

SALE ANNOUNCEMENT

\$244,923,985 COMMERCIAL LOAN PORTFOLIO SALE

Property Types: CRE (87.5% of UPB), C&I (8.5%), Land (2.9%), and Resi (1.2%)

Location: Nationwide, concentration in MO (56.3%) and TX (16.4%)

Performance: Performing (91.6%) and Non-Performing (8.4%)

Overview Summary

\$244,923,985 Commercial 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 majority performing commercial loans secured by various real estate and business assets located throughout the United States (the “Portfolio”, “Loans”, or “Assets”). The Assets are being offered on a sealed bid basis.

On behalf of the Seller, Mission is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of: **(i) the entire Portfolio, (ii) any pool individually, or (iii) any combination of pools** pursuant to the Asset Sale timeline attached hereto.

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

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.
- The Portfolio is comprised of loans accumulated from several bank acquisitions.
- The Portfolio is being offered out in 7 standalone relationships and two bulk pools.
- The Portfolio features average relationship balance of approximately \$3.2mm, WAC of 4.5%, and WA Maturity of 7/2023.
- Loans in the Portfolio are primarily secured by commercial real estate assets (87.4% of the Portfolio by UPB).
- Bulk Pool 1 features 77 loans with an average relationship balance of approximately \$2.0mm, WAC of 4.5%, and WA maturity of 9/2023. Bulk Pool 1 is 100% current.
- Bulk Pool 2 features 24 loans with an average relationship balance of approximately \$2.4mm, WAC of 4.6%, and WA maturity of 8/2023. Bulk Pool 2 is 82% current.
- Pool & Relationship summary and detailed Portfolio stratifications can be found in Exhibits A & B (pg. 4-10).

Pool	Count	UPB	Average		WA		WA Rate
			Balance	Origination	Maturity		
Bulk-1	77	\$120,165,894	\$1,560,596	12/1/12	9/21/23		4.5%
Bulk-2	24	\$26,585,481	\$1,107,728	8/12/15	1/11/23		4.6%
MO-1	7	\$22,674,232	\$3,239,176	12/31/09	1/30/21		4.0%
MF-1	1	\$16,646,803	\$16,646,803	8/31/16	8/31/26		3.7%
SNR-1	2	\$15,975,870	\$7,987,935	2/15/15	2/5/19		5.9%
RET-1	3	\$11,697,512	\$3,899,171	6/30/17	10/29/21		3.5%
SNR-2	1	\$10,791,667	\$10,791,667	12/1/15	12/1/25		3.9%
OFC-1	3	\$10,341,396	\$3,447,132	6/20/18	2/7/25		4.8%
IND-1	1	\$10,045,130	\$10,045,130	5/25/17	5/25/27		4.5%
Grand Total	119	\$244,923,985	\$2,058,185	1/31/14	7/8/23		4.5%

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 data tape for the Assets (the “Data Tape”) 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, in conjunction with the Seller, is soliciting 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 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 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, May 30, 2019
Initial Data Distribution	Friday, May 31, 2019
Indicative Bid Date	Thursday, June 20, 2019
Comments to Loan Sale Agreement Due	Thursday, July 4, 2019
Best & Final Bid Date	Thursday, July 11, 2019
Winning Bidder Selected	Monday, July 15, 2019
10% Non-Refundable Deposit Due	Thursday, July 18, 2019
Closing Date	Thursday, July 25, 2019

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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Exhibit A – Pool & Relationship Summary

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
Bulk-1	77	64.7%	\$120,165,894	49.1%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%
Bulk-2	24	20.2%	\$26,585,481	10.9%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%
MO-1	7	5.9%	\$22,674,232	9.3%	\$3,239,176	\$37,130,105	12/31/09	1/30/21	4.0%	NAP	0	100.0%	0.0%	0.0%
MF-1	1	0.8%	\$16,646,803	6.8%	\$16,646,803	\$18,000,000	8/31/16	8/31/26	3.7%	NAP	0	100.0%	0.0%	0.0%
SNR-1	2	1.7%	\$15,975,870	6.5%	\$7,987,935	\$17,118,016	2/15/15	2/5/19	5.9%	3.1%	137	0.0%	0.0%	100.0%
RET-1	3	2.5%	\$11,697,512	4.8%	\$3,899,171	\$11,905,000	6/30/17	10/29/21	3.5%	1.8%	0	100.0%	0.0%	0.0%
SNR-2	1	0.8%	\$10,791,667	4.4%	\$10,791,667	\$25,000,000	12/1/15	12/1/25	3.9%	NAP	0	100.0%	0.0%	0.0%
OFC-1	3	2.5%	\$10,341,396	4.2%	\$3,447,132	\$10,525,515	6/20/18	2/7/25	4.8%	NAP	0	100.0%	0.0%	0.0%
IND-1	1	0.8%	\$10,045,130	4.1%	\$10,045,130	\$10,500,000	5/25/17	5/25/27	4.5%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

Relationship	Loan Count	Relationship Balance	WAC	Performance	Primary Collateral Type	Location	Property Count
MO-1	7	\$22,674,232	4.02%	Performing	Multi-tenant Office / Retail / Med Office / Warehouse / Land	St. Louis, MO	7
MF-1	1	\$16,646,803	3.74%	Performing	Multifamily	St. Louis, MO	1
SNR-1	2	\$15,975,870	5.92%	Non-Performing	Memory Care	Lee's Summit, MO; Georgetown, TX	2
RET-1	3	\$11,697,512	3.46%	Performing	Single-Tenant Retail	St. Peters, MO; Little Rock, AR; Oak Ridge, TN	3
SNR-2	1	\$10,791,667	3.89%	Performing	Independent / Assisted Living	O'Fallon, MO	1
OFC-1	3	\$10,341,396	4.78%	Performing	Medical Office Buildings	Bradenton, FL; Fitchburg, WI; O'Fallon, MO	3
IND-1	1	\$10,045,130	4.50%	Performing	R&D Facility	St. Louis, MO	1

Exhibit B – Portfolio Stratifications

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30- 90 Days PD	Balance 90+ Days PD
0-29 DPD	106	89.1%	\$224,257,309	91.6%	\$2,115,635	\$288,344,004	12/22/13	11/21/23	4.3%	2.1%	1	100.0%	0.0%	0.0%
60-89 DPD	3	2.5%	\$2,691,293	1.1%	\$897,098	\$3,785,363	5/4/16	6/12/19	6.9%	2.0%	79	0.0%	100.0%	0.0%
90+ DPD	4	3.4%	\$1,138,503	0.5%	\$284,626	\$1,465,000	6/20/16	7/31/25	4.8%	3.1%	117	0.0%	0.0%	100.0%
Matured	6	5.0%	\$16,836,879	6.9%	\$2,806,147	\$18,557,616	12/23/14	1/26/19	5.9%	3.1%	145	0.0%	0.0%	100.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	1	0.8%	\$0	0.0%	\$0	\$200,000	NAV	NAP	NAP	NAP	NAP	NAV	NAV	NAV
\$0,000 - \$1,000,000	60	50.4%	\$25,288,106	10.3%	\$421,468	\$39,266,413	3/12/13	5/10/23	4.7%	2.3%	18	88.2%	3.9%	7.9%
\$1,000,000 - \$2,000,000	24	20.2%	\$36,874,683	15.1%	\$1,536,445	\$46,324,126	12/9/12	5/16/23	4.7%	2.6%	5	95.4%	4.6%	0.0%
\$2,000,000 - \$3,000,000	7	5.9%	\$16,182,254	6.6%	\$2,311,751	\$19,656,574	10/5/11	11/1/21	4.4%	NAP	0	100.0%	0.0%	0.0%
\$3,000,000 - \$4,000,000	5	4.2%	\$18,860,460	7.7%	\$3,772,092	\$25,482,417	11/15/12	12/3/22	4.2%	NAP	0	100.0%	0.0%	0.0%
\$4,000,000 - \$5,000,000	9	7.6%	\$38,621,495	15.8%	\$4,291,277	\$47,172,277	8/8/14	11/29/23	4.2%	1.6%	2	100.0%	0.0%	0.0%
\$5,000,000 - \$6,000,000	2	1.7%	\$10,865,502	4.4%	\$5,432,751	\$11,600,000	11/2/09	9/18/26	4.3%	2.8%	0	100.0%	0.0%	0.0%
\$6,000,000 - \$7,000,000	3	2.5%	\$19,859,943	8.1%	\$6,619,981	\$25,837,160	3/21/11	5/14/21	4.3%	NAP	0	100.0%	0.0%	0.0%
\$7,000,000 - \$8,000,000	2	1.7%	\$15,759,727	6.4%	\$7,879,864	\$17,154,994	3/12/15	3/12/20	4.9%	2.8%	69	50.6%	0.0%	49.4%
\$8,000,000 - \$9,000,000	3	2.5%	\$25,128,215	10.3%	\$8,376,072	\$25,958,022	7/9/17	7/18/22	5.1%	2.7%	44	67.4%	0.0%	32.6%
> \$10,000,000	3	2.5%	\$37,483,600	15.3%	\$12,494,533	\$53,500,000	8/23/16	8/23/26	4.0%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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
<= 3.50%	10	8.4%	\$31,102,529	12.7%	\$3,110,253	\$30,505,696	1/10/16	5/16/23	3.4%	NAP	0	100.0%	0.0%	0.0%
3.51% - 4.00%	26	21.8%	\$70,681,088	28.9%	\$2,718,503	\$107,147,922	12/13/13	12/16/23	3.9%	2.6%	0	100.0%	0.0%	0.0%
4.01% - 4.50%	30	25.2%	\$62,219,652	25.4%	\$2,073,988	\$76,800,275	10/22/14	8/1/23	4.4%	2.0%	0	100.0%	0.0%	0.0%
4.51% - 5.00%	25	21.0%	\$33,547,251	13.7%	\$1,341,890	\$41,260,541	6/11/12	5/1/24	4.9%	2.6%	4	96.6%	0.0%	3.4%
5.01% - 5.50%	9	7.6%	\$12,229,540	5.0%	\$1,358,838	\$15,142,250	4/17/12	11/27/23	5.3%	2.5%	13	97.1%	0.0%	2.9%
5.51% - 6.00%	9	7.6%	\$28,589,784	11.7%	\$3,176,643	\$34,456,611	6/5/13	1/23/22	5.8%	2.5%	79	44.1%	0.0%	55.9%
6.01% - 6.50%	6	5.0%	\$4,848,961	2.0%	\$808,160	\$4,402,688	3/7/15	8/16/20	6.4%	3.0%	41	58.3%	35.2%	6.5%
> 6.50%	4	3.4%	\$1,705,181	0.7%	\$426,295	\$2,436,000	2/19/15	4/26/19	7.4%	2.0%	70	31.2%	57.8%	11.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	95	79.8%	\$175,955,616	71.8%	\$1,852,164	\$223,931,177	11/15/13	7/20/23	4.3%	NAP	2	98.6%	1.0%	0.5%
Variable	22	18.5%	\$63,012,720	25.7%	\$2,864,215	\$83,720,806	7/17/14	5/8/23	5.0%	2.4%	40	71.2%	1.5%	27.2%
Fixed to Floating	1	0.8%	\$4,156,995	1.7%	\$4,156,995	\$4,500,000	4/7/16	4/7/26	3.8%	2.3%	0	100.0%	0.0%	0.0%
Pending	1	0.8%	\$1,798,654	0.7%	\$1,798,654	\$0	NAV	8/30/19	6.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	104	87.4%	\$202,958,062	82.9%	\$1,951,520	\$267,816,651	10/7/13	11/28/23	4.4%	2.2%	3	98.4%	0.8%	0.7%
Other	8	6.7%	\$28,802,166	11.8%	\$3,600,271	\$33,498,965	12/26/15	9/2/20	5.4%	2.7%	80	40.5%	3.4%	56.1%
Interest Only	4	3.4%	\$7,186,767	2.9%	\$1,796,692	\$5,201,000	9/16/14	10/3/22	3.8%	NAP	6	95.6%	0.0%	4.4%
Installment	2	1.7%	\$5,232,811	2.1%	\$2,616,405	\$5,635,367	3/30/15	3/30/25	3.3%	NAP	0	100.0%	0.0%	0.0%
Pending	1	0.8%	\$744,178	0.3%	\$744,178	\$0	NAV	2/5/22	4.2%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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-2012	45	37.8%	\$64,168,115	26.2%	\$1,425,958	\$95,652,646	6/1/07	12/13/22	4.7%	2.6%	4	99.1%	0.0%	0.9%
2012	3	2.5%	\$8,783,666	3.6%	\$2,927,889	\$14,403,709	7/6/12	12/8/19	4.3%	NAP	0	100.0%	0.0%	0.0%
2013	8	6.7%	\$14,218,638	5.8%	\$1,777,330	\$17,255,816	10/30/13	8/26/20	5.3%	2.8%	76	45.2%	0.0%	54.8%
2014	7	5.9%	\$10,764,185	4.4%	\$1,537,741	\$12,301,960	9/24/14	9/19/21	4.8%	0.3%	7	100.0%	0.0%	0.0%
2015	11	9.2%	\$33,834,118	13.8%	\$3,075,829	\$50,450,367	7/15/15	1/24/25	3.8%	2.8%	0	100.0%	0.0%	0.0%
2016	20	16.8%	\$52,769,439	21.5%	\$2,638,472	\$59,554,786	6/17/16	5/11/23	4.3%	3.0%	27	77.7%	5.1%	17.2%
2017	14	11.8%	\$36,338,671	14.8%	\$2,595,619	\$37,985,754	7/18/17	3/1/24	4.2%	2.0%	2	98.4%	0.0%	1.6%
2018	10	8.4%	\$20,206,451	8.3%	\$2,020,645	\$20,703,195	4/21/18	3/6/26	4.7%	2.0%	0	100.0%	0.0%	0.0%
2019	1	0.8%	\$3,840,701	1.6%	\$3,840,701	\$3,843,750	2/28/19	3/5/25	5.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

Exhibit B – 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
N	62	52.1%	\$171,141,275	69.9%	\$2,760,343	\$202,513,457	1/14/16	6/6/24	4.4%	2.4%	14	90.0%	0.0%	10.0%
Y	54	45.4%	\$68,789,877	28.1%	\$1,273,887	\$109,638,526	3/24/09	6/23/21	4.6%	2.6%	7	94.9%	3.9%	1.3%
Pending	3	2.5%	\$4,992,833	2.0%	\$1,664,278	\$0	NAV	3/9/20	5.7%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	115	96.6%	\$228,331,381	93.2%	\$1,985,490	\$294,198,967	1/6/14	10/30/23	4.4%	2.1%	3	97.9%	1.2%	0.9%
Active	2	1.7%	\$15,975,870	6.5%	\$7,987,935	\$17,118,016	2/15/15	2/5/19	5.9%	3.1%	137	0.0%	0.0%	100.0%
Completed	2	1.7%	\$616,734	0.3%	\$308,367	\$835,000	5/15/11	7/31/22	4.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	105	88.2%	\$236,748,045	96.7%	\$2,254,743	\$305,118,307	1/24/14	8/4/23	4.4%	2.4%	12	91.8%	1.1%	7.0%
Junior	4	3.4%	\$1,374,810	0.6%	\$343,702	\$2,331,455	2/5/16	9/23/24	4.9%	3.0%	66	46.1%	0.0%	53.9%
Unsecured	3	2.5%	\$270,660	0.1%	\$90,220	\$2,462,518	7/29/17	9/24/22	4.7%	NAP	107	3.7%	0.0%	96.3%
Pending	7	5.9%	\$6,530,470	2.7%	\$932,924	\$2,239,703	9/22/14	8/26/20	5.7%	NAP	8	95.2%	0.0%	4.8%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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	92	77.3%	\$214,070,252	87.4%	\$2,326,851	\$274,558,975	1/24/14	7/16/23	4.5%	2.4%	12	92.0%	0.0%	8.0%
C&I	15	12.6%	\$20,700,337	8.5%	\$1,380,022	\$21,457,925	8/4/15	6/6/23	4.4%	2.0%	15	84.6%	13.0%	2.4%
Land	5	4.2%	\$7,034,490	2.9%	\$1,406,898	\$9,592,950	3/30/12	3/29/23	4.0%	NAP	8	98.1%	0.0%	1.9%
Resi	4	3.4%	\$2,848,244	1.2%	\$712,061	\$4,079,614	2/4/10	5/8/23	4.8%	NAP	11	100.0%	0.0%	0.0%
Unsecured	3	2.5%	\$270,660	0.1%	\$90,220	\$2,462,518	7/29/17	9/24/22	4.7%	NAP	107	3.7%	0.0%	96.3%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

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
MO	54	45.4%	\$137,868,311	56.3%	\$2,553,117	\$185,996,603	6/20/14	6/27/23	4.3%	2.9%	9	93.8%	0.0%	6.2%
TX	17	14.3%	\$40,096,397	16.4%	\$2,358,612	\$49,583,465	11/9/11	7/12/23	4.8%	2.7%	31	75.9%	2.4%	21.6%
Other	6	5.0%	\$25,785,604	10.5%	\$4,297,601	\$30,556,707	8/13/16	1/23/22	4.6%	1.4%	3	100.0%	0.0%	0.0%
NAP	8	6.7%	\$10,457,578	4.3%	\$1,307,197	\$12,389,963	5/9/15	11/21/23	4.5%	NAP	20	81.8%	16.4%	1.8%
FL	7	5.9%	\$8,568,249	3.5%	\$1,224,036	\$11,522,225	3/17/14	7/25/25	4.7%	2.6%	0	100.0%	0.0%	0.0%
TN	3	2.5%	\$7,355,860	3.0%	\$2,451,953	\$7,279,686	11/24/07	10/17/27	4.6%	1.8%	0	100.0%	0.0%	0.0%
Pending	7	5.9%	\$6,530,470	2.7%	\$932,924	\$2,239,703	9/22/14	8/26/20	5.7%	NAP	8	95.2%	0.0%	4.8%
IL	8	6.7%	\$4,866,634	2.0%	\$608,329	\$6,467,460	10/12/11	1/1/22	4.8%	NAP	0	100.0%	0.0%	0.0%
CO	2	1.7%	\$1,270,251	0.5%	\$635,126	\$1,632,595	1/1/18	1/10/23	5.1%	NAP	0	100.0%	0.0%	0.0%
MI	2	1.7%	\$1,172,805	0.5%	\$586,402	\$1,303,926	5/19/17	5/19/31	4.8%	NAP	0	100.0%	0.0%	0.0%
MS	2	1.7%	\$681,166	0.3%	\$340,583	\$717,131	3/30/18	7/13/32	4.5%	NAP	0	100.0%	0.0%	0.0%
Unsecured	3	2.5%	\$270,660	0.1%	\$90,220	\$2,462,518	7/29/17	9/24/22	4.7%	NAP	107	3.7%	0.0%	96.3%
Grand Total	119	100.0%	\$244,923,985	100.0%	\$2,058,185	\$312,151,983	1/31/14	7/8/23	4.5%	2.4%	12	91.6%	1.1%	7.3%

Exhibit B – Bulk Pool 1 Stratifications

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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	1	1.3%	\$0	0.0%	\$0	\$200,000	NAV	NAP	NAP	NAP	NAP	NAP	NAP	NAP
\$0,000 - \$1,000,000	43	55.8%	\$18,271,552	15.2%	\$424,920	\$29,772,311	8/5/12	9/21/23	4.4%	2.7%	0	100.0%	0.0%	0.0%
\$1,000,000 - \$2,000,000	17	22.1%	\$25,281,885	21.0%	\$1,487,170	\$33,057,564	4/27/12	9/20/23	4.6%	2.6%	1	100.0%	0.0%	0.0%
\$2,000,000 - \$3,000,000	3	3.9%	\$7,037,285	5.9%	\$2,345,762	\$8,188,077	2/28/14	3/18/23	4.6%	NAP	0	100.0%	0.0%	0.0%
\$3,000,000 - \$4,000,000	1	1.3%	\$3,866,761	3.2%	\$3,866,761	\$4,100,000	10/28/15	11/5/22	4.3%	NAP	0	100.0%	0.0%	0.0%
\$4,000,000 - \$5,000,000	6	7.8%	\$24,737,671	20.6%	\$4,122,945	\$32,619,409	4/10/13	12/6/23	4.6%	1.6%	3	100.0%	0.0%	0.0%
\$5,000,000 - \$6,000,000	2	2.6%	\$10,865,502	9.0%	\$5,432,751	\$11,600,000	11/2/09	9/18/26	4.3%	2.8%	0	100.0%	0.0%	0.0%
\$6,000,000 - \$7,000,000	2	2.6%	\$13,159,943	11.0%	\$6,579,972	\$19,137,160	2/14/08	11/16/20	4.6%	NAP	0	100.0%	0.0%	0.0%
\$8,000,000 - \$9,000,000	2	2.6%	\$16,945,296	14.1%	\$8,472,648	\$17,095,000	2/19/18	2/19/24	4.7%	2.0%	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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
<= 3.50%	4	5.2%	\$7,533,989	6.3%	\$1,883,497	\$8,440,328	2/22/15	5/1/24	3.5%	NAP	0	100.0%	0.0%	0.0%
3.51% - 4.00%	18	23.4%	\$22,316,790	18.6%	\$1,239,822	\$30,702,817	5/15/14	9/13/23	3.9%	2.6%	0	100.0%	0.0%	0.0%
4.01% - 4.50%	24	31.2%	\$40,924,816	34.1%	\$1,705,201	\$52,762,610	11/7/13	8/16/22	4.3%	2.0%	1	100.0%	0.0%	0.0%
4.51% - 5.00%	17	22.1%	\$28,368,097	23.6%	\$1,668,712	\$34,995,541	10/10/11	3/29/24	4.9%	2.3%	0	100.0%	0.0%	0.0%
5.01% - 5.50%	6	7.8%	\$8,029,739	6.7%	\$1,338,290	\$10,763,500	3/17/09	7/22/23	5.3%	2.5%	0	100.0%	0.0%	0.0%
5.51% - 6.00%	6	7.8%	\$12,504,843	10.4%	\$2,084,141	\$17,206,000	3/20/11	11/3/25	5.7%	1.5%	6	100.0%	0.0%	0.0%
6.01% - 6.50%	2	2.6%	\$487,621	0.4%	\$243,810	\$898,725	5/1/06	12/25/25	6.2%	3.0%	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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	63	81.8%	\$85,334,882	71.0%	\$1,354,522	\$113,581,731	7/16/12	2/19/23	4.4%	NAP	0	100.0%	0.0%	0.0%
Variable	13	16.9%	\$30,674,017	25.5%	\$2,359,540	\$37,687,790	7/2/13	1/3/25	4.9%	2.1%	3	100.0%	0.0%	0.0%
Fixed to Floating	1	1.3%	\$4,156,995	3.5%	\$4,156,995	\$4,500,000	4/7/16	4/7/26	3.8%	2.3%	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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	70	90.9%	\$103,335,562	86.0%	\$1,476,222	\$136,392,173	5/12/12	10/14/23	4.6%	2.1%	1	100.0%	0.0%	0.0%
Other	4	5.2%	\$11,664,085	9.7%	\$2,916,021	\$14,676,349	3/27/17	12/21/22	4.6%	2.0%	0	100.0%	0.0%	0.0%
Interest Only	2	2.6%	\$4,422,069	3.7%	\$2,211,034	\$4,701,000	6/23/14	7/23/24	3.6%	NAP	0	100.0%	0.0%	0.0%
Pending	1	1.3%	\$744,178	0.6%	\$744,178	\$0	NAV	2/5/22	4.2%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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-2012	34	44.2%	\$44,665,694	37.2%	\$1,313,697	\$66,482,941	9/11/07	12/24/23	4.8%	2.6%	1	100.0%	0.0%	0.0%
2012	3	3.9%	\$8,783,666	7.3%	\$2,927,889	\$14,403,709	7/6/12	12/8/19	4.3%	NAP	0	100.0%	0.0%	0.0%
2013	7	9.1%	\$6,425,688	5.3%	\$917,955	\$9,000,822	9/8/13	9/21/22	4.7%	NAP	0	100.0%	0.0%	0.0%
2014	6	7.8%	\$10,231,426	8.5%	\$1,705,238	\$11,601,960	9/22/14	10/31/21	4.6%	0.3%	8	100.0%	0.0%	0.0%
2015	4	5.2%	\$9,788,327	8.1%	\$2,447,082	\$11,015,000	7/8/15	11/23/23	4.1%	2.8%	0	100.0%	0.0%	0.0%
2016	11	14.3%	\$14,356,822	11.9%	\$1,305,166	\$16,670,501	6/14/16	10/17/23	3.8%	2.3%	0	100.0%	0.0%	0.0%
2017	5	6.5%	\$11,639,413	9.7%	\$2,327,883	\$11,986,489	10/2/17	12/9/23	4.5%	2.0%	0	100.0%	0.0%	0.0%
2018	7	9.1%	\$14,274,858	11.9%	\$2,039,265	\$14,608,100	4/24/18	9/13/26	4.8%	2.3%	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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
N	36	46.8%	\$69,956,050	58.2%	\$1,943,224	\$80,804,663	5/17/15	2/2/25	4.5%	2.1%	1	100.0%	0.0%	0.0%
Y	40	51.9%	\$49,465,666	41.2%	\$1,236,642	\$74,964,858	6/10/09	10/22/21	4.6%	3.0%	1	100.0%	0.0%	0.0%
Pending	1	1.3%	\$744,178	0.6%	\$744,178	\$0	NAV	2/5/22	4.2%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

Exhibit B – Bulk Pool 1 Stratifications (cont.)

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	75	97.4%	\$119,549,160	99.5%	\$1,593,989	\$154,934,521	12/4/12	9/24/23	4.5%	2.1%	1	100.0%	0.0%	0.0%
Completed	2	2.6%	\$616,734	0.5%	\$308,367	\$835,000	5/15/11	7/31/22	4.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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	71	92.2%	\$118,358,295	98.5%	\$1,667,018	\$151,380,845	11/30/12	10/1/23	4.5%	2.1%	1	100.0%	0.0%	0.0%
Junior	2	2.6%	\$372,386	0.3%	\$186,193	\$1,061,455	9/30/16	3/31/20	5.0%	NAP	0	100.0%	0.0%	0.0%
Unsecured	1	1.3%	\$10,000	0.0%	\$10,000	\$2,137,518	9/29/11	5/23/19	4.5%	NAP	0	100.0%	0.0%	0.0%
Pending	3	3.9%	\$1,425,213	1.2%	\$475,071	\$1,189,703	2/11/11	4/27/22	4.4%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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	70	90.9%	\$112,700,558	93.8%	\$1,610,008	\$144,404,439	12/9/12	9/20/23	4.6%	2.1%	1	100.0%	0.0%	0.0%
Land	3	3.9%	\$5,148,996	4.3%	\$1,716,332	\$5,697,950	6/15/14	1/14/24	3.8%	NAP	0	100.0%	0.0%	0.0%
Resi	3	3.9%	\$2,306,340	1.9%	\$768,780	\$3,529,614	5/20/08	4/22/23	4.4%	NAP	11	100.0%	0.0%	0.0%
Unsecured	1	1.3%	\$10,000	0.0%	\$10,000	\$2,137,518	9/29/11	5/23/19	4.5%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

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
MO	38	49.4%	\$58,789,679	48.9%	\$1,547,097	\$75,378,311	2/14/14	3/14/23	4.4%	2.5%	0	100.0%	0.0%	0.0%
TX	11	14.3%	\$25,217,793	21.0%	\$2,292,527	\$33,253,104	3/13/10	8/24/24	4.6%	2.7%	0	100.0%	0.0%	0.0%
Other	4	5.2%	\$17,901,016	14.9%	\$4,475,254	\$22,482,957	11/10/15	9/23/21	4.8%	1.4%	4	100.0%	0.0%	0.0%
TN	2	2.6%	\$6,402,235	5.3%	\$3,201,117	\$6,304,686	4/21/06	6/2/28	4.6%	NAP	0	100.0%	0.0%	0.0%
IL	8	10.4%	\$4,866,634	4.0%	\$608,329	\$6,467,460	10/12/11	1/1/22	4.8%	NAP	0	100.0%	0.0%	0.0%
FL	6	7.8%	\$3,699,353	3.1%	\$616,559	\$6,534,725	12/5/08	1/6/26	4.9%	2.6%	0	100.0%	0.0%	0.0%
Pending	3	3.9%	\$1,425,213	1.2%	\$475,071	\$1,189,703	2/11/11	4/27/22	4.4%	NAP	0	100.0%	0.0%	0.0%
MI	2	2.6%	\$1,172,805	1.0%	\$586,402	\$1,303,926	5/19/17	5/19/31	4.8%	NAP	0	100.0%	0.0%	0.0%
MS	2	2.6%	\$681,166	0.6%	\$340,583	\$717,131	3/30/18	7/13/32	4.5%	NAP	0	100.0%	0.0%	0.0%
Unsecured	1	1.3%	\$10,000	0.0%	\$10,000	\$2,137,518	9/29/11	5/23/19	4.5%	NAP	0	100.0%	0.0%	0.0%
Grand Total	77	100.0%	\$120,165,894	100.0%	\$1,560,596	\$155,769,521	12/1/12	9/21/23	4.5%	2.1%	1	100.0%	0.0%	0.0%

Exhibit B – Bulk Pool 2 Stratifications

Delinquency Status	Count	% Count	UPB	% UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate	WA Spread	WA Days PD	Balance Current	Balance 30-90 Days PD	Balance 90+ Days PD
0-29 DPD	13	54.2%	\$21,894,676	82.4%	\$1,684,206	\$19,513,862	8/11/15	7/7/23	4.2%	NAP	0	100.0%	0.0%	0.0%
60-89 DPD	3	12.5%	\$2,691,293	10.1%	\$897,098	\$3,785,363	5/4/16	6/12/19	6.9%	2.0%	79	0.0%	100.0%	0.0%
90+ DPD	4	16.7%	\$1,138,503	4.3%	\$284,626	\$1,465,000	6/20/16	7/31/25	4.8%	3.1%	117	0.0%	0.0%	100.0%
Matured	4	16.7%	\$861,010	3.2%	\$215,252	\$1,439,600	4/1/12	7/11/18	6.4%	NAP	293	0.0%	0.0%	100.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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 - \$1,000,000	15	62.5%	\$5,302,795	19.9%	\$353,520	\$6,918,595	6/2/15	5/5/22	6.0%	2.5%	86	43.7%	18.6%	37.7%
\$1,000,000 - \$2,000,000	5	20.8%	\$8,212,596	30.9%	\$1,642,519	\$7,887,296	1/27/16	7/5/22	5.2%	NAP	18	79.2%	20.8%	0.0%
\$2,000,000 - \$3,000,000	2	8.3%	\$4,496,982	16.9%	\$2,248,491	\$2,195,900	3/24/16	7/25/20	4.3%	NAP	0	100.0%	0.0%	0.0%
\$3,000,000 - \$4,000,000	1	4.2%	\$3,602,067	13.5%	\$3,602,067	\$3,866,667	3/31/15	3/30/25	3.3%	NAP	0	100.0%	0.0%	0.0%
\$4,000,000 - \$5,000,000	1	4.2%	\$4,971,041	18.7%	\$4,971,041	\$5,335,367	3/30/15	3/30/25	3.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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
<= 3.50%	4	16.7%	\$12,824,653	48.2%	\$3,206,163	\$11,135,367	3/30/15	3/28/24	3.3%	NAP	0	100.0%	0.0%	0.0%
4.01% - 4.50%	1	4.2%	\$2,046,982	7.7%	\$2,046,982	\$2,195,900	3/24/16	4/2/21	4.3%	NAP	0	100.0%	0.0%	0.0%
4.51% - 5.00%	8	33.3%	\$5,179,154	19.5%	\$647,394	\$6,265,000	2/15/16	10/24/24	4.9%	3.1%	26	78.0%	0.0%	22.0%
5.01% - 5.50%	2	8.3%	\$359,100	1.4%	\$179,550	\$535,000	11/20/07	2/28/18	5.5%	NAP	426	0.0%	0.0%	100.0%
5.51% - 6.00%	1	4.2%	\$109,071	0.4%	\$109,071	\$132,595	4/24/18	4/24/23	5.8%	NAP	0	100.0%	0.0%	0.0%
6.01% - 6.50%	4	16.7%	\$4,361,340	16.4%	\$1,090,335	\$3,503,963	11/11/16	1/10/20	6.4%	NAP	46	53.7%	39.1%	7.2%
> 6.50%	4	16.7%	\$1,705,181	6.4%	\$426,295	\$2,436,000	2/19/15	4/26/19	7.4%	2.0%	70	31.2%	57.8%	11.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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	18	75.0%	\$20,169,287	75.9%	\$1,120,516	\$23,263,825	7/14/15	10/17/23	4.3%	NAP	20	87.5%	8.5%	4.0%
Variable	5	20.8%	\$4,617,541	17.4%	\$923,508	\$2,940,000	5/7/16	1/1/21	6.2%	2.5%	45	53.1%	21.1%	25.8%
Pending	1	4.2%	\$1,798,654	6.8%	\$1,798,654	\$0	NAV	8/30/19	6.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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	18	75.0%	\$17,425,761	65.5%	\$968,098	\$18,363,858	9/19/15	2/13/23	4.8%	3.1%	26	81.6%	9.8%	8.6%
Installment	2	8.3%	\$5,232,811	19.7%	\$2,616,405	\$5,635,367	3/30/15	3/30/25	3.3%	NAP	0	100.0%	0.0%	0.0%
Interest Only	2	8.3%	\$2,764,698	10.4%	\$1,382,349	\$500,000	12/22/17	11/16/19	6.5%	NAP	15	88.6%	0.0%	11.4%
Other	2	8.3%	\$1,162,212	4.4%	\$581,106	\$1,704,600	4/4/15	3/30/19	7.5%	2.0%	102	0.0%	83.9%	16.1%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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-2012	5	20.8%	\$4,794,966	18.0%	\$958,993	\$939,600	12/14/08	9/3/19	6.3%	NAP	44	88.6%	0.0%	11.4%
2014	1	4.2%	\$532,759	2.0%	\$532,759	\$700,000	11/10/14	7/10/19	7.0%	NAP	0	100.0%	0.0%	0.0%
2015	6	25.0%	\$13,254,125	49.9%	\$2,209,021	\$14,435,367	3/30/15	3/30/25	3.6%	NAP	0	100.0%	0.0%	0.0%
2016	6	25.0%	\$5,616,118	21.1%	\$936,020	\$7,121,263	4/4/16	3/10/21	5.6%	2.5%	56	36.4%	47.9%	15.6%
2017	5	20.8%	\$2,278,443	8.6%	\$455,689	\$2,875,000	10/23/17	7/21/22	5.5%	NAP	35	74.7%	0.0%	25.3%
2018	1	4.2%	\$109,071	0.4%	\$109,071	\$132,595	4/24/18	4/24/23	5.8%	NAP	0	100.0%	0.0%	0.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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
N	14	58.3%	\$17,720,071	66.7%	\$1,265,719	\$19,760,262	8/20/15	8/22/24	3.9%	3.1%	8	93.5%	0.1%	6.4%
Y	8	33.3%	\$4,616,757	17.4%	\$577,095	\$6,443,563	7/13/15	10/5/19	6.7%	2.0%	102	23.3%	58.1%	18.6%
Pending	2	8.3%	\$4,248,654	16.0%	\$2,124,327	\$0	NAV	11/7/19	6.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

Exhibit B – Bulk Pool 2 Stratifications (cont.)

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	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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	16	66.7%	\$20,217,141	76.0%	\$1,263,571	\$23,558,825	6/28/15	8/10/23	4.4%	2.2%	22	83.3%	13.3%	3.4%
Junior	2	8.3%	\$1,002,424	3.8%	\$501,212	\$1,270,000	11/9/15	11/9/25	4.8%	3.0%	91	26.1%	0.0%	73.9%
Unsecured	2	8.3%	\$260,660	1.0%	\$130,330	\$325,000	10/19/17	11/10/22	4.8%	NAP	111	0.0%	0.0%	100.0%
Pending	4	16.7%	\$5,105,257	19.2%	\$1,276,314	\$1,050,000	8/6/17	3/9/20	6.4%	NAP	10	93.8%	0.0%	6.2%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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
C&I	15	62.5%	\$20,700,337	77.9%	\$1,380,022	\$21,457,925	8/4/15	6/6/23	4.4%	2.0%	15	84.6%	13.0%	2.4%
CRE	5	20.8%	\$4,945,488	18.6%	\$989,098	\$3,660,900	7/31/15	6/12/21	5.1%	3.1%	40	77.8%	0.0%	22.2%
Resi	1	4.2%	\$541,904	2.0%	\$541,904	\$550,000	5/18/17	7/15/23	6.5%	NAP	15	100.0%	0.0%	0.0%
Unsecured	2	8.3%	\$260,660	1.0%	\$130,330	\$325,000	10/19/17	11/10/22	4.8%	NAP	111	0.0%	0.0%	100.0%
Land	1	4.2%	\$137,091	0.5%	\$137,091	\$210,000	4/3/08	2/28/18	5.5%	NAP	426	0.0%	0.0%	100.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%

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
NAP	8	33.3%	\$10,457,578	39.3%	\$1,307,197	\$12,389,963	5/9/15	11/21/23	4.5%	NAP	20	81.8%	16.4%	1.8%
TX	5	20.8%	\$7,085,653	26.7%	\$1,417,131	\$8,075,367	6/17/15	7/28/24	4.1%	2.5%	23	73.9%	13.8%	12.4%
Pending	4	16.7%	\$5,105,257	19.2%	\$1,276,314	\$1,050,000	8/6/17	3/9/20	6.4%	NAP	10	93.8%	0.0%	6.2%
MO	3	12.5%	\$2,406,082	9.1%	\$802,027	\$2,730,900	12/25/14	10/15/20	4.4%	NAP	64	85.1%	0.0%	14.9%
CO	2	8.3%	\$1,270,251	4.8%	\$635,126	\$1,632,595	1/1/18	1/10/23	5.1%	NAP	0	100.0%	0.0%	0.0%
Unsecured	2	8.3%	\$260,660	1.0%	\$130,330	\$325,000	10/19/17	11/10/22	4.8%	NAP	111	0.0%	0.0%	100.0%
Grand Total	24	100.0%	\$26,585,481	100.0%	\$1,107,728	\$26,203,825	8/12/15	1/11/23	4.6%	2.5%	23	82.4%	10.1%	7.5%