

SALE ANNOUNCEMENT

\$36,803,756 PERFORMING SMALL BALANCE COMMERCIAL LOAN PORTFOLIO SALE

Property Types:

Multifamily (41.4% of UPB), Retail (20.0%), Other (38.6%)

Location:

Nationwide – California (38.3% of UPB), Florida (10.6%), Other (51.1%)

Performance:

Performing (99.4%) and Non-Performing (0.6%)

Overview Summary

\$36,803,756 Performing Small Balance Commercial Loan Portfolio Sale (the “Loan 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 performing small balance commercial loans relating to commercial property located throughout the United States with a concentration in California (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 (a) either pool individually, or (b) the entire Portfolio 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 Loan Sale offers Prospective Bidders the opportunity to acquire performing Loans relating to various commercial real estate located throughout the United States.

- The Portfolio consists of 106 performing loans acquired via an assisted takeover of a failed bank from the FDIC
- The Portfolio is comprised of loans with a concentration related to multifamily properties (41.4% of UPB) and located in California (38.3%).
- After multifamily and retail, the next largest concentration of related properties is: mixed-use (12.9% of UPB), and office (10.0%).
- After California and Florida, the next largest geographic concentration of related properties is Massachusetts (6.8% of UPB) and Rhode Island (5.4%).
- Approximately 81.4% of the portfolio by balance has a floating interest rate with a weighted average margin of 3.1%.
- Loans in the portfolio have an attractive weighted average coupon of 6.6%.
- The Portfolio has amortized approximately 33% since origination.
- The average balance of the portfolio is \$347k and the largest loan is \$2.54mm.
- Detailed Portfolio Stratifications may be found in Exhibit A (pgs. 4–9).

Pool	Count	UPB	Average Balance	Original Balance	WA Origination	WA Maturity	WA Rate
\$26mm - Performing Pool	64	\$25,915,568	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%
\$11mm - Performing Pool	42	\$10,888,188	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%
Grand Total	106	\$36,803,756	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%

Sale Process

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 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 Loan Purchase 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.

Loan Sale Agreement

The Seller will make its required form of Loan Sale Agreement available to Bidders. Comments to the Loan Sale Agreement are due prior to the bid date on Wednesday, May 29, 2019. Pursuant to the Loan Sale Agreement, the Seller is selling its Loans subject only to those representations and warranties explicitly stated in the Loan Sale Agreement. No other representations or warranties, either expressed or implied, shall apply.

No obligation to sell shall be binding on Seller unless and until a Loan Purchase Agreement is signed and delivered by Seller and Seller has received the earnest money in accordance with the Loan Purchase Agreement.

Sale Timeline

The transaction contemplated herein has been scheduled as follows:

Sale Announcement Distributed	Monday, April 15, 2019
Initial Data Distribution	Monday, April 15, 2019
Indicative Bid Date	Tuesday, May 07, 2019
Best & Final Bid Date	Wednesday, May 29, 2019
Winning Bidder Selected	Thursday, May 30, 2019
10% Non-Refundable Deposit Due	Friday, May 31, 2019
Closing Date (On or Before)	Wednesday, June 12, 2019

Disclaimer

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. THE SELLER RESERVES THE RIGHT, AT ITS SOLE AND ABSOLUTE DISCRETION, TO WITHDRAW THE LOANS FROM THE LOAN SALE, AT ANY TIME. THIS SALE ANNOUNCEMENT HAS BEEN PREPARED TO ASSIST THE RECIPIENT IN DECIDING WHETHER TO PROCEED WITH FURTHER INVESTIGATION OF THE LOANS. 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 LOAN SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

Mission Capital Contacts

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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
\$26mm - Performing Pool	64	60.4%	\$25,915,568	70.4%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%
\$11mm - Performing Pool	42	39.6%	\$10,888,188	29.6%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

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	105	99.1%	\$36,592,819	99.4%	\$348,503	\$54,620,050	3/16/06	9/4/34	6.6%	3.1%	1	100.0%	0.0%	0.0%
30-59 DPD	1	0.9%	\$210,936	0.6%	\$210,936	\$292,500	12/20/05	1/1/36	9.5%	3.3%	56	0.0%	100.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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
< \$200,000	31	29.2%	\$4,116,780	11.2%	\$132,799	\$6,684,350	10/16/06	7/7/34	7.3%	3.6%	2	100.0%	0.0%	0.0%
\$200,000 - \$400,000	51	48.1%	\$14,819,128	40.3%	\$290,571	\$20,106,834	10/18/06	2/28/35	6.8%	3.5%	2	98.6%	1.4%	0.0%
\$400,000 - \$600,000	13	12.3%	\$6,272,309	17.0%	\$482,485	\$11,476,090	9/22/03	2/15/35	6.5%	3.0%	2	100.0%	0.0%	0.0%
\$600,000 - \$800,000	6	5.7%	\$4,252,713	11.6%	\$708,786	\$6,245,881	6/30/06	3/4/33	6.0%	3.2%	0	100.0%	0.0%	0.0%
\$800,000 - \$1,000,000	1	0.9%	\$803,058	2.2%	\$803,058	\$1,296,700	11/15/06	12/1/36	3.8%	2.5%	0	100.0%	0.0%	0.0%
> \$1,000,000	4	3.8%	\$6,539,767	17.8%	\$1,634,942	\$9,102,694	8/4/06	1/10/34	6.5%	2.2%	1	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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
3.01% - 4.00%	9	8.5%	\$4,126,979	11.2%	\$458,553	\$6,452,950	5/27/04	6/10/34	3.8%	2.7%	0	100.0%	0.0%	0.0%
4.01% - 5.00%	10	9.4%	\$3,614,420	9.8%	\$361,442	\$5,214,497	9/2/05	5/14/34	4.5%	2.7%	0	100.0%	0.0%	0.0%
5.01% - 6.00%	24	22.6%	\$9,487,571	25.8%	\$395,315	\$12,980,293	12/6/06	5/20/36	5.7%	2.8%	1	100.0%	0.0%	0.0%
6.01% - 7.00%	11	10.4%	\$5,774,809	15.7%	\$524,983	\$8,122,085	3/24/06	8/22/33	6.5%	2.2%	1	100.0%	0.0%	0.0%
> 7.00%	52	49.1%	\$13,799,975	37.5%	\$265,384	\$22,142,725	5/15/06	1/22/34	8.6%	4.2%	3	98.5%	1.5%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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
Floating	87	82.1%	\$29,950,864	81.4%	\$344,263	\$42,093,068	3/10/06	9/26/35	6.4%	3.3%	1	99.3%	0.7%	0.0%
Fixed	19	17.9%	\$6,852,891	18.6%	\$360,678	\$12,819,482	4/5/06	2/27/30	7.5%	1.0%	3	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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	105	99.1%	\$36,357,717	98.8%	\$346,264	\$54,462,550	5/25/06	9/7/34	6.6%	3.1%	1	99.4%	0.6%	0.0%
Interest Only	1	0.9%	\$446,038	1.2%	\$446,038	\$450,000	4/26/90	NAP	6.5%	1.0%	3	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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 2004	14	13.2%	\$4,912,351	13.3%	\$350,882	\$11,771,520	10/18/00	12/15/30	5.4%	2.9%	0	100.0%	0.0%	0.0%
2004	1	0.9%	\$1,631,749	4.4%	\$1,631,749	\$2,325,000	6/16/04	7/1/34	5.4%	2.5%	0	100.0%	0.0%	0.0%
2005	5	4.7%	\$2,289,306	6.2%	\$457,861	\$3,207,500	8/24/05	9/7/35	5.0%	2.7%	5	90.8%	9.2%	0.0%
2006	16	15.1%	\$6,206,352	16.9%	\$387,897	\$8,397,705	7/6/06	6/7/36	7.2%	3.3%	2	100.0%	0.0%	0.0%
2007	65	61.3%	\$20,158,782	54.8%	\$310,135	\$26,116,894	5/30/07	7/22/35	7.0%	3.1%	2	100.0%	0.0%	0.0%
2008	4	3.8%	\$1,402,717	3.8%	\$350,679	\$2,694,604	7/9/08	7/23/24	6.1%	3.3%	0	100.0%	0.0%	0.0%
2012	1	0.9%	\$202,497	0.6%	\$202,497	\$399,328	2/1/12	3/1/37	9.4%	6.5%	0	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

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
No	100	94.3%	\$31,936,514	86.8%	\$319,365	\$46,808,524	1/3/06	5/31/35	6.7%	3.3%	2	99.3%	0.7%	0.0%
Yes	6	5.7%	\$4,867,241	13.2%	\$811,207	\$8,104,027	6/22/07	12/24/29	5.8%	1.6%	1	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

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	102	96.2%	\$34,876,132	94.8%	\$341,923	\$52,578,836	3/9/06	7/31/34	6.5%	3.1%	1	99.4%	0.6%	0.0%
Yes	2	1.9%	\$1,450,053	3.9%	\$725,027	\$1,713,714	7/24/06	7/30/36	8.1%	3.8%	0	100.0%	0.0%	0.0%
Completed	2	1.9%	\$477,570	1.3%	\$238,785	\$620,000	4/25/06	5/17/36	6.4%	2.3%	10	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	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	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

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
Multifamily	45	42.5%	\$15,231,347	41.4%	\$338,474	\$21,993,577	11/18/05	8/7/35	5.9%	3.0%	1	100.0%	0.0%	0.0%
Retail	21	19.8%	\$7,376,222	20.0%	\$351,249	\$12,926,091	1/24/05	8/25/34	7.9%	3.7%	0	100.0%	0.0%	0.0%
Mixed Use	18	17.0%	\$4,738,380	12.9%	\$263,243	\$6,331,142	6/6/06	2/16/36	6.2%	3.4%	4	100.0%	0.0%	0.0%
Office	13	12.3%	\$3,690,950	10.0%	\$283,919	\$4,900,916	4/18/07	6/2/34	6.7%	3.4%	0	100.0%	0.0%	0.0%
Hospitality	1	0.9%	\$2,538,910	6.9%	\$2,538,910	\$3,924,480	9/28/07	1/27/31	6.5%	1.0%	2	100.0%	0.0%	0.0%
Religious	2	1.9%	\$984,852	2.7%	\$492,426	\$1,908,450	7/27/08	1/26/23	5.5%	NAP	0	100.0%	0.0%	0.0%
Industrial	1	0.9%	\$795,330	2.2%	\$795,330	\$954,431	6/5/07	7/1/37	7.0%	2.4%	0	100.0%	0.0%	0.0%
Warehouse/Storage	3	2.8%	\$644,380	1.8%	\$214,793	\$801,861	10/3/06	10/13/36	9.1%	3.8%	18	67.3%	32.7%	0.0%
Hotel	1	0.9%	\$575,440	1.6%	\$575,440	\$703,455	4/24/06	5/1/36	9.6%	4.0%	0	100.0%	0.0%	0.0%
Restaurant	1	0.9%	\$227,945	0.6%	\$227,945	\$468,147	8/6/08	8/1/19	8.8%	3.3%	0	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

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
CA	29	27.4%	\$14,091,944	38.3%	\$485,929	\$19,690,437	1/23/06	2/15/34	5.8%	2.6%	1	100.0%	0.0%	0.0%
FL	13	12.3%	\$3,904,854	10.6%	\$300,373	\$5,506,007	8/12/06	12/11/36	7.6%	3.6%	3	94.6%	5.4%	0.0%
MA	12	11.3%	\$2,510,998	6.8%	\$209,250	\$3,223,123	4/18/07	1/17/36	7.4%	4.3%	2	100.0%	0.0%	0.0%
RI	8	7.5%	\$1,980,639	5.4%	\$247,580	\$2,431,237	4/30/07	3/17/35	7.5%	4.1%	0	100.0%	0.0%	0.0%
AR	2	1.9%	\$1,833,942	5.0%	\$916,971	\$2,563,175	10/4/04	10/19/34	5.8%	2.6%	3	100.0%	0.0%	0.0%
OK	3	2.8%	\$1,631,754	4.4%	\$543,918	\$2,096,007	5/14/07	6/5/37	6.1%	2.7%	0	100.0%	0.0%	0.0%
OR	4	3.8%	\$1,254,964	3.4%	\$313,741	\$1,567,500	1/24/07	11/12/39	6.9%	3.0%	0	100.0%	0.0%	0.0%
MD	3	2.8%	\$1,247,938	3.4%	\$415,979	\$1,851,700	1/16/07	4/17/35	4.7%	2.7%	0	100.0%	0.0%	0.0%
IL	3	2.8%	\$1,212,797	3.3%	\$404,266	\$2,376,597	7/29/08	6/1/22	6.1%	3.3%	0	100.0%	0.0%	0.0%
PA	5	4.7%	\$1,052,507	2.9%	\$210,501	\$4,763,949	11/17/02	2/13/28	9.6%	6.2%	0	100.0%	0.0%	0.0%
GA	5	4.7%	\$1,029,555	2.8%	\$205,911	\$1,340,230	6/26/06	7/15/36	7.6%	3.6%	0	100.0%	0.0%	0.0%
UT	1	0.9%	\$799,774	2.2%	\$799,774	\$1,228,000	6/7/07	6/7/32	6.4%	3.9%	0	100.0%	0.0%	0.0%
AZ	1	0.9%	\$795,330	2.2%	\$795,330	\$954,431	6/5/07	7/1/37	7.0%	2.4%	0	100.0%	0.0%	0.0%
NH	3	2.8%	\$679,041	1.8%	\$226,347	\$724,683	2/17/96	4/8/37	7.2%	2.6%	6	100.0%	0.0%	0.0%
NY	1	0.9%	\$491,163	1.3%	\$491,163	\$596,269	5/15/07	6/1/37	7.4%	NAP	28	100.0%	0.0%	0.0%
LA	1	0.9%	\$409,086	1.1%	\$409,086	\$573,000	6/22/00	7/1/30	8.3%	NAP	0	100.0%	0.0%	0.0%
DC	2	1.9%	\$305,226	0.8%	\$152,613	\$398,000	4/13/07	4/23/37	5.8%	3.3%	0	100.0%	0.0%	0.0%
AL	2	1.9%	\$286,351	0.8%	\$143,176	\$357,722	2/20/07	2/27/37	7.9%	3.7%	0	100.0%	0.0%	0.0%
VA	2	1.9%	\$257,127	0.7%	\$128,563	\$1,258,250	12/4/03	8/19/31	8.7%	4.1%	0	100.0%	0.0%	0.0%
NV	1	0.9%	\$210,932	0.6%	\$210,932	\$245,000	11/28/06	12/1/36	9.4%	4.0%	0	100.0%	0.0%	0.0%
ME	1	0.9%	\$206,421	0.6%	\$206,421	\$245,483	3/28/07	4/1/37	9.3%	6.5%	0	100.0%	0.0%	0.0%
TX	1	0.9%	\$184,728	0.5%	\$184,728	\$228,000	3/7/07	4/1/37	6.8%	2.0%	0	100.0%	0.0%	0.0%
ID	1	0.9%	\$169,948	0.5%	\$169,948	\$210,000	7/23/07	8/1/37	6.8%	4.2%	0	100.0%	0.0%	0.0%
NM	1	0.9%	\$158,778	0.4%	\$158,778	\$183,750	11/22/06	12/1/36	9.5%	4.0%	0	100.0%	0.0%	0.0%
SC	1	0.9%	\$97,958	0.3%	\$97,958	\$300,000	5/31/07	6/1/22	8.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	106	100.0%	\$36,803,756	100.0%	\$347,205	\$54,912,550	3/15/06	9/7/34	6.6%	3.1%	2	99.4%	0.6%	0.0%

Exhibit A – Portfolio Stratifications – \$26mm – Performing Pool

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	63	98.4%	\$25,704,632	99.2%	\$408,010	\$40,206,255	10/4/05	5/5/34	6.4%	2.9%	1	100.0%	0.0%	0.0%
30-59 DPD	1	1.6%	\$210,936	0.8%	\$210,936	\$292,500	12/20/05	1/1/36	9.5%	3.3%	56	0.0%	100.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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
< \$200,000	18	28.1%	\$1,970,548	7.6%	\$109,475	\$3,745,305	8/17/06	12/17/32	7.6%	3.5%	4	100.0%	0.0%	0.0%
\$200,000 - \$400,000	23	35.9%	\$6,545,766	25.3%	\$284,599	\$9,282,084	1/25/06	1/13/35	6.2%	3.4%	2	96.8%	3.2%	0.0%
\$400,000 - \$600,000	12	18.8%	\$5,803,717	22.4%	\$483,643	\$10,826,090	7/1/03	12/30/34	6.7%	3.0%	3	100.0%	0.0%	0.0%
\$600,000 - \$800,000	6	9.4%	\$4,252,713	16.4%	\$708,786	\$6,245,881	6/30/06	3/4/33	6.0%	3.2%	0	100.0%	0.0%	0.0%
\$800,000 - \$1,000,000	1	1.6%	\$803,058	3.1%	\$803,058	\$1,296,700	11/15/06	12/1/36	3.8%	2.5%	0	100.0%	0.0%	0.0%
> \$1,000,000	4	6.3%	\$6,539,767	25.2%	\$1,634,942	\$9,102,694	8/4/06	1/10/34	6.5%	2.2%	1	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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
3.01% - 4.00%	9	14.1%	\$4,126,979	15.9%	\$458,553	\$6,452,950	5/27/04	6/10/34	3.8%	2.7%	0	100.0%	0.0%	0.0%
4.01% - 5.00%	7	10.9%	\$2,564,165	9.9%	\$366,309	\$3,720,759	6/8/05	7/31/33	4.6%	2.8%	0	100.0%	0.0%	0.0%
5.01% - 6.00%	11	17.2%	\$5,596,669	21.6%	\$508,788	\$7,512,198	8/2/06	8/1/35	5.7%	2.7%	0	100.0%	0.0%	0.0%
6.01% - 7.00%	7	10.9%	\$4,885,973	18.9%	\$697,996	\$7,014,085	1/10/06	11/23/32	6.4%	2.0%	1	100.0%	0.0%	0.0%
> 7.00%	30	46.9%	\$8,741,782	33.7%	\$291,393	\$15,798,763	10/28/05	7/1/34	8.5%	4.0%	4	97.6%	2.4%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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
Floating	51	79.7%	\$20,556,722	79.3%	\$403,073	\$29,632,888	9/17/05	3/22/35	6.1%	3.2%	1	99.0%	1.0%	0.0%
Fixed	13	20.3%	\$5,358,846	20.7%	\$412,219	\$10,865,867	12/15/05	2/10/31	7.4%	1.0%	4	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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	63	98.4%	\$25,469,530	98.3%	\$404,278	\$40,048,755	1/12/06	5/10/34	6.4%	3.0%	1	99.2%	0.8%	0.0%
Interest Only	1	1.6%	\$446,038	1.7%	\$446,038	\$450,000	4/26/90	NAP	6.5%	1.0%	3	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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 2004	13	20.3%	\$4,714,046	18.2%	\$362,619	\$11,445,782	9/18/00	11/14/30	5.4%	2.9%	0	100.0%	0.0%	0.0%
2004	1	1.6%	\$1,631,749	6.3%	\$1,631,749	\$2,325,000	6/16/04	7/1/34	5.4%	2.5%	0	100.0%	0.0%	0.0%
2005	5	7.8%	\$2,289,306	8.8%	\$457,861	\$3,207,500	8/24/05	9/7/35	5.0%	2.7%	5	90.8%	9.2%	0.0%
2006	12	18.8%	\$4,989,624	19.3%	\$415,802	\$6,818,955	6/30/06	5/20/36	7.5%	3.4%	0	100.0%	0.0%	0.0%
2007	31	48.4%	\$11,459,812	44.2%	\$369,671	\$15,323,740	6/13/07	2/1/35	6.7%	2.7%	2	100.0%	0.0%	0.0%
2008	1	1.6%	\$628,533	2.4%	\$628,533	\$978,450	11/1/08	7/1/22	5.5%	NAP	0	100.0%	0.0%	0.0%
2012	1	1.6%	\$202,497	0.8%	\$202,497	\$399,328	2/1/12	3/1/37	9.4%	6.5%	0	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%

Exhibit A – Portfolio Stratifications – \$26mm – Performing 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	60	93.8%	\$21,632,591	83.5%	\$360,543	\$33,792,875	6/11/05	1/11/35	6.5%	3.2%	2	99.0%	1.0%	0.0%
Yes	4	6.3%	\$4,282,977	16.5%	\$1,070,744	\$6,705,880	5/12/07	1/10/31	5.6%	1.5%	1	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%

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	61	95.3%	\$24,346,869	93.9%	\$399,129	\$38,600,541	9/22/05	3/23/34	6.3%	2.9%	1	99.1%	0.9%	0.0%
Yes	1	1.6%	\$1,091,129	4.2%	\$1,091,129	\$1,278,214	4/25/06	5/1/36	8.9%	4.0%	0	100.0%	0.0%	0.0%
Completed	2	3.1%	\$477,570	1.8%	\$238,785	\$620,000	4/25/06	5/17/36	6.4%	2.3%	10	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	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	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%

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
Multifamily	25	39.1%	\$9,639,664	37.2%	\$385,587	\$14,791,725	3/6/05	12/7/34	5.5%	2.9%	0	100.0%	0.0%	0.0%
Retail	15	23.4%	\$5,831,547	22.5%	\$388,770	\$11,054,692	6/26/04	11/20/33	7.9%	3.7%	0	100.0%	0.0%	0.0%
Mixed Use	14	21.9%	\$3,889,346	15.0%	\$277,810	\$5,253,159	3/25/06	11/7/35	6.1%	3.1%	5	100.0%	0.0%	0.0%
Hospitality	1	1.6%	\$2,538,910	9.8%	\$2,538,910	\$3,924,480	9/28/07	1/27/31	6.5%	1.0%	2	100.0%	0.0%	0.0%
Office	4	6.3%	\$1,597,245	6.2%	\$399,311	\$2,296,755	3/12/07	10/28/35	5.1%	3.0%	0	100.0%	0.0%	0.0%
Industrial	1	1.6%	\$795,330	3.1%	\$795,330	\$954,431	6/5/07	7/1/37	7.0%	2.4%	0	100.0%	0.0%	0.0%
Religious	1	1.6%	\$628,533	2.4%	\$628,533	\$978,450	11/1/08	7/1/22	5.5%	NAP	0	100.0%	0.0%	0.0%
Hotel	1	1.6%	\$575,440	2.2%	\$575,440	\$703,455	4/24/06	5/1/36	9.6%	4.0%	0	100.0%	0.0%	0.0%
Warehouse/Storage	2	3.1%	\$419,553	1.6%	\$209,777	\$541,606	8/7/06	8/14/36	8.6%	3.6%	28	49.7%	50.3%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%

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
CA	19	29.7%	\$10,804,974	41.7%	\$568,683	\$15,576,673	9/28/05	10/2/33	5.6%	2.5%	0	100.0%	0.0%	0.0%
FL	11	17.2%	\$3,318,564	12.8%	\$301,688	\$4,774,440	6/17/06	11/2/36	7.6%	3.7%	4	93.6%	6.4%	0.0%
AR	1	1.6%	\$1,631,749	6.3%	\$1,631,749	\$2,325,000	6/16/04	7/1/34	5.4%	2.5%	0	100.0%	0.0%	0.0%
OK	1	1.6%	\$1,277,978	4.9%	\$1,277,978	\$1,575,000	4/10/07	5/1/37	6.0%	2.5%	0	100.0%	0.0%	0.0%
MA	7	10.9%	\$1,198,932	4.6%	\$171,276	\$1,583,778	3/1/07	8/10/36	7.8%	4.8%	4	100.0%	0.0%	0.0%
RI	5	7.8%	\$1,143,938	4.4%	\$228,788	\$1,434,194	4/26/07	5/2/37	7.5%	4.4%	0	100.0%	0.0%	0.0%
MD	2	3.1%	\$952,952	3.7%	\$476,476	\$1,476,700	12/13/06	8/20/34	4.4%	2.5%	0	100.0%	0.0%	0.0%
PA	4	6.3%	\$844,716	3.3%	\$211,179	\$4,495,312	10/5/01	10/31/25	9.6%	5.9%	0	100.0%	0.0%	0.0%
UT	1	1.6%	\$799,774	3.1%	\$799,774	\$1,228,000	6/7/07	6/7/32	6.4%	3.9%	0	100.0%	0.0%	0.0%
AZ	1	1.6%	\$795,330	3.1%	\$795,330	\$954,431	6/5/07	7/1/37	7.0%	2.4%	0	100.0%	0.0%	0.0%
IL	1	1.6%	\$628,533	2.4%	\$628,533	\$978,450	11/1/08	7/1/22	5.5%	NAP	0	100.0%	0.0%	0.0%
NH	2	3.1%	\$532,861	2.1%	\$266,431	\$553,785	1/19/93	3/1/37	6.7%	1.5%	7	100.0%	0.0%	0.0%
NY	1	1.6%	\$491,163	1.9%	\$491,163	\$596,269	5/15/07	6/1/37	7.4%	NAP	28	100.0%	0.0%	0.0%
LA	1	1.6%	\$409,086	1.6%	\$409,086	\$573,000	6/22/00	7/1/30	8.3%	NAP	0	100.0%	0.0%	0.0%
OR	1	1.6%	\$315,694	1.2%	\$315,694	\$430,000	4/26/06	5/1/36	8.3%	3.0%	0	100.0%	0.0%	0.0%
DC	2	3.1%	\$305,226	1.2%	\$152,613	\$398,000	4/13/07	4/23/37	5.8%	3.3%	0	100.0%	0.0%	0.0%
AL	2	3.1%	\$286,351	1.1%	\$143,176	\$357,722	2/20/07	2/27/37	7.9%	3.7%	0	100.0%	0.0%	0.0%
VA	1	1.6%	\$118,741	0.5%	\$118,741	\$1,097,000	2/4/00	2/1/25	8.6%	4.3%	0	100.0%	0.0%	0.0%
GA	1	1.6%	\$59,003	0.2%	\$59,003	\$91,000	1/19/07	2/1/37	9.9%	4.0%	0	100.0%	0.0%	0.0%
Grand Total	64	100.0%	\$25,915,568	100.0%	\$404,931	\$40,498,755	10/5/05	5/10/34	6.4%	2.9%	2	99.2%	0.8%	0.0%

Exhibit A – Portfolio Stratifications – \$11mm – Performing Pool

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	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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
< \$200,000	13	31.0%	\$2,146,232	19.7%	\$165,095	\$2,939,045	12/11/06	12/10/35	7.1%	3.6%	0	100.0%	0.0%	0.0%
\$200,000 - \$400,000	28	66.7%	\$8,273,363	76.0%	\$295,477	\$10,824,750	5/17/07	4/6/35	7.3%	3.5%	2	100.0%	0.0%	0.0%
\$400,000 - \$600,000	1	2.4%	\$468,592	4.3%	\$468,592	\$650,000	7/11/06	8/1/36	4.3%	2.5%	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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
4.01% - 5.00%	3	7.1%	\$1,050,256	9.6%	\$350,085	\$1,493,738	3/30/06	4/14/36	4.3%	2.5%	0	100.0%	0.0%	0.0%
5.01% - 6.00%	13	31.0%	\$3,890,902	35.7%	\$299,300	\$5,468,095	6/4/07	7/15/37	5.7%	3.0%	3	100.0%	0.0%	0.0%
6.01% - 7.00%	4	9.5%	\$888,837	8.2%	\$222,209	\$1,108,000	4/29/07	5/12/37	6.5%	2.9%	0	100.0%	0.0%	0.0%
> 7.00%	22	52.4%	\$5,058,193	46.5%	\$229,918	\$6,343,962	4/26/07	5/4/33	8.8%	4.4%	1	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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
Floating	36	85.7%	\$9,394,143	86.3%	\$260,948	\$12,460,181	3/28/07	11/2/36	7.0%	3.5%	2	100.0%	0.0%	0.0%
Fixed	6	14.3%	\$1,494,045	13.7%	\$249,007	\$1,953,615	5/8/07	9/28/26	7.8%	NAP	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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 2004	1	2.4%	\$198,305	1.8%	\$198,305	\$325,738	9/11/02	10/1/32	4.7%	3.0%	0	100.0%	0.0%	0.0%
2006	4	9.5%	\$1,216,728	11.2%	\$304,182	\$1,578,750	8/2/06	8/19/36	6.2%	2.9%	9	100.0%	0.0%	0.0%
2007	34	81.0%	\$8,698,970	79.9%	\$255,852	\$10,793,154	5/11/07	3/3/36	7.3%	3.6%	1	100.0%	0.0%	0.0%
2008	3	7.1%	\$774,185	7.1%	\$258,062	\$1,716,154	4/6/08	3/26/26	6.5%	3.3%	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%

Exhibit A – Portfolio Stratifications – \$11mm – Performing 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	40	95.2%	\$10,303,923	94.6%	\$257,598	\$13,015,649	3/12/07	3/13/36	7.1%	3.5%	2	100.0%	0.0%	0.0%
Yes	2	4.8%	\$584,264	5.4%	\$292,132	\$1,398,147	4/18/08	4/30/22	6.8%	3.3%	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%

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	41	97.6%	\$10,529,263	96.7%	\$256,811	\$13,978,295	4/1/07	5/22/35	7.1%	3.5%	2	100.0%	0.0%	0.0%
Yes	1	2.4%	\$358,924	3.3%	\$358,924	\$435,500	4/26/07	5/1/37	5.9%	3.3%	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	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	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%

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
Multifamily	20	47.6%	\$5,591,683	51.4%	\$279,584	\$7,201,851	2/3/07	9/29/36	6.5%	3.2%	3	100.0%	0.0%	0.0%
Office	9	21.4%	\$2,093,705	19.2%	\$232,634	\$2,604,161	5/16/07	5/7/33	7.9%	3.7%	0	100.0%	0.0%	0.0%
Retail	6	14.3%	\$1,544,675	14.2%	\$257,446	\$1,871,399	4/5/07	4/18/37	8.0%	3.7%	0	100.0%	0.0%	0.0%
Mixed Use	4	9.5%	\$849,034	7.8%	\$212,258	\$1,077,983	5/3/07	5/20/37	7.1%	4.2%	0	100.0%	0.0%	0.0%
Religious	1	2.4%	\$356,319	3.3%	\$356,319	\$930,000	2/8/08	2/1/24	5.5%	NAP	0	100.0%	0.0%	0.0%
Restaurant	1	2.4%	\$227,945	2.1%	\$227,945	\$468,147	8/6/08	8/1/19	8.8%	3.3%	0	100.0%	0.0%	0.0%
Warehouse/Storage	1	2.4%	\$224,827	2.1%	\$224,827	\$260,255	1/17/07	2/1/37	10.0%	4.0%	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%

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
CA	10	23.8%	\$3,286,970	30.2%	\$328,697	\$4,113,763	2/11/07	5/9/35	6.4%	2.9%	3	100.0%	0.0%	0.0%
MA	5	11.9%	\$1,312,066	12.1%	\$262,413	\$1,639,345	5/31/07	7/12/35	7.0%	4.0%	0	100.0%	0.0%	0.0%
GA	4	9.5%	\$970,551	8.9%	\$242,638	\$1,249,230	6/13/06	7/3/36	7.5%	3.5%	0	100.0%	0.0%	0.0%
OR	3	7.1%	\$939,269	8.6%	\$313,090	\$1,137,500	4/26/07	1/19/41	6.5%	3.0%	0	100.0%	0.0%	0.0%
RI	3	7.1%	\$836,701	7.7%	\$278,900	\$997,043	5/5/07	4/19/32	7.5%	2.9%	0	100.0%	0.0%	0.0%
FL	2	4.8%	\$586,290	5.4%	\$293,145	\$731,567	6/25/07	7/22/37	7.1%	3.4%	0	100.0%	0.0%	0.0%
IL	2	4.8%	\$584,264	5.4%	\$292,132	\$1,398,147	4/18/08	4/30/22	6.8%	3.3%	0	100.0%	0.0%	0.0%
OK	2	4.8%	\$353,776	3.2%	\$176,888	\$521,007	9/15/07	10/13/37	6.6%	3.6%	0	100.0%	0.0%	0.0%
MD	1	2.4%	\$294,986	2.7%	\$294,986	\$375,000	5/4/07	6/1/37	6.0%	3.3%	0	100.0%	0.0%	0.0%
NV	1	2.4%	\$210,932	1.9%	\$210,932	\$245,000	11/28/06	12/1/36	9.4%	4.0%	0	100.0%	0.0%	0.0%
PA	1	2.4%	\$207,791	1.9%	\$207,791	\$268,637	6/6/07	6/1/37	9.4%	6.5%	0	100.0%	0.0%	0.0%
ME	1	2.4%	\$206,421	1.9%	\$206,421	\$245,483	3/28/07	4/1/37	9.3%	6.5%	0	100.0%	0.0%	0.0%
AR	1	2.4%	\$202,193	1.9%	\$202,193	\$238,175	3/13/07	4/1/37	9.6%	3.0%	28	100.0%	0.0%	0.0%
TX	1	2.4%	\$184,728	1.7%	\$184,728	\$228,000	3/7/07	4/1/37	6.8%	2.0%	0	100.0%	0.0%	0.0%
ID	1	2.4%	\$169,948	1.6%	\$169,948	\$210,000	7/23/07	8/1/37	6.8%	4.2%	0	100.0%	0.0%	0.0%
NM	1	2.4%	\$158,778	1.5%	\$158,778	\$183,750	11/22/06	12/1/36	9.5%	4.0%	0	100.0%	0.0%	0.0%
NH	1	2.4%	\$146,180	1.3%	\$146,180	\$170,898	5/7/07	5/1/37	9.1%	6.5%	0	100.0%	0.0%	0.0%
VA	1	2.4%	\$138,386	1.3%	\$138,386	\$161,250	3/19/07	4/1/37	8.9%	4.0%	0	100.0%	0.0%	0.0%
SC	1	2.4%	\$97,958	0.9%	\$97,958	\$300,000	5/31/07	6/1/22	8.3%	NAP	0	100.0%	0.0%	0.0%
Grand Total	42	100.0%	\$10,888,188	100.0%	\$259,243	\$14,413,795	4/2/07	6/15/35	7.1%	3.5%	1	100.0%	0.0%	0.0%