



# Impact of Hurricane Florence and Michael

STACR Transactions								
Deal Name	Hurricane Florence				Hurricane Michael			
	Loans*	Current UPB*	% of Pool	SFHA %**	Loans*	Current UPB*	% of Pool	SFHA %**
STACR 2013-DN01	713	118,797,905	1.0%	11.5%	135	19,397,133	0.2%	10.9%
STACR 2013-DN02	1,003	167,171,140	0.8%	10.9%	192	28,522,236	0.1%	10.9%
STACR 2014-DN01	1,016	168,407,836	0.9%	13.1%	204	30,032,620	0.2%	7.9%
STACR 2014-DN02	798	137,241,421	1.0%	10.5%	135	19,632,764	0.1%	19.3%
STACR 2014-DN03	572	83,368,654	1.1%	13.7%	124	15,692,389	0.2%	12.7%
STACR 2014-DN04	436	67,533,005	1.1%	8.6%	92	11,395,477	0.2%	5.7%
STACR 2014-HQ01	229	39,342,091	1.1%	6.8%	61	10,126,219	0.3%	1.7%
STACR 2014-HQ02	888	157,383,745	0.9%	4.4%	230	38,901,805	0.2%	2.3%
STACR 2014-HQ03	184	31,193,042	1.0%	7.1%	65	9,747,871	0.3%	5.7%
STACR 2015-DN01	754	115,904,529	1.0%	10.7%	151	23,126,086	0.2%	6.2%
STACR 2015-DNA1	955	160,934,630	0.8%	12.0%	186	26,845,882	0.1%	10.2%
STACR 2015-DNA2	919	143,262,058	0.8%	13.3%	209	30,529,560	0.2%	7.6%
STACR 2015-DNA3	960	161,540,426	0.8%	11.5%	226	35,249,069	0.2%	10.5%
STACR 2015-HQ01	376	63,137,012	0.9%	4.1%	147	24,222,189	0.3%	6.9%
STACR 2015-HQ02	881	155,838,798	0.9%	4.4%	229	38,776,512	0.2%	2.3%
STACR 2015-HQA1	527	94,455,709	0.9%	4.0%	155	27,619,798	0.3%	4.8%
STACR 2015-HQA2	437	80,473,965	0.8%	5.5%	164	28,083,487	0.3%	7.6%
STACR 2016-DNA1	1,050	184,949,225	0.8%	11.2%	203	32,229,170	0.1%	9.6%
STACR 2016-DNA2	947	160,993,456	0.8%	12.9%	210	32,674,397	0.2%	12.1%
STACR 2016-DNA3	859	144,780,774	0.8%	11.8%	215	33,652,783	0.2%	8.7%
STACR 2016-DNA4	793	135,099,432	0.7%	9.9%	185	29,027,158	0.2%	9.9%
STACR 2016-HQA1	536	106,542,453	0.9%	3.6%	127	21,967,743	0.2%	3.7%
STACR 2016-HQA2	513	99,659,560	0.8%	3.1%	157	29,514,271	0.2%	6.1%
STACR 2016-HQA3	470	91,958,009	0.8%	5.6%	138	24,117,731	0.2%	9.3%
STACR 2016-HQA4	495	94,765,291	0.9%	5.5%	117	21,777,156	0.2%	8.0%
STACR 2017-DNA1	1,130	211,435,292	0.8%	9.7%	242	39,938,552	0.1%	13.7%
STACR 2017-DNA2	1,805	352,023,647	0.7%	10.5%	355	63,754,886	0.1%	10.9%
STACR 2017-DNA3	2,074	395,195,459	0.8%	10.7%	402	73,232,297	0.1%	9.5%
STACR 2017-HQA1	962	197,277,599	0.8%	4.4%	280	53,698,213	0.2%	9.9%
STACR 2017-HQA2	1,054	218,559,311	0.8%	4.5%	249	48,156,701	0.2%	6.7%
STACR 2017-HQA3	814	172,947,856	0.9%	5.0%	220	44,682,545	0.2%	4.7%
STACR 2017-HRP1	1,436	233,248,559	1.8%	9.2%	350	56,586,912	0.4%	7.3%
STACR 2018-DNA1	1,435	263,191,563	0.8%	11.9%	311	57,541,775	0.2%	11.9%
STACR 2018-DNA2	1,985	370,152,456	0.8%	10.6%	359	64,881,541	0.1%	12.4%
STACR 2018-DNA3	1,510	266,526,006	0.9%	11.8%	269	44,788,286	0.2%	9.2%
STACR 2018-HQA1	1,431	296,908,423	0.8%	5.0%	404	81,677,086	0.2%	6.2%
STACR 2018-HQA2	1,470	289,953,654	0.8%	5.3%	381	74,682,200	0.2%	8.8%
STACR 2018-HRP1	1,896	312,513,377	1.2%	9.0%	780	118,853,551	0.4%	9.1%

STACR SPI/WLS Transactions								
Deal Name	Hurricane Florence				Hurricane Michael			
	Loans*	Current UPB*	% of Pool	SFHA %**	Loans*	Current UPB*	% of Pool	SFHA %**
WLS 2015-SC01	-	-	-	-	-	-	-	-
WLS 2015-SC02	-	-	-	-	-	-	-	-
WLS 2016-SC01	-	-	-	-	-	-	-	-
WLS 2016-SC02	-	-	-	-	-	-	-	-
WLS 2017-SC01	-	-	-	-	-	-	-	-
WLS 2017-SC02	-	-	-	-	-	-	-	-
STACR 2017-SPI1	12	2,506,648	0.2%	11.4%	2	505,637	***	***
STACR 2018-SPI1	50	14,979,895	0.4%	15.2%	11	3,089,860	0.1%	-
STACR 2018-SPI2	126	37,012,755	0.6%	12.0%	37	10,273,173	0.2%	12.3%
STACR 2018-SPI3	164	49,676,824	0.8%	11.2%	41	12,310,494	0.2%	4.2%

ACIS/Deep MI CRT Transactions								
Deal Name	Hurricane Florence				Hurricane Michael			
	Loans*	Current UPB*	% of Pool	SFHA %**	Loans*	Current UPB*	% of Pool	SFHA %**
ACIS 2013-1	713	118,797,905	1.0%	11.5%	135	19,397,133	0.2%	10.9%
ACIS 2014-1	1,003	167,171,140	0.8%	10.9%	192	28,522,236	0.1%	10.9%
ACIS 2014-2	1,016	168,407,836	0.9%	13.1%	204	30,032,620	0.2%	7.9%
ACIS 2014-3	798	137,241,421	1.0%	10.5%	135	19,632,764	0.1%	19.3%
ACIS 2015-1	888	157,383,745	0.9%	4.4%	230	38,901,805	0.2%	2.3%
ACIS 2015-2	572	83,368,654	1.1%	13.7%	124	15,692,389	0.2%	12.7%
ACIS 2015-3	436	67,533,005	1.1%	8.6%	92	11,395,477	0.2%	5.7%
ACIS 2015-4	754	115,904,529	1.0%	10.7%	151	23,126,086	0.2%	6.2%
ACIS 2015-5	376	63,137,012	0.9%	4.1%	147	24,222,189	0.3%	6.9%
ACIS 2015-6	955	160,934,630	0.8%	12.0%	186	26,845,882	0.1%	10.2%
ACIS 2015-7	919	143,262,058	0.8%	13.3%	209	30,529,560	0.2%	7.6%
ACIS 2015-8	960	161,540,426	0.8%	11.5%	226	35,249,069	0.2%	10.5%
ACIS 2015-9	437	80,473,965	0.8%	5.5%	164	28,083,487	0.3%	7.6%
ACIS 2015-10	527	94,455,709	0.9%	4.0%	155	27,619,798	0.3%	4.8%
ACIS 2016-1	1,050	184,949,225	0.8%	11.2%	203	32,229,170	0.1%	9.6%
ACIS 2016-2	536	106,542,453	0.9%	3.6%	127	21,967,743	0.2%	3.7%
ACIS 2016-3	526	71,690,121	1.0%	8.5%	173	22,651,760	0.3%	9.9%
ACIS 2016-4	947	160,993,456	0.8%	12.9%	210	32,674,397	0.2%	12.1%
ACIS 2016-5	513	99,659,560	0.8%	3.1%	157	29,514,271	0.2%	6.1%
ACIS 2016-6	859	144,780,774	0.8%	11.8%	215	33,652,783	0.2%	8.7%
ACIS 2016-7	470	91,958,009	0.8%	5.6%	138	24,117,731	0.2%	9.3%
ACIS 2016-8	793	135,099,432	0.7%	9.9%	185	29,027,158	0.2%	9.9%
ACIS 2016-9	495	94,765,291	0.9%	5.5%	117	21,777,156	0.2%	8.0%
ACIS 2016-10	731	112,565,984	0.9%	7.9%	218	30,480,232	0.3%	7.6%
DI 2016-1	142	29,226,043	0.8%	6.7%	35	7,479,152	0.2%	5.1%
ACIS 2017-1	1,130	211,435,292	0.8%	9.7%	242	39,938,552	0.1%	13.7%
ACIS 2017-2	962	197,277,599	0.8%	4.4%	280	53,698,213	0.2%	9.9%
ACIS 2017-3	1,805	352,023,647	0.7%	10.5%	355	63,754,886	0.1%	10.9%
ACIS 2017-4	454	76,802,705	0.9%	8.6%	148	24,535,017	0.3%	8.3%
ACIS 2017-5	1,054	218,559,311	0.8%	4.5%	249	48,156,701	0.2%	6.7%
ACIS 2017-7	2,074	395,195,459	0.8%	10.7%	402	73,232,297	0.1%	9.5%
ACIS 2017-8	814	172,947,856	0.9%	5.0%	220	44,682,545	0.2%	4.7%
ACIS 2017-AFRM1	486	91,754,289	0.9%	9.6%	108	20,043,153	0.2%	2.2%
ACIS 2017-ARMR1	1,436	233,248,559	1.8%	9.2%	350	56,586,912	0.4%	7.3%
DI 2017-1	116	23,838,373	0.8%	7.3%	31	6,231,863	0.2%	6.4%
ACIS 2018-DNA1	1,435	263,191,563	0.8%	11.9%	311	57,541,775	0.2%	11.9%
ACIS 2018-DNA2	1,985	370,152,456	0.8%	10.6%	359	64,881,541	0.1%	12.4%
ACIS 2018-HQA1	1,431	296,908,423	0.8%	5.0%	404	81,677,086	0.2%	6.2%
ACIS 2018-SAP1	1,160	195,740,030	1.1%	8.1%	324	53,317,322	0.3%	6.5%
ACIS 2018-ARMR1	1,896	312,513,377	1.2%	9.0%	780	118,853,551	0.4%	9.1%

\* 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 71 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 Florence and/or Michael as of October 30, 2018. The actual number of mortgage loans eligible for disaster forbearance will be determined by the servicer(s).

\*\* Special Flood Hazard Area ("SFHA") is based on data reported to Freddie Mac by lenders at the time of loan origination. The percentage of Current UPB in a Special Flood Hazard Area (SFHA %) is the loans in the FEMA individual assistance area declared for Florence and/or Michael that are also in the Special Flood Hazard Area.

\*\*\* The "% of Pool" is less than 0.1%. Freddie Mac has chosen not to disclose the "SFHA %" due to the small loan count in such area. At least one of the loans identified for the STACR 2017-SPI1 transaction is located within an SFHA.