

# SALE ANNOUNCEMENT

## \$510 MILLION COMMERCIAL LOAN PORTFOLIO SALE

<b>COLLATERAL TYPE:</b>	Multi-Family (35.2% of UPB), Mixed-Use (30.0%), Restaurant (7.2%), Other (27.7%)
<b>LOCATION:</b>	New York (63.5% of UPB), New Jersey (24.4%), Pennsylvania (6.7%), Other (5.3%)
<b>PERFORMANCE:</b>	Performing (99.9% of UPB), > 90 Days Past Due (0.1%)

### OVERVIEW

On behalf of an undisclosed seller (the “**Seller**”), Mission Capital Advisors, LLC (“**Mission Capital**” or “**Loan Sale Advisor**”) is pleased to announce the sale (the “**Loan Sale**”) of approximately \$510 million of commercial loan assets (the “**Loans**,” “**Assets**” or collectively, the “**Portfolio**”).

Mission Capital has been retained as the exclusive Loan Sale Advisor to the Seller for the sale of the Portfolio, which consists of eighty-one (81) commercial loans located predominately throughout the New York Tri-State Area. The Portfolio will be offered in two sub-pools as outlined herein.

### SALE STRUCTURE

Mission Capital is initially soliciting indicative bids from prospective bidders (the “**Prospective Bidders**”) for the purchase of the Loans in the Portfolio. The Portfolio will be offered in four pools – Pool A-CRE, Pool A-C&I, Pool B-CRE and Pool B-C&I. Prospective Bidders will have the ability to submit bids on any pool, multiple pools, and/or the entire Portfolio. Mission Capital and the Seller, in the sole and absolute discretion of the Seller, will then invite final bidder(s) (the “**Final Bidder(s)**”) to complete due diligence and submit non-contingent final bid(s) on the final bid date (the “**Final Bid Date**”) pursuant to the timeline set forth herein.

- 65.1% of the Portfolio is secured by **multi-family or mixed-use assets**
- Pool A consists of 46 Loans secured by commercial real estate and 4 Loans secured by C&I assets. Pool A carries a weighted average coupon of 4.06%
- Pool B consists of 27 Loans secured by commercial real estate and 4 Loans secured by C&I assets. Pool B carries a weighted average coupon of 3.80%.
- While 80 Loans, or 99.9% of the unpaid principal balance are performing, the Portfolio contains certain sub-performing or lower-rated Loans which **may allow a winning bidder the opportunity to enhance returns through value-add servicing strategies.**
- 99.6% of the Portfolio is secured by **senior lien positions.**
- 71.2% of the unpaid principal balance bear interest at either **variable interest rates or five-year interval rate resets.**

### HIGHLIGHTS & SALE SUMMARY

The highlights of the Assets in the Loan Sale are as follows (information is by UPB as of 6/30/2022):

### PORTFOLIO POOLING – PLEASE SEE DATA ROOM UPDATE

Pool Breakout - Specific	Loan Count	UPB \$	UPB %	Average		WA Orig Date	WA Maturity	
				Balance	Orig Balance		Date	WAC %
<b>Pool A</b>	<b>50</b>	<b>\$338,643,400</b>	<b>66.37%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>
A-CRE	46	\$328,618,163	64.41%	\$7,143,873	\$342,946,796	2/12/2017	12/20/2027	4.04%
A-C&I	4	\$10,025,238	1.96%	\$2,506,309	\$25,800,000	3/16/2022	2/7/2032	4.65%
<b>Pool B</b>	<b>31</b>	<b>\$171,565,626</b>	<b>33.63%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>
B-CRE	27	\$147,958,493	29.00%	\$5,479,944	\$201,191,816	7/23/2018	3/12/2028	3.68%
B-C&I	4	\$23,607,132	4.63%	\$5,901,783	\$40,222,678	11/4/2019	1/27/2023	4.55%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

## LOAN SALE PROCESS

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

The Seller, in conjunction with Mission Capital, has prepared an 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 <https://market.missioncap.com/>. Included in the Due Diligence Materials will be a data tape for the Assets (the “**Data Tape**”) prepared by Mission Capital, comprehensive bidding instructions, the terms of sale and the Seller’s required form of Loan Purchase Agreement for Sale and Purchase of the Assets (the “**Loan Purchase Agreement**”).

Additional Due Diligence Materials will be provided to Prospective Bidders via Mission Capital’s online due diligence site. Such additional Due Diligence Materials may include detailed loan documents, pay histories, and financial statements, in both computer file and imaged formats.

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

After receipt of indicative bids, Mission Capital, 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 a pre-negotiated Loan Purchase Agreement by Prospective Bidder accompanied by a 10% non-refundable wire funds deposit (the “**Earnest Money Deposit**”).

## RESERVATION OF RIGHTS

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

- a) Alter, amend, or supplement the terms and conditions of the Loan Sale or transaction materials.

- b) Withdraw any or all the Assets from the Loan Sale prior to awarding any portion of the Portfolio.
- c) Withdraw Assets after the awarding any portion of the Portfolio, but prior to closing.
- d) Extend any deadline or timeframe.
- e) 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.
- f) Terminate discussions and negotiations with any Prospective Bidder at any time and for any reason; and
- g) Not award all or any portion of the Portfolio and reject any or all bids.

**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 Deposit in accordance with the Loan Purchase Agreement.**

## AGREEMENTS

The Seller will make its required form of Loan Purchase Agreement available to Prospective Bidders. Comments to the Loan Purchase Agreement are discouraged and in any event, must be submitted and approved, in Seller’s sole and absolute discretion, prior to the Final Bid Date. **The Seller is selling its Loans on an as-is, where-is basis with limited representations and warranties only as explicitly stated in the Loan Purchase Agreement. No other representations or warranties, either expressed or implied, shall apply.**

Please e-sign or return an executed Confidentiality Agreement to [assetsales@missioncap.com](mailto:assetsales@missioncap.com) or [kjuarez@missioncap.com](mailto:kjuarez@missioncap.com).

**PLEASE NOTE THAT E-SIGNATURES OF UNMODIFIED CONFIDENTIALITY AGREEMENTS WILL BE PROCESSED IN TOP PRIORITY, WHILE MODIFIED CONFIDENTIALITY AGREEMENTS ARE PROCESSED AT THE END OF EACH BUSINESS DAY. THE SELLER RESERVES THE RIGHT, IN ITS SOLE AND ABSOLUTE DISCRETION, TO ACCEPT OR REJECT COMMENTS TO THE CONFIDENTIALITY AGREEMENT.**

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

## TIMELINE

The schedule for the Loan Sale is as follows:

Event	Date
Sale Announcement Distributed	Thursday, July 28, 2022
Due Diligence Materials Available	Monday, August 1, 2022
Indicative Bid Date	Tuesday, August 30, 2022
Final Bid Date	Friday, September 23, 2022
Winning Bidder Selected	Monday, September 26, 2022
10% Non-Refundable Deposit Date	Tuesday, September 27, 2022
Closing Period	October 7-October 13, 2022

The Seller may revise this timeline or cancel this Loan Sale in its sole and absolute discretion.

## TRANSACTION TEAM

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## ADDITIONAL LOAN SALE CONTACTS

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### Cameron Coker

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## DISCLAIMER

NO OBLIGATION TO SELL SHALL BE BINDING ON SELLER UNLESS AND UNTIL A WRITTEN CONTRACT OF SALE OR LOAN PURCHASE AGREEMENT IS SIGNED AND DELIVERED BY SELLER. THE SELLER RESERVES THE RIGHT, IN 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 CAPITAL AND THEIR RESPECTIVE SUBSIDIARIES, AFFILIATES, AGENTS, ATTORNEYS, 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 SELLER TO A PROSPECTIVE BIDDER IN A DEFINITIVE, EXECUTED LOAN PURCHASE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

## FULL PORTFOLIO STRATIFICATIONS

Pool Breakout	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Pool A	50	\$338,643,400	66.37%	\$6,772,868	\$368,746,796	4/8/2017	2/3/2028	4.06%
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Days Past Due	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Current	80	\$509,471,772	99.86%	\$6,368,397	\$602,054,885	10/6/2017	11/24/2027	3.97%
> 90 Days PD	1	\$737,253	0.14%	\$737,253	\$8,106,405	3/30/2016	1/1/2022	4.50%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Product Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Term	69	\$485,174,433	95.09%	\$7,031,514	\$486,826,571	9/6/2017	2/28/2028	3.93%
LOC	10	\$25,034,592	4.91%	\$2,503,459	\$94,514,719	4/10/2019	8/12/2022	4.72%
Letter of Credit	2	\$0	0.00%	\$0	\$0			
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

DQ Last 2 Years Flag	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
N	66	\$449,616,602	88.12%	\$6,812,373	\$484,413,785	10/2/2017	11/24/2027	3.92%
Y	15	\$60,592,424	11.88%	\$4,039,495	\$125,747,504	10/24/2017	10/30/2027	4.33%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Rate Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Fixed with Reset	39	\$299,888,726	58.78%	\$7,689,455	\$214,029,230	10/12/2017	10/27/2028	3.87%
Fixed	31	\$146,550,327	28.72%	\$4,727,430	\$304,291,647	9/15/2016	10/4/2025	4.11%
Variable	11	\$63,769,972	12.50%	\$5,797,270	\$91,840,413	2/3/2020	5/25/2028	4.11%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Recourse	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Non-Recourse	22	\$207,160,497	40.60%	\$9,416,386	\$157,863,509	1/14/2017	9/26/2027	3.79%
Full Recourse	44	\$152,696,533	29.93%	\$3,470,376	\$352,512,482	5/27/2018	7/5/2027	4.27%
Burn-Off Recourse	6	\$87,514,316	17.15%	\$14,585,719	\$34,339,776	8/7/2017	1/1/2028	3.71%
Partial Recourse	8	\$56,750,841	11.12%	\$7,093,855	\$48,745,523	1/20/2019	11/10/2029	4.09%
Limited Recourse	1	\$6,086,838	1.19%	\$6,086,838	\$16,700,000	7/8/2016	9/6/2022	5.25%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

**FULL PORTFOLIO STRATIFICATIONS (CONTINUED)**

Payment Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
PI	69	\$418,225,247	81.97%	\$6,061,235	\$565,737,896	12/11/2017	11/17/2027	4.00%
IO	12	\$91,983,779	18.03%	\$7,665,315	\$44,423,394	12/5/2016	12/10/2027	3.85%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Collateral Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Multifamily	20	\$179,315,836	35.15%	\$8,965,792	\$133,440,042	11/16/2017	9/25/2028	3.74%
Mixed-Use	19	\$152,866,087	29.96%	\$8,045,584	\$129,921,039	7/29/2016	11/9/2026	3.99%
Restaurant	10	\$36,764,666	7.21%	\$3,676,467	\$62,762,331	7/12/2018	2/15/2028	4.19%
Industrial	8	\$32,985,711	6.47%	\$4,123,214	\$94,939,955	2/21/2019	5/8/2028	4.41%
Business Assets	10	\$30,113,717	5.90%	\$3,011,372	\$100,359,361	5/19/2020	11/14/2025	4.70%
Office	3	\$24,538,446	4.81%	\$8,179,482	\$13,670,000	1/1/2017	3/19/2028	4.29%
Retail	4	\$15,961,219	3.13%	\$3,990,305	\$14,149,669	3/29/2013	11/18/2026	4.11%
Hotel	1	\$14,306,588	2.80%	\$14,306,588	\$14,650,000	12/13/2019	12/15/2030	3.57%
Equipment	4	\$13,074,176	2.56%	\$3,268,544	\$28,381,391	3/19/2021	9/16/2025	3.60%
Land	1	\$7,352,255	1.44%	\$7,352,255	\$2,887,500	5/27/2021	6/1/2031	3.30%
Special Use	1	\$2,930,325	0.57%	\$2,930,325	\$15,000,000	3/30/2016	4/1/2031	4.14%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Collateral State	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
NY	47	\$324,161,679	63.54%	\$6,897,057	\$350,564,094	5/7/2017	8/21/2027	3.91%
NJ	25	\$124,674,160	24.44%	\$4,986,966	\$194,967,781	6/9/2018	11/22/2028	4.12%
PA	5	\$34,349,131	6.73%	\$6,869,826	\$29,606,737	5/5/2018	4/3/2029	3.85%
MO	3	\$17,520,294	3.43%	\$5,840,098	\$23,522,678	12/31/2020	3/18/2023	4.31%
CT	1	\$9,503,761	1.86%	\$9,503,761	\$11,500,000	12/18/2014	1/1/2027	4.00%
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

Primary Collateral Lien Position*	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
1	77	\$507,966,451	99.56%	\$6,596,967	\$562,528,833	9/30/2017	11/29/2027	3.97%
2	3	\$2,242,575	0.44%	\$747,525	\$41,532,457	10/22/2020	10/14/2022	3.87%
3	1	\$0	0.00%	\$0	\$6,100,000			
<b>Grand Total</b>	<b>81</b>	<b>\$510,209,026</b>	<b>100.00%</b>	<b>\$6,298,877</b>	<b>\$610,161,290</b>	<b>10/5/2017</b>	<b>11/21/2027</b>	<b>3.97%</b>

\*34 of 81 loans have additional Collateral securing the Loan

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A-C&I	4	\$10,025,238	2.96%	\$2,506,309	\$25,800,000	3/16/2022	2/7/2032	4.65%
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Days Past Due	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Current	49	\$337,906,147	99.78%	\$6,896,044	\$360,640,391	4/8/2017	2/8/2028	4.06%
> 90 Days PD	1	\$737,253	0.22%	\$737,253	\$8,106,405	3/30/2016	1/1/2022	4.50%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Product Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Term	46	\$336,617,579	99.40%	\$7,317,773	\$338,090,391	4/6/2017	2/13/2028	4.05%
LOC	4	\$2,025,821	0.60%	\$506,455	\$30,656,405	2/18/2018	4/18/2023	5.40%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

DQ Last 2 Years Flag	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
N	42	\$320,442,847	94.63%	\$7,629,592	\$305,715,961	4/26/2017	3/12/2028	3.99%
Y	8	\$18,200,554	5.37%	\$2,275,069	\$63,030,835	5/16/2016	3/25/2026	5.20%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Rate Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Fixed with Reset	28	\$223,055,829	65.87%	\$7,966,280	\$159,581,802	11/16/2017	1/10/2029	3.88%
Fixed	17	\$97,183,375	28.70%	\$5,716,669	\$169,864,994	7/22/2015	11/21/2025	4.31%
Variable	5	\$18,404,196	5.43%	\$3,680,839	\$39,300,000	11/30/2018	5/14/2028	4.86%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Recourse	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Non-Recourse	18	\$172,355,286	50.90%	\$9,575,294	\$126,373,691	11/25/2016	1/1/2028	3.85%
Full Recourse	25	\$77,879,650	23.00%	\$3,115,186	\$207,325,106	7/27/2016	11/16/2026	4.68%
Burn-Off Recourse	3	\$47,479,942	14.02%	\$15,826,647	\$13,195,430	1/25/2018	5/12/2028	3.70%
Partial Recourse	4	\$40,928,523	12.09%	\$10,232,131	\$21,852,569	3/18/2019	6/19/2030	4.16%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

**POOL A STRATIFICATIONS (CONTINUED)**

Payment Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
PI	41	\$273,333,735	80.71%	\$6,666,676	\$325,139,914	6/27/2017	3/3/2028	4.08%
IO	9	\$65,309,665	19.29%	\$7,256,629	\$43,606,882	5/5/2016	10/2/2027	3.95%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Collateral Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Multifamily	14	\$130,864,961	38.64%	\$9,347,497	\$82,818,614	8/24/2017	1/9/2029	3.80%
Mixed-Use	12	\$109,600,944	32.36%	\$9,133,412	\$84,800,222	8/15/2016	12/2/2026	4.05%
Office	2	\$23,081,555	6.82%	\$11,540,778	\$13,500,000	12/15/2016	3/30/2028	4.32%
Industrial	5	\$20,316,238	6.00%	\$4,063,248	\$77,189,955	10/15/2018	3/13/2027	4.57%
Restaurant	6	\$17,773,413	5.25%	\$2,962,236	\$44,494,430	6/16/2016	6/6/2026	4.95%
Retail	4	\$15,961,219	4.71%	\$3,990,305	\$14,149,669	3/29/2013	11/18/2026	4.11%
Business Assets	4	\$10,708,375	3.16%	\$2,677,094	\$24,906,405	10/22/2021	6/14/2031	4.63%
Land	1	\$7,352,255	2.17%	\$7,352,255	\$2,887,500	5/27/2021	6/1/2031	3.30%
Special Use	1	\$2,930,325	0.87%	\$2,930,325	\$15,000,000	3/30/2016	4/1/2031	4.14%
Equipment	1	\$54,116	0.02%	\$54,116	\$9,000,000	8/8/2019	8/8/2023	6.25%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Collateral State	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
NY	35	\$224,658,262	66.34%	\$6,418,807	\$264,528,848	12/14/2016	11/16/2027	3.97%
NJ	10	\$79,636,007	23.52%	\$7,963,601	\$74,611,211	9/8/2017	3/14/2028	4.40%
PA	5	\$34,349,131	10.14%	\$6,869,826	\$29,606,737	5/5/2018	4/3/2029	3.85%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Primary Collateral Lien Position	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
1	49	\$338,443,400	99.94%	\$6,907,008	\$352,621,796	4/7/2017	2/4/2028	4.06%
2	1	\$200,000	0.06%	\$200,000	\$16,125,000	6/25/2019	6/25/2024	5.13%
<b>Grand Total</b>	<b>50</b>	<b>\$338,643,400</b>	<b>100.00%</b>	<b>\$6,772,868</b>	<b>\$368,746,796</b>	<b>4/8/2017</b>	<b>2/3/2028</b>	<b>4.06%</b>

Pool Breakout	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Pool B	31	\$171,565,626	100.00%	\$5,534,375	\$241,414,494	9/26/2018	6/28/2027	3.80%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Pool Breakout - Specific	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
B-CRE	27	\$147,958,493	86.24%	\$5,479,944	\$201,191,816	7/23/2018	3/12/2028	3.68%
B-C&I	4	\$23,607,132	13.76%	\$5,901,783	\$40,222,678	11/4/2019	1/27/2023	4.55%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Days Past Due	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Current	31	\$171,565,626	100.00%	\$5,534,375	\$241,414,494	9/26/2018	6/28/2027	3.80%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Product Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Term	23	\$148,556,854	86.59%	\$6,458,994	\$148,736,180	8/21/2018	4/2/2028	3.67%
LOC	6	\$23,008,771	13.41%	\$3,834,795	\$63,858,314	5/16/2019	7/22/2022	4.66%
Letter of Credit	2	\$0	0.00%	\$0	\$0			
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

DQ Last 2 Years Flag	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
N	24	\$129,173,755	75.29%	\$5,382,240	\$178,697,824	11/1/2018	2/26/2027	3.75%
Y	7	\$42,391,871	24.71%	\$6,055,982	\$62,716,670	6/8/2018	7/6/2028	3.95%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Rate Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Fixed with Reset	11	\$76,832,897	44.78%	\$6,984,809	\$54,447,428	7/1/2017	3/23/2028	3.85%
Fixed	14	\$49,366,952	28.77%	\$3,526,211	\$134,426,653	12/24/2018	7/1/2025	3.73%
Variable	6	\$45,365,777	26.44%	\$7,560,963	\$52,540,413	7/26/2020	5/30/2028	3.80%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Recourse	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Full Recourse	19	\$74,816,884	43.61%	\$3,937,731	\$145,187,376	4/22/2020	3/2/2028	3.84%
Burn-Off Recourse	3	\$40,034,375	23.33%	\$13,344,792	\$21,144,346	1/17/2017	7/28/2027	3.72%
Non-Recourse	4	\$34,805,211	20.29%	\$8,701,303	\$31,489,818	9/21/2017	6/1/2026	3.52%
Partial Recourse	4	\$15,822,318	9.22%	\$3,955,580	\$26,892,954	8/27/2018	4/17/2028	3.90%
Limited Recourse	1	\$6,086,838	3.55%	\$6,086,838	\$16,700,000	7/8/2016	9/6/2022	5.25%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

**POOL B STRATIFICATIONS (CONTINUED)**

Payment Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
PI	28	\$144,891,512	84.45%	\$5,174,697	\$240,597,982	10/21/2018	4/28/2027	3.84%
IO	3	\$26,674,114	15.55%	\$8,891,371	\$816,512	5/14/2018	5/26/2028	3.62%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Collateral Type	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
Multifamily	6	\$48,450,876	28.24%	\$8,075,146	\$50,621,428	7/1/2018	12/14/2027	3.56%
Mixed-Use	7	\$43,265,143	25.22%	\$6,180,735	\$45,120,817	6/16/2016	9/9/2026	3.82%
Business Assets	6	\$19,405,342	11.31%	\$3,234,224	\$75,452,956	8/5/2019	10/16/2022	4.74%
Restaurant	4	\$18,991,253	11.07%	\$4,747,813	\$18,267,901	6/17/2020	9/16/2029	3.48%
Hotel	1	\$14,306,588	8.34%	\$14,306,588	\$14,650,000	12/13/2019	12/15/2030	3.57%
Equipment	3	\$13,020,059	7.59%	\$4,340,020	\$19,381,391	3/22/2021	9/19/2025	3.59%
Industrial	3	\$12,669,473	7.38%	\$4,223,158	\$17,750,000	9/17/2019	3/16/2030	4.16%
Office	1	\$1,456,891	0.85%	\$1,456,891	\$170,000	9/21/2017	10/1/2027	3.88%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Collateral State	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
NY	12	\$99,503,416	58.00%	\$8,291,951	\$86,035,246	3/26/2018	2/5/2027	3.78%
NJ	15	\$45,038,153	26.25%	\$3,002,544	\$120,356,570	10/6/2019	2/13/2030	3.62%
MO	3	\$17,520,294	10.21%	\$5,840,098	\$23,522,678	12/31/2020	3/18/2023	4.31%
CT	1	\$9,503,761	5.54%	\$9,503,761	\$11,500,000	12/18/2014	1/1/2027	4.00%
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>

Primary Collateral Lien Position	Loan Count	UPB \$	UPB %	Average Balance	Orig Balance	WA Orig Date	WA Maturity Date	WAC %
1	28	\$169,523,051	98.81%	\$6,054,395	\$209,907,037	9/16/2018	7/20/2027	3.80%
2	2	\$2,042,575	1.19%	\$1,021,287	\$25,407,457	12/9/2020	8/14/2022	3.74%
3	1	\$0	0.00%	\$0				
<b>Grand Total</b>	<b>31</b>	<b>\$171,565,626</b>	<b>100.00%</b>	<b>\$5,534,375</b>	<b>\$241,414,494</b>	<b>9/26/2018</b>	<b>6/28/2027</b>	<b>3.80%</b>