

**Impact of Hurricane Ian  
Potential STACR, ACIS and Other CRT Deal Exposure**

\*The number of mortgage loans and the unpaid principal balance (“UPB”) of such mortgage loans indicated in this table are based on preliminary estimates with respect to the mortgaged properties located in one of the 26 counties in Florida 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 Ian as of October 25, 2022. 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.

Certain historical disaster-related performance data for mortgage loans affected by certain hurricanes and the Covid-19 Pandemic is available through the [Disaster Matrix](#) on Clarity; such data may not be indicative of the performance of mortgage loans affected by Hurricane Ian.

<b>Hurricane Ian Potential Exposure</b>				
<b>Deal</b>	<b>Loans*</b>	<b>Current UPB*</b>	<b>% of Pool</b>	<b>SFHA %**</b>
2013-DN01	638	78 mm	1.96%	23%
2013-DN02	1,224	164 mm	2.10%	20%
2014-DN01	1,379	181 mm	2.64%	22%
2014-DN02	950	131 mm	2.77%	23%
2014-DN03	674	85 mm	3.79%	19%
2014-DN04	541	71 mm	3.94%	17%
2014-HQ02	793	127 mm	2.13%	12%
2015-DN01	1,112	141 mm	4.45%	16%
2015-DNA1	1,053	143 mm	1.91%	20%
2015-DNA2	1,441	193 mm	4.10%	18%
2015-DNA3	1,507	216 mm	3.78%	18%
2015-HQ01	467	67 mm	4.01%	10%
2015-HQ02	783	125 mm	2.12%	13%
2015-HQA1	660	102 mm	4.09%	9%
2015-HQA2	645	105 mm	4.32%	12%
2015-SC01	0	0 mm	0.00%	0%
2015-SC02	0	0 mm	0.00%	0%
2016-DI01	242	48 mm	4.63%	14%
2016-DNA1	1,842	276 mm	3.99%	19%
2016-DNA2	1,507	226 mm	3.98%	18%
2016-DNA3	1,535	222 mm	4.29%	15%
2016-DNA4	1,484	224 mm	4.45%	19%
2016-HQA1	738	125 mm	4.18%	11%

2016-HQA2	622	102 mm	3.42%	11%
2016-HQA3	716	119 mm	4.26%	9%
2016-HQA4	622	107 mm	4.26%	11%
2016-SC01	0	0 mm	0.00%	0%
2016-SC02	1	0 mm	0.57%	100%
2017-AFRM1	1,103	200 mm	4.64%	15%
2017-DNA1	2,071	336 mm	4.31%	18%
2017-DNA2	3,489	598 mm	3.79%	16%
2017-DNA3	0	0 mm	0.00%	0%
2017-HQA1	1,530	284 mm	4.40%	11%
2017-HQA2	1,620	308 mm	3.71%	11%
2017-HQA3	0	0 mm	0.00%	0%
2017-HRP1	0	0 mm	0.00%	0%
2017-SC01	0	0 mm	0.00%	0%
2017-SC02	0	0 mm	0.00%	0%
2017-SPI1	0	0 mm	0.00%	0%
2018-AFRM1	608	111 mm	5.23%	11%
2018-DNA1	2,175	350 mm	4.78%	20%
2018-DNA2	6,352	1,070 mm	8.75%	15%
2018-DNA3	2,119	350 mm	4.74%	13%
2018-HQA1	1,784	335 mm	4.24%	11%
2018-HQA2	2,862	544 mm	6.40%	9%
2018-HRP1	6,155	797 mm	8.34%	11%
2018-HRP2	4,396	582 mm	6.15%	13%
2018-SPI1	87	25 mm	4.06%	19%
2018-SPI2	196	52 mm	4.93%	14%
2018-SPI3	135	34 mm	4.82%	15%
2018-SPI4	101	28 mm	4.07%	10%
2019-DNA1	1,687	276 mm	5.95%	13%
2019-DNA2	1,206	203 mm	5.90%	15%
2019-DNA3	1,409	235 mm	5.30%	15%
2019-DNA4	1,180	193 mm	5.03%	15%
2019-FTR1	6,212	1,044 mm	8.82%	15%
2019-FTR2	811	158 mm	4.77%	13%
2019-FTR3	7,388	1,221 mm	2.80%	17%
2019-FTR4	4,565	847 mm	3.31%	11%
2019-HQA1	1,082	205 mm	5.67%	10%
2019-HQA2	894	177 mm	5.23%	9%
2019-HQA3	784	152 mm	4.35%	11%
2019-HQA4	678	129 mm	5.17%	9%

2019-HRP1	1,393	206 mm	8.70%	15%
2019-SAP1	1,019	145 mm	4.52%	12%
2020-AFRM1	1,632	398 mm	3.76%	12%
2020-DNA1	2,203	410 mm	6.38%	15%
2020-DNA2	2,940	568 mm	4.88%	14%
2020-DNA3	3,620	738 mm	4.45%	13%
2020-DNA4	3,769	759 mm	4.87%	15%
2020-DNA5	3,516	754 mm	3.54%	14%
2020-DNA6	4,220	1,074 mm	4.76%	14%
2020-HQA1	1,310	273 mm	5.19%	10%
2020-HQA2	2,007	438 mm	4.22%	10%
2020-HQA3	2,138	475 mm	4.01%	10%
2020-HQA4	2,206	494 mm	4.79%	10%
2020-HQA5	4,011	1,009 mm	4.20%	9%
2020-SAP1	3,589	720 mm	3.55%	13%
2021-DNA1	5,091	1,217 mm	3.08%	13%
2021-DNA2	5,839	1,518 mm	3.66%	15%
2021-DNA3	5,197	1,362 mm	3.78%	14%
2021-DNA5	7,581	1,930 mm	3.23%	14%
2021-DNA6	10,851	2,762 mm	3.46%	13%
2021-DNA7	9,338	2,452 mm	4.09%	15%
2021-HQA1	5,987	1,587 mm	3.48%	10%
2021-HQA2	6,220	1,699 mm	3.57%	10%
2021-HQA3	4,563	1,249 mm	3.72%	10%
2021-HQA4	4,308	1,202 mm	4.19%	11%
2021-SAP1	5,030	1,280 mm	3.40%	13%
2021-SAP2	2,556	699 mm	3.74%	8%
2021-SAP3	4,882	1,115 mm	3.40%	10%
2021-SAP5	2,859	802 mm	3.84%	9%
2021-SAP7	6,832	1,756 mm	3.55%	14%
2021-SAP8	5,667	1,486 mm	4.70%	13%
2021-SAP9	2,599	762 mm	4.35%	11%
2021-SP10	3,071	925 mm	4.22%	10%
2022-AFRM1	1,858	667 mm	4.96%	10%
2022-COR1	2,053	484 mm	4.84%	13%
2022-DNA1	5,026	1,322 mm	4.28%	12%
2022-DNA2	7,113	1,973 mm	4.71%	12%
2022-DNA3	7,460	2,080 mm	5.10%	11%
2022-DNA4	5,733	1,566 mm	4.61%	12%
2022-DNA5	5,393	1,529 mm	4.76%	11%

2022-DNA6	6,756	1,988 mm	5.65%	12%
2022-DNA7	4,732	1,362 mm	6.86%	12%
2022-HQA1	5,791	1,714 mm	3.98%	10%
2022-HQA2	2,849	875 mm	4.52%	10%
2022-HQA3	2,091	641 mm	4.21%	10%
2022-SPH1	2,001	636 mm	4.05%	9%
2022-SPH2	1,972	664 mm	4.97%	10%
2022-SPL1	3,521	952 mm	4.57%	12%
2022-SPL2	3,553	965 mm	4.64%	12%
2022-SPL3	2,589	770 mm	5.80%	14%
2022-SPL4	2,610	777 mm	5.89%	14%
2022-SPL5	3,375	1,079 mm	6.30%	13%
Total	302,375	71 B	4.16%	12%