

SALE ANNOUNCEMENT

\$170 MILLION RESIDENTIAL LOAN SALE

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

LOCATION: NATIONWIDE

JANUARY 2018



\$170 MILLION RESIDENTIAL LOAN SALE



Loan Type:	Residential Loans – Second Lien (86.8%), Unsecured (13.1%), and First Lien (0.2%)
Location:	Nationwide
Performance:	Seasoned Performing & Re-Performing (42.3%), Non-Performing (0.8%), and Charge Off (56.9%)

Overview

\$170,000,000 (approximate current principal balance) residential loan sale (the “Loan Sale”) being conducted by Mission Capital Advisors, LLC (“Mission Capital” or “Loan Sale Advisor”) on behalf of an undisclosed seller (the “Seller”).

Mission Capital has been retained as the exclusive Loan Sale Advisor to the Seller for the sale of second and first lien performing, re-performing, non-performing, and charge off residential loans (the “Loans,” “Assets” or collectively, the “Portfolio”). The Portfolio consists of Loans from two securitization trusts.

Loan Sale Structure

Mission Capital is initially soliciting indicative bids from prospective bidders (the “Prospective Bidders”) for the purchase of pool(s) individually pursuant to the timeline set forth herein. Mission Capital and the Seller, at the sole and absolute discretion of the Seller, will then invite multiple final bidders (the “Final Bidders”) to complete due diligence and submit non-contingent final bids for pool(s) individually pursuant to the timeline set forth herein. The active loans are being offered on a servicing-retained basis while the charge off loans are being offered on a servicing-released basis. The purchaser(s) of the active pool or pools will be required to enter into a new servicing agreement with the existing servicer. All loans are currently being serviced at Specialized Loan Servicing. An active pool will be sold only if the related charge off pool is sold.

Portfolio Summary

The Portfolio is being offered in the following four (4) separate pools (each a “Pool”):

MCA Pool	Count	Total Balance	% Balance	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	Days PD
1A - Active	597	\$25,381,550	14.9%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9
1B - Charge Off	1,088	\$66,083,464	38.9%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758
2A - Active	1,478	\$47,855,721	28.2%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3
2B - Charge Off	606	\$30,620,069	18.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256
Grand Total	3,769	\$169,940,804	100.0%	7.176%	\$169,192,244	\$45,089	\$205,346,830	9/11/2006	3/11/2024	148	644	1,481

MCA Pool	Count	Total Balance	% Balance	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	Days PD
Active	2,075	\$73,237,272	43.1%	6.893%	\$72,803,167	\$35,295	\$102,230,459	8/6/2006	7/17/2023	149	689	5
Charge Off	1,694	\$96,703,533	56.9%	7.390%	\$96,389,077	\$57,086	\$103,116,371	10/9/2006	9/7/2024	147	610	2,599
Grand Total	3,769	\$169,940,804	100.0%	7.176%	\$169,192,244	\$45,089	\$205,346,830	9/11/2006	3/11/2024	148	644	1,481

Highlights

The highlights of the Loan Sale are as follows:

- Seller desires to sell and Prospective Bidder's bid must be for 100% of the Loans offered in each pool (Seller will not entertain exceptions/kick-outs);
- Assets will be sold on an as-is, where-is basis subject only to those representations and warranties noted in the Assignment Agreement (the "Loan Sale Agreement").

Pool 1A -Active highlights include:

- 97.2% Performing/Re-Performing, 2.8% Non-Performing;
- Top five states are CA, NY, MD, NJ and IL (62.2% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$42,842, 6.381% WAC and 669 FICO

Pool 1B – Charge Off highlights include:

- 13.3% Performing/Re-Performing, 86.7% Non-Performing;
- Top five states are CA, NY, NJ, IL, and FL (70.4% by balance); and
- Estimated 81.6% secured and 18.4% unsecured
- \$542,593 of cash collected in the last 12 months

Pool 2A -Active highlights include:

- 98.5% Performing/Re-Performing, 1.5% Non-Performing;
- Top five states are MI, CA, FL, WA, and MD (53.3% by balance); and
- Performing/Re-Performing Loans have an average current balance of \$32,211, 7.158% WAC and 703 FICO

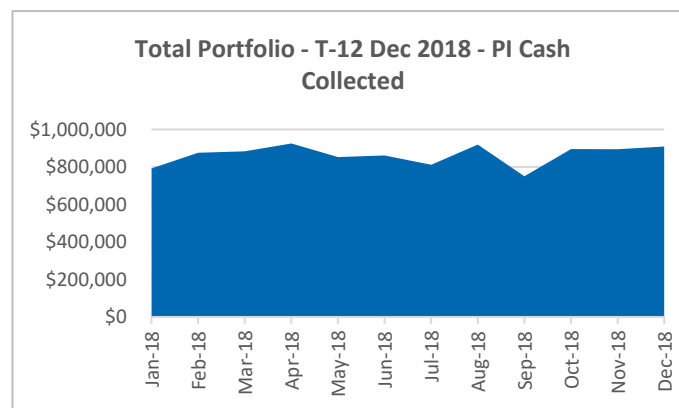
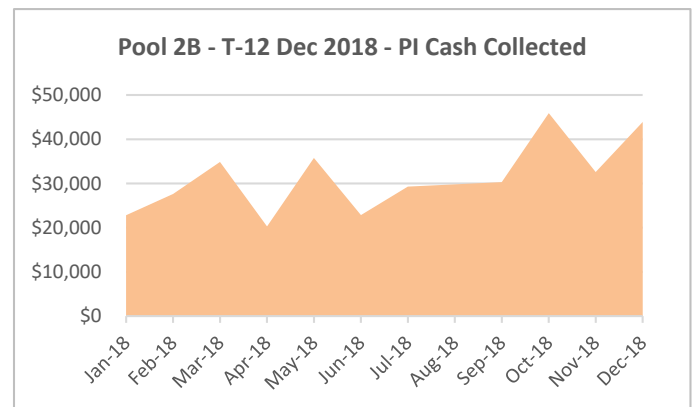
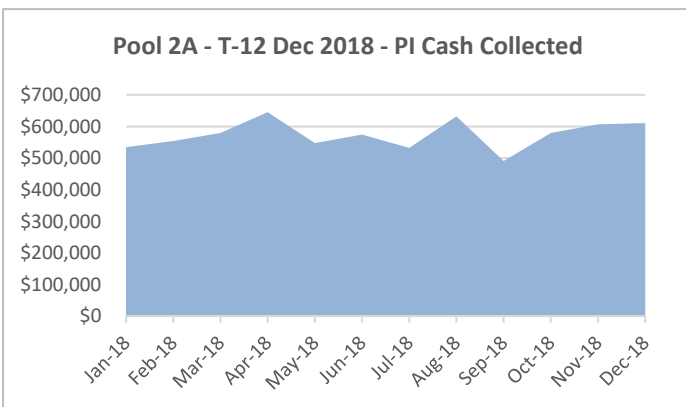
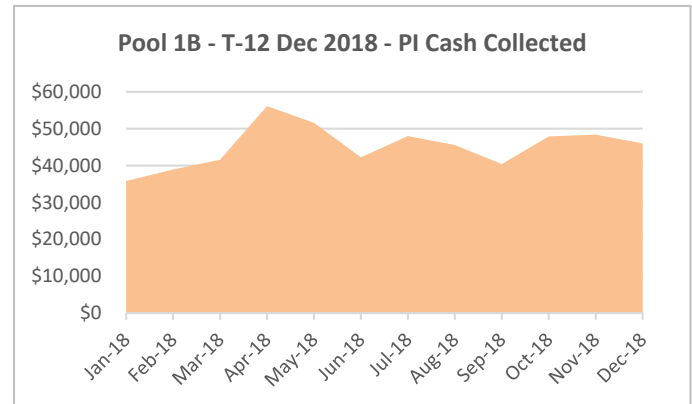
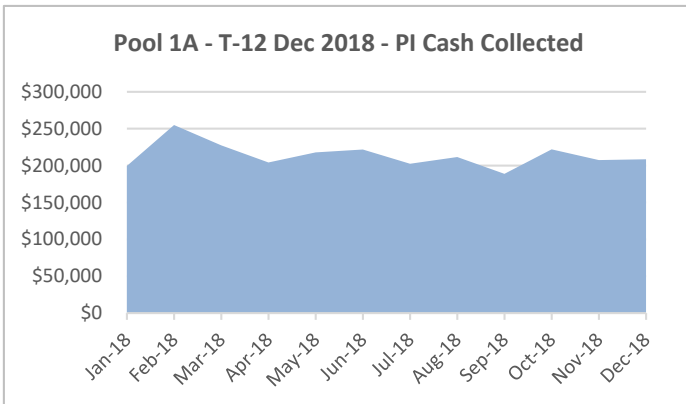
Pool 2B – Charge Off highlights include:

- 12.7% Performing/Re-Performing, 87.3% Non-Performing;
- Top five states are FL, MI, CA, NY and WA (54.2% by balance); and
- Estimated 69.0% secured and 31.0% unsecured
- \$376,032 of cash collected in the last 12 months

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Monthly Cash Flow by Pool



Loan Sale Process

The Seller, in conjunction with Mission Capital, has prepared a set of deal materials (the “Deal Materials”) that will be made available to Prospective Bidders executing the Nondisclosure Agreement (“Confidentiality Agreement”), which can be accessed on the offering email or by visiting market.missioncap.com. Included in the Deal Materials will be loan-level data, loan sale overview and bidding rules, collateral exception reports and a form of Loan Sale Agreement. Prospective Bidders must execute the Confidentiality Agreement prior to review of the Deal Materials. **Prospective Bidders will be provided Deal Materials via Mission Capital’s online due diligence site and be required to designate individuals to whom Deal Materials access should be granted subject to the Confidentiality Agreement.**

PLEASE RETURN EXECUTED CONFIDENTIALITY AGREEMENT (OR PROPOSE CHANGES IN REDLINE FORMAT) TO NDA@MISSIONCAP.COM. Please note that e-signatures will be processed in top priority.

All inquiries should be directed through Mission Capital at the contacts contained herein. Neither the Seller nor borrowers are to be contacted. Bidders are required to strictly adhere to the terms of the Confidentiality Agreement.

Timeline

The transaction contemplated herein has been scheduled as follows:

Event	Date
Distribute Sale Announcement	Wednesday, January 16, 2019
Indicative Bid Materials Distributed	Thursday, January 17, 2019
Indicative Bid Date	Thursday, January 31, 2019
Final Bidder Diligence Begins	Monday, February 4, 2019
Final Bidder Diligence Ends	Tuesday, March 12, 2019
Final Bid Date/Final Bid Summary	Wednesday, March 13, 2019
Portfolio Awarded	Monday, March 18, 2019
10% Deposit Received (if required)	Tuesday, March 19, 2019
Collateral Review onsite (as requested)	Monday, March 25, 2019
Escrow Closing Date (Loan Sale Agreement and Servicing Agreement for Active Pools executed)	Wednesday, April 24, 2019
Closing Date	Thursday, April 25, 2019
Servicing Transfer (charge-off Pools)	TBA

Representations & Warranties

The Seller will make their required form of Loan Sale Agreement available for review during due diligence. Pursuant to the Loan Sale Agreement, the Seller is selling the Assets of the related pool(s) subject only to those warranties and representations explicitly stated in the final Loan Sale Agreement and will be **sold on an as-is, where-is basis**.

No other Seller representations or warranties, either expressed or implied, shall apply, and it is expected that each Prospective Bidder will conduct and rely on its own due diligence. Prospective Bidders will be obligated to continue to comply with Home Affordable Modification Program (“HAMP”) on those loans subject to HAMP, if applicable.

Reservation of Rights

The Seller, at its sole and absolute discretion, reserves the right to, at any time and without obligation to any Prospective Bidder:

- Alter, amend, or supplement the terms and conditions of the Loan Sale or Deal Materials;
- Withdraw any or all the Assets from the Loan Sale prior to awarding the bid;
- Withdraw Assets after the awarding of the bid;
- Extend any deadline or timeframe;
- Accept any bid in accordance with the bidding rules, whether or not it is the highest bid, waive any technical defects therein and/or reject any and all bids;
- Terminate discussions and negotiations with any Prospective Bidder at any time and for any reason; and
- Not award all or any of the Portfolio and reject any or all bids.

No obligation to sell shall be binding on Seller unless and until a written contract of sale or Loan Sale Agreement is signed and delivered by Seller.



Mission Capital Contact Information

Asset Sale Discussions

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Asset Sale Discussion & Data

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Disclaimer:

THIS SALE ANNOUNCEMENT HAS BEEN PREPARED TO ASSIST THE RECIPIENT IN DECIDING WHETHER TO PROCEED WITH FURTHER INVESTIGATION OF THE ASSETS. WHILE THE INFORMATION INCLUDED HEREIN IS BELIEVED TO BE ACCURATE AND RELIABLE, SELLER, MISSION CAPITAL AND THEIR RESPECTIVE SUBSIDIARIES, AFFILIATES, AGENTS, ASSIGNEES, OFFICERS, TRUSTEES, DIRECTORS, SERVICERS AND EMPLOYEES MAKE NO REPRESENTATIONS OR WARRANTIES, EXPRESS OR IMPLIED, AS TO THE ACCURACY OR COMPLETENESS OF SUCH INFORMATION OR THE INFORMATION IN THE DEAL MATERIALS, INCLUDING BUT NOT LIMITED TO THE EXISTENCE, VALIDITY OR PRIORITY OF ANY LIENS AND THE VALUE OF ANY COLLATERAL, IF ANY, AND HAVE NOT INDEPENDENTLY VERIFIED ANY OF SUCH INFORMATION. ONLY THOSE REPRESENTATIONS AND WARRANTIES THAT ARE MADE BY THE SELLER TO A PROSPECTIVE BIDDER IN A DEFINITIVE, EXECUTED LOAN SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

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Portfolio Strats - Pool 1A

(Data as of 12/31/2018)

Performance	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Performing	576	\$24,676,739	97.2%	6.381%	\$24,349,666	\$42,842	\$32,321,347	12/4/2006	10/23/2023	145	669	3
Non-Performing	21	\$704,811	2.8%	6.797%	\$701,654	\$33,562	\$895,120	11/24/2006	6/21/2023	145	573	234
Grand Total	597	\$25,381,550	100.0%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9

Rate Type	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Fixed	561	\$23,676,731	93.3%	6.520%	\$23,472,994	\$42,205	\$31,176,944	12/4/2006	10/29/2022	145	674	8
ARM	36	\$1,704,819	6.7%	4.496%	\$1,578,326	\$47,356	\$2,039,523	11/25/2006	4/27/2037	145	561	16
Grand Total	597	\$25,381,550	100.0%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9

Vintage	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
2006	505	\$21,551,979	84.9%	6.418%	\$21,255,616	\$42,677	\$28,285,111	11/24/2006	10/9/2023	145	667	7
2007	91	\$3,785,143	14.9%	6.263%	\$3,751,276	\$41,595	\$4,875,225	1/13/2007	12/26/2023	144	666	18
Post-2007	1	\$44,429	0.2%	5.250%	\$44,429	\$44,429	\$56,131	12/6/2009	1/1/2022	109	777	0
Grand Total	597	\$25,381,550	100.0%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9

Lien Position	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
2	587	\$25,014,912	98.6%	6.399%	\$24,689,850	\$42,615	\$32,723,402	12/3/2006	10/30/2023	145	667	8
Unsecured	10	\$366,638	1.4%	5.937%	\$361,470	\$36,664	\$493,065	12/8/2006	12/15/2021	145	669	63
Grand Total	597	\$25,381,550	100.0%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9

State	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
CA	126	\$6,591,792	26.0%	6.046%	\$6,498,590	\$52,316	\$8,514,458	11/24/2006	3/24/2024	145	665	5
Other (31)	158	\$5,015,158	19.8%	6.874%	\$4,978,618	\$31,742	\$6,642,164	11/27/2006	8/14/2023	145	659	12
NY	75	\$4,255,148	16.8%	6.536%	\$4,203,623	\$56,735	\$5,622,179	12/13/2006	12/16/2022	145	695	5
MD	36	\$1,756,811	6.9%	6.212%	\$1,714,494	\$48,800	\$2,288,092	12/26/2006	7/30/2024	144	655	23
NJ	34	\$1,662,370	6.5%	5.300%	\$1,648,279	\$48,893	\$2,239,191	12/10/2006	9/23/2023	145	670	13
IL	43	\$1,522,012	6.0%	6.280%	\$1,489,747	\$35,396	\$1,960,250	12/3/2006	5/14/2024	145	654	20
VA	34	\$1,441,971	5.7%	6.641%	\$1,433,661	\$42,411	\$1,871,154	12/3/2006	4/5/2023	145	637	6
MI	31	\$907,899	3.6%	6.701%	\$904,339	\$29,287	\$1,202,854	12/2/2006	12/1/2022	145	642	7
GA	24	\$829,457	3.3%	6.187%	\$792,918	\$34,561	\$1,057,869	12/6/2006	2/12/2026	145	661	3
FL	25	\$810,108	3.2%	6.711%	\$806,206	\$32,404	\$1,103,869	12/10/2006	6/7/2022	145	686	6
NV	11	\$588,824	2.3%	7.784%	\$580,846	\$53,529	\$714,388	12/2/2006	5/27/2024	145	697	0
Grand Total	597	\$25,381,550	100.0%	6.393%	\$25,051,320	\$42,515	\$33,216,467	12/4/2006	10/20/2023	145	667	9

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Portfolio Strats - Pool 1B

(Data as of 12/31/2018)

Performance	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Non-Performing	960	\$57,300,475	86.7%	9.008%	\$57,124,915	\$59,688	\$59,300,498	12/2/2006	9/27/2022	145	608	3,180
Performing	128	\$8,782,989	13.3%	0.433%	\$8,707,629	\$68,617	\$8,818,098	12/1/2006	8/6/2035	145	623	3
Grand Total	1,088	\$66,083,464	100.0%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758

Lien Position	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
2	853	\$53,915,095	81.6%	7.509%	\$53,672,770	\$63,206	\$55,565,942	12/1/2006	10/20/2024	145	611	2,626
Unsecured	235	\$12,168,369	18.4%	9.486%	\$12,159,775	\$51,780	\$12,552,653	12/6/2006	11/17/2022	145	605	3,341
Grand Total	1,088	\$66,083,464	100.0%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758

Rate Type	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Fixed	1,079	\$65,376,814	98.9%	7.861%	\$65,125,894	\$60,590	\$67,387,545	12/2/2006	6/4/2024	145	610	2,752
ARM	9	\$706,650	1.1%	9.111%	\$706,650	\$78,517	\$731,051	11/15/2006	7/22/2026	146	595	3,277
Grand Total	1,088	\$66,083,464	100.0%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758

Vintage	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
2006	881	\$53,115,235	80.4%	7.804%	\$52,899,842	\$60,290	\$54,899,276	11/22/2006	7/30/2024	145	611	2,752
2007	207	\$12,968,228	19.6%	8.162%	\$12,932,703	\$62,648	\$13,219,320	1/13/2007	11/30/2023	144	607	2,782
Grand Total	1,088	\$66,083,464	100.0%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758

State	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
CA	227	\$17,422,625	26.4%	7.794%	\$17,370,461	\$76,752	\$17,549,857	11/23/2006	4/1/2025	145	628	2,739
NY	157	\$11,961,145	18.1%	7.510%	\$11,900,883	\$76,186	\$12,436,868	12/11/2006	3/30/2024	145	607	2,792
Other (33)	180	\$7,189,513	10.9%	7.923%	\$7,179,314	\$39,942	\$7,622,274	11/26/2006	4/9/2023	145	605	2,595
NJ	86	\$5,891,383	8.9%	8.538%	\$5,835,007	\$68,504	\$6,093,935	12/10/2006	6/27/2024	145	604	2,869
IL	122	\$5,656,299	8.6%	9.035%	\$5,641,144	\$46,363	\$6,014,965	12/9/2006	6/23/2022	145	610	3,144
FL	114	\$5,575,008	8.4%	9.414%	\$5,570,144	\$48,904	\$5,545,767	12/9/2006	3/13/2024	145	598	3,108
MD	84	\$5,275,032	8.0%	5.557%	\$5,242,399	\$62,798	\$5,592,914	12/1/2006	1/2/2026	145	591	2,065
VA	35	\$2,497,810	3.8%	6.538%	\$2,487,847	\$71,366	\$2,442,372	12/6/2006	4/3/2025	145	606	2,296
MA	45	\$2,308,015	3.5%	8.721%	\$2,299,178	\$51,289	\$2,469,056	11/30/2006	7/24/2023	145	608	3,197
NV	22	\$1,449,056	2.2%	8.112%	\$1,449,056	\$65,866	\$1,498,491	11/13/2006	1/20/2025	146	601	2,816
WA	16	\$857,579	1.3%	7.339%	\$857,112	\$53,599	\$852,096	11/25/2006	8/15/2024	145	594	2,766
Grand Total	1,088	\$66,083,464	100.0%	7.874%	\$65,832,544	\$60,738	\$68,118,595	12/2/2006	6/12/2024	145	610	2,758

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Portfolio Strats - Pool 2A

(Data as of 12/31/2018)

Performance	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Performing	1,463	\$47,125,325	98.5%	7.158%	\$47,021,451	\$32,211	\$68,065,112	6/3/2006	5/27/2023	151	703	1
Non-Performing	15	\$730,396	1.5%	7.004%	\$730,396	\$48,693	\$948,880	6/21/2006	7/15/2023	150	605	149
Grand Total	1,478	\$47,855,721	100.0%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3

Rate Type	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Fixed	1,328	\$40,509,428	84.6%	7.518%	\$40,448,394	\$30,504	\$58,652,628	6/17/2006	5/25/2022	150	706	3
ARM	150	\$7,346,293	15.4%	5.145%	\$7,303,453	\$48,975	\$10,361,364	3/23/2006	12/19/2028	153	677	4
Grand Total	1,478	\$47,855,721	100.0%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3

Vintage	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Pre-2005	155	\$2,591,521	5.4%	6.924%	\$2,585,739	\$16,719	\$5,042,908	9/12/2004	4/25/2021	172	709	2
2005	211	\$8,164,807	17.1%	6.177%	\$8,161,282	\$38,696	\$12,248,888	10/10/2005	5/30/2024	159	702	2
2006	863	\$28,906,083	60.4%	7.438%	\$28,839,232	\$33,495	\$40,678,757	7/19/2006	3/21/2023	149	699	4
2007	249	\$8,193,311	17.1%	7.208%	\$8,165,593	\$32,905	\$11,043,439	3/4/2007	9/22/2023	142	705	3
Grand Total	1,478	\$47,855,721	100.0%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3

Lien Position	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
1	2	\$86,148	0.2%	8.253%	\$86,148	\$43,074	\$243,000	10/21/2006	11/1/2021	146	621	0
2	1,467	\$47,523,510	99.3%	7.163%	\$47,422,678	\$32,395	\$68,266,262	6/4/2006	5/24/2023	151	701	3
Unsecured	9	\$246,063	0.5%	5.239%	\$243,021	\$27,340	\$504,730	4/7/2006	5/22/2026	153	695	0
Grand Total	1,478	\$47,855,721	100.0%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3

State	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Other (38)	518	\$13,688,222	28.6%	7.425%	\$13,675,022	\$26,425	\$19,984,597	7/3/2006	6/30/2023	150	696	3
MI	371	\$9,194,270	19.2%	7.387%	\$9,175,750	\$24,782	\$14,013,520	4/30/2006	9/21/2022	152	708	2
CA	105	\$6,058,537	12.7%	6.578%	\$6,051,210	\$57,700	\$8,181,645	6/30/2006	5/10/2023	150	700	4
FL	159	\$5,827,449	12.2%	7.057%	\$5,808,214	\$36,651	\$7,926,002	6/7/2006	5/2/2023	151	715	5
WA	62	\$2,487,986	5.2%	6.649%	\$2,470,981	\$40,129	\$3,593,893	5/26/2006	9/15/2025	151	685	1
MD	49	\$2,192,017	4.6%	6.885%	\$2,182,460	\$44,735	\$3,019,575	6/4/2006	3/17/2025	151	696	9
AZ	53	\$1,987,537	4.2%	7.158%	\$1,984,091	\$37,501	\$2,693,550	7/27/2006	10/5/2022	149	716	1
CT	48	\$1,958,853	4.1%	7.138%	\$1,958,853	\$40,809	\$3,011,235	3/16/2006	3/7/2023	153	682	10
GA	49	\$1,556,328	3.3%	7.415%	\$1,544,101	\$31,762	\$2,203,430	5/26/2006	2/16/2023	151	712	3
VA	28	\$1,508,955	3.2%	7.401%	\$1,506,287	\$53,891	\$2,114,685	5/27/2006	4/18/2023	151	699	1
NY	36	\$1,395,566	2.9%	6.678%	\$1,394,878	\$38,766	\$2,271,860	2/6/2006	3/29/2022	155	687	9
Grand Total	1,478	\$47,855,721	100.0%	7.155%	\$47,751,847	\$32,379	\$69,013,992	6/4/2006	5/28/2023	151	701	3

\$170 MILLION RESIDENTIAL LOAN SALE



Portfolio Strats - Pool 2B

(Data as of 12/31/2018)

Performance	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Non-Performing	533	\$26,737,493	87.3%	7.104%	\$26,688,163	\$50,164	\$29,880,005	6/18/2006	5/25/2023	150	613	2,583
Performing	73	\$3,882,576	12.7%	1.132%	\$3,868,369	\$53,186	\$5,117,771	5/22/2006	8/4/2037	151	599	2
Grand Total	606	\$30,620,069	100.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256

Lien Position	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
2	409	\$21,119,199	69.0%	6.067%	\$21,064,874	\$51,636	\$23,578,561	6/1/2006	12/2/2025	151	612	2,170
Unsecured	197	\$9,500,870	31.0%	6.970%	\$9,491,658	\$48,228	\$11,419,215	7/14/2006	8/2/2023	150	609	2,446
Grand Total	606	\$30,620,069	100.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256

Rate Type	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Fixed	524	\$24,932,564	81.4%	6.609%	\$24,895,216	\$47,581	\$29,105,017	6/29/2006	1/22/2024	150	613	2,281
ARM	82	\$5,687,506	18.6%	5.198%	\$5,661,316	\$69,360	\$5,892,759	4/11/2006	3/6/2030	153	602	2,147
Grand Total	606	\$30,620,069	100.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256

Vintage	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Pre-2005	50	\$1,402,352	4.6%	6.806%	\$1,393,519	\$28,047	\$1,792,380	7/24/2004	3/7/2021	173	607	2,228
2005	93	\$4,686,280	15.3%	4.730%	\$4,652,424	\$50,390	\$5,526,400	10/10/2005	10/2/2027	159	598	1,942
2006	350	\$19,094,486	62.4%	6.539%	\$19,075,952	\$54,556	\$21,606,140	7/21/2006	3/30/2025	149	615	2,297
2007	111	\$5,424,160	17.7%	6.960%	\$5,421,846	\$48,866	\$6,017,856	3/3/2007	11/11/2023	142	611	2,390
Post-2007	2	\$12,792	0.0%	0.000%	\$12,792	\$6,396	\$55,000	9/30/2009	11/3/2019	111	712	2,902
Grand Total	606	\$30,620,069	100.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256

State	Count	Total Balance	Balance %	WAC	Int Bearing Balance	Average Balance	Original Balance	WA Orig Date	WA Maturity Date	WA Loan Age	WA FICO	WA Days PD
Other (35)	209	\$8,392,180	27.4%	6.088%	\$8,345,341	\$40,154	\$9,858,199	6/25/2006	11/22/2025	150	597	1,796
FL	94	\$4,571,572	14.9%	6.656%	\$4,569,488	\$48,634	\$5,069,115	6/6/2006	4/8/2023	151	615	2,721
MI	126	\$4,152,421	13.6%	6.867%	\$4,146,452	\$32,956	\$4,758,350	4/22/2006	8/1/2023	152	629	2,450
CA	42	\$3,859,281	12.6%	4.592%	\$3,851,566	\$91,888	\$4,547,135	7/18/2006	8/30/2028	149	614	1,779
NY	22	\$2,400,675	7.8%	6.240%	\$2,400,675	\$109,122	\$2,582,930	4/3/2006	3/1/2027	153	590	2,491
WA	32	\$1,597,522	5.2%	7.100%	\$1,597,071	\$49,923	\$1,798,425	8/20/2006	4/2/2024	148	608	2,334
AZ	23	\$1,419,888	4.6%	7.814%	\$1,419,888	\$61,734	\$1,538,400	9/19/2006	5/28/2024	147	648	2,698
IL	23	\$1,315,660	4.3%	8.420%	\$1,315,660	\$57,203	\$1,384,605	6/21/2006	6/30/2022	150	621	3,072
HI	10	\$1,125,980	3.7%	7.394%	\$1,125,980	\$112,598	\$1,344,216	7/16/2006	9/24/2021	149	603	2,872
MD	12	\$912,167	3.0%	6.784%	\$912,167	\$76,014	\$971,230	5/11/2006	7/23/2025	152	618	2,558
VA	13	\$872,722	2.9%	4.096%	\$872,243	\$67,132	\$1,145,171	4/26/2006	9/3/2026	152	632	1,580
Grand Total	606	\$30,620,069	100.0%	6.348%	\$30,556,532	\$50,528	\$34,997,776	6/14/2006	3/12/2025	151	611	2,256

Important Information Regarding Sale Announcement

1. The information (whether written, electronic or verbal) furnished by Mission Capital and/or Seller or their affiliates or by any of their respective officers, directors, shareholders, owners, employees, contractors or agents, including that contained in this Sale Announcement and any Deal Materials is furnished solely for the purpose of a review by a Prospective Bidder of the Portfolio, and is not to be used for any other purpose or made available to any other person without the express written consent of Seller. The information is based upon information supplied by the Seller from sources it deems reasonably reliable. Summaries of any documents or materials are not intended to be comprehensive or all-inclusive, but rather only outline some of the provisions contained therein and are qualified in their entirety by the actual document to which they relate.
2. While the Seller has no reason to believe that the information provided herein and any Deal Materials, or in any other marketing or due diligence materials provided, contains any material inaccuracies, neither the Seller nor its affiliates, nor any of their respective officers, directors, shareholders, owners, employees, contractors or agents have independently verified such information or make any representations or warranties, expressed or implied, as to the accuracy or completeness of the information, including, without limitation, any information pertaining to the creditworthiness or financial condition of any borrower or guarantor or the existence or value of any collateral, or as to the future performance of any Loan, any Pool or the Portfolio. Some of the information regarding the Loans was obtained from a third party review company and none of the information has been independently verified by the Seller or its affiliates. Without limiting the foregoing, Prospective Bidders should make their own projections and form their own conclusions without sole reliance upon the material contained herein or provided by Seller and should conduct their own due diligence to determine the existence and condition of any real property. Any materials made available or provided by Seller are for informational purposes only. Prospective Bidders are responsible for performing and completing their own due diligence to the extent they consider it necessary, and any decisions in taking or not taking action will be made based solely on Prospective Bidder's own analysis and without reliance on any materials provided by Seller.
3. In no event shall a Prospective Bidder have any claims against Seller or any of its affiliates or any of their respective officers, directors, shareholders, owners, employees or agents, for any damages, liability, or causes of action relating to this solicitation process or the marketing or sale of the Portfolio.
4. Prospective Bidders are not to construe the contents of this Sale Announcement or any prior or subsequent communications from Seller or its affiliates or any of their respective officers, directors, shareholders, owners, employees or agents as legal, tax or other advice. Prior to submitting a bid, Prospective Bidders should consult with their own legal counsel, as well as tax and other advisors, to determine the consequences of an investment in the Portfolio and arrive at an independent evaluation of such investment. No brokerage commission or finder's fee shall be payable to any party by Seller or any affiliate or agent thereof in connection with the sale of the Portfolio or any Pool unless otherwise agreed to by Seller in writing.
5. Acquisitions of Loans such as the Portfolio or any Pool described herein can involve a high degree of risk and are suitable only for persons and entities of substantial financial means who have no need for liquidity and who can hold the Portfolio or any Pool indefinitely and bear the partial or entire loss of the value of such Portfolio or any Pool. In connection with the sale of the Portfolio or any Pool as contemplated hereby, none of Portfolio or any Pool shall be deemed a "security" under the Securities Act and, as such, the protections of such act will not apply to the sale of the Portfolio or any Pool hereunder.