

Impact of Hurricane Idalia

Potential STACR®, ACIS® & 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 16 counties in Florida or in one of the three counties in Georgia 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 Idalia, as of September 13, 2023. 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 Idalia.

Hurricane Idalia Potential Exposure				
Deal	Loans*	Current UPB*	% of Pool	SFHA %**
2013-DN02	284	35 mm	0.48%	20%
2014-DN01	347	42 mm	0.67%	27%
2014-DN02	272	35 mm	0.79%	27%
2014-DN03	166	17 mm	0.84%	13%
2014-DN04	126	15 mm	0.92%	18%
2014-HQ02	180	25 mm	0.45%	16%
2015-DN01	288	32 mm	1.12%	18%
2015-DNA1	262	32 mm	0.47%	26%
2015-DNA2	365	44 mm	1.01%	21%
2015-DNA3	370	49 mm	0.93%	19%
2015-HQ02	176	24 mm	0.44%	16%
2015-HQA1	143	20 mm	0.87%	12%
2015-HQA2	137	21 mm	0.93%	21%
2015-SC01	0	0 mm	0.00%	0%
2015-SC02	0	0 mm	0.00%	0%
2016-DI01	70	13 mm	1.41%	13%
2016-DNA1	459	65 mm	1.01%	22%
2016-DNA2	350	48 mm	0.92%	20%
2016-DNA3	363	51 mm	1.07%	21%
2016-DNA4	368	51 mm	1.10%	20%
2016-HQA1	150	23 mm	0.82%	14%
2016-HQA2	142	21 mm	0.76%	16%
2016-HQA3	153	24 mm	0.92%	14%
2016-HQA4	168	25 mm	1.09%	11%
2016-SC01	0	0 mm	0.00%	0%



2016-SC02	0	0 mm	0.00%	0%
2017-AFRM1	268	44 mm	1.11%	14%
2017-DNA1	508	74 mm	1.02%	22%
2017-DNA2	793	128 mm	0.87%	20%
2017-DNA3	14	2 mm	0.01%	0%
2017-HQA1	350	58 mm	0.96%	17%
2017-HQA2	396	68 mm	0.88%	12%
2017-HQA3	7	1 mm	0.03%	0%
2017-HRP1	19	2 mm	0.07%	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	166	27 mm	1.39%	9%
2018-DNA1	545	83 mm	1.24%	23%
2018-DNA2	1,561	247 mm	2.19%	19%
2018-DNA3	537	83 mm	1.22%	18%
2018-HQA1	454	76 mm	1.06%	15%
2018-HQA2	715	120 mm	1.53%	11%
2018-HRP1	1,493	176 mm	2.01%	15%
2018-HRP2	1,182	144 mm	1.66%	14%
2018-SPI1	18	5 mm	0.79%	20%
2018-SPI2	44	11 mm	1.14%	19%
2018-SPI3	24	6 mm	0.90%	19%
2018-SPI4	18	5 mm	0.80%	18%
2019-DNA1	405	62 mm	1.47%	18%
2019-DNA2	284	44 mm	1.40%	23%
2019-DNA3	361	55 mm	1.35%	19%
2019-DNA4	302	45 mm	1.29%	20%
2019-FTR1	1,530	241 mm	2.21%	19%
2019-FTR2	207	36 mm	1.19%	14%
2019-FTR3	1,794	276 mm	0.68%	21%
2019-FTR4	1,131	188 mm	0.79%	15%
2019-HQA1	276	47 mm	1.42%	15%
2019-HQA2	219	39 mm	1.27%	14%
2019-HQA3	191	31 mm	0.97%	19%
2019-HQA4	163	29 mm	1.29%	10%
2019-HRP1	294	40 mm	1.85%	19%
2020-AFRM1	390	90 mm	0.91%	20%
2020-DNA1	474	83 mm	1.40%	20%
2020-DNA2	712	126 mm	1.17%	20%
2020-DNA3	912	176 mm	1.14%	17%
2020-DNA4	930	175 mm	1.21%	18%
2020-DNA5	879	175 mm	0.87%	18%
2020-DNA6	1,016	239 mm	1.13%	20%



2020-HQA1	295	55 mm	1.15%	16%
2020-HQA2	443	83 mm	0.87%	12%
2020-HQA3	537	109 mm	0.99%	13%
2020-HQA4	524	106 mm	1.11%	16%
2020-HQA5	930	216 mm	0.96%	12%
2020-SAP1	907	156 mm	0.85%	16%
2021-DNA1	1,263	284 mm	0.76%	18%
2021-DNA2	1,458	362 mm	0.92%	20%
2021-DNA3	1,229	301 mm	0.88%	20%
2021-DNA5	1,881	452 mm	0.80%	21%
2021-DNA6	2,728	653 mm	0.86%	17%
2021-DNA7	2,310	574 mm	1.01%	20%
2021-HQA1	1,397	345 mm	0.81%	16%
2021-HQA2	1,494	380 mm	0.85%	14%
2021-HQA3	1,080	274 mm	0.86%	14%
2021-HQA4	996	259 mm	0.95%	13%
2021-SAP1	1,285	303 mm	0.85%	17%
2021-SAP2	628	160 mm	0.91%	11%
2021-SAP3	1,265	256 mm	0.86%	14%
2021-SAP5	698	181 mm	0.92%	11%
2021-SAP7	1,719	414 mm	0.88%	17%
2021-SAP8	1,482	365 mm	1.22%	14%
2021-SAP9	603	165 mm	0.99%	16%
2021-SP10	759	210 mm	1.00%	14%
2022-AFH1	462	158 mm	1.22%	14%
2022-AFH2	527	188 mm	1.39%	12%
2022-COR1	574	124 mm	1.31%	17%
2022-DNA1	1,317	327 mm	1.12%	15%
2022-DNA2	1,811	478 mm	1.20%	14%
2022-DNA3	1,963	528 mm	1.36%	14%
2022-DNA4	1,521	396 mm	1.23%	14%
2022-DNA5	1,348	360 mm	1.18%	14%
2022-DNA6	1,747	491 mm	1.47%	15%
2022-DNA7	1,194	332 mm	1.76%	15%
2022-HQA1	1,345	369 mm	0.90%	12%
2022-HQA2	676	193 mm	1.04%	15%
2022-HQA3	521	149 mm	1.02%	13%
2022-SPH1	476	140 mm	0.93%	14%
2022-SPH2	536	167 mm	1.30%	14%
2022-SPH3	602	192 mm	1.53%	11%
2022-SPL1	888	226 mm	1.14%	15%
2022-SPL2	905	233 mm	1.18%	15%
2022-SPL3	681	194 mm	1.53%	20%
2022-SPL4	668	186 mm	1.48%	18%



2022-SPL5	894	266 mm	1.64%	16%
2022-SPL6	848	242 mm	1.61%	15%
2022-SPL7	861	245 mm	1.64%	14%
2023-DNA1	747	224 mm	1.56%	15%
2023-DNA2	915	292 mm	1.68%	14%
2023-HQA1	509	165 mm	1.26%	16%
2023-HQA2	587	200 mm	1.19%	9%
2023-SPL1	472	134 mm	1.81%	17%
2023-SPL2	354	113 mm	1.62%	11%
Total	80,781	18.2 B	1.06%	16%

