



## Impact of Hurricane Harvey and Irma

STACR Deals								
Deal Name	Hurricane Harvey				Hurricane Irma			
	Loans*	Current UPB*	% of Pool	SFHA %**	Loans*	Current UPB*	% of Pool	SFHA %**
13DN01	863	153,236,659	1.1%	8.3%	2,483	392,813,068	2.9%	31.3%
13DN02	1,415	258,572,898	1.1%	8.2%	4,005	677,644,800	2.9%	30.7%
14DN01	1,551	282,742,359	1.3%	8.6%	4,739	782,850,128	3.6%	31.6%
14DN02	1,449	285,680,167	1.7%	8.0%	3,759	635,622,019	3.9%	30.4%
14DN03	1,168	211,937,516	2.4%	7.8%	3,252	514,412,977	5.8%	27.4%
14DN04	1,062	197,815,629	2.7%	6.9%	2,866	459,364,121	6.3%	26.9%
14HQ01	675	129,986,617	3.0%	5.5%	1,203	214,872,333	4.9%	18.0%
14HQ02	2,159	421,033,200	2.0%	5.0%	3,307	637,342,343	3.1%	21.7%
14HQ03	620	120,262,912	3.3%	5.2%	1,199	216,773,136	5.9%	21.3%
15DN01	1,961	377,127,427	2.7%	8.5%	5,769	955,161,119	6.9%	26.7%
15DNA1	1,305	241,374,746	1.0%	8.3%	3,555	609,674,811	2.6%	30.2%
15DNA2	2,630	507,777,705	2.6%	6.9%	6,832	1,170,353,197	6.0%	24.0%
15DNA3	2,249	460,154,253	1.9%	5.6%	6,749	1,212,475,689	5.1%	21.0%
15HQ01	1,490	286,399,835	3.3%	5.0%	2,820	523,698,219	6.0%	21.7%
15HQ02	2,134	415,892,161	2.0%	4.9%	3,266	628,573,873	3.1%	21.7%
15HQA1	1,865	370,722,555	3.0%	4.9%	3,609	682,370,669	5.6%	16.5%
15HQA2	1,525	322,092,210	2.8%	4.7%	3,392	673,142,385	5.8%	14.6%
16DNA1	2,281	481,050,832	1.8%	6.9%	7,501	1,393,336,474	5.1%	21.0%
16DNA2	2,399	495,127,529	2.1%	7.2%	6,935	1,285,815,954	5.6%	20.5%
16DNA3	2,153	437,998,843	2.1%	5.9%	6,846	1,226,599,191	5.9%	19.4%
16DNA4	2,139	437,499,550	2.1%	7.1%	6,534	1,225,440,263	5.8%	19.8%
16HQA1	1,481	316,943,560	2.3%	3.9%	3,722	778,908,579	5.6%	15.0%
16HQA2	1,693	369,528,940	2.5%	6.0%	3,770	783,157,402	5.3%	14.6%
16HQA3	1,526	334,353,919	2.5%	4.9%	3,635	764,847,170	5.8%	13.9%
16HQA4	1,437	320,282,271	2.6%	6.1%	3,502	746,326,070	6.2%	15.1%
17DNA1	2,573	557,774,094	1.8%	6.9%	8,412	1,658,393,839	5.3%	20.3%
17DNA2	4,082	910,421,139	1.6%	6.3%	13,364	2,777,254,450	4.8%	19.3%
17HQA1	2,550	588,472,129	2.1%	5.5%	7,000	1,574,646,505	5.6%	14.1%
17HQA2	2,709	624,561,390	2.0%	5.6%	6,868	1,579,663,150	5.2%	15.0%

\*The number of mortgage loans and the unpaid principal balance ("UPB") of such mortgage loans indicated in this table is based on preliminary estimates with respect to the mortgaged properties located in one of the 108 counties listed by the Federal Emergency Management Agency ("FEMA") as a major disaster area and in which FEMA has authorized individual assistance to assist homeowners as a result of Hurricane Harvey or Hurricane Irma as of October 23, 2017. The actual number of mortgage loans eligible for disaster forbearance will be determined by the servicer(s).

\*\*The percentage of current UPB in a Special Flood Hazard Area ("SFHA %") is based on data reported to Freddie Mac by lenders at the time of loan origination.

ACIS and Deep MI CRT Deals								
Deal Name	Hurricane Harvey				Hurricane Irma			
	Loans*	Current UPB*	% of Pool	SFHA %**	Loans*	Current UPB*	% of Pool	SFHA %**
ACIS 2013-1	863	153,236,659	1.1%	8.3%	2,483	392,813,068	2.9%	31.3%
ACIS 2014-1	1,415	258,572,898	1.1%	8.2%	4,005	677,644,800	2.9%	30.7%
ACIS 2014-2	1,551	282,742,359	1.3%	8.6%	4,739	782,850,128	3.6%	31.6%
ACIS 2014-3	1,449	285,680,167	1.7%	8.0%	3,759	635,622,019	3.9%	30.4%
ACIS 2015-1	2,159	421,033,200	2.0%	5.0%	3,307	637,342,343	3.1%	21.7%
ACIS 2015-2	1,168	211,937,516	2.4%	7.8%	3,252	514,412,977	5.8%	27.4%
ACIS 2015-3	1,062	197,815,629	2.7%	6.9%	2,866	459,364,121	6.3%	26.9%
ACIS 2015-4	1,961	377,127,427	2.7%	8.5%	5,769	955,161,119	6.9%	26.7%
ACIS 2015-6	1,305	241,374,746	1.0%	8.3%	3,555	609,674,811	2.6%	30.2%
ACIS 2015-7	2,630	507,777,705	2.6%	6.9%	6,832	1,170,353,197	6.0%	24.0%
ACIS 2015-8	2,249	460,154,253	1.9%	5.6%	6,749	1,212,475,689	5.1%	21.0%
ACIS 2015-5	1,490	286,399,835	3.3%	5.0%	2,820	523,698,219	6.0%	21.7%
ACIS 2015-9	1,525	322,092,210	2.8%	4.7%	3,392	673,142,385	5.8%	14.6%
ACIS 2015-10	1,865	370,722,555	3.0%	4.9%	3,609	682,370,669	5.6%	16.5%
ACIS 2016-1	2,281	481,050,832	1.8%	6.9%	7,501	1,393,336,474	5.1%	21.0%
ACIS 2016-2	1,481	316,943,560	2.3%	3.9%	3,722	778,908,579	5.6%	15.0%
ACIS 2016-3	1,866	300,895,206	3.5%	5.5%	2,773	441,726,287	5.2%	16.3%
ACIS 2016-4	2,399	495,127,529	2.1%	7.2%	6,935	1,285,815,954	5.6%	20.5%
ACIS 2016-5	1,693	369,528,940	2.5%	6.0%	3,770	783,157,402	5.3%	14.6%
ACIS 2016-6	2,153	437,998,843	2.1%	5.9%	6,846	1,226,599,191	5.9%	19.4%
ACIS 2016-7	1,526	334,353,919	2.5%	4.9%	3,635	764,847,170	5.8%	13.9%
ACIS 2016-8	2,139	437,499,550	2.1%	7.1%	6,534	1,225,440,263	5.8%	19.8%
ACIS 2016-9	1,437	320,282,271	2.6%	6.1%	3,502	746,326,070	6.2%	15.1%
ACIS 2016-10	2,239	394,610,220	2.8%	4.8%	4,027	714,416,798	5.1%	16.3%
DI 2016-1	349	82,288,843	2.0%	6.3%	962	227,605,054	5.6%	15.4%
ACIS 2017-1	2,573	557,774,094	1.8%	6.9%	8,412	1,658,393,839	5.3%	20.3%
ACIS 2017-2	2,550	588,472,129	2.1%	5.5%	7,000	1,574,646,505	5.6%	14.1%
ACIS 2017-3	4,082	910,421,139	1.6%	6.3%	13,364	2,777,254,450	4.8%	19.3%
ACIS 2017-4	1,489	274,499,499	2.8%	5.8%	2,621	513,896,873	5.3%	14.5%
ACIS 2017-5	2,709	624,561,390	2.0%	5.6%	6,868	1,579,663,150	5.2%	15.0%

\*The number of mortgage loans and the unpaid principal balance (“UPB”) of such mortgage loans indicated in this table is based on preliminary estimates with respect to the mortgaged properties located in one of the 108 counties listed by the Federal Emergency Management Agency (“FEMA”) as a major disaster area and in which FEMA has authorized individual assistance to assist homeowners as a result of Hurricane Harvey or Hurricane Irma as of October 23, 2017. The actual number of mortgage loans eligible for disaster forbearance will be determined by the servicer(s).

\*\*The percentage of current UPB in a Special Flood Hazard Area (“SFHA %”) is based on data reported to Freddie Mac by lenders at the time of loan origination.