

SALE ANNOUNCEMENT

\$492 MILLION RESIDENTIAL LOAN SALE

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

LOCATION: NATIONWIDE

JUNE 2018



Loan Type:	Residential Loans - Second Lien (81.67%), Unsecured (15.96%), and First Lien (2.37%)
Location:	Nationwide
Performance:	Seasoned Performing & Re-Performing (44.02%), Non-Performing (1.17%) and Charge Off (54.81%)

Overview

\$492,126,814 (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 five securitization trusts.

Loan Sale Structure

Mission Capital is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of pool(s) individually 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 pool(s) individually 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 ten (10) separate pools (each a “Pool”):

MCA Pool	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
1A - Active	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306
1B - Charge Off	482	\$25,282,765	\$52,454	1/2/06	10/12/29	5.39%	644	2,563	\$192,307
2A - Active	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178
2B - Charge Off	396	\$21,317,328	\$53,832	5/31/06	8/12/29	5.54%	637	2,677	\$163,345
3A - Active	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540
3B - Charge Off	932	\$52,170,321	\$55,977	10/2/06	9/1/29	5.54%	633	2,651	\$485,506
4A - Active	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414
4B - Charge Off	2,149	\$103,467,034	\$48,147	11/25/06	1/6/28	7.71%	598	2,425	\$853,794
5A - Active	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329
5B - Charge Off	1,340	\$67,495,512	\$50,370	2/6/07	4/17/29	7.11%	600	2,438	\$420,936
Grand Total	11,508	\$492,126,814	\$42,764	10/18/06	6/30/28	6.69%	643	1,376	\$27,942,655

Status	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Active	6,209	\$222,393,853	\$35,818	10/17/06	12/13/27	6.61%	679	6	\$25,826,767
Charge Off	5,299	\$269,732,961	\$50,903	10/19/06	12/11/28	6.75%	613	2,505	\$2,115,888
Grand Total	11,508	\$492,126,814	\$42,764	10/18/06	6/30/28	6.69%	643	1,376	\$27,942,655

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:

- 98.18% Performing/Re-Performing, 1.82% Non-Performing;
- Top five states are CA, FL, IL, GA and NJ (55.69% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$34,204, 5.83% WAC and 696 FICO

Pool 4A - Active highlights include:

- 98.04% Performing/Re-Performing, 1.96% Non-Performing;
- Top five states are CA, FL, TX, VA, and MD (42.88% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$34,645, 7.08% WAC and 680 FICO

Pool 2A -Active highlights include:

- 98.87% Performing/Re-Performing, 1.13% Non-Performing;
- Top five states are CA, FL, AZ, VA, and MD (60.81% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$38,219, 6.06% WAC and 692 FICO

Pool 5A - Active highlights include:

- 97.20% Performing/Re-Performing, 2.80% Non-Performing;
- Top five states are CA, FL, NJ, MD, and NY (40.87% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$36,617, 6.73% WAC and 682 FICO

Pool 3A -Active highlights include:

- 95.28% Performing/Re-Performing, 4.72% Non-Performing;
- Top five states are CA, FL, MI, NJ, and VA (53.61% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$37,061, 6.00% WAC and 675 FICO

Highlights (cont'd)

Pool 1B - Charge Off highlights include:

- 6.42% Performing/Re-Performing, 93.58% Non-Performing;
- Estimated 62.34% secured and 37.66% unsecured.
- \$192,307 of cash collected in the last 11 months

Pool 2B - Charge Off highlights include:

- 5.14% Performing/Re-Performing, 94.86% Non-Performing;
- Estimated 64.42% secured and 35.58% unsecured.
- \$163,345 of cash collected in the last 11 months

Pool 3B - Charge Off highlights include:

- 5.93% Performing/Re-Performing, 94.07% Non-Performing;
- Estimated 65.08% secured and 34.92% unsecured.
- \$485,506 of cash collected in the last 11 months

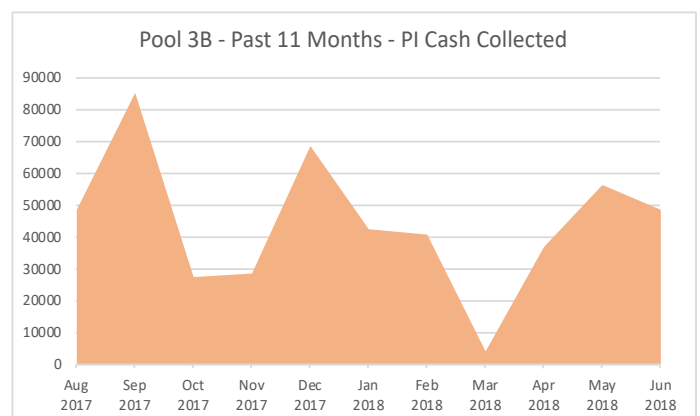
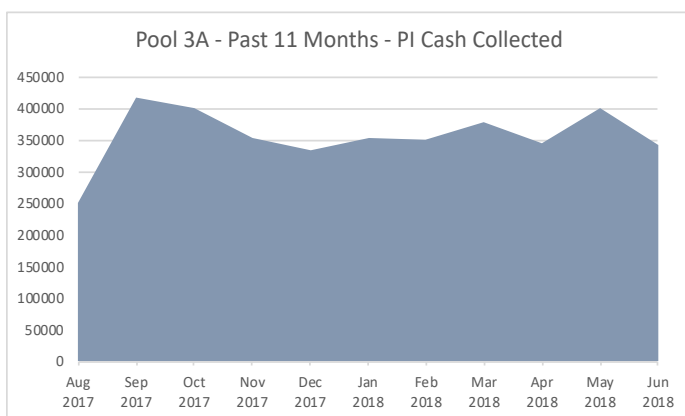
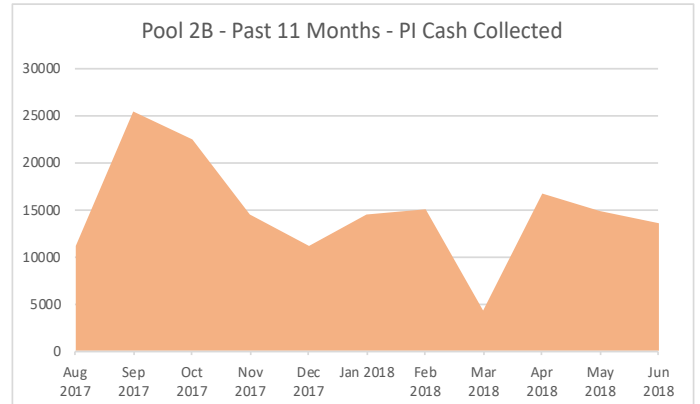
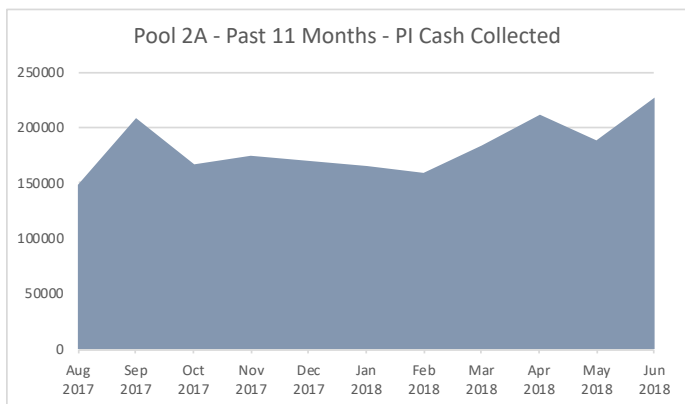
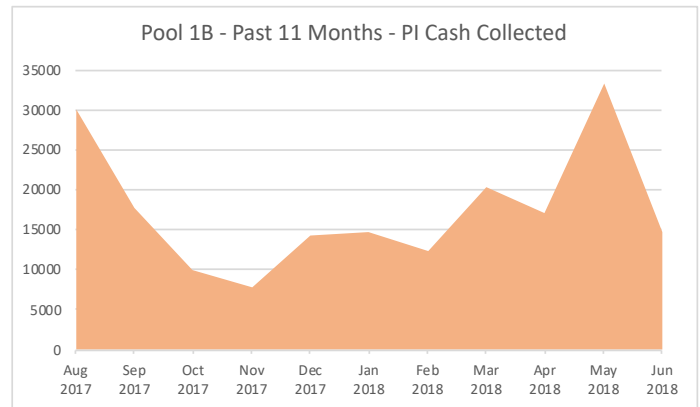
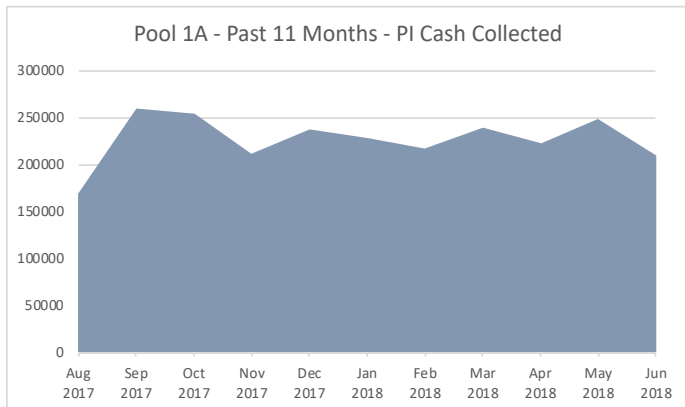
Pool 4B - Charge Off highlights include:

- 9.10% Performing/Re-Performing, 90.90% Non-Performing;
- Estimated 76.35% secured and 23.65% unsecured.
- \$853,794 of cash collected in the last 12 months

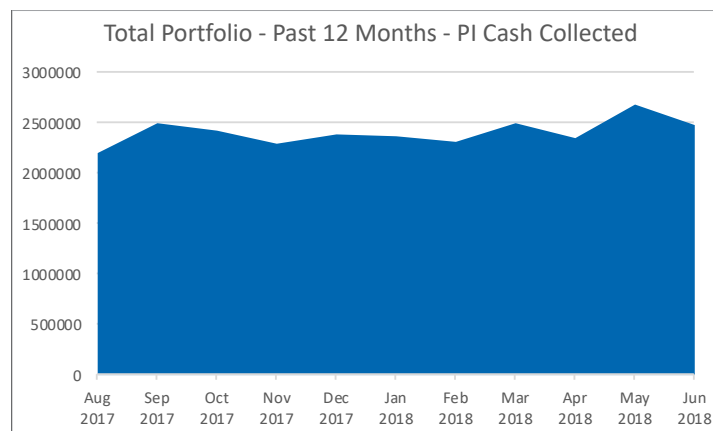
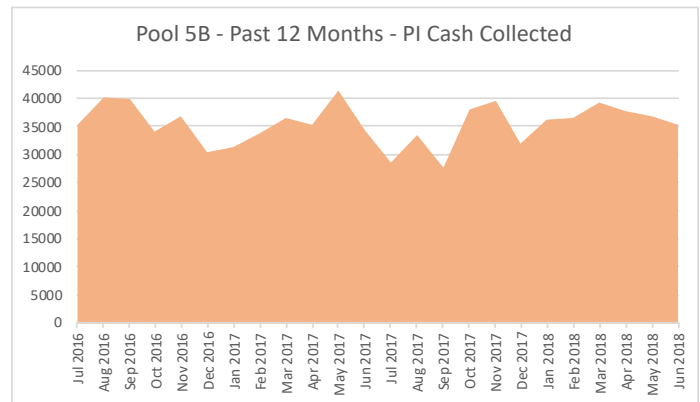
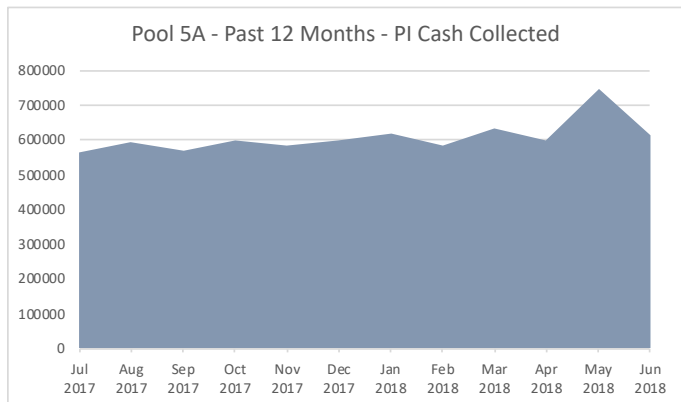
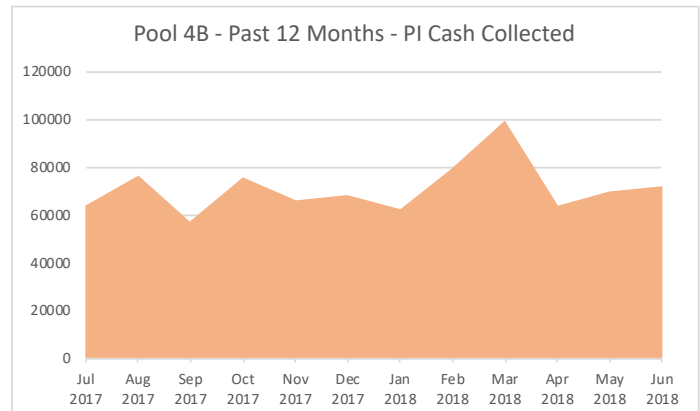
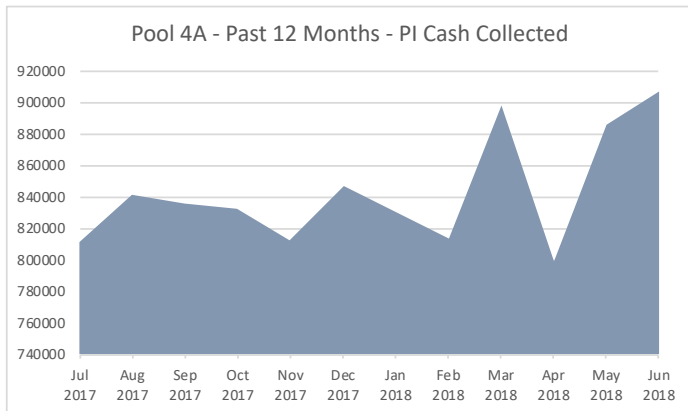
Pool 5B - Charge Off highlights include:

- 8.45% Performing/Re-Performing, 91.55% Non-Performing;
- Estimated 76.14% secured and 23.86% unsecured.
- \$420,936 of cash collected in the last 12 months

Monthly Cash Flow by Pool



Monthly Cash Flow by Pool



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	Monday, July 9, 2018
Indicative Bid Materials Distributed	Tuesday, July 10, 2018
Indicative Bid Date	Monday, July 23, 2018
Final Bidder Diligence Begins	Monday, July 30, 2018
Final Bidder Diligence Ends	Tuesday, August 21, 2018
Final Bid Date	Thursday, September 13, 2018
Portfolio Awarded	Monday, September 17, 2018
10% Deposit Received (if required)	Tuesday, September 18, 2018
Collateral Review onsite (as requested)	Monday, September 24, 2018
Escrow Closing Date (Loan Sale Agreement and Servicing Agreement for Active Pools executed)	Tuesday, October 25, 2018
Closing Date	Tuesday, October 25, 2018
Servicing Transfer (charge-off Pools)	TBA

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 Discussions

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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.

Portfolio Strats - Pool 1A

(Data as of 6.30.2018)

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	122	\$5,725,353	\$46,929	2/22/06	6/24/28	5.47%	713	4	\$645,341
FL	83	\$2,644,606	\$31,863	9/20/05	9/14/28	5.50%	687	3	\$298,557
IL	48	\$1,282,293	\$26,714	9/8/05	7/7/30	5.77%	696	0	\$170,300
GA	51	\$1,221,893	\$23,959	8/2/05	9/30/29	6.07%	665	1	\$152,540
NJ	25	\$1,078,032	\$43,121	1/21/06	3/14/27	6.64%	692	0	\$105,169
VA	26	\$1,031,885	\$39,688	12/24/05	1/15/28	5.55%	662	1	\$119,501
AZ	28	\$982,614	\$35,093	11/8/05	4/13/25	5.59%	715	3	\$92,301
NY	16	\$822,202	\$51,388	3/16/06	5/1/25	5.85%	691	0	\$67,655
MI	31	\$638,137	\$20,585	10/15/05	8/22/28	6.58%	699	3	\$101,064
MD	15	\$545,517	\$36,368	1/5/06	1/16/26	6.92%	695	0	\$75,424
Other (28)	185	\$5,488,693	\$29,669	11/7/05	8/30/28	6.14%	686	10	\$668,452
Grand Total	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306

Origination Yr	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
2006	329	\$13,611,037	\$41,371	4/3/06	9/13/28	6.03%	687	5	\$1,495,142
2005	237	\$6,446,214	\$27,199	8/12/05	8/28/28	5.52%	700	3	\$819,724
2004	47	\$1,048,912	\$22,317	8/20/04	9/30/23	5.74%	745	1	\$141,212
2003	8	\$247,664	\$30,958	9/27/03	1/28/19	5.10%	731	0	\$19,259
2002	2	\$11,172	\$5,586	11/21/02	12/11/17	5.29%	741	240	\$286
2001	2	\$25,960	\$12,980	12/3/01	12/28/26	6.75%	594	0	\$4,471
Pre-2001	5	\$70,268	\$14,054	5/15/98	7/14/31	3.77%	711	0	\$16,212
Grand Total	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306

Lien Position	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1	9	\$304,269	\$33,808	4/18/05	10/8/26	4.56%	690	0	\$21,046
2	617	\$21,033,233	\$34,090	12/9/05	5/21/28	5.87%	694	4	\$2,456,535
Unsecured	4	\$123,725	\$30,931	6/17/04	11/23/23	5.50%	719	0	\$18,724
Grand Total	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Performing	616	\$21,069,618	\$34,204	12/2/05	4/29/28	5.83%	696	1	\$2,481,266
Non-Performing	14	\$391,609	\$27,972	12/12/05	12/29/28	6.62%	580	205	\$15,040
Grand Total	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306

Loan Type	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
ARM	570	\$19,524,223	\$34,253	11/27/05	1/1/28	6.25%	696	5	\$2,386,807
Fixed	60	\$1,937,004	\$32,283	1/28/06	9/22/31	1.82%	676	1	\$109,499
Grand Total	630	\$21,461,227	\$34,065	12/2/05	5/3/28	5.85%	694	4	\$2,496,306

Portfolio Strats - Pool 1B

(Data as of 6.30.2018)

Secured / Unsecured	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Secured	278	\$15,760,696	\$56,693	1/15/06	11/23/30	5.28%	638	2,470	\$123,156
Unsecured	204	\$9,522,069	\$46,677	12/13/05	12/8/27	5.56%	653	2,716	\$69,151
Grand Total	482	\$25,282,765	\$52,454	1/2/06	10/12/29	5.39%	644	2,563	\$192,307

T-11 PMT Count Range	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1-4 Pmts	40	\$2,202,238	\$55,056	3/27/06	6/29/35	4.81%	643	2,129	\$73,843
5-8 Pmts	18	\$897,494	\$49,861	3/1/06	10/5/35	3.26%	595	1,198	\$53,047
9-11 Pmts	21	\$1,349,852	\$64,279	1/8/06	6/11/35	2.40%	686	1,049	\$66,567
No Cash	403	\$20,833,181	\$51,695	12/22/05	7/20/28	5.74%	643	2,765	-\$1,150
Grand Total	482	\$25,282,765	\$52,454	1/2/06	10/12/29	5.39%	644	2,563	\$192,307

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Non-Performing	456	\$23,658,979	\$51,884	12/27/05	8/12/28	5.67%	643	2,738	\$122,767
Performing	26	\$1,623,786	\$62,453	4/2/06	10/11/46	1.36%	653	1	\$69,540
Grand Total	482	\$25,282,765	\$52,454	1/2/06	10/12/29	5.39%	644	2,563	\$192,307

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	146	\$9,234,007	\$63,247	2/14/06	11/7/30	5.36%	641	2,757	\$94,771
FL	70	\$3,519,480	\$50,278	11/1/05	2/27/27	4.69%	664	2,350	\$22,692
NY	22	\$1,811,388	\$82,336	7/6/05	12/15/32	4.69%	658	2,299	\$15,420
AZ	33	\$1,743,908	\$52,846	12/29/05	11/5/27	5.84%	621	2,946	\$4,944
NJ	20	\$1,225,853	\$61,293	4/25/06	6/19/30	5.60%	667	2,056	\$6,787
IL	21	\$1,081,957	\$51,522	1/4/06	2/9/28	5.98%	639	2,223	\$8,914
Other (31)	170	\$6,666,172	\$39,213	1/5/06	6/21/29	5.74%	636	2,525	\$38,778
Grand Total	482	\$25,282,765	\$52,454	1/2/06	10/12/29	5.39%	644	2,563	\$192,307

Portfolio Strats - Pool 2A

(Data as of 6.30.2018)

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	109	\$5,532,775	\$50,759	6/4/06	7/16/29	5.66%	703	3	\$624,230
FL	38	\$1,484,180	\$39,057	5/12/06	8/10/28	6.17%	697	2	\$159,307
AZ	20	\$1,073,970	\$53,699	5/29/06	3/2/26	5.92%	706	0	\$95,361
VA	31	\$934,853	\$30,157	5/19/06	4/13/31	6.10%	673	3	\$112,088
MD	15	\$871,510	\$58,101	4/11/06	9/28/31	6.05%	662	0	\$111,815
NJ	15	\$729,331	\$48,622	6/24/06	9/6/26	7.04%	676	0	\$91,474
WA	17	\$648,940	\$38,173	6/9/06	8/12/30	6.57%	728	0	\$81,472
GA	27	\$642,044	\$23,779	12/5/05	1/11/29	6.01%	707	5	\$77,918
IL	18	\$501,307	\$27,850	1/17/06	5/9/30	6.71%	648	19	\$60,944
NV	7	\$318,723	\$45,532	5/16/06	9/18/25	6.54%	724	0	\$49,641
Other (33)	132	\$3,537,278	\$26,798	5/10/06	6/9/28	6.35%	675	4	\$537,928
Grand Total	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178

Origination Yr	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
2006	366	\$14,876,069	\$40,645	6/10/06	11/5/28	6.13%	689	3	\$1,817,824
2005	51	\$1,261,142	\$24,728	8/21/05	10/19/31	5.55%	714	0	\$153,951
2004	10	\$126,218	\$12,622	10/23/04	4/4/27	6.03%	703	0	\$30,321
2002	2	\$11,482	\$5,741	9/3/02	9/26/17	8.50%	535	247	\$82
Grand Total	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178

Lien Position	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1	8	\$464,940	\$58,118	6/10/06	10/30/21	5.76%	642	0	\$47,091
2	420	\$15,752,341	\$37,506	5/12/06	4/18/29	6.08%	693	3	\$1,950,759
Unsecured	1	\$57,630	\$57,630	6/14/06	6/28/21	8.50%	691	0	\$4,329
Grand Total	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Performing	421	\$16,090,375	\$38,219	5/13/06	2/12/29	6.06%	692	1	\$1,998,158
Non-Performing	8	\$184,536	\$23,067	3/26/06	7/25/23	7.59%	611	215	\$4,021
Grand Total	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178

Loan Type	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
ARM	382	\$14,341,219	\$37,542	5/12/06	9/12/28	6.56%	695	3	\$1,834,351
Fixed	47	\$1,933,692	\$41,142	5/16/06	9/9/31	2.53%	666	4	\$167,828
Grand Total	429	\$16,274,911	\$37,937	5/12/06	1/20/29	6.08%	691	3	\$2,002,178

Portfolio Strats - Pool 2B

(Data as of 6.30.2018)

Secured / Unsecured	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Secured	252	\$13,732,530	\$54,494	6/8/06	12/19/29	5.46%	635	2,544	\$124,124
Unsecured	144	\$7,584,798	\$52,672	5/15/06	12/20/28	5.68%	640	2,918	\$39,221
Grand Total	396	\$21,317,328	\$53,832	5/31/06	8/12/29	5.54%	637	2,677	\$163,345

T-11 PMT Count Range	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1-4 Pmts	26	\$1,115,122	\$42,889	6/19/06	8/16/29	4.49%	658	1,945	\$30,775
5-8 Pmts	30	\$1,227,131	\$40,904	6/10/06	6/13/32	3.87%	603	1,005	\$78,978
9-11 Pmts	17	\$986,870	\$58,051	6/8/06	3/12/34	3.74%	678	1,310	\$54,305
No Cash	323	\$17,988,205	\$55,691	5/29/06	3/2/29	5.82%	635	2,912	-\$712
Grand Total	396	\$21,317,328	\$53,832	5/31/06	8/12/29	5.54%	637	2,677	\$163,345

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Non-Performing	373	\$20,222,448	\$54,216	5/30/06	3/5/29	5.73%	636	2,822	\$103,320
Performing	23	\$1,094,881	\$47,604	6/7/06	9/10/37	1.92%	647	5	\$60,025
Grand Total	396	\$21,317,328	\$53,832	5/31/06	8/12/29	5.54%	637	2,677	\$163,345

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	147	\$9,152,195	\$62,260	6/10/06	4/17/29	5.43%	636	2,862	\$75,559
FL	37	\$1,731,712	\$46,803	5/20/06	3/6/28	5.78%	609	2,585	\$10,017
NJ	21	\$1,275,526	\$60,739	6/20/06	7/6/32	5.68%	601	1,741	\$9,175
AZ	27	\$1,250,283	\$46,307	6/6/06	1/21/27	5.33%	685	3,145	\$1,615
NV	18	\$997,689	\$55,427	6/7/06	4/19/27	5.40%	679	3,028	\$7,506
VA	19	\$799,768	\$42,093	4/26/06	6/13/29	5.94%	622	2,786	\$3,500
NY	14	\$723,278	\$51,663	6/14/06	3/27/31	6.02%	632	2,856	\$3,485
MD	6	\$673,285	\$112,214	5/6/06	8/5/30	3.94%	700	1,982	\$14,833
IL	12	\$518,721	\$43,227	3/15/06	5/9/30	6.68%	644	2,485	\$8,190
SC	6	\$451,967	\$75,328	6/18/06	11/24/25	5.08%	585	2,804	\$0
Other (25)	89	\$3,742,903	\$42,055	5/18/06	6/5/31	5.75%	632	2,416	\$29,465
Grand Total	396	\$21,317,328	\$53,832	5/31/06	8/12/29	5.54%	637	2,677	\$163,345

Portfolio Strats - Pool 3A

(Data as of 6.30.2018)

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	215	\$10,191,571	\$47,403	10/12/06	10/22/29	5.22%	667	5	\$1,078,147
FL	82	\$3,065,562	\$37,385	10/29/06	4/10/27	6.31%	687	7	\$349,300
MI	71	\$2,255,274	\$31,764	7/15/05	12/23/22	6.18%	709	0	\$237,652
NJ	46	\$2,035,051	\$44,240	11/2/06	9/21/30	5.77%	659	53	\$168,091
VA	49	\$1,888,648	\$38,544	10/30/06	8/21/28	6.67%	663	2	\$208,235
WA	30	\$1,371,887	\$45,730	10/16/06	1/8/31	6.10%	719	0	\$165,149
MD	34	\$1,306,684	\$38,432	10/7/06	6/17/31	5.96%	644	41	\$134,307
AZ	40	\$1,232,543	\$30,814	7/20/06	5/27/27	6.71%	707	14	\$107,870
PA	34	\$1,119,149	\$32,916	11/3/06	11/9/31	5.80%	625	11	\$99,571
MA	17	\$1,000,645	\$58,861	10/16/06	10/2/27	5.66%	646	19	\$64,736
Other (36)	352	\$10,786,047	\$30,642	10/17/06	6/15/29	6.55%	661	13	\$1,310,481
Grand Total	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540

Origination Yr	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
2008	1	\$18,542	\$18,542	4/20/08	2/1/37	1.00%	658	0	\$751
2007	50	\$2,288,767	\$45,775	1/8/07	5/12/34	5.64%	647	43	\$199,710
2006	851	\$31,873,011	\$37,454	10/17/06	3/28/29	6.04%	668	10	\$3,473,679
2005	38	\$1,258,989	\$33,131	7/15/05	8/12/21	5.77%	727	0	\$164,706
2004	29	\$783,435	\$27,015	6/10/04	7/14/19	6.71%	713	0	\$81,143
2003	1	\$30,318	\$30,318	10/7/03	10/28/18	5.75%	766	0	\$3,551
Grand Total	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540

Lien Position	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1	26	\$1,230,281	\$47,319	6/16/06	7/17/27	5.61%	666	16	\$104,871
2	936	\$34,772,037	\$37,150	9/20/06	2/7/29	6.02%	670	11	\$3,793,230
Unsecured	8	\$250,743	\$31,343	9/28/06	9/4/33	7.42%	663	49	\$25,439
Grand Total	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Performing	932	\$34,540,823	\$37,061	9/14/06	1/19/29	6.00%	675	1	\$3,873,479
Non-Performing	38	\$1,712,239	\$45,059	11/4/06	9/14/29	6.33%	562	229	\$50,061
Grand Total	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540

Loan Type	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
ARM	822	\$30,000,282	\$36,497	9/10/06	5/4/28	6.65%	674	12	\$3,530,332
Fixed	148	\$6,252,780	\$42,249	10/20/06	8/24/32	2.99%	645	8	\$393,208
Grand Total	970	\$36,253,062	\$37,374	9/17/06	1/30/29	6.01%	669	12	\$3,923,540

Portfolio Strats - Pool 3B

(Data as of 6.30.2018)

Secured / Unsecured	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Secured	582	\$33,950,823	\$58,335	10/5/06	11/23/29	5.38%	629	2,516	\$359,266
Unsecured	350	\$18,219,498	\$52,056	9/27/06	3/31/29	5.84%	639	2,901	\$126,240
Grand Total	932	\$52,170,321	\$55,977	10/2/06	9/1/29	5.54%	633	2,651	\$485,506

T-11 PMT Count Range	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
1-4 Pmts	79	\$4,116,786	\$52,111	9/28/06	11/16/32	4.48%	621	2,037	\$122,091
5-8 Pmts	56	\$2,554,634	\$45,618	11/1/06	2/27/34	3.05%	620	1,245	\$177,837
9-11 Pmts	44	\$2,513,960	\$57,135	7/20/06	8/30/31	3.40%	654	615	\$186,345
No Cash	753	\$42,984,941	\$57,085	10/5/06	12/23/28	5.92%	633	2,912	-\$767
Grand Total	932	\$52,170,321	\$55,977	10/2/06	9/1/29	5.54%	633	2,651	\$485,506

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
Non-Performing	874	\$49,076,260	\$56,151	10/6/06	3/19/29	5.78%	631	2,818	\$281,958
Performing	58	\$3,094,062	\$53,346	8/6/06	11/24/36	1.74%	663	1	\$203,548
Grand Total	932	\$52,170,321	\$55,977	10/2/06	9/1/29	5.54%	633	2,651	\$485,506

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-11 Cash Flow
CA	277	\$17,779,195	\$64,185	10/6/06	3/31/30	5.01%	637	2,805	\$168,936
FL	111	\$5,548,238	\$49,984	10/16/06	6/9/29	5.71%	637	2,871	\$30,036
AZ	52	\$2,988,279	\$57,467	8/30/06	10/24/26	5.40%	622	2,810	\$25,017
NJ	52	\$2,763,283	\$53,140	11/1/06	6/6/32	5.97%	620	2,517	\$10,625
NV	28	\$2,643,129	\$94,397	9/29/06	8/20/30	5.80%	643	3,230	\$3,474
MD	30	\$1,942,166	\$64,739	7/16/06	7/28/29	5.59%	609	2,175	\$17,626
NY	27	\$1,875,526	\$69,464	11/2/06	10/6/29	6.33%	599	2,214	\$10,501
VA	37	\$1,785,356	\$48,253	10/26/06	4/9/31	6.10%	658	2,394	\$19,011
WA	24	\$1,651,969	\$68,832	10/25/06	4/10/28	5.55%	602	2,219	\$26,019
OR	19	\$1,620,867	\$85,309	10/20/06	11/15/26	4.53%	656	2,849	\$1,050
Other (34)	275	\$11,572,313	#REF!	9/21/06	2/3/29	6.07%	634	2,391	\$173,210
Grand Total	932	\$52,170,321	\$55,977	10/2/06	9/1/29	5.54%	633	2,651	\$485,506

Portfolio Strats - Pool 4A

(Data as of 6.30.2018)

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
CA	262	\$13,655,860	\$52,122	11/22/06	2/10/29	6.46%	687	3	\$1,523,437
FL	181	\$6,566,234	\$36,278	11/5/06	2/19/26	7.12%	684	3	\$803,776
TX	251	\$5,545,490	\$22,094	11/29/06	4/24/25	7.50%	670	2	\$752,506
VA	115	\$5,364,683	\$46,649	11/29/06	6/21/27	7.16%	673	5	\$620,719
MD	101	\$4,723,054	\$46,763	12/5/06	11/24/27	6.45%	662	1	\$588,572
GA	144	\$4,081,806	\$28,346	12/6/06	8/22/27	7.44%	679	2	\$493,215
IL	118	\$4,064,125	\$34,442	11/16/06	3/24/25	7.34%	689	1	\$515,086
NY	73	\$3,136,614	\$42,967	10/6/06	6/17/26	6.41%	686	4	\$367,434
MN	99	\$2,994,981	\$30,252	12/2/06	10/25/25	7.36%	692	0	\$368,461
NJ	64	\$2,735,111	\$42,736	11/26/06	1/3/25	6.80%	688	8	\$300,277
Other (40)	1,004	\$30,740,744	\$30,618	11/25/06	3/12/26	7.31%	672	4	\$3,777,931
Grand Total	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414

Origination Yr	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
2007	782	\$24,716,707	\$31,607	1/23/07	2/28/27	7.25%	676	3	\$3,159,334
2006	1,608	\$57,929,979	\$36,026	11/3/06	9/5/26	6.98%	678	3	\$6,839,815
2005	22	\$962,015	\$43,728	10/10/05	1/3/22	7.37%	688	3	\$112,265
Grand Total	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414

Lien Position	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
1	10	\$404,754	\$40,475	11/26/06	9/2/22	8.56%	663	18	\$58,153
2	2,367	\$81,691,045	\$34,512	11/23/06	10/21/26	7.05%	677	3	\$9,891,305
Unsecured	35	\$1,512,902	\$43,226	11/24/06	10/26/25	7.60%	710	20	\$161,956
Grand Total	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Performing	2,366	\$81,970,172	\$34,645	11/22/06	9/8/26	7.08%	680	0	\$10,012,944
Non-Performing	46	\$1,638,529	\$35,620	12/10/06	11/7/30	6.69%	573	138	\$98,470
Grand Total	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414

Loan Type	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
ARM	76	\$3,244,409	\$42,690	11/25/06	5/6/34	5.19%	617	2	\$254,671
Fixed	2,336	\$80,364,292	\$34,403	11/23/06	6/18/26	7.14%	680	3	\$9,856,743
Grand Total	2,412	\$83,608,701	\$34,664	11/23/06	10/7/26	7.07%	678	3	\$10,111,414

Portfolio Strats - Pool 4B

(Data as of 6.30.2018)

Secured / Unsecured	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Secured	1,572	\$78,994,577	\$50,251	11/24/06	8/9/28	7.43%	600	2,374	\$788,205
Unsecured	577	\$24,472,458	\$42,413	11/28/06	2/8/26	8.61%	591	2,589	\$65,590
Grand Total	2,149	\$103,467,034	\$48,147	11/25/06	1/6/28	7.71%	598	2,425	\$853,794

T-12 PMT Count Range	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
1-4 Pmts	88	\$4,359,145	\$49,536	11/27/06	1/7/35	3.69%	569	1,057	\$102,154
5-8 Pmts	75	\$3,641,308	\$48,551	11/1/06	5/14/36	2.88%	580	811	\$137,429
9-12 Pmts	178	\$8,663,908	\$48,674	11/19/06	2/8/35	2.42%	592	352	\$614,245
No Cash	1,808	\$86,802,673	\$48,010	11/27/06	8/9/26	8.65%	601	2,768	-\$34
Grand Total	2,149	\$103,467,034	\$48,147	11/25/06	1/6/28	7.71%	598	2,425	\$853,794

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Non-Performing	1,950	\$94,050,987	\$48,231	11/26/06	12/7/26	8.42%	599	2,668	\$308,253
Performing	199	\$9,416,047	\$47,317	11/15/06	10/28/38	0.70%	589	2	\$545,541
Grand Total	2,149	\$103,467,034	\$48,147	11/25/06	1/6/28	7.71%	598	2,425	\$853,794

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
CA	341	\$23,780,861	\$69,739	11/27/06	3/6/30	7.72%	612	2,587	\$210,312
FL	216	\$9,768,256	\$45,223	11/27/06	8/17/27	8.19%	591	2,667	\$66,582
IL	145	\$6,639,384	\$45,789	11/19/06	3/19/25	7.99%	594	2,453	\$53,371
NY	94	\$5,875,858	\$62,509	11/22/06	9/2/28	7.25%	603	2,243	\$42,320
NJ	111	\$5,849,428	\$52,698	12/7/06	2/5/28	7.72%	589	2,310	\$50,982
MA	89	\$4,933,978	\$55,438	11/15/06	10/21/26	8.98%	599	2,936	\$29,601
MD	80	\$4,907,464	\$61,343	11/18/06	10/1/30	5.90%	590	2,034	\$40,203
VA	69	\$3,663,545	\$53,095	11/23/06	1/1/27	7.08%	575	2,019	\$58,893
TX	105	\$3,391,102	\$32,296	12/1/06	11/30/24	7.63%	574	2,231	\$20,272
WA	76	\$3,337,136	\$43,910	12/6/06	8/3/28	7.23%	587	2,297	\$30,888
Other (40)	823	\$31,320,021	#REF!	11/25/06	2/7/27	7.80%	598	2,340	\$250,371
Grand Total	2,149	\$103,467,034	\$48,147	11/25/06	1/6/28	7.71%	598	2,425	\$853,794

Portfolio Strats - Pool 5A

(Data as of 6.30.2018)

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
CA	235	\$10,872,331	\$46,265	2/3/07	11/21/28	6.35%	689	6	\$1,151,195
FL	161	\$5,278,313	\$32,785	2/11/07	3/6/29	6.83%	666	6	\$633,141
NJ	83	\$3,898,031	\$46,964	2/24/07	3/20/30	5.90%	662	14	\$360,612
MD	69	\$3,270,966	\$47,405	2/12/07	7/6/29	6.31%	659	7	\$367,044
NY	54	\$3,159,544	\$58,510	2/9/07	11/21/28	6.73%	694	1	\$310,655
AZ	78	\$2,986,186	\$38,284	1/23/07	2/16/27	6.57%	696	5	\$316,489
TX	123	\$2,869,634	\$23,330	2/7/07	12/1/26	7.87%	671	1	\$383,278
GA	87	\$2,809,003	\$32,287	1/23/07	3/29/26	7.50%	685	11	\$343,900
WA	65	\$2,725,843	\$41,936	2/19/07	12/8/28	6.66%	699	6	\$301,069
VA	58	\$2,562,845	\$44,187	1/18/07	6/26/29	6.67%	693	9	\$273,424
Other (38)	755	\$24,363,260	\$32,269	2/16/07	12/31/27	6.87%	676	14	\$2,852,522
Grand Total	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329

Origination Yr	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
2008	1	\$35,977	\$35,977	8/20/08	7/20/35	9.75%	684	11	\$3,959
2007	1,572	\$56,179,859	\$35,738	2/26/07	7/14/28	6.74%	679	10	\$6,383,828
2006	189	\$8,381,066	\$44,344	11/4/06	11/21/27	6.63%	683	4	\$888,705
2005	6	\$199,051	\$33,175	9/18/05	1/21/21	5.66%	737	0	\$16,837
Grand Total	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329

Lien Position	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
1	11	\$1,153,940	\$104,904	3/17/07	5/9/33	4.64%	711	69	\$87,621
2	1,730	\$62,932,366	\$36,377	2/9/07	5/6/28	6.76%	679	8	\$7,123,012
Unsecured	27	\$709,647	\$26,283	2/10/07	12/16/27	7.02%	690	0	\$82,696
Grand Total	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Performing	1,720	\$62,980,594	\$36,617	2/10/07	5/24/28	6.73%	682	1	\$7,217,155
Non-Performing	48	\$1,815,359	\$37,820	2/17/07	8/29/29	6.80%	586	294	\$76,174
Grand Total	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329

Loan Type	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
ARM	465	\$19,818,096	\$42,620	1/29/07	11/14/30	6.02%	680	9	\$1,895,224
Fixed	1,303	\$44,977,857	\$34,519	2/15/07	5/11/27	7.04%	679	9	\$5,398,105
Grand Total	1,768	\$64,795,953	\$36,649	2/10/07	6/6/28	6.73%	679	9	\$7,293,329

Portfolio Strats - Pool 5B

(Data as of 6.30.2018)

Secured / Unsecured	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Secured	966	\$51,389,588	\$53,198	2/5/07	8/30/29	6.82%	603	2,408	\$385,150
Unsecured	374	\$16,105,924	\$43,064	2/8/07	2/13/28	8.04%	594	2,535	\$35,785
Grand Total	1,340	\$67,495,512	\$50,370	2/6/07	4/17/29	7.11%	600	2,438	\$420,936

T-12 PMT Count Range	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
1-4 Pmts	53	\$2,766,942	\$52,206	2/13/07	2/10/37	3.48%	576	1,026	\$41,540
5-8 Pmts	52	\$2,255,085	\$43,367	1/26/07	6/6/36	3.09%	573	737	\$111,951
9-12 Pmts	105	\$4,865,697	\$46,340	2/12/07	5/22/36	1.49%	588	383	\$267,444
No Cash	1,130	\$57,607,788	\$50,980	2/5/07	1/15/28	7.92%	604	2,746	\$0
Grand Total	1,340	\$67,495,512	\$50,370	2/6/07	4/17/29	7.11%	600	2,438	\$420,936

Performance Group	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
Non-Performing	1,217	\$61,792,759	\$50,775	2/5/07	3/26/28	7.73%	602	2,663	\$146,253
Performing	123	\$5,702,753	\$46,364	2/17/07	10/8/40	0.43%	587	1	\$274,683
Grand Total	1,340	\$67,495,512	\$50,370	2/6/07	4/17/29	7.11%	600	2,438	\$420,936

State	Count	UPB	Average Balance	WA Orig Date	WA Maturity	WA Coupon	WA FICO	WA Days PD	T-12 Cash Flow
CA	252	\$16,000,675	\$63,495	1/23/07	11/5/29	6.85%	616	2,519	\$100,908
FL	157	\$7,251,429	\$46,187	2/1/07	10/21/30	7.54%	588	2,628	\$38,028
NY	66	\$4,679,680	\$70,904	2/8/07	1/16/30	7.06%	591	2,401	\$26,505
NJ	76	\$4,576,403	\$60,216	3/2/07	8/30/31	7.21%	609	2,501	\$23,074
IL	71	\$3,377,232	\$47,567	2/15/07	8/2/27	8.15%	616	2,707	\$21,044
MA	45	\$2,248,882	\$49,975	2/9/07	4/26/28	8.17%	608	3,113	\$8,859
AZ	46	\$2,129,336	\$46,290	2/9/07	2/17/28	8.26%	618	2,695	\$8,714
WA	47	\$2,103,354	\$44,752	2/17/07	4/29/28	7.30%	600	2,212	\$21,022
VA	35	\$2,013,975	\$57,542	2/1/07	3/28/27	5.21%	568	1,555	\$33,643
MN	44	\$1,910,383	\$43,418	3/5/07	2/9/29	7.17%	607	2,546	\$13,771
Other (37)	501	\$21,204,163	\$42,324	2/7/07	6/26/28	6.92%	590	2,262	\$125,369
Grand Total	1,340	\$67,495,512	\$50,370	2/6/07	4/17/29	7.11%	600	2,438	\$420,936

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.