



Impact of Hurricane Florence

STACR Transactions				
Deal Name	Loans*	Current UPB*	% of Pool	SFHA %**
STACR 2013-DN01	333	55,167,492	0.4%	19.5%
STACR 2013-DN02	476	76,821,198	0.4%	19.3%
STACR 2014-DN01	462	76,994,603	0.4%	23.0%
STACR 2014-DN02	371	61,471,804	0.4%	18.9%
STACR 2014-DN03	251	38,645,937	0.5%	22.5%
STACR 2014-DN04	191	29,614,355	0.5%	16.6%
STACR 2014-HQ01	96	17,321,406	0.5%	11.6%
STACR 2014-HQ02	348	59,567,339	0.3%	9.1%
STACR 2014-HQ03	69	11,152,424	0.4%	10.9%
STACR 2015-DN01	344	52,840,187	0.4%	16.9%
STACR 2015-DNA1	446	77,263,032	0.4%	20.3%
STACR 2015-DNA2	396	61,852,198	0.4%	21.5%
STACR 2015-DNA3	406	69,064,145	0.3%	22.1%
STACR 2015-HQ01	148	23,308,111	0.3%	7.2%
STACR 2015-HQ02	346	59,089,785	0.3%	9.2%
STACR 2015-HQA1	210	36,113,068	0.3%	8.8%
STACR 2015-HQA2	167	31,245,832	0.3%	10.2%
STACR 2016-DNA1	466	82,663,951	0.3%	21.4%
STACR 2016-DNA2	358	60,672,191	0.3%	26.8%
STACR 2016-DNA3	370	60,557,874	0.3%	19.8%
STACR 2016-DNA4	324	54,961,049	0.3%	20.4%
STACR 2016-HQA1	214	40,914,103	0.3%	7.7%
STACR 2016-HQA2	197	35,639,383	0.3%	6.0%
STACR 2016-HQA3	178	32,997,030	0.3%	12.0%
STACR 2016-HQA4	199	36,847,440	0.3%	10.2%
STACR 2017-DNA1	483	88,391,507	0.3%	16.5%
STACR 2017-DNA2	795	155,878,384	0.3%	19.2%
STACR 2017-DNA3	878	165,553,530	0.3%	17.8%
STACR 2017-HQA1	402	81,323,505	0.3%	8.1%
STACR 2017-HQA2	406	82,396,389	0.3%	9.0%
STACR 2017-HQA3	332	68,955,729	0.3%	11.1%
STACR 2017-HRP1	779	128,305,172	1.0%	13.9%
STACR 2018-DNA1	682	126,696,785	0.4%	18.2%
STACR 2018-DNA2	857	155,193,970	0.3%	17.5%
STACR 2018-HQA1	572	117,090,547	0.3%	8.5%
STACR 2018-HRP1	945	160,575,715	0.6%	11.7%

*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 18 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 as of September 21, 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 that are also in the Special Flood Hazard Area.

STACR SPI/WLS Transactions				
Deal Name	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	3	900,257	0.1%	31.9%
STACR 2018-SPI1	24	6,920,702	0.2%	29.4%
STACR 2018-SPI2	53	16,269,016	0.3%	16.4%

ACIS/Deep MI CRT Transactions				
Deal Name	Loans*	Current UPB*	% of Pool	SFHA %**
ACIS 2013-1	333	55,167,492	0.4%	19.5%
ACIS 2014-1	476	76,821,198	0.4%	19.3%
ACIS 2014-2	462	76,994,603	0.4%	23.0%
ACIS 2014-3	371	61,471,804	0.4%	18.9%
ACIS 2015-1	348	59,567,339	0.3%	9.1%
ACIS 2015-2	251	38,645,937	0.5%	22.5%
ACIS 2015-3	191	29,614,355	0.5%	16.6%
ACIS 2015-4	344	52,840,187	0.4%	16.9%
ACIS 2015-5	148	23,308,111	0.3%	7.2%
ACIS 2015-6	446	77,263,032	0.4%	20.3%
ACIS 2015-7	396	61,852,198	0.4%	21.5%
ACIS 2015-8	406	69,064,145	0.3%	22.1%
ACIS 2015-9	167	31,245,832	0.3%	10.2%
ACIS 2015-10	210	36,113,068	0.3%	8.8%
ACIS 2016-1	466	82,663,951	0.3%	21.4%
ACIS 2016-2	214	40,914,103	0.3%	7.7%
ACIS 2016-3	225	31,172,910	0.4%	13.8%
ACIS 2016-4	358	60,672,191	0.3%	26.8%
ACIS 2016-5	197	35,639,383	0.3%	6.0%
ACIS 2016-6	370	60,557,874	0.3%	19.8%
ACIS 2016-7	178	32,997,030	0.3%	12.0%
ACIS 2016-8	324	54,961,049	0.3%	20.4%
ACIS 2016-9	199	36,847,440	0.3%	10.2%
ACIS 2016-10	321	49,824,102	0.4%	14.5%
DI 2016-1	65	13,582,856	0.4%	8.1%
ACIS 2017-1	483	88,391,507	0.3%	16.5%
ACIS 2017-2	402	81,323,505	0.3%	8.1%
ACIS 2017-3	795	155,878,384	0.3%	19.2%
ACIS 2017-4	192	30,364,668	0.4%	17.0%
ACIS 2017-5	406	82,396,389	0.3%	9.0%
ACIS 2017-7	878	165,553,530	0.3%	17.8%
ACIS 2017-8	332	68,955,729	0.3%	11.1%
ACIS 2017-AFRM1	189	35,694,359	0.4%	16.3%
ACIS 2017-ARMR1	779	128,305,172	1.0%	13.9%
DI 2017-1	44	9,174,290	0.3%	13.5%
ACIS 2018-DNA1	682	126,696,785	0.4%	18.2%
ACIS 2018-DNA2	857	155,193,970	0.3%	17.5%
ACIS 2018-HQA1	572	117,090,547	0.3%	8.5%
ACIS 2018-ARMR1	945	160,575,715	0.6%	11.7%
ACIS 2018-SAP1	513	85,114,810	0.5%	16.0%

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