

SALE ANNOUNCEMENT

\$16,053,625 LOAN PORTFOLIO SALE

Related Property Types: CRE, Resi, C&I, and Land

Location: Nationwide

Performance: Non-Performing (79%) and Performing (21%)

Overview Summary

\$16,053,625 Loan Portfolio Sale (the “Asset Sale”) conducted by Mission Capital Advisors, LLC (“Mission” or “Asset Sale Advisor”) on behalf of an unidentified Seller (“Seller”).

Sale Structure

Mission has been retained as the exclusive Asset Sale Advisor to the Seller for the sale of a portfolio of mixed performance loans secured by various real estate and business assets located throughout the United States, as well as judgments (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, or (b) the entire portfolio pursuant to the Asset Sale timeline attached hereto.

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

Highlights & Sale Summary

- The Asset Sale offers Prospective Bidders the opportunity to acquire loans secured by real estate and business assets located throughout the United States, as well as judgments.
- The Asset Sale structure allows buyers the opportunity to bid the Portfolio as a whole, or RE / Non RE pools individually.
- The two largest relationships are secured by real estate and represent 25% of the unpaid principal balance.
- Performing loans in the Portfolio have an attractive WAC of 6.0%.
- Loans in the RE Pool are primarily secured by commercial real estate assets (84% by pool UPB).
- Detailed Portfolio stratifications can be found in Exhibit A (pg. 4-9).

Pool	Count	UPB	Average Balance	WA Origination	WA Maturity	WA Rate
RE Pool	44	\$10,505,765	\$238,767	4/29/12	12/20/19	5.4%
Non RE Pool	50	\$5,547,860	\$110,957	1/20/12	1/29/20	8.8%
Grand Total	94	\$16,053,625	\$170,783	3/26/12	12/26/19	6.7%

Sale Structure

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

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

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

After receipt of indicative bids, Mission, in conjunction with the Seller, will select Final Bidders to complete final due diligence before submitting non-contingent offers on the Final Bid Date (the acceptance of which by Seller will require immediate execution of pre-negotiated 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 Katie Juarez at kjuarez@missioncap.com. **PLEASE NOTE THAT E-SIGNATURES WILL BE PROCESSED IN TOP PRIORITY WHILE EMAIL SIGNATURES ARE PROCESSED AT THE END OF EACH BUSINESS DAY.**

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

Asset Sale Agreement

The Seller will make its required form of Asset Sale Agreement available to Final Bidders. Pursuant to the Asset Sale Agreement, the Seller is selling its Assets subject only to those representations and warranties explicitly stated in the Asset Sale Agreement. No other representations or warranties, either expressed or implied, shall apply.

Sale Timeline

The transaction contemplated herein has been scheduled as follows:

Sale Announcement Distributed	Thursday, October 11, 2018
Initial Data Distribution	Friday, October 12, 2018
Indicative Bid Date	Thursday, October 25, 2018
Comments to Asset Sale Agreement Due	Tuesday, November 13, 2018
Best & Final Bid Date	Wednesday, November 14, 2018
Winning Bidder Selected	Thursday, November 15, 2018
10% Non-Refundable Deposit Due	Friday, November 16, 2018
Closing Date	Monday, November 19-28th

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.

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MISSION CAPITAL ADVISORS, LLC

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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
RE Pool	44	46.8%	\$10,505,765	65.4%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%
Non RE Pool	50	53.2%	\$5,547,860	34.6%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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	22	23.4%	\$3,321,807	20.7%	\$150,991	\$4,408,968	10/22/09	12/26/21	6.0%	0.7%	5	100.0%	0.0%	0.0%
60-89 DPD	2	2.1%	\$315,674	2.0%	\$157,837	\$357,216	8/23/13	8/30/27	4.0%	2.5%	65	0.0%	100.0%	0.0%
90-119 DPD	3	3.2%	\$320,613	2.0%	\$106,871	\$401,500	6/11/12	5/4/22	7.2%	3.1%	104	0.0%	0.0%	100.0%
120+ DPD	36	38.3%	\$6,330,306	39.4%	\$175,842	\$7,389,373	6/30/13	6/10/21	7.9%	1.4%	805	0.0%	0.0%	100.0%
Matured	31	33.0%	\$5,765,225	35.9%	\$185,975	\$8,622,639	2/26/12	9/18/17	5.8%	0.7%	392	0.0%	0.0%	100.0%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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 - \$125,000	56	59.6%	\$2,400,404	15.0%	\$42,864	\$4,668,966	5/4/09	11/15/19	6.8%	1.5%	431	31.6%	4.7%	63.7%
\$125,000 - \$250,000	26	27.7%	\$4,858,046	30.3%	\$186,848	\$6,229,490	12/16/11	11/9/20	7.0%	1.4%	516	27.0%	4.2%	68.8%
\$250,000 - \$375,000	2	2.1%	\$533,517	3.3%	\$266,759	\$635,000	12/22/09	6/30/24	7.1%	NAP	1211	48.3%	0.0%	51.7%
\$375,000 - \$500,000	3	3.2%	\$1,365,024	8.5%	\$455,008	\$1,174,000	1/4/11	3/8/18	5.2%	-0.4%	145	31.1%	0.0%	68.9%
\$500,000 - \$625,000	3	3.2%	\$1,755,091	10.9%	\$585,030	\$1,874,502	9/27/14	4/19/19	6.6%	NAP	653	32.5%	0.0%	67.5%
> \$1,000,000	4	4.3%	\$5,141,543	32.0%	\$1,285,386	\$6,597,739	7/20/13	4/3/19	6.9%	NAP	368	0.0%	0.0%	100.0%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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%	26	27.7%	\$6,761,012	42.1%	\$260,039	\$8,853,293	11/6/12	12/24/19	4.2%	-0.3%	252	10.2%	4.7%	85.1%
5.01% - 6.00%	18	19.1%	\$3,342,226	20.8%	\$185,679	\$4,189,632	4/4/13	10/22/18	5.5%	0.4%	360	34.2%	0.0%	65.8%
6.01% - 7.00%	17	18.1%	\$1,375,101	8.6%	\$80,888	\$2,112,466	8/11/07	5/20/19	6.4%	1.2%	323	60.2%	0.0%	39.8%
7.01% - 8.00%	5	5.3%	\$222,626	1.4%	\$44,525	\$284,500	1/27/08	5/11/19	7.4%	2.2%	41	80.5%	0.0%	19.5%
8.01% - 9.00%	8	8.5%	\$1,034,184	6.4%	\$129,273	\$1,749,903	2/25/09	12/11/25	8.5%	3.0%	523	45.8%	0.0%	54.2%
9.01% - 10.00%	8	8.5%	\$1,177,383	7.3%	\$147,173	\$1,352,443	10/31/14	12/21/18	9.8%	4.2%	855	0.0%	0.0%	100.0%
> 10.00%	12	12.8%	\$2,141,094	13.3%	\$178,424	\$2,637,459	2/25/12	9/23/19	12.1%	1.5%	1176	0.3%	0.0%	99.7%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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	55	58.5%	\$11,616,127	72.4%	\$211,202	\$15,376,730	4/25/13	2/19/20	6.7%	NAP	518	8.0%	1.7%	90.2%
Floating	39	41.5%	\$4,437,498	27.6%	\$113,782	\$5,802,966	5/25/09	6/15/19	6.6%	1.0%	317	53.8%	2.6%	43.6%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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	52	55.3%	\$8,227,669	51.3%	\$158,224	\$11,735,185	8/2/12	12/15/20	5.5%	1.7%	157	29.3%	3.8%	66.9%
Other	25	26.6%	\$4,764,381	29.7%	\$190,575	\$5,507,478	8/26/12	6/18/18	9.0%	0.8%	1024	4.1%	0.0%	95.9%
Principal Only	3	3.2%	\$1,782,388	11.1%	\$594,129	\$2,377,533	2/5/12	10/5/17	6.0%	NAP	390	2.1%	0.0%	97.9%
Interest Only	14	14.9%	\$1,279,188	8.0%	\$91,371	\$1,559,500	8/3/08	9/29/16	6.5%	0.3%	438	53.3%	0.0%	46.7%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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 2010	39	41.5%	\$3,492,576	21.8%	\$89,553	\$5,209,151	5/21/06	11/23/23	7.2%	1.1%	399	55.4%	3.3%	41.3%
2010	5	5.3%	\$923,639	5.8%	\$184,728	\$1,247,282	10/26/10	7/14/18	6.2%	NAP	231	0.0%	0.0%	100.0%
2011	5	5.3%	\$2,981,367	18.6%	\$596,273	\$4,529,533	11/2/11	9/11/18	5.7%	1.0%	57	0.0%	0.0%	100.0%
2012	6	6.4%	\$984,290	6.1%	\$164,048	\$1,405,995	7/5/12	8/22/14	7.9%	0.8%	1535	19.8%	0.0%	80.2%
2013	10	10.6%	\$1,289,928	8.0%	\$128,993	\$1,689,161	6/12/13	2/6/18	5.7%	4.8%	318	44.2%	0.0%	55.8%
2014	10	10.6%	\$1,757,720	10.9%	\$175,772	\$2,184,968	7/10/14	3/2/19	4.7%	0.3%	651	14.5%	0.0%	85.5%
2015	6	6.4%	\$2,724,629	17.0%	\$454,105	\$2,897,106	5/22/15	5/29/20	7.8%	2.5%	677	0.0%	0.0%	100.0%
2016	9	9.6%	\$1,398,147	8.7%	\$155,350	\$1,497,785	5/6/16	12/23/20	8.1%	1.1%	494	23.5%	0.0%	76.5%
2017	2	2.1%	\$317,690	2.0%	\$158,845	\$330,216	4/5/17	4/4/22	4.3%	NAP	101	0.0%	63.6%	36.4%
2018	2	2.1%	\$183,639	1.1%	\$91,819	\$188,500	4/11/18	7/14/24	5.8%	NAP	90	20.7%	0.0%	79.3%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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Exhibit A – Portfolio Stratifications Cont'd

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	44	46.8%	\$8,441,268	52.6%	\$191,847	\$12,063,724	10/6/11	3/19/19	5.3%	0.9%	169	23.3%	0.0%	76.7%
No	50	53.2%	\$7,612,356	47.4%	\$152,247	\$9,115,972	10/2/12	6/6/21	8.0%	1.2%	788	17.8%	4.1%	78.1%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

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	85	90.4%	\$14,595,456	90.9%	\$171,711	\$19,246,291	4/17/12	10/29/19	6.5%	0.8%	431	21.0%	1.4%	77.7%
Completed	8	8.5%	\$1,400,579	8.7%	\$175,072	\$1,873,405	11/18/11	2/17/23	8.4%	2.1%	792	18.8%	8.1%	73.1%
Active	1	1.1%	\$57,589	0.4%	\$57,589	\$60,000	4/11/05	NAP	10.3%	NAP	512	0.0%	0.0%	100.0%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

Related Property 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	34	36.2%	\$9,030,950	56.3%	\$265,616	\$12,360,956	5/7/12	2/27/20	5.4%	1.8%	224	19.3%	3.5%	77.2%
C&I	37	39.4%	\$3,542,376	22.1%	\$95,740	\$4,744,641	5/26/10	5/11/21	7.1%	0.6%	349	41.5%	0.0%	58.5%
Unsecured	16	17.0%	\$2,650,286	16.5%	\$165,643	\$3,003,287	2/6/14	8/30/13	10.2%	3.1%	1485	0.3%	0.0%	99.7%
Resi	6	6.4%	\$824,688	5.1%	\$137,448	\$1,022,592	11/28/12	11/28/18	6.0%	1.0%	280	12.0%	0.0%	88.0%
Land	1	1.1%	\$5,325	0.0%	\$5,325	\$48,220	3/12/04	3/12/19	6.0%	NAP	227	0.0%	0.0%	100.0%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

Related Property 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
MI	2	2.1%	\$2,690,790	16.8%	\$1,345,395	\$4,002,533	11/18/11	9/1/18	4.5%	NAP	34	0.0%	0.0%	100.0%
Unsecured	16	17.0%	\$2,650,286	16.5%	\$165,643	\$3,003,287	2/6/14	8/30/13	10.2%	3.1%	1485	0.3%	0.0%	99.7%
Other	8	8.5%	\$2,252,276	14.0%	\$281,535	\$2,623,808	2/7/13	2/28/22	5.7%	1.8%	319	11.4%	0.0%	88.6%
WI	9	9.6%	\$1,535,939	9.6%	\$170,660	\$1,705,343	1/7/13	4/28/19	6.9%	1.0%	230	0.0%	0.0%	100.0%
MO	6	6.4%	\$1,412,136	8.8%	\$235,356	\$1,764,217	7/18/11	11/5/18	5.6%	0.6%	104	53.5%	0.0%	46.5%
KY	6	6.4%	\$1,016,213	6.3%	\$169,369	\$965,639	8/10/14	2/8/19	5.2%	0.4%	124	38.3%	0.0%	61.7%
IL	11	11.7%	\$945,801	5.9%	\$85,982	\$1,381,749	10/31/07	1/29/19	7.4%	1.6%	150	72.7%	0.0%	27.3%
IA	2	2.1%	\$775,141	4.8%	\$387,571	\$1,112,000	7/18/14	7/23/18	4.4%	NAP	987	0.0%	0.0%	100.0%
MN	2	2.1%	\$627,103	3.9%	\$313,552	\$457,216	6/11/10	6/1/22	4.2%	-1.0%	21	67.8%	32.2%	0.0%
CA	6	6.4%	\$623,799	3.9%	\$103,966	\$1,040,300	6/11/11	12/11/22	6.9%	1.3%	379	91.6%	0.0%	8.4%
OH	8	8.5%	\$422,696	2.6%	\$52,837	\$1,098,865	9/6/12	6/17/20	7.5%	1.5%	304	10.8%	0.0%	89.2%
OR	4	4.3%	\$332,670	2.1%	\$83,168	\$525,000	3/14/04	8/15/19	9.3%	1.5%	1274	54.9%	0.0%	45.1%
NC	2	2.1%	\$279,034	1.7%	\$139,517	\$591,441	5/26/09	4/21/23	9.9%	NAP	224	0.0%	0.0%	100.0%
PA	2	2.1%	\$266,751	1.7%	\$133,375	\$289,920	3/24/07	9/25/35	3.8%	2.5%	860	0.0%	42.6%	57.4%
NE	6	6.4%	\$129,247	0.8%	\$21,541	\$257,000	2/26/15	3/12/20	5.0%	1.8%	277	0.0%	0.0%	100.0%
KS	2	2.1%	\$84,634	0.5%	\$42,317	\$336,000	7/20/07	5/31/19	5.9%	NAP	198	0.0%	0.0%	100.0%
WY	2	2.1%	\$9,110	0.1%	\$4,555	\$25,378	1/2/14	5/7/20	10.4%	NAP	189	0.0%	0.0%	100.0%
Grand Total	94	100.0%	\$16,053,625	100.0%	\$170,783	\$21,179,697	3/26/12	12/26/19	6.7%	1.0%	463	20.7%	2.0%	77.3%

Exhibit A – Portfolio Stratifications – RE Pool

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	13	29.5%	\$2,039,996	19.4%	\$156,923	\$2,793,668	6/23/09	9/17/21	6.1%	1.3%	5	100.0%	0.0%	0.0%
60-89 DPD	2	4.5%	\$315,674	3.0%	\$157,837	\$357,216	8/23/13	8/30/27	4.0%	2.5%	65	0.0%	100.0%	0.0%
90-119 DPD	1	2.3%	\$160,674	1.5%	\$160,674	\$238,000	2/23/07	10/1/19	8.3%	3.0%	96	0.0%	0.0%	100.0%
120+ DPD	8	18.2%	\$2,825,247	26.9%	\$353,156	\$3,104,140	9/23/14	3/8/21	4.9%	NAP	400	0.0%	0.0%	100.0%
Matured	20	45.5%	\$5,164,172	49.2%	\$258,209	\$7,438,744	3/22/12	3/11/18	5.5%	0.4%	226	0.0%	0.0%	100.0%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0,000 - \$125,000	21	47.7%	\$1,355,120	12.9%	\$64,530	\$2,413,812	2/3/09	8/27/20	5.9%	1.3%	135	47.2%	8.4%	44.4%
\$125,000 - \$250,000	15	34.1%	\$2,769,084	26.4%	\$184,606	\$3,534,423	5/30/12	12/16/19	6.4%	1.9%	389	20.7%	7.3%	72.0%
\$250,000 - \$375,000	1	2.3%	\$257,611	2.5%	\$257,611	\$300,000	6/6/07	7/1/37	8.3%	NAP	4	100.0%	0.0%	0.0%
\$375,000 - \$500,000	2	4.5%	\$940,024	8.9%	\$470,012	\$924,000	10/5/12	3/8/18	5.6%	0.3%	210	0.0%	0.0%	100.0%
\$500,000 - \$625,000	2	4.5%	\$1,137,589	10.8%	\$568,794	\$1,257,000	1/7/14	4/19/19	4.7%	NAP	474	50.1%	0.0%	49.9%
> \$1,000,000	3	6.8%	\$4,046,337	38.5%	\$1,348,779	\$5,502,533	2/1/13	4/3/19	4.3%	NAP	85	0.0%	0.0%	100.0%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
<= 5.00%	17	38.6%	\$5,976,729	56.9%	\$351,572	\$8,024,588	3/17/13	2/2/20	4.2%	2.5%	216	3.8%	5.3%	90.9%
5.01% - 6.00%	10	22.7%	\$2,385,089	22.7%	\$238,509	\$2,899,063	10/26/12	6/19/18	5.4%	0.3%	216	31.7%	0.0%	68.3%
6.01% - 7.00%	8	18.2%	\$844,370	8.0%	\$105,546	\$1,347,466	11/11/06	5/26/19	6.5%	1.2%	54	73.6%	0.0%	26.4%
7.01% - 8.00%	2	4.5%	\$179,235	1.7%	\$89,618	\$241,000	1/4/08	8/6/19	7.3%	2.1%	16	100.0%	0.0%	0.0%
8.01% - 9.00%	4	9.1%	\$569,565	5.4%	\$142,391	\$802,532	4/10/08	4/16/27	8.3%	3.0%	110	45.2%	0.0%	54.8%
9.01% - 10.00%	2	4.5%	\$396,658	3.8%	\$198,329	\$463,000	12/26/14	1/3/20	9.5%	NAP	353	0.0%	0.0%	100.0%
> 10.00%	1	2.3%	\$154,118	1.5%	\$154,118	\$154,118	9/5/13	9/6/13	11.5%	NAP	1855	0.0%	0.0%	100.0%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	28	63.6%	\$7,934,896	75.5%	\$283,389	\$10,447,302	12/29/12	2/4/20	5.2%	NAP	249	6.1%	2.5%	91.3%
Floating	16	36.4%	\$2,570,869	24.5%	\$160,679	\$3,484,466	4/8/10	7/24/19	5.9%	1.2%	141	60.5%	4.4%	35.1%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
P&I	31	70.5%	\$6,941,074	66.1%	\$223,906	\$9,298,164	7/15/12	7/28/20	5.1%	1.8%	165	26.7%	4.5%	68.7%
Other	9	20.5%	\$1,703,528	16.2%	\$189,281	\$1,900,071	2/18/12	3/5/19	6.8%	0.3%	538	0.0%	0.0%	100.0%
Principal Only	1	2.3%	\$1,468,481	14.0%	\$1,468,481	\$2,002,533	11/18/11	9/1/18	NAP	NAP	34	0.0%	0.0%	100.0%
Interest Only	3	6.8%	\$392,682	3.7%	\$130,894	\$731,000	3/3/11	6/25/16	5.5%	0.5%	587	47.1%	0.0%	52.9%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2010	19	43.2%	\$1,772,490	16.9%	\$93,289	\$2,839,389	6/18/06	10/7/24	6.7%	1.6%	163	68.6%	6.4%	25.0%
2010	5	11.4%	\$923,639	8.8%	\$184,728	\$1,247,282	10/26/10	7/14/18	6.2%	NAP	231	0.0%	0.0%	100.0%
2011	2	4.5%	\$2,690,790	25.6%	\$1,345,395	\$4,002,533	11/18/11	9/1/18	4.5%	NAP	34	0.0%	0.0%	100.0%
2012	1	2.3%	\$156,808	1.5%	\$156,808	\$215,000	10/31/12	11/1/17	9.5%	NAP	659	0.0%	0.0%	100.0%
2013	5	11.4%	\$1,201,582	11.4%	\$240,316	\$1,355,211	6/8/13	1/15/18	5.7%	NAP	327	47.4%	0.0%	52.6%
2014	6	13.6%	\$1,404,170	13.4%	\$234,028	\$1,709,717	7/28/14	6/2/18	4.8%	0.3%	637	4.3%	0.0%	95.7%
2015	2	4.5%	\$1,604,172	15.3%	\$802,086	\$1,765,000	6/22/15	5/30/20	4.3%	NAP	179	0.0%	0.0%	100.0%
2016	2	4.5%	\$434,423	4.1%	\$217,211	\$467,419	7/17/16	8/31/20	6.9%	NAP	84	44.8%	0.0%	55.2%
2017	2	4.5%	\$317,690	3.0%	\$158,845	\$330,216	4/5/17	4/4/22	4.3%	NAP	101	0.0%	63.6%	36.4%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Exhibit A – Portfolio Stratifications – RE Pool Cont'd

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Yes	27	61.4%	\$7,448,124	70.9%	\$275,856	\$10,466,702	11/30/11	4/4/19	5.2%	1.2%	157	18.8%	0.0%	81.2%
No	17	38.6%	\$3,057,640	29.1%	\$179,861	\$3,465,066	5/3/13	10/9/21	5.9%	1.3%	384	20.8%	10.3%	68.8%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

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	40	90.9%	\$9,968,410	94.9%	\$249,210	\$13,169,768	8/14/12	10/13/19	5.4%	0.9%	232	17.8%	2.0%	80.1%
Completed	4	9.1%	\$537,355	5.1%	\$134,339	\$762,000	11/25/06	5/17/23	6.5%	2.1%	47	49.0%	21.1%	29.9%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Related Property 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	34	77.3%	\$9,030,950	86.0%	\$265,616	\$12,360,956	5/7/12	2/27/20	5.4%	1.8%	224	19.3%	3.5%	77.2%
Resi	6	13.6%	\$824,688	7.8%	\$137,448	\$1,022,592	11/28/12	11/28/18	6.0%	1.0%	280	12.0%	0.0%	88.0%
C&I	3	6.8%	\$644,802	6.1%	\$214,934	\$500,000	5/20/11	5/7/18	5.6%	0.4%	134	30.2%	0.0%	69.8%
Land	1	2.3%	\$5,325	0.1%	\$5,325	\$48,220	3/12/04	3/12/19	6.0%	NAP	227	0.0%	0.0%	100.0%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Related Property 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
MI	2	4.5%	\$2,690,790	25.6%	\$1,345,395	\$4,002,533	11/18/11	9/1/18	4.5%	NAP	34	0.0%	0.0%	100.0%
Other	4	9.1%	\$1,927,951	18.4%	\$481,988	\$2,192,118	7/28/13	2/8/22	5.6%	3.0%	288	13.4%	0.0%	86.6%
MO	6	13.6%	\$1,412,136	13.4%	\$235,356	\$1,764,217	7/18/11	11/5/18	5.6%	0.6%	104	53.5%	0.0%	46.5%
WI	7	15.9%	\$1,200,309	11.4%	\$171,473	\$1,355,343	2/1/14	4/28/19	5.7%	NAP	207	0.0%	0.0%	100.0%
IL	7	15.9%	\$844,821	8.0%	\$120,689	\$1,278,249	12/24/07	2/11/19	7.2%	1.6%	126	81.4%	0.0%	18.6%
KY	5	11.4%	\$821,528	7.8%	\$164,306	\$765,639	12/31/14	2/8/19	5.0%	0.3%	149	23.7%	0.0%	76.3%
IA	2	4.5%	\$775,141	7.4%	\$387,571	\$1,112,000	7/18/14	7/23/18	4.4%	NAP	987	0.0%	0.0%	100.0%
PA	2	4.5%	\$266,751	2.5%	\$133,375	\$289,920	3/24/07	9/25/35	3.8%	2.5%	860	0.0%	42.6%	57.4%
MN	1	2.3%	\$202,103	1.9%	\$202,103	\$207,216	5/26/17	6/1/22	4.1%	NAP	65	0.0%	100.0%	0.0%
OH	4	9.1%	\$158,746	1.5%	\$39,686	\$453,532	8/10/10	11/9/17	8.2%	NAP	331	0.0%	0.0%	100.0%
OR	2	4.5%	\$144,670	1.4%	\$72,335	\$335,000	7/25/02	12/31/18	6.3%	1.0%	0	100.0%	0.0%	0.0%
KS	1	2.3%	\$52,728	0.5%	\$52,728	\$136,000	3/7/05	3/15/18	4.0%	NAP	204	0.0%	0.0%	100.0%
NE	1	2.3%	\$8,091	0.1%	\$8,091	\$40,000	4/30/08	5/15/18	4.5%	NAP	204	0.0%	0.0%	100.0%
Grand Total	44	100.0%	\$10,505,765	100.0%	\$238,767	\$13,931,768	4/29/12	12/20/19	5.4%	1.2%	223	19.4%	3.0%	77.6%

Exhibit A – Portfolio Stratifications – Non RE Pool

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	9	18.0%	\$1,281,811	23.1%	\$142,423	\$1,615,300	5/4/10	11/18/22	5.8%	-0.1%	5	100.0%	0.0%	0.0%
90-119 DPD	2	4.0%	\$159,939	2.9%	\$79,969	\$163,500	10/7/17	3/13/25	6.2%	4.8%	113	0.0%	0.0%	100.0%
120+ DPD	28	56.0%	\$3,505,058	63.2%	\$125,181	\$4,285,233	7/2/12	9/15/22	10.2%	1.4%	1131	0.0%	0.0%	100.0%
Matured	11	22.0%	\$601,053	10.8%	\$54,641	\$1,183,895	7/31/11	8/19/13	7.6%	2.1%	1824	0.0%	0.0%	100.0%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Balance Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
\$0,000 - \$125,000	35	70.0%	\$1,045,284	18.8%	\$29,865	\$2,255,154	8/27/09	6/23/18	8.1%	1.9%	815	11.2%	0.0%	88.8%
\$125,000 - \$250,000	11	22.0%	\$2,088,961	37.7%	\$189,906	\$2,695,067	5/9/11	7/14/23	7.8%	1.1%	684	35.4%	0.0%	64.6%
\$250,000 - \$375,000	1	2.0%	\$275,907	5.0%	\$275,907	\$335,000	5/10/12	5/11/12	6.0%	NAP	2338	0.0%	0.0%	100.0%
\$375,000 - \$500,000	1	2.0%	\$425,000	7.7%	\$425,000	\$250,000	2/19/07	NAP	4.3%	-1.0%	0	100.0%	0.0%	0.0%
\$500,000 - \$625,000	1	2.0%	\$617,502	11.1%	\$617,502	\$617,502	1/25/16	NAP	10.0%	NAP	983	0.0%	0.0%	100.0%
> \$1,000,000	1	2.0%	\$1,095,206	19.7%	\$1,095,206	\$1,095,206	4/3/15	NAP	13.0%	NAP	1416	0.0%	0.0%	100.0%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Rate Bucket	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
<= 5.00%	9	18.0%	\$784,283	14.1%	\$87,143	\$828,705	2/5/10	10/24/16	3.9%	-1.0%	529	59.0%	0.0%	41.0%
5.01% - 6.00%	8	16.0%	\$957,137	17.3%	\$119,642	\$1,290,569	5/10/14	10/27/19	5.7%	0.5%	719	40.7%	0.0%	59.3%
6.01% - 7.00%	9	18.0%	\$530,731	9.6%	\$58,970	\$765,000	10/19/08	4/19/19	6.3%	1.1%	751	38.8%	0.0%	61.2%
7.01% - 8.00%	3	6.0%	\$43,391	0.8%	\$14,464	\$43,500	5/2/08	5/15/18	7.8%	2.5%	143	0.0%	0.0%	100.0%
8.01% - 9.00%	4	8.0%	\$464,619	8.4%	\$116,155	\$947,371	3/25/10	1/30/23	8.9%	3.0%	1028	46.6%	0.0%	53.4%
9.01% - 10.00%	6	12.0%	\$780,725	14.1%	\$130,121	\$889,443	10/2/14	6/8/15	10.0%	4.2%	1110	0.0%	0.0%	100.0%
> 10.00%	11	22.0%	\$1,986,975	35.8%	\$180,634	\$2,483,341	1/12/12	6/17/22	12.2%	1.5%	1123	0.4%	0.0%	99.6%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Rate Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Fixed	27	54.0%	\$3,681,231	66.4%	\$136,342	\$4,929,428	1/3/14	5/6/20	9.4%	NAP	1097	12.2%	0.0%	87.8%
Floating	23	46.0%	\$1,866,629	33.6%	\$81,158	\$2,318,500	3/13/08	7/7/18	7.6%	0.8%	559	44.6%	0.0%	55.4%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Payment Type	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Other	16	32.0%	\$3,060,853	55.2%	\$191,303	\$3,607,407	12/10/12	1/7/14	10.2%	1.2%	1294	6.4%	0.0%	93.6%
P&I	21	42.0%	\$1,286,594	23.2%	\$61,266	\$2,437,021	11/7/12	1/23/23	7.4%	1.5%	116	42.9%	0.0%	57.1%
Interest Only	11	22.0%	\$886,506	16.0%	\$80,591	\$828,500	6/13/07	5/15/18	6.9%	0.3%	372	56.1%	0.0%	43.9%
Principal Only	2	4.0%	\$313,907	5.7%	\$156,953	\$375,000	2/9/13	7/11/13	6.0%	NAP	2055	12.1%	0.0%	87.9%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Vintage	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
Pre 2010	20	40.0%	\$1,720,086	31.0%	\$86,004	\$2,369,762	4/23/06	6/8/21	7.8%	0.6%	643	41.9%	0.0%	58.1%
2011	3	6.0%	\$290,577	5.2%	\$96,859	\$527,000	6/11/11	6/17/20	10.7%	1.0%	266	0.0%	0.0%	100.0%
2012	5	10.0%	\$827,482	14.9%	\$165,496	\$1,190,995	6/13/12	6/28/13	7.6%	0.8%	1701	23.5%	0.0%	76.5%
2013	5	10.0%	\$88,346	1.6%	\$17,669	\$333,950	8/6/13	1/19/19	5.6%	4.8%	192	0.0%	0.0%	100.0%
2014	4	8.0%	\$353,550	6.4%	\$88,387	\$475,251	4/26/14	4/24/24	4.2%	NAP	705	55.0%	0.0%	45.0%
2015	4	8.0%	\$1,120,456	20.2%	\$280,114	\$1,132,106	4/8/15	4/27/20	12.9%	2.5%	1389	0.0%	0.0%	100.0%
2016	7	14.0%	\$963,724	17.4%	\$137,675	\$1,030,366	4/3/16	5/16/21	8.6%	1.1%	678	13.9%	0.0%	86.1%
2018	2	4.0%	\$183,639	3.3%	\$91,819	\$188,500	4/11/18	7/14/24	5.8%	NAP	90	20.7%	0.0%	79.3%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Exhibit A – Portfolio Stratifications – Non RE Pool Cont'd

Modification Flag	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
No	33	66.0%	\$4,554,716	82.1%	\$138,022	\$5,650,906	5/12/12	9/5/20	9.4%	1.2%	1060	15.7%	0.0%	84.3%
Yes	17	34.0%	\$993,144	17.9%	\$58,420	\$1,597,022	8/20/10	8/22/18	5.8%	0.1%	259	57.0%	0.0%	43.0%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

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	45	90.0%	\$4,627,046	83.4%	\$102,823	\$6,076,523	8/4/11	1/26/20	8.6%	0.8%	858	27.7%	0.0%	72.3%
Completed	4	8.0%	\$863,225	15.6%	\$215,806	\$1,111,405	12/25/14	6/9/20	9.6%	NAP	1256	0.0%	0.0%	100.0%
Active	1	2.0%	\$57,589	1.0%	\$57,589	\$60,000	4/11/05	NAP	10.3%	NAP	512	0.0%	0.0%	100.0%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Related Property 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
C&I	34	68.0%	\$2,897,574	52.2%	\$85,223	\$4,244,641	3/8/10	6/30/22	7.5%	0.7%	397	44.0%	0.0%	56.0%
Unsecured	16	32.0%	\$2,650,286	47.8%	\$165,643	\$3,003,287	2/6/14	8/30/13	10.2%	3.1%	1485	0.3%	0.0%	99.7%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%

Related Property 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	16	32.0%	\$2,650,286	47.8%	\$165,643	\$3,003,287	2/6/14	8/30/13	10.2%	3.1%	1485	0.3%	0.0%	99.7%
CA	6	12.0%	\$623,799	11.2%	\$103,966	\$1,040,300	6/11/11	12/11/22	6.9%	1.3%	379	91.6%	0.0%	8.4%
MN	1	2.0%	\$425,000	7.7%	\$425,000	\$250,000	2/19/07	NAP	4.3%	-1.0%	0	100.0%	0.0%	0.0%
WI	2	4.0%	\$335,630	6.0%	\$167,815	\$350,000	3/16/09	NAP	11.3%	1.0%	314	0.0%	0.0%	100.0%
Other	4	8.0%	\$324,325	5.8%	\$81,081	\$431,690	4/24/10	4/22/23	6.2%	1.0%	505	0.0%	0.0%	100.0%
NC	2	4.0%	\$279,034	5.0%	\$139,517	\$591,441	5/26/09	4/21/23	9.9%	NAP	224	0.0%	0.0%	100.0%
OH	4	8.0%	\$263,950	4.8%	\$65,988	\$645,332	12/7/13	5/11/22	7.1%	1.5%	288	17.3%	0.0%	82.7%
KY	1	2.0%	\$194,684	3.5%	\$194,684	\$200,000	12/13/12	NAP	5.8%	0.5%	22	100.0%	0.0%	0.0%
OR	2	4.0%	\$188,000	3.4%	\$94,000	\$190,000	6/17/05	12/30/21	12.3%	2.0%	2254	20.2%	0.0%	79.8%
NE	5	10.0%	\$121,157	2.2%	\$24,231	\$217,000	8/11/15	4/25/20	5.0%	1.8%	282	0.0%	0.0%	100.0%
IL	4	8.0%	\$100,980	1.8%	\$25,245	\$103,500	8/4/06	5/15/18	9.2%	2.5%	353	0.0%	0.0%	100.0%
KS	1	2.0%	\$31,905	0.6%	\$31,905	\$200,000	6/21/11	6/1/21	9.0%	NAP	187	0.0%	0.0%	100.0%
WY	2	4.0%	\$9,110	0.2%	\$4,555	\$25,378	1/2/14	5/7/20	10.4%	NAP	189	0.0%	0.0%	100.0%
Grand Total	50	100.0%	\$5,547,860	100.0%	\$110,957	\$7,247,928	1/20/12	1/29/20	8.8%	0.8%	916	23.1%	0.0%	76.9%