsecured	57	36.5%	\$21,733,478	39.0%	\$381,289	\$44,876,637	8/9/06	7/6/17	5.4%	2.8%	1,042	0.2%	0.0%	99.8%
CRE	24	15.4%	\$13,605,323	24.4%	\$566,888	\$17,489,046	8/11/07	8/6/17	4.7%	2.1%	691	0.8%	0.8%	98.4%
C&I	30	19.2%	\$10,274,456	18.5%	\$342,482	\$15,321,329	6/25/09	12/20/17	6.1%	2.0%	454	69.6%	0.0%	30.4%
Resi	31	19.9%	\$8,465,109	15.2%	\$273,068	\$14,029,892	1/2/09	5/18/22	4.6%	-1.0%	1,099	5.7%	0.0%	94.3%
Land	14	9.0%	\$1,604,577	2.9%	\$114,613	\$2,214,960	5/7/08	1/17/17	5.9%	1.1%	1,253	6.0%	3.6%	90.4%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</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
Unsecured	57	36.5%	\$21,733,478	39.0%	\$381,289	\$44,876,637	8/9/06	7/6/17	5.4%	2.8%	1,042	0.2%	0.0%	99.8%
NJ	9	5.8%	\$11,056,936	19.9%	\$1,228,548	\$17,092,155	1/22/09	2/19/20	3.5%	-1.0%	1,087	0.0%	0.0%	100.0%
Other	3	1.9%	\$7,440,270	13.4%	\$2,480,090	\$11,846,717	9/11/09	6/6/19	6.5%	2.0%	31	95.8%	0.0%	4.2%
TX	18	11.5%	\$3,952,878	7.1%	\$219,604	\$4,370,156	10/10/06	3/1/15	6.0%	NAP	1,010	0.0%	0.0%	100.0%
FL	5	3.2%	\$3,245,294	5.8%	\$649,059	\$3,972,400	10/10/08	3/2/25	2.7%	2.0%	605	0.0%	0.0%	100.0%
GA	41	26.3%	\$2,713,393	4.9%	\$66,180	\$3,359,447	12/24/07	8/7/16	7.2%	1.8%	914	19.3%	2.1%	78.5%
VA	3	1.9%	\$1,898,566	3.4%	\$632,855	\$2,480,000	9/10/08	10/15/14	7.0%	2.5%	1,283	0.0%	0.0%	100.0%
SC	4	2.6%	\$1,551,110	2.8%	\$387,778	\$2,325,000	8/26/06	4/29/16	7.3%	2.5%	329	0.0%	0.0%	100.0%
NC	12	7.7%	\$1,059,798	1.9%	\$88,316	\$2,149,872	12/5/06	8/5/14	5.5%	1.0%	907	17.8%	0.0%	82.2%
MD	2	1.3%	\$909,314	1.6%	\$454,657	\$1,320,000	10/21/06	10/13/17	5.1%	NAP	719	0.0%	12.2%	87.8%
AL	2	1.3%	\$121,906	0.2%	\$60,953	\$139,481	1/30/08	10/25/15	6.0%	NAP	1,008	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>156</b>	<b>100.0%</b>	<b>\$55,682,944</b>	<b>100.0%</b>	<b>\$356,942</b>	<b>\$93,931,865</b>	<b>10/18/07</b>	<b>5/6/18</b>	<b>5.3%</b>	<b>1.9%</b>	<b>862</b>	<b>14.2%</b>	<b>0.3%</b>	<b>85.5%</b>

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-1<sup>1</sup>

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	1	1.9%	\$7,131,355	23.4%	\$7,131,355	\$10,999,903	9/9/09	8/15/19	6.3%	2.0%	0	100.0%	0.0%	0.0%
30-59 DPD	1	1.9%	\$110,884	0.4%	\$110,884	\$450,000	7/24/06	6/4/20	5.5%	NAP	35	0.0%	100.0%	0.0%
90+ DPD	12	22.2%	\$9,585,999	31.4%	\$798,833	\$15,486,307	4/3/09	3/7/25	3.3%	1.4%	990	0.0%	0.0%	100.0%
Matured	40	74.1%	\$13,673,188	44.8%	\$341,830	\$16,864,663	12/20/07	11/27/14	5.4%	2.1%	1,049	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	34	63.0%	\$3,275,687	10.7%	\$96,344	\$5,204,323	9/20/08	10/5/17	7.1%	2.0%	1,154	0.0%	3.4%	96.6%
\$250,000 - \$500,000	7	13.0%	\$2,363,171	7.7%	\$337,596	\$2,824,491	2/13/09	6/25/16	6.1%	NAP	973	0.0%	0.0%	100.0%
\$500,000 - \$750,000	4	7.4%	\$2,143,058	7.0%	\$535,765	\$2,797,162	12/19/07	12/27/22	4.6%	0.0%	879	0.0%	0.0%	100.0%
\$750,000 - \$1,000,000	2	3.7%	\$1,705,637	5.6%	\$852,818	\$1,870,000	7/9/06	3/16/13	5.3%	NAP	1,661	0.0%	0.0%	100.0%
> \$1,000,000	7	13.0%	\$21,013,874	68.9%	\$3,001,982	\$31,104,896	1/1/09	11/30/19	4.4%	2.1%	621	33.9%	0.0%	66.1%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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%	13	24.1%	\$13,840,203	45.4%	\$1,064,631	\$20,292,407	10/31/08	1/8/22	3.0%	1.4%	926	0.0%	0.0%	100.0%
5.01% - 6.00%	27	50.0%	\$6,427,799	21.1%	\$238,067	\$8,055,004	9/13/07	5/24/15	5.8%	1.0%	953	0.0%	1.7%	98.3%
6.01% - 7.00%	5	9.3%	\$9,165,720	30.1%	\$1,833,144	\$13,826,717	7/8/09	7/10/18	6.4%	2.1%	266	77.8%	0.0%	22.2%
7.01% - 8.00%	2	3.7%	\$294,551	1.0%	\$147,276	\$301,300	6/16/07	3/6/11	7.5%	NAP	3,096	0.0%	0.0%	100.0%
8.01% - 9.00%	2	3.7%	\$332,593	1.1%	\$166,297	\$509,000	1/24/07	4/3/10	9.0%	NAP	3,069	0.0%	0.0%	100.0%
> 9.00%	5	9.3%	\$440,560	1.4%	\$88,112	\$816,445	1/13/09	5/15/16	15.5%	2.8%	1,191	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	38	70.4%	\$16,724,233	54.8%	\$440,111	\$24,081,265	11/23/08	3/25/19	4.4%	NAP	929	0.0%	0.7%	99.3%
Floating	16	29.6%	\$13,777,193	45.2%	\$861,075	\$19,719,608	8/12/08	4/17/19	5.5%	1.9%	603	51.8%	0.0%	48.2%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.



# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-1<sup>1</sup>

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
Other	43	79.6%	\$26,051,779	85.4%	\$605,855	\$37,704,951	11/16/08	10/12/18	5.1%	1.9%	793	27.4%	0.0%	72.6%
P&I	10	18.5%	\$4,178,747	13.7%	\$417,875	\$5,665,922	3/21/08	1/2/23	3.3%	2.0%	549	0.0%	2.7%	97.3%
Interest Only	1	1.9%	\$270,900	0.9%	\$270,900	\$430,000	12/15/06	6/15/07	9.0%	NAP	3,322	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	8	14.8%	\$828,995	2.7%	\$103,624	\$1,447,960	10/25/04	4/14/16	6.4%	NAP	628	0.0%	0.0%	100.0%
2006	13	24.1%	\$5,834,431	19.1%	\$448,802	\$6,550,271	9/1/06	5/21/16	5.7%	0.0%	1,305	0.0%	1.9%	98.1%
2007	6	11.1%	\$2,661,663	8.7%	\$443,610	\$3,766,900	3/20/07	2/18/26	2.0%	2.0%	371	0.0%	0.0%	100.0%
2008	13	24.1%	\$10,385,379	34.0%	\$798,875	\$14,509,340	6/13/08	2/24/16	4.3%	2.4%	1,252	0.0%	0.0%	100.0%
2009	1	1.9%	\$7,131,355	23.4%	\$7,131,355	\$10,999,903	9/9/09	8/15/19	6.3%	2.0%	0	100.0%	0.0%	0.0%
2010	1	1.9%	\$46,957	0.2%	\$46,957	\$50,000	3/22/10	10/15/14	7.0%	2.5%	1,286	0.0%	0.0%	100.0%
Post 2010	12	22.2%	\$3,612,646	11.8%	\$301,054	\$6,476,499	4/21/13	10/16/27	4.5%	NAP	457	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	47	87.0%	\$27,067,309	88.7%	\$575,900	\$39,499,565	9/26/08	10/13/18	5.1%	1.9%	776	26.3%	0.4%	73.2%
No	7	13.0%	\$3,434,117	11.3%	\$490,588	\$4,301,308	1/11/09	1/4/23	3.2%	2.0%	828	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	36	66.7%	\$24,859,109	81.5%	\$690,531	\$36,978,882	2/27/09	7/30/18	5.1%	2.0%	830	28.7%	0.0%	71.3%
Completed	17	31.5%	\$3,580,623	11.7%	\$210,625	\$4,121,991	12/26/06	10/18/18	5.7%	-1.0%	701	0.0%	3.1%	96.9%
Active	1	1.9%	\$2,061,694	6.8%	\$2,061,694	\$2,700,000	3/8/07	4/1/28	1.0%	2.0%	338	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-1<sup>1</sup>

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	39	72.2%	\$28,298,623	92.8%	\$725,606	\$40,745,573	10/22/08	3/2/19	4.9%	2.0%	734	25.2%	0.0%	74.8%
Junior	8	14.8%	\$1,287,530	4.2%	\$160,941	\$1,831,308	1/27/08	7/4/20	5.2%	0.3%	1,410	0.0%	8.6%	91.4%
Unsecured	7	13.0%	\$915,273	3.0%	\$130,753	\$1,223,991	7/29/08	5/1/20	5.1%	NAP	1,373	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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	15	27.8%	\$12,143,135	39.8%	\$809,542	\$14,842,693	10/2/07	10/21/17	4.3%	2.1%	746	0.0%	0.9%	99.1%
C&I	15	27.8%	\$9,987,213	32.7%	\$665,814	\$14,441,168	6/26/09	1/15/18	6.1%	2.0%	424	71.4%	0.0%	28.6%
Resi	14	25.9%	\$7,033,985	23.1%	\$502,427	\$12,521,207	7/19/09	1/27/23	4.1%	-1.0%	1,267	0.0%	0.0%	100.0%
Unsecured	7	13.0%	\$915,273	3.0%	\$130,753	\$1,223,991	7/29/08	5/1/20	5.1%	NAP	1,373	0.0%	0.0%	100.0%
Land	3	5.6%	\$421,821	1.4%	\$140,607	\$771,814	8/11/08	12/2/23	5.5%	0.5%	898	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</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
NJ	9	16.7%	\$11,056,936	36.3%	\$1,228,548	\$17,092,155	1/22/09	2/19/20	3.5%	-1.0%	1,087	0.0%	0.0%	100.0%
NY	1	1.9%	\$7,131,355	23.4%	\$7,131,355	\$10,999,903	9/9/09	8/15/19	6.3%	2.0%	0	100.0%	0.0%	0.0%
TX	18	33.3%	\$3,952,878	13.0%	\$219,604	\$4,370,156	10/10/06	3/1/15	6.0%	NAP	1,010	0.0%	0.0%	100.0%
FL	4	7.4%	\$3,126,640	10.3%	\$781,660	\$3,775,000	11/1/08	8/29/25	2.5%	2.0%	616	0.0%	0.0%	100.0%
VA	3	5.6%	\$1,898,566	6.2%	\$632,855	\$2,480,000	9/10/08	10/15/14	7.0%	2.5%	1,283	0.0%	0.0%	100.0%
Unsecured	7	13.0%	\$915,273	3.0%	\$130,753	\$1,223,991	7/29/08	5/1/20	5.1%	NAP	1,373	0.0%	0.0%	100.0%
MD	2	3.7%	\$909,314	3.0%	\$454,657	\$1,320,000	10/21/06	10/13/17	5.1%	NAP	719	0.0%	12.2%	87.8%
NC	3	5.6%	\$786,120	2.6%	\$262,040	\$1,200,000	5/3/07	5/3/13	5.5%	1.0%	1,212	0.0%	0.0%	100.0%
GA	5	9.3%	\$415,428	1.4%	\$83,086	\$492,853	9/22/10	1/30/16	11.1%	NAP	904	0.0%	0.0%	100.0%
MX	1	1.9%	\$173,116	0.6%	\$173,116	\$500,000	2/1/08	8/10/16	17.5%	2.8%	1,334	0.0%	0.0%	100.0%
TN	1	1.9%	\$135,799	0.4%	\$135,799	\$346,814	2/8/12	2/8/13	6.4%	NAP	3	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>54</b>	<b>100.0%</b>	<b>\$30,501,426</b>	<b>100.0%</b>	<b>\$564,841</b>	<b>\$43,800,873</b>	<b>10/8/08</b>	<b>4/4/19</b>	<b>4.9%</b>	<b>1.9%</b>	<b>782</b>	<b>23.4%</b>	<b>0.4%</b>	<b>76.3%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Unsecured-1

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
90+ DPD	9	23.7%	\$4,042,249	19.9%	\$449,139	\$6,785,000	9/1/06	8/6/32	5.0%	NAP	553	0.0%	0.0%	100.0%
Matured	29	76.3%	\$16,250,903	80.1%	\$560,376	\$35,743,094	6/3/06	8/28/13	5.6%	3.0%	1,146	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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	20	52.6%	\$2,483,655	12.2%	\$124,183	\$5,857,832	3/14/07	6/1/15	5.8%	3.0%	1,514	0.0%	0.0%	100.0%
\$250,000 - \$500,000	7	18.4%	\$2,538,640	12.5%	\$362,663	\$8,932,836	10/18/06	4/11/15	5.8%	NAP	1,250	0.0%	0.0%	100.0%
\$500,000 - \$750,000	4	10.5%	\$2,413,736	11.9%	\$603,434	\$4,617,425	3/18/07	9/2/16	5.5%	NAP	1,171	0.0%	0.0%	100.0%
\$750,000 - \$1,000,000	1	2.6%	\$928,070	4.6%	\$928,070	\$1,600,000	12/4/98	9/30/13	3.3%	NAP	784	0.0%	0.0%	100.0%
> \$1,000,000	6	15.8%	\$11,929,051	58.8%	\$1,988,175	\$21,520,000	9/8/06	9/30/18	5.4%	NAP	869	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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%	18	47.4%	\$12,481,594	61.5%	\$693,422	\$21,777,176	12/25/05	3/2/19	4.3%	2.0%	1,004	0.0%	0.0%	100.0%
5.01% - 6.00%	8	21.1%	\$2,251,777	11.1%	\$281,472	\$7,630,688	4/28/06	10/4/13	5.5%	NAP	1,418	0.0%	0.0%	100.0%
6.01% - 7.00%	5	13.2%	\$2,830,191	13.9%	\$566,038	\$9,495,230	9/19/07	2/14/17	6.6%	3.8%	279	0.0%	0.0%	100.0%
7.01% - 8.00%	1	2.6%	\$220,379	1.1%	\$220,379	\$375,000	6/5/07	6/15/12	7.6%	NAP	2,482	0.0%	0.0%	100.0%
8.01% - 9.00%	3	7.9%	\$1,941,617	9.6%	\$647,206	\$2,050,000	11/14/07	12/17/09	8.3%	NAP	1,478	0.0%	0.0%	100.0%
> 9.00%	3	7.9%	\$567,594	2.8%	\$189,198	\$1,200,000	5/22/06	10/14/22	10.1%	NAP	1,616	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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	27	71.1%	\$15,166,716	74.7%	\$561,730	\$35,673,094	3/10/07	4/8/19	5.7%	NAP	787	0.0%	0.0%	100.0%
Floating	11	28.9%	\$5,126,437	25.3%	\$466,040	\$6,855,000	5/8/04	12/29/11	4.7%	3.0%	1,738	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</b>

## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Unsecured-1

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
Other	35	92.1%	\$20,188,473	99.5%	\$576,814	\$42,414,094	6/14/06	5/31/17	5.4%	3.0%	1,026	0.0%	0.0%	100.0%
Interest Only	1	2.6%	\$56,994	0.3%	\$56,994	\$60,000	7/1/09	4/4/21	8.0%	NAP	914	0.0%	0.0%	100.0%
P&I	2	5.3%	\$47,686	0.2%	\$23,843	\$54,000	5/26/11	12/24/18	6.9%	NAP	1,885	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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	10	26.3%	\$5,422,082	26.7%	\$542,208	\$6,607,000	10/10/03	12/15/14	5.0%	NAP	1,408	0.0%	0.0%	100.0%
2006	8	21.1%	\$5,945,747	29.3%	\$743,218	\$15,046,518	8/14/06	9/16/24	4.8%	2.0%	908	0.0%	0.0%	100.0%
2007	10	26.3%	\$6,840,984	33.7%	\$684,098	\$15,914,900	8/18/07	4/16/14	6.1%	NAP	696	0.0%	0.0%	100.0%
2008	4	10.5%	\$953,618	4.7%	\$238,405	\$1,314,432	7/6/08	1/14/10	7.3%	3.8%	2,277	0.0%	0.0%	100.0%
2009	4	10.5%	\$884,911	4.4%	\$221,228	\$3,129,244	5/18/09	7/23/15	4.4%	NAP	571	0.0%	0.0%	100.0%
Post 2010	2	5.3%	\$245,811	1.2%	\$122,906	\$516,000	9/8/11	9/10/18	5.1%	NAP	1,545	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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	32	84.2%	\$17,531,209	86.4%	\$547,850	\$33,798,694	4/1/06	6/24/17	5.2%	NAP	1,122	0.0%	0.0%	100.0%
No	6	15.8%	\$2,761,943	13.6%	\$460,324	\$8,729,400	11/17/07	2/8/17	6.5%	3.0%	427	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</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	25	65.8%	\$15,089,670	74.4%	\$603,587	\$35,826,262	2/24/07	6/11/19	5.5%	3.8%	779	0.0%	0.0%	100.0%
Completed	4	10.5%	\$3,903,197	19.2%	\$975,799	\$3,242,000	10/3/03	2/6/11	5.2%	NAP	1,626	0.0%	0.0%	100.0%
Active	8	21.1%	\$1,243,292	6.1%	\$155,412	\$3,399,832	8/11/06	9/8/12	5.1%	2.0%	2,170	0.0%	0.0%	100.0%
NAV	1	2.6%	\$56,994	0.3%	\$56,994	\$60,000	7/1/09	4/4/21	8.0%	NAP	914	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>38</b>	<b>100.0%</b>	<b>\$20,293,152</b>	<b>100.0%</b>	<b>\$534,030</b>	<b>\$42,528,094</b>	<b>6/21/06</b>	<b>6/6/17</b>	<b>5.4%</b>	<b>3.0%</b>	<b>1,027</b>	<b>0.0%</b>	<b>0.0%</b>	<b>100.0%</b>

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-2<sup>1</sup>

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	23.6%	\$713,566	15.9%	\$54,890	\$1,346,958	1/25/06	9/5/18	7.4%	1.8%	17	100.0%	0.0%	0.0%
30-59 DPD	1	1.8%	\$57,259	1.3%	\$57,259	\$68,301	2/14/07	3/31/19	10.0%	NAP	34	0.0%	100.0%	0.0%
90+ DPD	7	12.7%	\$912,304	20.3%	\$130,329	\$1,124,439	5/8/07	3/28/20	5.6%	NAP	426	0.0%	0.0%	100.0%
Matured	34	61.8%	\$2,803,110	62.5%	\$82,444	\$4,239,143	5/4/07	10/3/14	6.9%	2.0%	882	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	50	90.9%	\$1,882,323	42.0%	\$37,646	\$3,640,194	8/10/07	12/21/15	7.1%	1.8%	856	19.4%	3.0%	77.6%
\$250,000 - \$500,000	4	7.3%	\$1,371,274	30.6%	\$342,819	\$1,288,648	3/12/07	3/24/18	5.6%	NAP	681	25.5%	0.0%	74.5%
> \$1,000,000	1	1.8%	\$1,232,642	27.5%	\$1,232,642	\$1,850,000	5/9/06	7/30/15	7.5%	NAP	269	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	32.7%	\$1,206,321	26.9%	\$67,018	\$1,931,103	7/26/08	9/21/17	4.4%	1.8%	919	13.6%	0.0%	86.4%
5.01% - 6.00%	9	16.4%	\$392,816	8.8%	\$43,646	\$804,374	4/11/07	7/26/14	6.0%	2.0%	1,318	4.2%	0.0%	95.8%
6.01% - 7.00%	14	25.5%	\$750,814	16.7%	\$53,630	\$1,356,002	1/12/07	5/4/15	6.5%	NAP	993	0.0%	0.0%	100.0%
7.01% - 8.00%	6	10.9%	\$1,745,465	38.9%	\$290,911	\$2,308,220	2/12/06	4/28/16	7.6%	NAP	264	23.2%	0.0%	76.8%
8.01% - 9.00%	2	3.6%	\$85,531	1.9%	\$42,765	\$75,512	6/2/08	5/1/18	8.9%	NAP	244	78.3%	0.0%	21.7%
> 9.00%	6	10.9%	\$305,292	6.8%	\$50,882	\$303,631	1/5/07	4/7/18	11.0%	NAP	73	20.0%	18.8%	61.3%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	50	90.9%	\$4,421,651	98.6%	\$88,433	\$6,303,592	3/2/07	7/10/16	6.8%	NAP	650	14.8%	1.3%	83.9%
Floating	5	9.1%	\$64,588	1.4%	\$12,918	\$475,250	1/9/05	7/12/18	5.1%	1.8%	26	92.9%	0.0%	7.1%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-2<sup>1</sup>

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	32	58.2%	\$3,430,530	76.5%	\$107,204	\$5,025,840	9/21/06	3/7/17	6.9%	1.8%	458	20.8%	1.7%	77.5%
Other	17	30.9%	\$993,436	22.1%	\$58,437	\$1,559,428	4/13/08	6/12/14	6.1%	NAP	1,284	0.0%	0.0%	100.0%
Installment	1	1.8%	\$34,647	0.8%	\$34,647	\$55,915	3/15/11	2/15/14	4.0%	NAP	0	0.0%	0.0%	100.0%
Principal Only	3	5.5%	\$24,625	0.5%	\$8,208	\$95,778	3/15/12	6/29/17	NAP	NAP	1,089	0.0%	0.0%	100.0%
Interest Only	2	3.6%	\$3,001	0.1%	\$1,501	\$41,880	11/4/10	12/5/13	6.3%	2.5%	1,284	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	14	25.5%	\$733,351	16.3%	\$52,382	\$997,653	7/19/04	9/16/17	8.3%	1.8%	293	57.0%	0.0%	43.0%
2006	9	16.4%	\$2,026,083	45.2%	\$225,120	\$3,034,001	6/10/06	12/15/16	6.6%	1.8%	366	5.5%	0.0%	94.5%
2007	10	18.2%	\$787,213	17.5%	\$78,721	\$1,126,423	6/22/07	12/9/16	6.9%	NAP	611	15.7%	7.3%	77.0%
2008	6	10.9%	\$261,873	5.8%	\$43,646	\$445,529	7/2/08	7/9/13	6.4%	NAP	1,675	0.0%	0.0%	100.0%
2009	3	5.5%	\$58,003	1.3%	\$19,334	\$234,023	4/10/09	4/3/14	6.2%	NAP	1,501	17.0%	0.0%	83.0%
2010	4	7.3%	\$400,040	8.9%	\$100,010	\$461,066	6/11/10	10/25/13	5.4%	NAP	1,624	7.4%	0.0%	92.6%
Post 2010	9	16.4%	\$219,676	4.9%	\$24,408	\$480,146	10/3/12	10/6/16	4.8%	2.5%	1,203	9.2%	0.0%	90.8%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	52	94.5%	\$4,453,417	99.3%	\$85,643	\$6,562,877	1/31/07	7/15/16	6.7%	1.8%	645	15.6%	1.3%	83.1%
No	2	3.6%	\$31,443	0.7%	\$15,721	\$190,964	1/1/14	8/27/18	5.0%	NAP	164	64.2%	0.0%	35.8%
NAV	1	1.8%	\$1,379	0.0%	\$1,379	\$25,000	12/18/13	12/18/15	6.0%	2.5%	199	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	44	80.0%	\$3,369,174	75.1%	\$76,572	\$5,423,846	10/11/06	3/15/16	7.3%	1.8%	541	18.1%	1.7%	80.2%
Completed	9	16.4%	\$1,079,066	24.1%	\$119,896	\$1,216,776	4/10/08	9/15/17	4.9%	NAP	936	9.7%	0.0%	90.3%
Active	2	3.6%	\$38,000	0.8%	\$19,000	\$138,220	7/18/06	10/7/14	6.7%	NAP	1,118	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Secured-2<sup>1</sup>

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	46	83.6%	\$4,137,420	92.2%	\$89,944	\$6,170,819	2/6/07	8/31/16	6.7%	1.8%	592	17.2%	1.4%	81.4%
Junior	6	10.9%	\$225,892	5.0%	\$37,649	\$307,527	11/18/06	9/6/13	6.8%	NAP	1,499	0.0%	0.0%	100.0%
Unsecured	3	5.5%	\$122,927	2.7%	\$40,976	\$300,496	10/15/08	1/9/18	7.0%	NAP	730	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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	9	16.4%	\$1,462,188	32.6%	\$162,465	\$2,646,353	5/30/06	11/11/15	7.5%	1.8%	231	7.8%	0.0%	92.2%
Resi	17	30.9%	\$1,431,125	31.9%	\$84,184	\$1,508,685	5/6/06	12/17/18	6.8%	NAP	273	33.8%	0.0%	66.2%
Land	11	20.0%	\$1,182,756	26.4%	\$107,523	\$1,443,147	4/2/08	8/6/14	6.0%	1.8%	1,379	8.1%	4.8%	87.0%
C&I	15	27.3%	\$287,243	6.4%	\$19,150	\$880,161	6/16/09	6/28/15	5.6%	1.8%	1,487	7.0%	0.0%	93.0%
Unsecured	3	5.5%	\$122,927	2.7%	\$40,976	\$300,496	10/15/08	1/9/18	7.0%	NAP	730	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</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
GA	36	65.5%	\$2,297,965	51.2%	\$63,832	\$2,866,593	6/26/07	9/11/16	6.5%	1.8%	916	22.8%	2.5%	74.7%
SC	4	7.3%	\$1,551,110	34.6%	\$387,778	\$2,325,000	8/26/06	4/29/16	7.3%	2.5%	329	0.0%	0.0%	100.0%
NC	9	16.4%	\$273,677	6.1%	\$30,409	\$949,872	10/3/05	3/15/18	5.7%	1.8%	30	68.9%	0.0%	31.1%
Unsecured	3	5.5%	\$122,927	2.7%	\$40,976	\$300,496	10/15/08	1/9/18	7.0%	NAP	730	0.0%	0.0%	100.0%
AL	2	3.6%	\$121,906	2.7%	\$60,953	\$139,481	1/30/08	10/25/15	6.0%	NAP	1,008	0.0%	0.0%	100.0%
FL	1	1.8%	\$118,653	2.6%	\$118,653	\$197,400	3/20/07	2/19/12	6.8%	NAP	338	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>55</b>	<b>100.0%</b>	<b>\$4,486,239</b>	<b>100.0%</b>	<b>\$81,568</b>	<b>\$6,778,842</b>	<b>2/19/07</b>	<b>7/20/16</b>	<b>6.7%</b>	<b>1.8%</b>	<b>641</b>	<b>15.9%</b>	<b>1.3%</b>	<b>82.8%</b>

<sup>1</sup>Note: relationships containing both secured and unsecured loans are included in the secured pool.

# \$55,682,944 LOAN & JUDGMENT PORTFOLIO SALE



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Unsecured-2

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	1	11.1%	\$43,712	10.9%	\$43,712	\$308,000	5/5/08	12/1/20	5.5%	NAP	0	100.0%	0.0%	0.0%
90+ DPD	1	11.1%	\$3,113	0.8%	\$3,113	\$4,053	10/29/14	11/1/19	NAP	NAP	1,159	0.0%	0.0%	100.0%
Matured	7	77.8%	\$355,302	88.4%	\$50,757	\$512,003	3/9/08	5/28/14	6.3%	2.0%	1,236	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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	9	100.0%	\$402,126	100.0%	\$44,681	\$824,056	4/3/08	2/26/15	6.3%	2.0%	1,101	10.9%	0.0%	89.1%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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%	3	33.3%	\$58,924	14.7%	\$19,641	\$39,750	7/15/12	8/4/16	5.0%	NAP	992	0.0%	0.0%	100.0%
5.01% - 6.00%	1	11.1%	\$43,712	10.9%	\$43,712	\$308,000	5/5/08	12/1/20	5.5%	NAP	0	100.0%	0.0%	0.0%
6.01% - 7.00%	3	33.3%	\$274,459	68.3%	\$91,486	\$354,566	5/25/07	2/6/14	6.5%	2.0%	1,240	0.0%	0.0%	100.0%
7.01% - 8.00%	2	22.2%	\$25,032	6.2%	\$12,516	\$121,740	6/13/07	4/15/13	7.4%	NAP	1,748	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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	8	88.9%	\$322,667	80.2%	\$40,333	\$717,395	6/28/08	5/30/15	6.2%	NAP	1,364	13.5%	0.0%	86.5%
Floating	1	11.1%	\$79,460	19.8%	\$79,460	\$106,661	4/20/07	2/14/14	6.5%	2.0%	34	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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
Other	5	55.6%	\$229,686	57.1%	\$45,937	\$405,342	8/24/07	2/6/14	6.6%	NAP	1,703	0.0%	0.0%	100.0%
Principal Only	2	22.2%	\$82,572	20.5%	\$41,286	\$110,714	8/1/07	5/3/14	6.5%	2.0%	76	0.0%	0.0%	100.0%
NAV	1	11.1%	\$46,156	11.5%	\$46,156	\$0	5/30/12	5/31/16	5.0%	NAP	978	0.0%	0.0%	100.0%
P&I	1	11.1%	\$43,712	10.9%	\$43,712	\$308,000	5/5/08	12/1/20	5.5%	NAP	0	100.0%	0.0%	0.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</b>



## Exhibit A - Portfolio Stratifications (Cont'd)

### Pool Unsecured-2

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
2007	5	55.6%	\$299,491	74.5%	\$59,898	\$476,306	5/26/07	1/12/14	6.6%	2.0%	1,283	0.0%	0.0%	100.0%
2008	1	11.1%	\$43,712	10.9%	\$43,712	\$308,000	5/5/08	12/1/20	5.5%	NAP	0	100.0%	0.0%	0.0%
Post 2010	3	33.3%	\$58,924	14.7%	\$19,641	\$39,750	7/15/12	8/4/16	5.0%	NAP	992	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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	6	66.7%	\$343,203	85.3%	\$57,200	\$784,306	7/9/07	11/28/14	6.5%	2.0%	1,119	12.7%	0.0%	87.3%
NAV	1	11.1%	\$46,156	11.5%	\$46,156	\$0	5/30/12	5/31/16	5.0%	NAP	978	0.0%	0.0%	100.0%
No	2	22.2%	\$12,767	3.2%	\$6,384	\$39,750	12/31/12	3/30/17	5.0%	NAP	1,045	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</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	8	88.9%	\$387,906	96.5%	\$48,488	\$768,256	4/15/08	3/16/15	6.2%	2.0%	1,085	11.3%	0.0%	88.7%
Completed	1	11.1%	\$14,220	3.5%	\$14,220	\$55,800	4/26/07	10/26/13	7.3%	NAP	1,526	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>9</b>	<b>100.0%</b>	<b>\$402,126</b>	<b>100.0%</b>	<b>\$44,681</b>	<b>\$824,056</b>	<b>4/3/08</b>	<b>2/26/15</b>	<b>6.3%</b>	<b>2.0%</b>	<b>1,101</b>	<b>10.9%</b>	<b>0.0%</b>	<b>89.1%</b>