# Fannie Mae Social Index Prepayment Chartbook

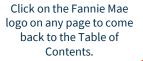
#### November 2022

Single-Family Capital Markets



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## Introduction

In August 2022, Fannie Mae introduced a proposed methodology for single-family MBS social disclosure that aims to provide investors with insights into socially oriented lending activities. Following supportive feedback from the market, Fannie Mae, in conjunction with Freddie Mac, announced that it will begin publishing the pool-level Social Index disclosures for its Single-Family mortgage-backed securities (MBS).

Today, Fannie Mae posted a one-time historical file to provide the Social Criteria Share (SCS) and Social Density Score (SDS) for all active and inactive MBS pools issued since January 2010. Additionally, Fannie Mae announced that it intends to begin publishing the Social Index attributes for new issuances in December 2022.

Although the objective of the Social Index disclosures is to allow investors to identify pools with high concentrations of loans that meet certain social criteria, we recognize that MBS market participants will also seek to derive performance insights from these new attributes to support their decision-making, particularly if they begin to inform issuers' pooling behavior. We expect that market participants will use the forthcoming historical file to evaluate the prepayment behavior of pools with varying levels of SCS and SDS over time.

It is important to keep in mind that the prepayment behavior observed in these visualizations may be explained by loan attributes commonly used in prepayment models and not simply owing to the socially oriented lending activities captured by the new disclosures. Additionally, observed performance correlations may change in the future.

To assist market participants in their historical analysis, we have compiled this chartbook containing common visualizations of prepayment performance. The chartbook contains pool-level insights that market participants will be able to derive from the historical file published today. Please note that each section of the chartbook starts with an annotated slide to facilitate interpretation of the ensuing visualizations. Notes on methodology are found on these slides, as well.

## Introduction

The chartbook is structured as follows:

- First, we provide an overview of where socially oriented lending activities have been concentrated historically.
- The subsequent sections contain the following common visualizations of prepayment performance:
  - Time Series: A temporal visualization of prepayments for a given MBS prefix/vintage/coupon cohort.
  - **S-curves:** A visualization of prepayments by the rate incentive experienced by borrowers during a given observation window for a given MBS prefix and seasoning cohort.
  - Weighted Average Loan Age (WALA) Ramps: A visualization of prepayment seasoning during a given observation window for a given MBS prefix and coupon cohort.

We have segmented the generic, non-specified portion of the MBS universe into groupings that are meant to isolate the prepayment behavior of MBS pools with increasing levels of SCS and SDS. Additionally, the prepayment behavior of 150K and 200K stories is shown in these visualizations to provide a familiar benchmark.

We hope that the new Social Index disclosures will enable investors to identify and invest in MBS pools containing loans made to borrowers meeting commonly accepted social criteria. We recognize that performance analysis is a key component of decision-making and expect the publication of this historical data to support market participants in this objective.

Please submit any questions through the Contact Form at this link.

Updated Nov 22, 2022

# Glossary

AOLS: average original loan size

AW: appraisal waiver

**CLTV**: combined loan-to-value ratio

**CPR**: conditional prepayment rate

**DTI**: debt-to-income ratio

FL: 100% FL pool

INV: 100% investment property pool

LTV: loan-to-value ratio

Nonspec: short for "non-specified", a generic pool of mortgages that would generally not qualify as a specified pool (defined below)

**NY**: 100% NY pool

**PR**: 100% PR pool

SCS: Social Criteria Share

**SDS**: Social Density Score

**Spec**: short for "specified pool", a pool of mortgages comprised of loans that have favorable prepayment characteristics (loan balance, investment properties, FICO ≤ 700, LTV ≥ 95, investment property, NY/FL/TX/PR)

TPO: third-party originated (correspondent or broker)

**TX**: 100% TX pool

UPB: unpaid principal balance

WALA: weighted average loan age

Updated Nov 22, 2022

# SCS/SDS Concentration by Cohort

#### At Issuance, Prefix: ALL

							!	Social Crite	ria Share	9						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	36%	65%	57%	54%	49%	43%				44%	43%	38%	43%	24%	25%	41%
2011	36%	64%	57%	53%	49%	47%				45%	45%	42%	34%	20%	21%	42%
2012	35%	64%	57%	52%	49%	43%				43%	49%	43%	49%	25%	25%	43%
2013	38%	65%	58%	53%	51%	47%				43%	53%	42%	47%	29%	25%	45%
2014	39%	66%	59%	56%	53%	49%				44%	59%	43%	45%	27%	29%	46%
2015	38%	68%	61%	59%	55%	50%	47%			42%	50%	42%	47%	27%	28%	45%
2016	36%	67%	61%	58%	55%	50%	46%			43%	49%	42%	38%	62%	39%	44%
2017	39%	71%	65%	63%	61%	57%	53%			45%	50%	43%	43%	79%	71%	48%
2018	42%	74%	70%	67%	66%	63%	59%			48%	57%	41%	49%	90%	97%	52%
2019	40%	73%	69%	67%	64%	62%	58%	58%		45%	56%	41%	46%	43%	67%	50%
2020	40%	72%	67%	63%	62%	58%	54%	55%	50%	44%	57%	44%	39%	45%	38%	47%
2021	45%	75%	70%	66%	64%	60%	57%	59%	58%	47%	62%	47%	44%	42%	43%	51%
2022	53%	80%	77%	75%	73%	71%	68%	68%	65%	52%	61%	49%	59%	45%	58%	59%
Total	39%	68%	62%	60%	57%	55%	56%	59%	59%	45%	53%	44%	44%	43%	43%	47%

#### **Social Density Score**

									,							
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	0.49	1.08	0.89	0.84	0.75	0.63				0.65	0.61	0.51	0.69	0.29	0.29	0.59
2011	0.50	1.05	0.89	0.81	0.75	0.71				0.67	0.65	0.57	0.50	0.26	0.26	0.61
2012	0.48	1.04	0.89	0.78	0.74	0.63				0.64	0.73	0.54	0.79	0.29	0.29	0.62
2013	0.53	1.07	0.92	0.82	0.80	0.71				0.62	0.82	0.54	0.76	0.38	0.29	0.67
2014	0.57	1.15	1.00	0.92	0.87	0.78				0.62	0.94	0.56	0.77	0.34	0.31	0.72
2015	0.53	1.17	1.02	0.96	0.89	0.78	0.72			0.56	0.78	0.52	0.76	0.34	0.32	0.68
2016	0.49	1.17	1.02	0.94	0.90	0.78	0.70			0.57	0.74	0.53	0.52	0.97	0.60	0.64
2017	0.54	1.26	1.13	1.07	1.04	0.94	0.85			0.61	0.76	0.55	0.61	1.57	1.44	0.75
2018	0.61	1.36	1.24	1.20	1.17	1.11	1.00			0.68	0.90	0.52	0.72	2.00	2.08	0.84
2019	0.56	1.33	1.21	1.17	1.13	1.06	0.97	0.96		0.64	0.87	0.53	0.66	0.66	1.17	0.78
2020	0.54	1.24	1.11	1.04	1.01	0.94	0.86	0.87	0.79	0.61	0.89	0.55	0.53	0.66	0.47	0.69
2021	0.63	1.27	1.14	1.08	1.04	0.98	0.92	0.97	0.93	0.66	0.98	0.59	0.61	0.55	0.53	0.77
2022	0.82	1.46	1.37	1.36	1.31	1.28	1.21	1.21	1.14	0.74	0.94	0.62	0.99	0.60	0.89	0.97
Total	0.55	1.16	1.03	0.99	0.93	0.89	0.92	0.97	0.99	0.63	0.81	0.56	0.65	0.60	0.57	0.71

Note: SCS/SDS metrics are computed for the entire cohort, without regard to pooling (i.e., not a simple average across pools in the cohort). The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Metrics shown are averages based on loan count. Vintage/story cohorts are conditionally formatted such that 0% SCS and 0.00 SDS appear as dark orange and 100% SCS and 2.50 SDS appear as dark blue.

7 SCS/SDS Concentration by Cohort



#### At Issuance, Prefix: ALL

							Ŀ	ssuance Lo	an Count							
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	1,985,959	189,160	175,950	52,270	170,154	57,602				8,519	33,578	36,853	6,467	807	1,872	2,719,191
2011	1,706,869	226,079	197,452	54,509	216,555	78,354				29,957	69,277	40,929	5,688	744	1,494	2,627,907
2012	2,166,338	308,847	277,597	92,678	324,536	169,316				52,841	367,069	54,940	11,970	4,171	6,686	3,836,989
2013	2,028,765	310,955	262,481	97,991	272,210	146,780				59,427	294,776	37,676	15,604	1,863	7,054	3,535,582
2014	1,072,162	176,643	152,674	60,918	158,190	90,296				53,092	45,181	10,220	11,244	1,816	2,098	1,834,534
2015	1,267,278	154,786	145,228	67,380	171,424	114,791	53,750			64,573	41,903	7,972	18,353	2,640	3,744	2,113,822
2016	1,514,825	159,058	160,356	79,538	200,415	138,170	70,913			68,528	46,771	13,634	24,622	1,447	607	2,478,884
2017	1,165,980	147,870	151,530	74,316	201,918	151,521	97,777			56,864	70,382	11,228	30,502	2,698	733	2,163,319
2018	1,025,063	127,598	125,996	65,362	167,646	126,541	115,768			21,787	84,956	17,090	30,202	1,027	885	1,909,921
2019	1,206,688	99,017	108,282	65,839	166,443	150,171	144,313	80,221		13,731	119,398	16,437	38,410	5,291	1,201	2,215,442
2020	2,675,169	120,782	175,943	125,733	293,528	284,613	284,171	191,197	25,723	102,207	142,760	88,059	71,036	89,149	59,999	4,730,069
2021	2,599,503	141,075	208,660	142,297	314,960	291,639	293,914	193,115	110,340	130,216	87,706	104,187	89,082	104,839	66,044	4,877,577
2022	1,008,581	51,713	70,038	43,950	104,711	96,502	100,427	79,842	70,286	40,063	43,389	36,227	23,081	40,865	39,774	1,849,449
Total	21,423,180	2,213,583	2,212,187	1,022,781	2,762,690	1,896,296	1,161,033	544,375	206,349	701,805	1,447,146	475,452	376,261	257,357	192,191	36,892,686

Issuance UPB (in Billions)

									•	- /						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	505.7	12.2	16.9	6.0	22.5	8.9				2.3	8.5	9.1	1.8	0.2	0.5	594.5
2011	429.7	14.4	19.1	6.3	28.4	12.6				7.6	16.8	10.2	1.7	0.2	0.4	547.3
2012	575.4	19.9	26.8	10.7	42.7	27.0				13.9	78.8	15.1	3.5	1.1	1.8	816.8
2013	515.0	20.0	25.3	11.2	36.0	23.4				15.8	58.8	10.5	4.7	0.5	1.9	723.2
2014	269.6	11.2	14.6	7.0	20.9	14.4				14.6	8.9	2.8	3.4	0.5	0.6	368.5
2015	342.5	10.1	14.0	7.8	22.8	18.3	9.8			19.5	10.5	2.5	5.5	0.8	1.1	465.1
2016	426.0	10.3	15.5	9.3	26.8	22.1	13.1			20.8	13.2	4.2	7.2	0.3	0.2	569.0
2017	333.6	9.7	14.8	8.7	27.2	24.5	18.1			17.5	20.7	3.5	9.0	0.6	0.2	487.9
2018	304.6	8.3	12.3	7.7	22.6	20.4	21.6			6.9	25.8	5.3	9.3	0.2	0.2	445.1
2019	397.0	6.5	10.6	7.7	22.5	24.3	27.0	16.9		4.8	38.5	5.5	12.2	1.7	0.3	575.3
2020	911.3	8.1	17.2	14.7	40.0	46.2	53.3	40.5	5.9	35.4	48.7	28.3	24.6	28.6	20.2	1,323.2
2021	907.8	9.7	20.5	16.7	42.9	47.2	55.1	40.9	26.0	47.1	33.0	34.3	33.0	35.1	23.1	1,372.6
2022	372.6	3.5	6.8	5.1	14.2	15.6	18.8	16.9	16.7	15.9	17.7	13.6	9.5	15.6	15.5	558.0
Total	6,290.9	144.0	214.4	118.9	369.5	304.9	216.9	115.2	48.6	221.9	379.8	144.9	125.3	85.3	66.1	8,846.5

Note: The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Cohorts are conditionally formatted by story with the highest loan count/issuance UPB cohorts appearing in the darkest blue.

8 SCS/SDS Concentration by Cohort



#### At Issuance, Prefix: CL

							9	Social Crite	ria Share	•						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	39%	70%	64%	61%	56%	49%				44%	43%	38%	43%	25%	25%	45%
2011	39%	68%	63%	60%	56%	51%				45%	43%	42%	34%	25%	21%	47%
2012	38%	69%	64%	60%	56%	50%				43%	45%	43%	50%	25%	25%	46%
2013	40%	70%	64%	60%	57%	51%				43%	47%	43%	50%	28%	26%	47%
2014	41%	70%	64%	62%	58%	52%				44%	49%	43%	48%	27%	28%	49%
2015	40%	71%	66%	64%	60%	54%	50%			42%	42%	42%	49%	27%	28%	47%
2016	38%	71%	66%	63%	60%	54%	49%			43%	45%	43%	39%	65%	39%	46%
2017	41%	74%	70%	67%	65%	61%	55%			45%	50%	44%	45%	79%	73%	51%
2018	43%	76%	73%	71%	69%	66%	60%			50%	57%	40%	50%	90%	97%	54%
2019	42%	75%	72%	70%	68%	65%	61%	58%		46%	56%	41%	48%	43%	67%	52%
2020	42%	75%	73%	70%	69%	65%	60%	56%	50%	45%	57%	44%	43%	46%	38%	50%
2021	47%	79%	76%	73%	71%	67%	63%	61%	58%	49%	62%	47%	48%	43%	44%	54%
2022	55%	81%	79%	78%	77%	75%	71%	68%	65%	54%	61%	49%	60%	46%	59%	61%
Total	42%	72%	68%	66%	63%	60%	60%	60%	59%	46%	53%	44%	47%	44%	44%	50%

#### **Social Density Score**

									,	-						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	0.56	1.20	1.04	0.96	0.87	0.73				0.65	0.62	0.51	0.69	0.31	0.29	0.67
2011	0.56	1.16	1.03	0.95	0.87	0.78				0.68	0.63	0.57	0.50	0.32	0.26	0.71
2012	0.53	1.17	1.02	0.93	0.88	0.76				0.64	0.66	0.54	0.81	0.29	0.29	0.68
2013	0.58	1.19	1.05	0.96	0.91	0.79				0.62	0.68	0.55	0.82	0.38	0.30	0.72
2014	0.61	1.27	1.13	1.06	0.97	0.84				0.62	0.73	0.56	0.82	0.35	0.31	0.78
2015	0.56	1.28	1.13	1.07	0.99	0.86	0.77			0.57	0.62	0.54	0.81	0.34	0.31	0.73
2016	0.52	1.27	1.13	1.05	1.01	0.87	0.76			0.57	0.66	0.54	0.55	1.02	0.60	0.70
2017	0.58	1.36	1.25	1.17	1.15	1.03	0.89			0.62	0.75	0.56	0.64	1.57	1.48	0.81
2018	0.64	1.43	1.33	1.28	1.25	1.18	1.03			0.71	0.90	0.52	0.74	2.00	2.08	0.89
2019	0.60	1.41	1.31	1.27	1.22	1.14	1.03	0.97		0.64	0.88	0.54	0.70	0.66	1.17	0.84
2020	0.58	1.36	1.26	1.20	1.17	1.09	0.99	0.89	0.79	0.62	0.90	0.55	0.60	0.68	0.48	0.75
2021	0.69	1.40	1.29	1.24	1.20	1.14	1.05	1.00	0.93	0.70	0.99	0.59	0.68	0.57	0.56	0.84
2022	0.86	1.51	1.45	1.44	1.41	1.37	1.28	1.22	1.14	0.76	0.94	0.63	1.02	0.61	0.91	1.01
Total	0.60	1.28	1.16	1.13	1.06	1.00	1.01	0.99	0.99	0.64	0.81	0.56	0.70	0.62	0.59	0.78

Note: SCS/SDS metrics are computed for the entire cohort, without regard to pooling (i.e., not a simple average across pools in the cohort). The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Metrics shown are averages based on loan count. Vintage/story cohorts are conditionally formatted such that 0% SCS and 0.00 SDS appear as dark orange and 100% SCS and 2.50 SDS appear as dark blue.

9 SCS/SDS Concentration by Cohort



#### At Issuance, Prefix: CL

							l	ssuance Lo	an Count							
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	1,073,270	105,818	104,873	38,036	118,125	44,980				8,498	20,759	36,853	6,388	753	1,872	1,560,225
2011	813,995	125,351	120,028	35,473	140,746	62,824				28,848	40,928	40,861	5,596	607	1,481	1,416,738
2012	1,238,368	160,701	168,021	56,162	201,752	103,836				52,256	101,564	52,601	11,385	4,120	6,660	2,157,426
2013	1,245,055	161,466	162,475	62,082	188,917	109,228				58,456	71,041	35,190	12,796	1,701	6,394	2,114,801
2014	694,219	104,015	104,629	43,770	122,362	73,859				50,345	14,104	9,856	10,117	1,706	1,332	1,230,314
2015	869,640	92,826	101,935	50,204	130,198	91,401	45,734			61,566	27,962	6,141	16,156	2,591	3,721	1,500,075
2016	1,005,156	102,048	113,543	59,529	152,315	108,946	60,830			68,267	39,573	12,567	21,168	1,372	607	1,745,921
2017	790,230	93,224	107,830	58,231	157,742	125,497	90,415			55,630	65,732	9,699	26,150	2,698	714	1,583,792
2018	807,622	91,499	99,041	54,717	140,341	110,255	109,567			20,316	83,680	15,779	27,537	1,027	885	1,562,266
2019	948,100	69,750	82,611	52,527	135,223	127,712	129,321	78,612		13,686	118,271	14,674	34,397	5,291	1,201	1,811,376
2020	1,938,706	72,812	113,973	85,487	202,480	205,038	218,039	183,712	25,352	95,874	140,983	79,170	54,139	84,223	52,798	3,552,786
2021	1,772,232	73,652	121,442	89,001	205,171	201,362	219,518	183,361	110,050	113,772	86,154	88,820	67,675	97,050	53,539	3,482,799
2022	784,921	34,524	50,375	34,494	82,123	79,977	88,479	78,422	70,221	36,684	43,312	33,804	21,534	39,074	37,440	1,515,384
Total	13,981,514	1,287,686	1,450,776	719,713	1,977,495	1,444,915	961,903	524,107	205,623	664,198	854,063	436,015	315,038	242,213	168,644	25,233,903

#### Issuance UPB (in Billions)

									(	,						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	287.1	6.9	10.2	4.4	15.7	7.2				2.3	5.3	9.1	1.8	0.2	0.5	350.7
2011	216.9	8.1	11.6	4.1	18.6	10.1				7.3	10.2	10.2	1.6	0.1	0.4	299.4
2012	344.0	10.6	16.3	6.5	26.7	16.7				13.8	23.5	14.5	3.3	1.1	1.8	478.8
2013	333.3	10.7	15.8	7.2	25.1	17.6				15.6	16.4	9.9	3.8	0.4	1.8	457.4
2014	186.1	6.8	10.1	5.1	16.2	11.9				13.9	3.6	2.7	3.1	0.5	0.4	260.4
2015	245.8	6.1	9.8	5.8	17.4	14.6	8.4			18.6	8.1	2.0	4.9	0.8	1.1	343.5
2016	292.5	6.7	11.0	6.9	20.4	17.5	11.3			20.7	11.9	4.0	6.3	0.3	0.2	409.6
2017	234.9	6.2	10.5	6.8	21.3	20.3	16.8			17.1	19.7	3.0	7.7	0.6	0.2	365.2
2018	248.4	6.0	9.7	6.4	19.0	17.8	20.4			6.5	25.5	5.0	8.4	0.2	0.2	373.6
2019	315.3	4.6	8.1	6.2	18.3	20.7	24.2	16.5		4.8	38.2	5.0	10.7	1.7	0.3	474.6
2020	677.6	4.9	11.2	10.0	27.7	33.3	40.9	38.9	5.9	33.5	48.2	25.8	19.0	27.1	18.0	1,022.1
2021	646.5	5.1	12.0	10.5	28.1	32.7	41.2	38.9	26.0	42.0	32.5	29.9	24.8	32.7	19.1	1,021.9
2022	311.4	2.4	4.9	4.0	11.2	13.0	16.6	16.7	16.6	14.8	17.6	12.8	9.0	15.1	14.7	480.8
Total	4,339.7	85.0	141.3	84.0	265.5	233.4	180.0	111.0	48.5	211.0	261.0	133.9	104.3	80.6	58.7	6,338.0

Note: The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Cohorts are conditionally formatted by story with the highest loan count/issuance UPB cohorts appearing in the darkest blue.

10 SCS/SDS Concentration by Cohort



#### At Issuance, Prefix: Cl

							9	Social Crite	ria Share	1						
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	30%	60%	46%	37%	35%	26%				19%	37%		46%	4%		36%
2011	29%	59%	46%	40%	37%	31%				36%	42%	68%	31%	0%	15%	37%
2012	30%	59%	46%	39%	37%	31%				35%	36%	39%	42%	50%	19%	37%
2013	32%	60%	48%	40%	37%	34%				46%	39%	39%	36%	31%	19%	39%
2014	33%	60%	47%	39%	37%	32%				34%	50%	40%	19%	21%	30%	40%
2015	32%	62%	48%	43%	39%	34%	31%			32%	42%	41%	34%	29%	57%	39%
2016	31%	61%	48%	42%	38%	33%	28%			34%	43%	39%	27%	0%		37%
2017	32%	65%	53%	46%	43%	36%	32%			33%	30%	43%	29%			41%
2018	34%	68%	56%	49%	46%	40%	33%			32%	34%	44%	30%			44%
2019	32%	67%	56%	50%	46%	40%	35%	35%		31%	28%	42%	29%			40%
2020	33%	66%	55%	48%	45%	39%	34%	35%	55%	32%	35%	45%	25%	28%	38%	38%
2021	37%	71%	60%	54%	49%	43%	38%	35%	56%	35%	41%	48%	31%	27%	40%	43%
2022	46%	78%	69%	64%	59%	53%	46%	48%	53%	38%	47%	46%	44%	28%	46%	51%
Total	32%	62%	50%	45%	41%	37%	36%	36%	55%	35%	37%	45%	30%	27%	39%	39%

#### **Social Density Score**

	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	0.38	0.93	0.66	0.51	0.48	0.34				0.24	0.54		0.70	0.04		0.49
2011	0.37	0.91	0.66	0.55	0.51	0.42				0.50	0.56	0.93	0.34	0.00	0.15	0.51
2012	0.37	0.90	0.66	0.53	0.50	0.41				0.49	0.50	0.45	0.58	0.50	0.19	0.50
2013	0.40	0.94	0.69	0.57	0.51	0.46				0.67	0.53	0.46	0.52	0.40	0.20	0.53
2014	0.44	0.97	0.70	0.56	0.52	0.43				0.41	0.70	0.51	0.27	0.22	0.31	0.58
2015	0.39	0.99	0.72	0.61	0.55	0.45	0.39			0.37	0.57	0.46	0.47	0.29	0.61	0.54
2016	0.37	0.98	0.72	0.59	0.53	0.44	0.35			0.43	0.62	0.44	0.34	0.00		0.50
2017	0.40	1.08	0.81	0.67	0.63	0.49	0.41			0.38	0.34	0.48	0.36			0.58
2018	0.45	1.16	0.88	0.75	0.69	0.56	0.43			0.38	0.45	0.49	0.38			0.64
2019	0.39	1.12	0.87	0.76	0.68	0.56	0.46	0.43		0.38	0.32	0.49	0.35			0.56
2020	0.39	1.05	0.82	0.70	0.64	0.53	0.45	0.45	0.73	0.37	0.42	0.50	0.30	0.31	0.40	0.50
2021	0.45	1.14	0.91	0.79	0.72	0.60	0.52	0.46	0.80	0.42	0.47	0.56	0.38	0.29	0.43	0.59
2022	0.64	1.34	1.13	1.01	0.92	0.81	0.67	0.73	0.68	0.48	0.57	0.53	0.61	0.31	0.57	0.77
Total	0.41	0.98	0.75	0.65	0.58	0.50	0.48	0.47	0.76	0.42	0.48	0.52	0.37	0.29	0.42	0.54

Note: SCS/SDS metrics are computed for the entire cohort, without regard to pooling (i.e., not a simple average across pools in the cohort). The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Metrics shown are averages based on loan count. Vintage/story cohorts are conditionally formatted such that 0% SCS and 0.00 SDS appear as dark orange and 100% SCS and 2.50 SDS appear as dark blue.

11 SCS/SDS Concentration by Cohort



#### At Issuance, Prefix: Cl

							Ŀ	ssuance Lo	an Count							
	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	414,187	79,976	67,894	13,364	51,905	10,318				21	112		67	54		637,898
2011	365,596	96,803	74,448	18,936	74,217	14,882				1,109	341	68	58	137	13	646,608
2012	454,514	121,697	94,238	31,321	104,549	57,222				585	3,989	2,310	344	10	26	870,805
2013	421,427	113,655	77,106	29,632	67,499	34,744				875	3,280	2,387	2,325	162	660	753,752
2014	174,563	64,821	42,240	15,865	32,880	15,748				2,165	132	364	1,114	110	766	350,768
2015	201,809	55,107	37,400	15,280	36,481	22,236	7,485			3,007	233	1,831	2,105	49	23	383,046
2016	258,323	52,753	42,257	18,158	43,932	27,854	9,934			261	21	1,067	3,308	75		457,943
2017	169,541	47,276	36,330	13,207	35,792	21,578	7,252			1,234	764	1,529	3,577			338,080
2018	97,819	29,443	21,609	8,088	21,521	12,339	5,876			1,471	514	1,311	1,794			201,785
2019	139,677	24,732	22,384	11,334	26,626	18,991	14,929	1,476		45	512	1,725	2,598			265,029
2020	435,585	39,306	52,351	33,222	76,320	66,233	60,836	7,458	80	5,127	1,417	7,845	11,971	3,422	5,062	806,235
2021	441,417	56,224	72,168	42,867	90,229	72,274	64,433	9,513	129	16,444	1,552	14,670	14,766	7,668	12,342	916,696
2022	128,878	15,108	16,549	7,919	18,195	12,883	10,382	1,319	19	3,379	77	2,423	1,404	1,791	2,334	222,660
Total	3,703,336	796,901	656,974	259,193	680,146	387,302	181,127	19,766	228	35,723	12,944	37,530	45,431	13,478	21,226	6,851,305

Issuance UPB (in Billions)

	NONSPEC	85K	110K	125K	150K	175K	200K	225K	250K	FICO<=700	LTV>=95	INV	NY	FL	тх	Total
2010	90.6	5.1	6.4	1.5	6.8	1.6				0.0	0.0		0.0	0.0		112.0
2011	84.5	6.1	7.2	2.2	9.7	2.4				0.3	0.1	0.0	0.0	0.0	0.0	112.3
2012	114.2	7.7	9.1	3.6	13.8	9.2				0.1	0.8	0.6	0.1	0.0	0.0	159.2
2013	97.0	7.1	7.4	3.4	8.9	5.4				0.2	0.6	0.6	0.6	0.0	0.2	131.5
2014	39.0	4.0	4.0	1.8	4.3	2.4				0.6	0.0	0.1	0.3	0.0	0.2	56.6
2015	48.7	3.5	3.6	1.8	4.8	3.5	1.3			0.8	0.0	0.5	0.6	0.0	0.0	69.2
2016	65.5	3.4	4.1	2.1	5.8	4.4	1.8			0.1	0.0	0.3	0.9	0.0		88.3
2017	42.3	3.0	3.5	1.5	4.8	3.5	1.3			0.3	0.2	0.4	0.9			61.9
2018	24.0	1.9	2.1	0.9	2.9	2.0	1.1			0.4	0.1	0.3	0.5			36.1
2019	39.5	1.6	2.2	1.3	3.6	3.1	2.8	0.3		0.0	0.2	0.5	0.7			55.6
2020	132.0	2.6	5.1	3.9	10.3	10.7	11.3	1.6	0.0	1.6	0.4	2.2	3.4	1.1	1.5	187.8
2021	136.6	3.8	7.0	5.0	12.2	11.7	12.0	2.0	0.0	5.1	0.5	4.2	4.3	2.4	4.0	210.8
2022	35.7	1.0	1.6	0.9	2.4	2.1	1.9	0.3	0.0	1.1	0.0	0.7	0.4	0.6	0.8	49.6
Total	949.6	50.7	63.2	30.0	90.2	61.9	33.6	4.1	0.0	10.5	3.1	10.5	12.6	4.2	6.7	1,331.0

Note: The 200K, 225K, and 250K stories were not pooled in sufficient size until 2015, 2019, and 2020, respectively. Prior to those respective vintages, we group pools eligible for these stories into the NONSPEC story. Cohorts are conditionally formatted by story with the highest loan count/issuance UPB cohorts appearing in the darkest blue.

12 SCS/SDS Concentration by Cohort



Updated Nov 22, 2022

# **Prepayment Time Series**

#### **Prefix Summary: CL**

Vintage	Coupon	lssuance UPB (\$B)	Current UPB (\$B)	Page	Vi	ntage	Coupon	lssuance UPB (\$B)	Current UPB (\$B)	Page
2022	2.0	\$53.7	\$51.6	<u>16</u>		2017	3.0	\$23.8	\$7.3	Page <u>42</u>
2022	2.5	\$87.4	\$83.7	<u>10</u> <u>17</u>		2017	3.5	\$172.7	\$36.9	43
2022	3.0	\$74.3	\$71.5	18		2017	4.0	\$134.2	\$26.8	44
2022	3.5	\$66.3	\$64.4	<u>19</u>		2017	4.5	\$32.8	\$6.9	<u>45</u>
2022	4.0	\$66.9	\$65.3	20		2016	3.0	\$232.8	\$58.3	46
2022	4.5	\$65.6	\$64.3	21		2016	3.5	\$121.3	\$25.3	<u>47</u>
2022	5.0	\$43.2	\$42.5	-	2	2016	4.0	\$42.7	\$8.9	48
2022	5.5	\$17.9	\$17.6	-	2	2015	3.0	\$64.0	\$12.2	<u>49</u>
2021	1.5	\$47.5	\$42.3	<u>22</u>	2	2015	3.5	\$210.3	\$33.7	<u>50</u>
2021	2.0	\$542.4	\$482.0	<u>23</u>	2	2015	4.0	\$63.8	\$10.9	<u>51</u>
2021	2.5	\$371.5	\$327.8	24	2	2014	3.5	\$80.1	\$9.5	<u>52</u>
2021	3.0	\$53.1	\$46.0	<u>25</u>	2	2014	4.0	\$147.9	\$17.7	<u>53</u>
2020	1.5	\$46.6	\$39.7	<u>26</u>	2	2014	4.5	\$27.6	\$3.9	<u>54</u>
2020	2.0	\$376.5	\$290.2	<u>27</u>	2	2013	3.0	\$215.0	\$47.8	<u>55</u>
2020	2.5	\$389.8	\$227.4	<u>28</u>		2013	3.5	\$117.1	\$21.4	<u>56</u>
2020	3.0	\$161.0	\$70.1	<u>29</u>		2013	4.0	\$98.2	\$11.7	<u>57</u>
2020	3.5	\$30.8	\$12.8	<u>30</u>		2013	4.5	\$19.1	\$2.4	<u>58</u>
2020	4.0	\$12.0	\$4.6	<u>31</u>		2012	3.0	\$149.2	\$28.6	<u>59</u>
2019	2.5	\$41.4	\$13.5	<u>32</u>		2012	3.5	\$231.6	\$32.7	<u>60</u>
2019	3.0	\$175.7	\$49.4	<u>33</u>		2012	4.0	\$80.2	\$10.5	<u>61</u>
2019	3.5	\$131.6	\$28.9	<u>34</u>		2011	3.5	\$46.7	\$4.4	<u>62</u>
2019	4.0	\$81.6	\$16.4	<u>35</u>		2011	4.0	\$118.6	\$9.8	<u>63</u>
2019	4.5	\$31.4	\$6.9	<u>36</u>		2011	4.5	\$101.3	\$7.9	<u>64</u>
2019	5.0	\$11.7	\$2.9	<u>37</u>		2011	5.0	\$29.5	\$2.3	<u>65</u>
2018	3.5	\$65.7	\$13.3	<u>38</u>		2010	3.5	\$20.9	\$1.6	<u>66</u>
2018	4.0	\$189.3	\$29.1	<u>39</u>		2010	4.0	\$116.7	\$7.3	<u>67</u>
2018	4.5	\$95.0	\$18.2	<u>40</u>		2010	4.5	\$139.4	\$7.1	<u>68</u>
2018	5.0	\$18.2	\$3.9	<u>41</u>	2	2010	5.0	\$67.3	\$3.6	<u>69</u>

Prefix/vintage/coupon cohorts with at least \$10B of issuance UPB are shown above. In this section, sub-cohorts with less than \$250MM issuance UPB will appear in summary tables but not in charts to minimize noise. The links next to each prefix/vintage/coupon cohort take users to the prepayment section for that cohort. Cohorts that do not have a corresponding page link do not have enough performance history.

14 Pool-Level Time Series

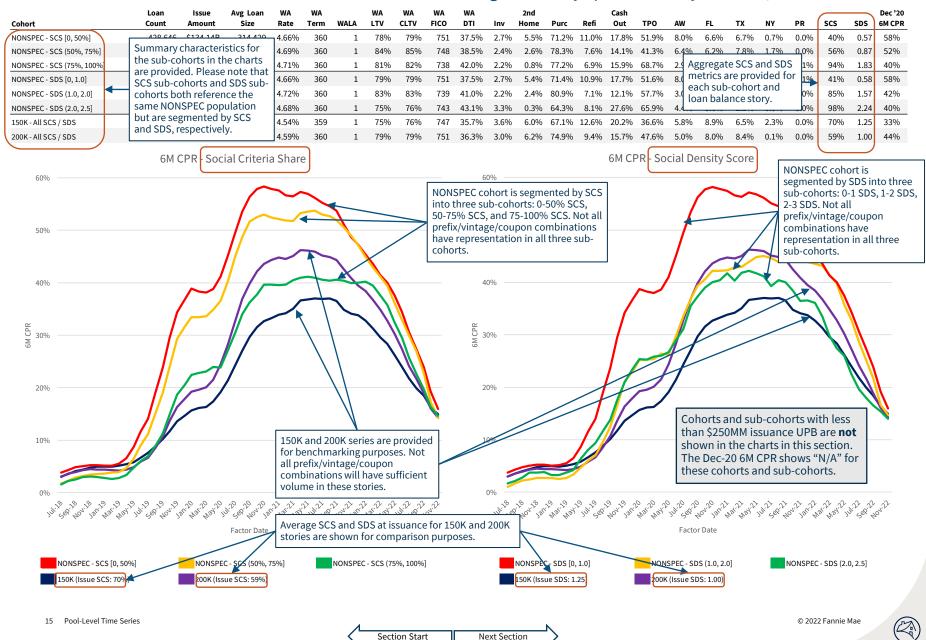




#### Prefix: CL | Vintage: 2018 | Coupon: 4.0

**USER GUIDE** This section contains time series of 6M CPR for sub-cohorts segmented by specified story and SCS/SDS

Updated Nov 22, 2022



### Prefix: CL | Vintage: 2022 | Coupon: 2.0

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPF
NONSPEC - SCS [0, 50%]	15,655	\$6.39B	410,593	2.96%	357	1	70%	71%	763	34.8%	0.2%	4.7%	49.3%	31.0%	19.7%	41.6%	34.3%	3.0%	6.4%	2.6%	0.1%	45%	0.67	N/A
NONSPEC - SCS (50%, 75%]	90,511	\$36.86B	408,368	2.93%	359	1	69%	70%	762	35.5%	0.5%	3.2%	40.3%	32.0%	27.7%	46.5%	36.3%	3.9%	4.7%	2.7%	0.0%	54%	0.82	N/A
NONSPEC - SCS (75%, 100%]	3,256	\$0.99B	304,279	2.96%	359	1	80%	80%	757	41.4%	0.1%	0.2%	68.6%	22.3%	9.1%	26.3%	19.6%	1.8%	2.7%	5.7%	0.5%	97%	2.15	N/A
NONSPEC - SDS [0, 1.0]	100,732	\$41.35B	411,670	2.93%	359	1	70%	70%	763	35.3%	0.4%	3.4%	41.7%	31.7%	26.6%	45.9%	36.3%	3.6%	4.9%	2.3%	0.0%	52%	0.78	N/A
NONSPEC - SDS (1.0, 2.0]	6,202	\$2.13B	345,348	2.91%	358	2	67%	67%	759	36.7%	1.2%	2.1%	39.0%	36.0%	25.0%	41.0%	30.7%	6.3%	6.4%	10.7%	0.1%	69%	1.20	N/A
NONSPEC - SDS (2.0, 2.5]	2,488	\$0.77B	309,571	2.97%	360	1	84%	85%	755	42.0%	0.1%	0.0%	78.5%	16.3%	5.2%	26.7%	13.1%	1.0%	2.4%	4.4%	0.0%	100%	2.32	N/A
150K - All SCS / SDS	4,229	\$0.58B	137,044	2.96%	359	1	62%	62%	759	33.4%	1.2%	3.0%	37.5%	38.0%	24.5%	24.9%	42.1%	7.3%	4.5%	3.9%	0.3%	80%	1.46	N/A
200K - All SCS / SDS	5,049	\$0.95B	188,785	2.97%	360	1	65%	65%	762	33.8%	1.0%	4.1%	42.5%	34.8%	22.7%	29.9%	40.5%	7.7%	7.0%	3.6%	0.2%	70%	1.21	N/A
10%	6M (	CPR - Soci	al Criteri	a Share	ò					1	.0% —				6M CI	PR - So	cial De	nsity	Score					
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NONSPEC - SCS [0, 509 150K (Issue SCS: 80%)	6]		C - SCS (50%, ue SCS: 70%)	75%]		NONSPEC	C - SCS (75	5%, 100%]	]				C - SDS [0 ue SDS: 1				ISPEC - SD ( (Issue SD		0]	1	NONSPEC	- SDS (2.0	), 2.5]	
16 Pool-Level Time S	Series					<	LSe	ection St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	

### Prefix: CL | Vintage: 2022 | Coupon: 2.5

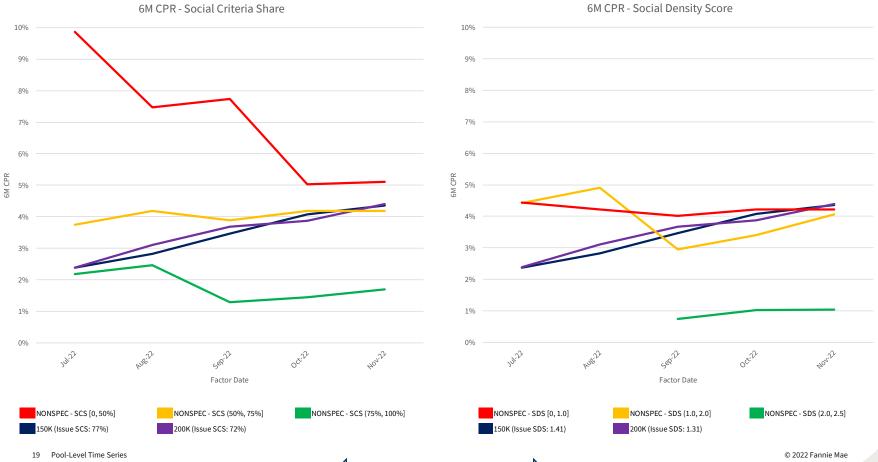
Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	63,223	\$25.73B	408,530		359	0	76%	77%	746	36.9%			51.5%			35.9%		2.2%	3.7%	0.5%	0.0%	48%	0.71	N/A
NONSPEC - SCS (50%, 75%]	97,692	\$38.14B	391,544	3.35%	359	0	74%	74%	752	36.7%	1.8%	3.5%	50.4%	18.4%	31.2%	38.4%	22.2%	5.6%	6.6%	2.6%	0.0%	55%	0.86	N/A
NONSPEC - SCS (75%, 100%]	5,469	\$1.59B	291,971	3.32%	360	1	85%	85%	746	41.9%	0.7%	0.2%	78.0%	12.4%	9.6%	23.9%	12.7%	2.4%	2.8%	1.9%	0.6%	98%	2.18	N/A
NONSPEC - SDS [0, 1.0]	154,897	\$61.75B	399,949	3.33%	359	0	75%	75%	749	36.8%	1.3%	3.3%	51.0%	17.2%	31.8%	37.4%	22.6%	4.1%	5.4%	1.5%	0.0%	52%	0.79	N/A
NONSPEC - SDS (1.0, 2.0]	7,148	\$2.44B	342,584	3.27%	358	1	72%	73%	751	37.6%	3.4%	2.2%	49.7%	24.2%	26.1%	35.3%	23.1%	5.8%	6.0%	8.7%	0.5%	69%	1.18	N/A
NONSPEC - SDS (2.0, 2.5]	4,339	\$1.27B	294,147	3.33%	360	1	87%	87%	745	42.4%	0.3%	0.0%	81.3%	10.2%	8.5%	24.8%	10.0%	2.1%	2.0%	1.6%	0.0%	100%	2.36	N/A
150K - All SCS / SDS	10,520	\$1.43B	135,836	3.25%	358	0	65%	65%	750	34.4%	2.5%	3.6%	36.8%	29.4%	33.8%	22.6%	39.3%	8.6%	5.3%	3.0%	0.1%	80%	1.48	N/A
200K - All SCS / SDS	13,844	\$2.60B	188,301	3.31%	359	0	70%	70%	748	35.1%	3.2%	3.9%	41.6%	23.8%	34.6%	22.5%	33.4%	9.1%	7.7%	1.4%	0.0%	72%	1.27	N/A
10%	6M (	CPR - Soc	ial Criteri	a Shar	e					1	10% —				6M CF	PR - So	cial De	nsity S	Score					
9%											9% —													
8%											8%													
6%											6% —													
¥О 5% —								=		6M CPR	5% —											_	=	
4%											4% —	-											_	
3%								-			3% —	-												
2%											2% —	•												
1%											1% —													
0%	RUESZ		چھ <sup>کک</sup> Factor Date		othil		42	w2			0% —	14122			AUEZZ		Sequ Factor			OCTIL		404	ù	
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 80%)			C - SCS (50%, <sup>-</sup> ue SCS: 72%)	75%]		NONSPEC	: - SCS (75	%, 100%]				NONSPEC					SPEC - SD: (Issue SD		)]	1	NONSPEC	- SDS (2.0	), 2.5]	
17 Pool-Level Time Ser	ies					<	▲Se	ction St	art		Next Se	ection	$\Rightarrow$								© 20	022 Fanni	e Mae	E

### Prefix: CL | Vintage: 2022 | Coupon: 3.0

Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
IONSPEC - SCS [0, 50%]	6,613	\$2.58B	391,467	3.76%	358	1	76%	77%	738	36.8%	1.2%	2.4%	54.7%	12.2%	33.1%	33.7%	12.2%	2.4%	6.0%	1.6%	0.0%	45%	0.67	N/A
IONSPEC - SCS (50%, 75%]	110,345	\$43.40B	394,548	3.77%	359	0	76%	76%	747	37.2%	3.2%	1.7%	56.2%	11.0%	32.9%	41.5%	16.8%	5.0%	5.9%	2.1%	0.1%	56%	0.88	N/A
IONSPEC - SCS (75%, 100%]	4,473	\$1.18B	265,721	3.64%	360	1	86%	87%	742	40.6%	1.3%	0.5%	83.7%	6.7%	9.5%	33.3%	8.1%	2.5%	3.5%	2.0%	2.1%	96%	2.17	N/A
ONSPEC - SDS [0, 1.0]	114,697	\$45.13B	394,806	3.77%	359	0	76%	76%	746	37.2%	3.1%	1.8%	55.9%	11.0%	33.0%	41.3%	16.5%	4.8%	5.8%	2.0%	0.1%	55%	0.86	N/A
ONSPEC - SDS (1.0, 2.0]	3,265	\$1.16B	355,171	3.70%	359	1	78%	78%	750	37.6%	3.0%	1.5%	68.7%	10.0%	21.2%	27.3%	13.0%	5.4%	10.2%	5.4%	1.3%	71%	1.18	N/A
ONSPEC - SDS (2.0, 2.5]	3,469	\$0.87B	251,111	3.65%	360	1	88%	89%	739	41.7%	0.0%	0.1%	83.9%	7.0%	9.2%	38.4%	8.7%	1.8%	1.9%	1.5%	0.0%	100%	2.40	N/A
50K - All SCS / SDS	16,934	\$2.31B	136,761	3.63%	358	0	67%	67%	739	34.7%	12.7%	3.0%	37.8%	20.5%	41.7%	19.5%	27.8%	9.2%	6.9%	2.2%	0.0%	77%	1.38	N/A
DOK - All SCS / SDS	15,056	\$2.82B	187,712	3.69%	359	0	71%	71%	737	35.6%	11.2%	3.0%	42.7%	16.1%	41.2%	21.1%	22.9%	10.6%	9.4%	1.4%	0.0%	71%	1.25	N/A
10%	6M C	CPR - Soc	ial Criteri	a Shar	e						.0% —				6M CF	PR - So	cial De	ensity :	Score					
9%											9%													
7%											7% —													
6%											6% —													
то 25% У 5%					_		$\geq$			6M CPR	5% —									_			-	
4%		$\leq$		_				_			4% —	-											-	
3%											3% —			/									-	
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North North	AUBZZ		جھ <sup>ریک</sup> Factor Date		OCCIL		4 <sup>c</sup>				- / 0	MAN			AUBIL		چچ <sup>ر</sup> Facto	v ir Date		OCCIL		1204	Ŷ	
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 77%)			C - SCS (50%, <sup>-</sup> sue SCS: 71%)	75%]		NONSPEC	: - SCS (75	%, 100%]				NONSPEC 150K (Issi					SPEC - SD		0]	1	NONSPEC	:- SDS (2.0	), 2.5]	
18 Pool-Level Time Seri	es					<	Ser	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	¢

#### Prefix: CL | Vintage: 2022 | Coupon: 3.5

	sue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Am Am	ount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
535 \$	1.40B	386,674	4.26%	357	1	77%	77%	745	36.9%	1.3%	1.8%	63.6%	9.6%	26.8%	41.2%	16.0%	1.7%	8.3%	1.6%	0.0%	45%	0.68	N/A
416 \$3	7.88B	398,321	4.22%	360	0	78%	78%	746	37.5%	3.6%	1.1%	67.0%	7.1%	25.9%	38.7%	12.6%	5.1%	6.7%	1.4%	0.0%	55%	0.85	N/A
)38 \$	0.87B	288,083	4.10%	360	0	89%	90%	745	42.0%	1.5%	0.6%	89.4%	4.4%	6.2%	28.7%	4.1%	2.6%	6.3%	1.0%	4.4%	97%	2.18	N/A
986 \$3	8.52B	398,472	4.22%	360	0	78%	78%	746	37.4%	3.5%	1.1%	66.7%	7.2%	26.0%	39.1%	12.8%	5.0%	6.7%	1.4%	0.1%	55%	0.84	N/A
766 \$	0.96B	349,217	4.23%	360	1	80%	80%	744	38.2%	2.8%	1.2%	77.0%	5.7%	17.3%	26.8%	11.5%	5.5%	11.1%	3.4%	0.5%	71%	1.19	N/A
337 \$	0.67B	288,770	4.08%	360	0	90%	91%	746	43.0%	0.1%	0.0%	91.4%	4.0%	4.6%	24.3%	3.5%	2.4%	3.4%	1.0%	0.0%	100%	2.44	N/A
901 \$	1.62B	136,356	4.08%	359	0	67%	67%	739	34.8%	15.0%	2.1%	44.8%	14.9%	40.3%	25.1%	22.3%	9.5%	8.0%	2.5%	0.2%	77%	1.41	N/A
136 \$	2.28B	188,209	4.10%	359	0	71%	71%	741	35.7%	11.2%	2.3%	52.2%	12.2%	35.6%	26.5%	20.0%	10.2%	9.4%	1.8%	0.0%	72%	1.31	N/A
	35       \$         16       \$3         38       \$         86       \$3         66       \$         37       \$         01       \$	16         \$37.88B           38         \$0.87B           86         \$38.52B           66         \$0.96B           37         \$0.67B           01         \$1.62B	35         \$1.40B         386,674           16         \$37.88B         398,321           38         \$0.87B         288,083           86         \$38,52B         398,472           66         \$0.96B         349,217           37         \$0.67B         288,770           01         \$1.62B         136,356	35         \$1.40B         386,674         4.26%           16         \$37.88B         398,321         4.22%           38         \$0.87B         288,083         4.10%           86         \$38.52B         398,472         4.22%           66         \$0.96B         349,217         4.23%           37         \$0.67B         288,770         4.08%           01         \$1.62B         136,356         4.08%	35         \$1.40B         386,674         4.26%         357           16         \$37.88B         398,321         4.22%         360           38         \$0.87B         288,083         4.10%         360           86         \$38.52B         398,472         4.22%         360           66         \$0.96B         349,217         4.23%         360           37         \$0.67B         288,770         4.08%         360           01         \$1.62B         136,356         4.08%         359	35       \$1.40B       386,674       4.26%       357       1         16       \$37.88B       398,321       4.22%       360       0         38       \$0.87B       288,083       4.10%       360       0         86       \$38.52B       398,472       4.22%       360       0         66       \$0.96B       349,217       4.23%       360       1         37       \$0.67B       288,770       4.08%       360       0         01       \$1.62B       136,356       4.08%       359       0	35       \$1.40B       386,674       4.26%       357       1       77%         16       \$37.88B       398,321       4.22%       360       0       78%         38       \$0.87B       288,083       4.10%       360       0       89%         86       \$38.52B       398,472       4.22%       360       0       78%         66       \$0.96B       349,217       4.23%       360       1       80%         37       \$0.67B       288,770       4.08%       360       0       90%         01       \$1.62B       136,356       4.08%       359       0       67%	35         \$1.40B         386,674         4.26%         357         1         77%         77%           16         \$37.88B         398,321         4.22%         360         0         78%         78%           38         \$0.87B         288,083         4.10%         360         0         89%         90%           86         \$38.52B         398,472         4.22%         360         0         78%         78%           66         \$0.96B         349,217         4.23%         360         1         80%         80%           37         \$0.67B         288,770         4.08%         360         0         90%         91%           01         \$1.62B         136,356         4.08%         359         0         67%         67%	35       \$1.40B       386,674       4.26%       357       1       77%       745         16       \$37.88B       398,321       4.22%       360       0       78%       786       746         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744         37       \$0.67B       288,770       4.08%       360       0       90%       91%       746         01       \$1.62B       136,356       4.08%       359       0       67%       67%       739	35         \$1.40B         386,674         4.26%         357         1         77%         745         36.9%           16         \$37.88B         398,321         4.22%         360         0         78%         78%         746         37.5%           38         \$0.87B         288,083         4.10%         360         0         89%         90%         745         42.0%           86         \$38.52B         398,472         4.22%         360         0         78%         78%         746         37.4%           66         \$0.96B         349,217         4.23%         360         1         80%         80%         744         38.2%           37         \$0.67B         288,770         4.08%         360         90%         91%         746         43.0%           01         \$1.62B         136,356         4.08%         359         0         67%         67%         739         34.8%	35         \$1.40B         386,674         4.26%         357         1         77%         745         36.9%         1.3%           16         \$37.88B         398,321         4.22%         360         0         78%         78%         746         37.5%         3.6%           38         \$0.87B         288,083         4.10%         360         0         89%         90%         745         42.0%         1.5%           86         \$38.52B         398,472         4.22%         360         0         78%         746         37.4%         3.5%           66         \$0.96B         349,217         4.23%         360         1         80%         80%         744         38.2%         2.8%           37         \$0.67B         288,770         4.08%         360         90%         91%         746         43.0%         0.1%           01         \$1.62B         136,356         4.08%         359         0         67%         67%         739         34.8%         15.0%	35       \$1.40B       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%         16       \$37.88B       398,321       4.22%       360       0       78%       786       746       37.5%       3.6%       1.1%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746       37.4%       3.5%       1.1%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%         37       \$0.67B       288,770       4.08%       360       90%       91%       746       43.0%       0.1%       0.0%         01       \$1.62B       136,356       4.08%       359       0       67%       739       34.8%       15.0%       2.1%	35       \$1.40B       386,674       4.26%       357       1       77%       7745       36.9%       1.3%       1.8%       63.6%         16       \$37.88B       398,321       4.22%       360       0       78%       786       746       37.5%       3.6%       1.1%       67.0%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746       37.4%       3.5%       1.1%       66.7%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%         37       \$0.67B       288,770       4.08%       360       0       90%       91%       746       43.0%       0.1%       0.0%       91.4%         01       \$1.62B       136,356       4.08%       359       0       67%       67%       739       34.8%       15.0%       2.1%       44.8%	35       \$1.40B       386,674       4.26%       357       1       77%       7745       36.9%       1.3%       1.8%       63.6%       9.6%         16       \$37.88B       398,321       4.22%       360       0       78%       786       746       37.5%       3.6%       1.1%       67.0%       7.1%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%         37       \$0.67B       288,770       4.08%       360       90%       91%       746       43.0%       0.1%       0.0%       91.4%       4.0%         01       \$1.62B       136,356       4.08%       359       0       67%       67%       739       34.8%       15.0%       2.1%       44.8%	35       \$1.40B       386,674       4.26%       357       1       77%       7745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%         16       \$37.88B       398,321       4.22%       360       0       78%       78%       745       36.9%       1.1%       67.0%       7.1%       25.9%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%         37       \$0.67B       288,770       4.08%       360       90%       91%       746       43.0%       0.1%       0.0%       91.4%       4.0%       4.0%       4.0%       4.0%       4.0%       4.0%       4.0%       4.0%       4.6%       4.6%       4.0%	35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%         16       \$37.888       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%         37       \$0.67B       288,770       4.08%       360       90%       91%       746       43.0%       0.1%       0.0%       91.4%       4.0%       4.6%       24.3%         01       \$1.62B	35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%         16       \$37.888       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%         86       \$38.52B       398,472       4.22%       360       0       78%       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       12.8%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%       11.5%         37       \$0.67B       288,770       4.08%       360       90%       91%       746       43.0%       0.1%       0.0%       91.4% <td>35       \$1.40B       386,674       4.26%       357       1       77%       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%         16       \$37.88B       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       12.8%       5.0%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       7.7%       5.7%       17.3%       26.8%       11.5%       5.5%         37       \$0.67B       288,770       4.08%       360       0       90%</td> <td>35       \$1.40B       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%         16       \$37.88B       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.3%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%         36       \$38,52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       12.8%       5.0%       6.7%         66       \$0.96B       349,217       4.23%&lt;</td> <td>35       \$1.40B       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%         16       \$37.88B       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.28%       5.0%       6.7%       1.4%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%       11.5%       5.5%       11.1%       3.4%&lt;</td> <td>35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%       0.0%         16       \$37.888       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       0.0%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       0.1%         36       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       6.67%       7.2%       26.8%</td> <td>35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%       0.0%       45%         16       \$37.888       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%       45%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       97%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.2%       6.7%       1.4%       0.1%       55%       11.1%       3.4%       1.5%       5.7%       1.4%       0.1%       55%       11.4%       0.1%       55%       11.5%       5.5%       11.1%       3.4%</td> <td>35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.6%       0.0%       45%       0.68         16       \$37.888       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%       55%       0.85       38.8%       1.0%       36.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       97%       2.18         36       \$38.528       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.2%       5.0%       6.7%       1.4%       0.1%       55%       0.84         66       \$0.968       349,217       4.23%       360       1       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%       1.1.9%       5.5%&lt;</td>	35       \$1.40B       386,674       4.26%       357       1       77%       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%         16       \$37.88B       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       12.8%       5.0%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       7.7%       5.7%       17.3%       26.8%       11.5%       5.5%         37       \$0.67B       288,770       4.08%       360       0       90%	35       \$1.40B       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%         16       \$37.88B       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.3%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%         36       \$38,52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       12.8%       5.0%       6.7%         66       \$0.96B       349,217       4.23%<	35       \$1.40B       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%         16       \$37.88B       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.28%       5.0%       6.7%       1.4%         66       \$0.96B       349,217       4.23%       360       1       80%       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%       11.5%       5.5%       11.1%       3.4%<	35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%       0.0%         16       \$37.888       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       0.0%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       0.1%         36       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       6.67%       7.2%       26.8%	35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.7%       8.3%       1.6%       0.0%       45%         16       \$37.888       398,321       4.22%       360       0       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%       45%         38       \$0.87B       288,083       4.10%       360       0       89%       90%       745       42.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       97%         86       \$38.52B       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.2%       6.7%       1.4%       0.1%       55%       11.1%       3.4%       1.5%       5.7%       1.4%       0.1%       55%       11.4%       0.1%       55%       11.5%       5.5%       11.1%       3.4%	35       \$1.408       386,674       4.26%       357       1       77%       745       36.9%       1.3%       1.8%       63.6%       9.6%       26.8%       41.2%       16.0%       1.6%       0.0%       45%       0.68         16       \$37.888       398,321       4.22%       360       0       78%       78%       746       37.5%       3.6%       1.1%       67.0%       7.1%       25.9%       38.7%       12.6%       5.1%       6.7%       1.4%       0.0%       55%       0.85       38.8%       1.0%       36.0%       1.5%       0.6%       89.4%       4.4%       6.2%       28.7%       4.1%       2.6%       6.3%       1.0%       4.4%       97%       2.18         36       \$38.528       398,472       4.22%       360       0       78%       746       37.4%       3.5%       1.1%       66.7%       7.2%       26.0%       39.1%       1.2%       5.0%       6.7%       1.4%       0.1%       55%       0.84         66       \$0.968       349,217       4.23%       360       1       80%       744       38.2%       2.8%       1.2%       77.0%       5.7%       17.3%       26.8%       1.1.9%       5.5%<



Next Section

Section Start

### Prefix: CL | Vintage: 2022 | Coupon: 4.0

Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
ONSPEC - SCS [0, 50%]	8,178	\$3.36B	413,799	4.88%	359	0	78%	78%	756	37.0%	2.1%	3.2%	81.8%	3.8%	14.4%	31.3%	18.5%	2.5%	7.2%	0.5%	0.0%	46%	0.67	N/A
DNSPEC - SCS (50%, 75%]	97,169	\$39.59B	408,979	4.85%	360	0	78%	78%	750	37.9%	2.5%	1.1%	76.4%	4.1%	19.5%	45.8%	19.0%	4.1%	7.0%	1.0%	0.0%	54%	0.83	N/A
DNSPEC - SCS (75%, 100%]	2,784	\$0.80B	288,739	4.74%	360	0	87%	88%	746	42.7%	0.5%	0.2%	90.1%	2.9%	7.0%	30.8%	7.3%	1.3%	1.7%	0.8%	3.1%	97%	2.20	N/A
DNSPEC - SDS [0, 1.0]	103,139	\$42.27B	411,451	4.85%	360	0	78%	78%	751	37.9%	2.4%	1.3%	76.8%	4.1%	19.1%	44.8%	18.8%	3.9%	7.0%	1.0%	0.1%	53%	0.81	N/A
DNSPEC - SDS (1.0, 2.0]	2,829	\$0.86B	304,317	4.86%	360	1	78%	78%	751	38.1%	2.6%	1.2%	76.3%	4.4%	19.3%	36.9%	21.9%	4.3%	5.8%	2.0%	1.5%	72%	1.25	N/A
ONSPEC - SDS (2.0, 2.5]	2,163	\$0.63B	291,417	4.72%	360	0	88%	89%	746	43.5%	0.1%	0.1%	91.5%	2.9%	5.6%	27.2%	6.1%	1.4%	1.7%	0.6%	0.0%	100%	2.42	N/A
50K - All SCS / SDS	10,529	\$1.43B	136,122	4.65%	359	0	68%	68%	737	35.0%	17.8%	2.8%	52.1%	8.9%	39.0%	26.5%	19.7%	9.3%	8.9%	2.2%	0.2%	76%	1.40	N/A
0K - All SCS / SDS	12,281	\$2.30B	187,858	4.71%	359	0	72%	72%	740	36.3%	12.5%	2.6%	59.8%	6.7%	33.5%	28.2%	18.9%	10.2%	10.1%	1.6%	0.1%	72%	1.33	N/A
20%	6M (	CPR - Soc	ial Criteri	a Shar	e					2	20% —				6M CI	PR - So	cial De	ensity	Score					
18%										1	.8% —													
16%										1	.6% —													
14%										1	.4%													
12%										1	2% —													
ж 9 10%		$\overline{\ }$								6M CPR	.0% —													
8%											8% —													
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4%	_			_	_			=			4% —								-					
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745.22	AUEL		se <sup>හැඩ</sup> Factor Date		otell		40	w <sup>22</sup>			070	July2			AUSIL		چھر Facto	シ or Date		oth		404	. <u></u> 2	
NONSPEC - SCS [0, 50 150K (Issue SCS: 76%			C - SCS (50%, 7 sue SCS: 72%)	75%]		NONSPEC	C - SCS (75	%, 100%]				NONSPEC 150K (Issi					SPEC - SE		0]	1	NONSPEC	- SDS (2.0	), 2.5]	
20 Pool-Level Time	Series					<	∧Se	ction Sta	art		Next Se	ection	$\Rightarrow$								© 20	022 Fanni	e Mae	(•

### Prefix: CL | Vintage: 2022 | Coupon: 4.5

ohort IONSPEC - SCS [0, 50%] IONSPEC - SCS (50%, 75%] IONSPEC - SCS (75%, 100%]	10,388	\$4.31B				WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CP
	04 200	+	417,681	5.37%	360	0	79%	79%	759	37.5%	0.3%	2.8%	87.7%	3.9%	8.4%	36.4%	21.7%	0.5%	6.1%	0.2%	0.0%	44%	0.64	N/A
IONSPEC - SCS (75% 100%]	84,380	\$34.13B	406,291	5.39%	360	0	80%	80%	752	38.5%	1.4%	0.9%	82.9%	2.9%	14.3%	48.1%	19.2%	3.5%	5.4%	0.7%	0.0%	53%	0.81	N/A
101131 EC 3C3 (1370, 10070]	2,909	\$0.86B	295,722	5.30%	360	0	87%	89%	750	43.6%	0.3%	0.1%	93.2%	1.8%	5.0%	38.4%	8.2%	0.9%	3.8%	0.3%	1.4%	98%	2.32	N/A
IONSPEC - SDS [0, 1.0]	93,931	\$38.16B	408,239	5.39%	360	0	80%	80%	753	38.3%	1.3%	1.1%	83.4%	3.0%	13.6%	46.8%	19.5%	3.2%	5.5%	0.6%	0.1%	52%	0.79	N/A
IONSPEC - SDS (1.0, 2.0]	1,199	\$0.38B	321,741	5.41%	360	1	83%	83%	748	39.1%	1.2%	0.8%	86.8%	3.6%	9.6%	45.1%	12.7%	2.7%	7.2%	0.3%	0.6%	72%	1.30	N/A
IONSPEC - SDS (2.0, 2.5]	2,547	\$0.75B	294,414	5.31%	360	0	87%	89%	750	44.2%	0.0%	0.0%	94.1%	1.7%	4.2%	36.6%	8.5%	0.8%	3.8%	0.1%	0.0%	100%	2.45	N/A
50K - All SCS / SDS	11,592	\$1.59B	137,247	5.24%	359	0	68%	68%	744	35.0%	9.7%	2.2%	67.0%	5.9%	27.1%	26.1%	21.8%	7.7%	7.3%	3.0%	0.2%	78%	1.48	N/A
00K - All SCS / SDS	12,295	\$2.31B	188,491	5.29%	360	0	73%	73%	748	36.2%	7.7%	1.9%	73.6%	4.2%	22.2%	29.5%	21.0%	8.6%	9.4%	1.4%	0.0%	73%	1.34	N/A
	6M (	CPR - Soci	al Criteri	a Share	ò										6M CF	PR - So	cial De	ensity S	Score					
10%										1	0% —													
9%											9% —													
8%											8% —													
7%											7% —													
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¥ сыралы 25% сыралы 25%										6M CPR	5% —													
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2%											2% —											-		
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0%			ං <sup>සාධා</sup> Factor Date	2		7	10422				0% —		Serif				ං <sup>දුංචි</sup> Facto	r Date			44	54 <sup>1</sup> 22		
NONSPEC - SCS [0, 50% 150K (Issue SCS: 78%)	6]		C - SCS (50%, 7 ue SCS: 73%)	75%]		NONSPEC	- SCS (75	%, 100%]					C - SDS [0, ue SDS: 1.	-			SPEC - SD (Issue SD		D]	N	NONSPEC	- SDS (2.0	, 2.5]	
21 Pool-Level Time S	eries					<	1 Se	ction St	art		Next Se	ection	->								© 2	022 Fanni	e Mae	

### Prefix: CL | Vintage: 2021 | Coupon: 1.5

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	96,695	\$37.55B	389,281	2.49%	359	0	67%	67%	774	31.8%	0.1%	3.7%	29.3%		9.9%			1.5%	3.7%	1.1%	0.0%	44%	0.61	N/A
NONSPEC - SCS (50%, 75%]	13,800	\$5.13B	373,025	2.40%	359	0	64%	64%	773	32.5%	0.2%	2.2%	22.1%	63.0%	14.9%	55.1%	60.4%	3.8%	5.1%	2.2%	0.0%	52%	0.76	N/A
NONSPEC - SCS (75%, 100%]	1,040	\$0.27B	262,818	2.46%	360	1	79%	79%	766	37.6%	0.0%	1.1%	66.9%	28.8%	4.3%	30.0%	20.3%	1.1%	4.5%	0.7%	2.5%	95%	1.78	N/A
NONSPEC - SDS [0, 1.0]	110,030	\$42.53B	387,419	2.48%	359	0	67%	67%	774	31.9%	0.1%	3.6%	28.3%	61.2%	10.5%	46.9%	56.7%	1.8%	3.9%	1.2%	0.0%	45%	0.63	N/A
NONSPEC - SDS (1.0, 2.0]	1,297	\$0.38B	292,699	2.48%	360	0	78%	78%	767	36.4%	0.0%	1.7%	64.5%	31.1%	4.4%	27.1%	26.7%	2.3%	3.4%	0.7%	0.0%	83%	1.52	N/A
NONSPEC - SDS (2.0, 2.5]	208	\$0.06B	265,500	2.39%	360	1	88%	88%	760	37.9%	0.0%	0.4%	85.9%	14.1%	0.0%	74.8%	8.5%	0.3%	19.3%	0.0%	0.0%	99%	2.26	N/A
150K - All SCS / SDS	408	\$0.06B	136,115	2.51%	359	1	63%	63%	765	31.3%	1.2%	1.5%	37.1%	48.1%	14.8%	25.9%	39.5%	5.4%	5.3%	2.7%	0.0%	75%	1.28	N/A
200K - All SCS / SDS	2,889	\$0.54B	188,040	2.48%	360	0	67%	67%	768	31.8%	0.6%	4.7%	39.7%	48.4%	11.9%	33.7%	41.2%	4.5%	7.0%	0.6%	0.0%	65%	1.07	N/A
	6M (	CPR - Soci	ial Criteri	a Share	ē										6M CI	PR - So	cial De	ensity	Score					
10%										1	.0% —													
9%											9% —													
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7%											7% —													
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			Factor Date	2													Facto	or Date						
NONSPEC - SCS [0, 509	6]		C - SCS (50%, <sup>-</sup> ue SCS: 65%)	75%]		NONSPEC	C - SCS (75	5%, 100%]	]			NONSPE	C - SDS [0	), 1.0]			ISPEC - SE K (Issue SE		.0]					
22 Pool-Level Time S	eries						۱	ection St	art		Next Se	oction	_								© 2	022 Fanni	e Mae	(
							V J		.αιι		INEXL SE	CUOII	$\neg$											

### Prefix: CL | Vintage: 2021 | Coupon: 2.0

hort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NSPEC - SCS [0, 50%]	872,016	\$323.39B	371,796	2.84%	359	0	70%	70%	765	33.9%	0.3%	3.7%	31.5%	47.8%	20.7%	43.2%	47.5%	2.1%	3.9%	0.6%	0.0%	45%	0.65	N/A
NSPEC - SCS (50%, 75%]	214,362	\$77.97B	364,641	2.90%	359	0	72%	72%	764	34.7%	0.3%	2.4%	47.8%	34.1%	18.1%	50.8%	39.4%	4.4%	6.4%	1.1%	0.0%	52%	0.78	N/A
NSPEC - SCS (75%, 100%]	10,162	\$2.59B	255,621	2.84%	359	1	78%	78%	758	39.6%	0.1%	0.9%	57.5%	30.0%	12.6%	36.6%	28.3%	2.2%	3.4%	2.4%	5.4%	95%	1.87	N/A
NSPEC - SDS [0, 1.0]	1,083,115	\$400.16B	370,385	2.85%	359	0	70%	71%	765	34.1%	0.3%	3.5%	34.7%	45.1%	20.2%	44.7%	46.0%	2.6%	4.3%	0.7%	0.0%	46%	0.67	N/A
NSPEC - SDS (1.0, 2.0]	9,286	\$2.73B	295,665	2.86%	358	1	74%	74%	760	37.8%	0.4%	1.9%	47.0%	38.9%	14.1%	35.2%	35.3%	3.7%	6.0%	4.6%	0.7%	81%	1.42	N/A
NSPEC - SDS (2.0, 2.5]	4,139	\$1.06B	256,027	2.84%	360	1	83%	84%	753	40.5%	0.0%	0.0%	72.0%	20.4%	7.7%	47.1%	19.3%	0.9%	1.8%	0.5%	0.0%	100%	2.32	N/A
)K - All SCS / SDS	55,451	\$7.59B	137,184	2.78%	358	0	64%	64%	763	32.4%	1.6%	4.0%	33.5%	48.2%	18.3%	34.6%	47.7%	7.8%	5.4%	1.7%	0.1%	73%	1.23	N/A
DK - All SCS / SDS	109,567	\$20.59B	188,351	2.84%	359	0	69%	69%	762	33.0%	1.9%	4.2%	36.9%	45.1%	18.0%	31.6%	44.5%	7.4%	7.4%	0.6%	0.0%	63%	1.04	N/A
10% 9% 8% 7% 6% 6% 6% 4% 4% 4% 3% 2%			ial Criteri							6M CPR	0%							ensity :						
0%	OCHIL HOWIT DEC	L Jan Cen	لک اکٹر کی کو کر کی کہ کو ک Factor Date	L Nay L	Inusy I	ILA ANES	seril .	0 <sup>22,22</sup> 404	. <sup>22</sup>		0% —	NIG 22	ser <sup>22</sup> or	Eli Hour	Decy.	Jangg te	ව <sup>ටට</sup> ඇත <sup>ුටට</sup> Facto	PRIA	Mary 11	wy Jay	D RUSED	ser'l o	other How	,îl
NONSPEC - SCS [0, 5 150K (Issue SCS: 739			C - SCS (50%, 7 ue SCS: 63%)	75%]		NONSPEC	C - SCS (75	%, 100%]			_	NONSPEC 150K (Issu					SPEC - SD ( (Issue SE	OS (1.0, 2.0 OS: 1.04)	0]	1	NONSPEC	: - SDS (2.0	0, 2.5]	
23 Pool-Level Time	e Series					<	∧ N	ction Sta	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	ie Mae	

### Prefix: CL | Vintage: 2021 | Coupon: 2.5

Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
IONSPEC - SCS [0, 50%]	465,066	\$166.29B	358,660	3.27%	358	0	75%	76%	746	36.0%	0.9%	4.3%	41.3%	25.4%	33.2%	36.5%	27.3%	2.6%	4.3%	0.6%	0.0%	47%	0.68	N/A
ONSPEC - SCS (50%, 75%]	55,525	\$19.00B	343,528	3.30%	359	0	76%	76%	742	36.5%	0.6%	3.4%	43.1%	23.3%	33.6%	31.1%	25.2%	2.6%	4.8%	1.0%	0.1%	52%	0.79	N/A
ONSPEC - SCS (75%, 100%]	8,403	\$2.13B	253,835	3.19%	359	1	86%	88%	744	39.8%	0.7%	1.0%	76.0%	12.7%	11.3%	40.8%	11.0%	0.9%	1.9%	0.7%	11.0%	96%	1.94	N/A
ONSPEC - SDS [0, 1.0]	518,589	\$184.52B	356,949	3.28%	358	0	75%	76%	746	36.0%	0.9%	4.2%	41.4%	25.2%	33.4%	36.0%	27.0%	2.6%	4.3%	0.6%	0.1%	47%	0.69	N/A
ONSPEC - SDS (1.0, 2.0]	5,902	\$1.68B	285,609	3.29%	359	1	81%	81%	739	38.4%	0.8%	2.5%	62.2%	20.5%	17.2%	33.0%	21.2%	2.1%	5.6%	1.5%	3.1%	79%	1.38	N/A
ONSPEC - SDS (2.0, 2.5]	4,503	\$1.21B	269,308	3.16%	360	1	90%	92%	742	41.2%	0.1%	0.0%	86.0%	9.4%	4.6%	42.5%	7.2%	0.4%	1.8%	0.1%	0.0%	100%	2.36	N/A
50K - All SCS / SDS	116,199	\$15.89B	137,042	3.15%	358	0	68%	69%	750	33.4%	7.8%	3.7%	37.3%	36.8%	25.9%	23.9%	36.3%	8.4%	6.5%	1.4%	0.0%	72%	1.22	N/A
0K - All SCS / SDS	87,748	\$16.45B	187,871	3.27%	359	0	73%	74%	744	34.8%	6.9%	4.0%	43.1%	29.0%	28.0%	29.0%	29.3%	9.3%	8.1%	0.3%	0.0%	64%	1.08	N/A
20%	6M (	CPR - Soc	ial Criteria	a Shar	e						20% — 8% —				6M CF	PR - So	cial De	ensity S	Score					
16%											.6% —													
12%			$\frown$								.2% —													
20 20 20 20 20 20 20 20 20 20 20 20 20 2										6M CPR	.0% —				/									
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0%	Novili Deci	Jan Leon	لک Na <sup>f کک</sup> م <sup>g</sup> Factor Date	D Waysy	Jun J	IN AVE	58922	OCELY NO	y.N		0% —	AUBS22 .	-ser <sup>22</sup> 05	tri Novi	, Dec.J.	73102 46	P Nar	br Date	North In	m Juli	12 AUG22	Ser O	tell Hou	ù
NONSPEC - SCS [0, 509 150K (Issue SCS: 72%)	6]		C - SCS (50%, 7 sue SCS: 64%)	75%]		NONSPE	C - SCS (75	;%, 100%]	]		_	NONSPEC 150K (Issi					SPEC - SE ( (Issue SI	OS (1.0, 2.0 OS: 1.08)	0]		NONSPEC	: - SDS (2.0	), 2.5]	
24 Pool-Level Time S	ieries					<	∧ N	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	(•

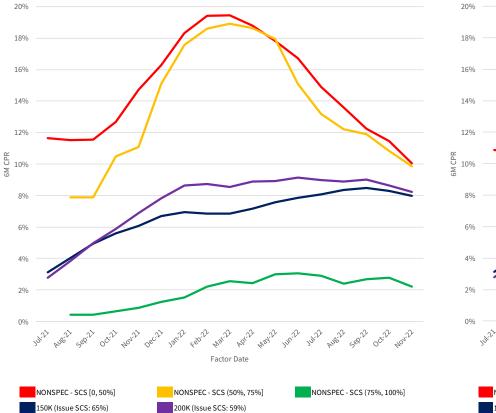
#### Prefix: CL | Vintage: 2021 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	17,383	\$5.67B	328,371	3.82%	358	1	77%	77%	708	37.2%	4.9%	6.9%	29.7%	16.1%	54.2%	37.6%	12.1%	3.5%	6.4%	1.3%	0.0%	45%	0.64	N/A
NONSPEC - SCS (50%, 75%]	9,419	\$2.91B	311,084	3.85%	358	0	78%	78%	705	37.7%	4.6%	3.5%	34.9%	13.7%	51.4%	42.5%	12.3%	4.5%	6.3%	1.6%	3.3%	53%	0.77	N/A
NONSPEC - SCS (75%, 100%]	2,079	\$0.47B	225,676	3.66%	359	1	92%	95%	735	38.1%	0.7%	1.3%	94.5%	2.4%	3.1%	82.3%	0.8%	0.0%	0.5%	0.1%	14.8%	95%	1.87	N/A
NONSPEC - SDS [0, 1.0]	26,935	\$8.61B	321,579	3.83%	358	1	77%	78%	708	37.4%	4.8%	5.8%	31.7%	15.3%	53.0%	39.2%	12.1%	3.8%	6.3%	1.4%	1.8%	48%	0.68	N/A
NONSPEC - SDS (1.0, 2.0]	926	\$0.23B	248,990	3.75%	359	1	92%	95%	733	37.4%	0.4%	0.3%	90.1%	1.7%	8.2%	82.1%	2.1%	0.1%	1.7%	0.7%	3.9%	90%	1.54	N/A
NONSPEC - SDS (2.0, 2.5]	1,020	\$0.21B	210,841	3.60%	360	1	94%	98%	730	39.7%	0.0%	0.0%	98.3%	1.7%	0.0%	86.6%	0.8%	0.0%	1.1%	0.0%	0.0%	100%	2.34	N/A
150K - All SCS / SDS	29,879	\$4.07B	136,473	3.62%	358	0	73%	73%	728	34.9%	27.8%	4.3%	41.3%	21.2%	37.5%	26.4%	15.8%	9.4%	9.9%	0.6%	0.1%	65%	1.11	N/A
200K - All SCS / SDS	17,110	\$3.20B	187,244	3.71%	359	0	76%	76%	719	36.2%	27.1%	3.8%	40.7%	19.6%	39.7%	32.1%	13.4%	10.5%	12.3%	0.1%	0.0%	59%	0.96	N/A

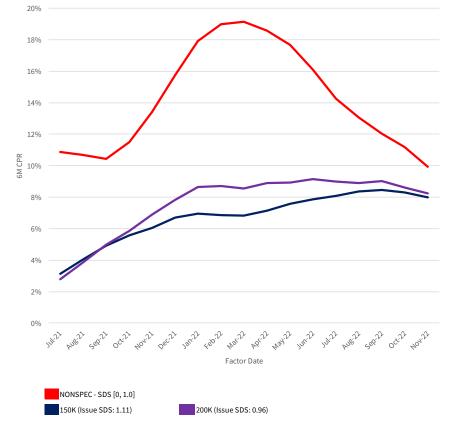
Section Start

Next Section





6M CPR - Social Density Score



25 Pool-Level Time Series

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### Prefix: CL | Vintage: 2020 | Coupon: 1.5

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '2 6M CP
NONSPEC - SCS [0, 50%]	112,098	\$40.78B	364,489		358	0	68%	69%	775	31.6%	0.1%	4.0%			9.2%	42.8%		1.6%	4.7%	0.4%	0.0%	42%	0.58	0%
NONSPEC - SCS (50%, 75%]	1,985	\$0.72B	365,479	2.54%	360	0	68%	68%	777	32.1%	0.2%	3.4%	39.4%	55.9%	4.8%	50.7%	57.6%	1.5%	9.7%	1.2%	0.0%	57%	0.86	0%
NONSPEC - SCS (75%, 100%]	474	\$0.14B	302,595	2.53%	357	0	67%	67%	774	39.6%	0.0%	0.3%	41.4%	44.3%	14.4%	29.0%	47.3%	1.4%	0.3%	0.2%	2.3%	97%	1.72	N/A
NONSPEC - SDS [0, 1.0]	113,785	\$41.39B	364,506	2.53%	358	0	68%	69%	775	31.6%	0.1%	4.0%	32.9%	58.0%	9.1%	42.9%	54.3%	1.6%	4.8%	0.4%	0.0%	42%	0.59	0%
NONSPEC - SDS (1.0, 2.0]	670	\$0.22B	322,733	2.54%	358	0	70%	70%	773	35.8%	0.6%	1.4%	50.6%	39.7%	9.7%	42.2%	48.3%	0.4%	4.0%	1.1%	0.0%	81%	1.38	N/A
NONSPEC - SDS (2.0, 2.5]	102	\$0.04B	351,172	2.54%	360	0	65%	65%	778	43.3%	0.0%	0.0%	34.4%	52.3%	13.3%	35.5%	56.6%	1.5%	0.0%	0.6%	0.0%	100%	2.10	N/A
150K - All SCS / SDS	347	\$0.05B	135,661	2.46%	355	0	70%	70%	772	31.6%	0.0%	2.4%	62.3%	33.0%	4.7%	59.3%	25.4%	5.8%	6.8%	3.8%	1.8%	76%	1.37	N/A
200K - All SCS / SDS	1,017	\$0.19B	188,761	2.45%	359	0	69%	69%	770	30.5%	1.0%	5.0%	45.3%	45.4%	9.3%	33.2%	39.5%	5.0%	9.0%	0.3%	0.9%	59%	0.94	N//
20%	6M (	CPR - Soci	ial Criteri	a Share	ê					2	20% —				6M CI	PR - Sc	ocial De	ensity	Score					
18%										1	18% —													
16%										1	16% —													
14%										1	14% —													
۲۵%											12% —													
2 10%										6M CPR	10% —													
8%				~							8% —						/							
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4%											4%													
0%	Jun Juli Ang	12 12 0 <sup>20</sup> 40	Factor Date		APTILASY	Lun Jun	ANE SE	and other way	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		0%	1202 Naty	POLYNON	S. Jun 2 Jun	JP.2 AUG 2	AP OCH		Sarri est	War Pr	25°2 103°22	un? un?	ANE SET	OCKIL NO	,, <sup>,,1</sup> 2
NONSPEC - SCS [0, 50	9%]	NONSPEC	C - SCS (50%,	75%]								NONSPE	C - SDS [0	), 1.0]										
26 Pool-Level Time	Series					<	1 Se	ection St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	e Mae	

### Prefix: CL | Vintage: 2020 | Coupon: 2.0

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec 6M C
NONSPEC - SCS [0, 50%]	745,202	\$264.65B	355,877	2.93%	356	0	70%	71%	770	32.8%	0.3%	4.0%	28.5%		13.5%		50.7%	1.8%	3.2%	0.4%	0.0%	41%	0.57	49
NONSPEC - SCS (50%, 75%]	17,026	\$5.83B	342,549	2.90%	358	0	71%	72%	766	34.5%	0.1%	3.5%	36.1%	60.5%	3.3%	81.5%	47.8%	4.2%	5.5%	1.5%	0.0%	57%	0.85	2
NONSPEC - SCS (75%, 100%]	6,028	\$1.59B	264,109	2.91%	355	0	81%	81%	755	39.3%	0.1%	0.8%	63.1%	28.2%	8.8%	45.8%	23.5%	3.0%	5.6%	1.5%	6.3%	92%	1.68	1
IONSPEC - SDS [0, 1.0]	760,619	\$269.91B	355,585	2.93%	356	0	70%	71%	770	32.9%	0.3%	4.0%	28.6%	58.1%	13.3%	43.8%	50.7%	1.9%	3.2%	0.4%	0.0%	41%	0.57	4
IONSPEC - SDS (1.0, 2.0]	6,254	\$1.85B	296,238	2.92%	356	0	84%	84%	753	39.0%	0.1%	0.9%	68.3%	25.8%	5.9%	47.0%	21.0%	2.2%	8.7%	1.8%	0.0%	83%	1.44	1
NONSPEC - SDS (2.0, 2.5]	1,383	\$0.31B	222,554	2.90%	357	0	76%	76%	756	39.4%	0.0%	0.1%	54.3%	31.3%	14.3%	54.9%	31.7%	3.2%	0.8%	0.9%	0.0%	99%	2.28	1
50K - All SCS / SDS	29,695	\$4.07B	137,200	2.79%	357	0	68%	68%	766	31.9%	1.1%	5.1%	43.4%	44.6%	12.0%	36.3%	41.2%	6.4%	5.6%	1.4%	0.1%	70%	1.19	3
200K - All SCS / SDS	80,516	\$15.12B	188,212	2.89%	358	0	72%	73%	764	32.5%	1.0%	5.0%	44.4%	42.7%	12.9%	32.0%	36.2%	6.5%	8.2%	0.1%	0.0%	61%	1.00	2
20%	6M (	CPR - Soci	ial Criteria	a Share	) )						0%				6M CF	PR - So	cial De	ensity S	Score					
16%				$\sim$							6% —							/	$\frown$					
14%		_									4% — 2% —													
۲۵ ۲۵%			_/		$\sim$					6M CPR							/	$\left( \right)$						
8%							Ż				8%			_/		_						F		/
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0%	Nat Philipan	Jun Jul Aug S	Factor Date	Jan Lep	Mar AP	May Jun 2	Jul Aug ?	Per Cor A	ovil		0%	404 De	echoand fe	o war Apr	May Jun	2 Jul 2 AUS	Facto		Jan tep 4	Nat Pot M	ay Jun 2	JULY AUG SE	8.00 M	»22
NONSPEC - SCS [0, 50% 150K (Issue SCS: 70%)	6]		C - SCS (50%, 7 ue SCS: 61%)	5%]		NONSPEC	C - SCS (75	5%, 100%]	]				C - SDS [0 ue SDS: 1				SPEC - SD		D]	1	NONSPEC	C - SDS (2.0	0, 2.5]	
														,				(5: 1.00)						

### Prefix: CL | Vintage: 2020 | Coupon: 2.5

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	717,051		349,789	3.40%	357	0	73%	74%	762	34.0%	0.9%	3.4%	26.4%		21.4%			2.4%	3.7%	0.7%	0.0%	40%	0.55	17%
NONSPEC - SCS (50%, 75%]	7,408	\$2.55B	345,996	3.41%	359	1	75%	75%	756	36.0%	1.1%	3.1%	42.2%	45.0%	12.9%	51.9%	28.5%	3.2%	6.5%	2.7%	1.0%	59%	0.93	20%
NONSPEC - SCS (75%, 100%]	5,161	\$1.31B	253,891	3.37%	359	1	85%	86%	750	39.7%	0.2%	0.4%	66.5%	23.8%	9.7%	65.7%	13.0%	2.6%	2.0%	1.1%	4.2%	94%	1.89	8%
NONSPEC - SDS [0, 1.0]	723,051	\$252.25B	349,761	3.40%	357	0	73%	74%	762	34.0%	0.9%	3.4%	26.5%	52.2%	21.3%	40.9%	38.1%	2.4%	3.7%	0.7%	0.0%	40%	0.55	17%
NONSPEC - SDS (1.0, 2.0]	4,204	\$1.23B	294,417	3.40%	359	1	85%	86%	748	39.5%	0.3%	0.5%	66.9%	24.2%	8.8%	55.6%	13.7%	4.1%	6.5%	1.1%	0.7%	83%	1.49	11%
NONSPEC - SDS (2.0, 2.5]	2,365	\$0.56B	235,634	3.35%	360	1	86%	88%	749	39.5%	0.1%	0.1%	70.6%	20.1%	9.3%	84.8%	12.0%	1.6%	0.8%	0.9%	0.0%	99%	2.27	10%
150K - All SCS / SDS	76,253	\$10.43B	137,063	3.17%	357	0	71%	71%	758	32.8%	5.2%	4.9%	41.0%	40.6%	18.3%	25.6%	31.2%	7.2%	6.3%	1.5%	0.1%	69%	1.18	3%
200K - All SCS / SDS	82,233	\$15.44B	188,165	3.38%	358	0	75%	75%	753	33.8%	5.6%	4.4%	39.5%	40.2%	20.4%	29.3%	27.4%	7.4%	8.5%	0.2%	0.0%	60%	0.97	5%
40%	6M (	CPR - Soci	ial Criteria	a Share	2					4	0% —				6M CI	PR - So	ocial De	ensity	Score					
35%		$\frown$								3	5% —				[									
30%		$\sim$			$\mathbf{i}$					3	0% —							$\checkmark$		$\mathbf{i}$				
25%											5% —													
80 20%	1				7					6M CPR	0% —													
15%			//								5% —						>							
5%											5%													
0% J <sup>ykla</sup> 587 <sup>20</sup> Kor <sup>alo</sup> y	and waid	May July	چو <sup>م کک</sup> ہوہ Factor Date		h Watry	1 18Y22	MAR	Septil +	oull		0% Jul <sup>20</sup>	589-20	40420	Jan 1	ard w	W <sup>21</sup> W	-	hov?) hov?) or Date	Janz	Marzz	May22	Juli-22 St	8 <sup>.22</sup> 4	ov?2
NONSPEC - SCS [0, 50% 150K (Issue SCS: 69%)	6]		C - SCS (50%, 7 ue SCS: 60%)	75%]		NONSPEC	C - SCS (75	5%, 100%]	]				C - SDS [0 ue SDS: 1				ISPEC - SD ( (Issue SE		0]		NONSPEC	C - SDS (2.0	), 2.5]	
28 Pool-Level Time S	Series					<	∕ Se	ection St	art		Next Se	ection	$\Rightarrow$								© 2	.022 Fanni	e Mae	

### Prefix: CL | Vintage: 2020 | Coupon: 3.0

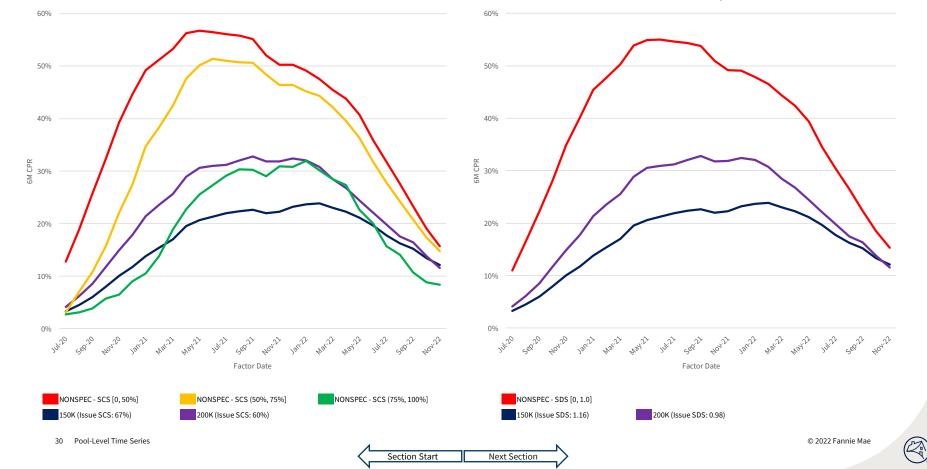
bhort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
ONSPEC - SCS [0, 50%]	253,503	\$86.21B	341,476	3.87%	358	1	76%	76%	750	36.1%	2.8%	3.8%	33.9%	38.4%	27.7%	48.4%	24.4%	3.4%	4.2%	0.9%	0.0%	42%	0.59	36%
ONSPEC - SCS (50%, 75%]	11,090	\$3.30B	298,709	3.88%	357	1	77%	77%	741	36.9%	7.0%	2.5%	34.4%	39.4%	26.2%	38.1%	23.5%	5.5%	6.5%	2.1%	0.4%	55%	0.82	26%
DNSPEC - SCS (75%, 100%]	3,090	\$0.69B	225,687	3.80%	360	1	86%	88%	744	39.4%	1.0%	0.5%	72.5%	15.1%	12.3%	74.0%	6.0%	2.3%	0.6%	1.1%	2.3%	96%	2.05	15%
DNSPEC - SDS [0, 1.0]	263,529	\$89.17B	339,768	3.87%	358	1	76%	76%	750	36.1%	2.9%	3.8%	33.9%	38.5%	27.6%	48.0%	24.4%	3.5%	4.3%	0.9%	0.0%	42%	0.59	36%
DNSPEC - SDS (1.0, 2.0]	2,363	\$0.65B	275,159	3.85%	359	1	82%	83%	743	38.9%	1.3%	1.7%	56.4%	25.4%	18.3%	53.4%	13.5%	4.3%	4.7%	2.1%	0.7%	80%	1.38	26%
DNSPEC - SDS (2.0, 2.5]	1,791	\$0.38B	215,665	3.78%	360	1	89%	92%	745	39.9%	0.3%	0.2%	83.9%	7.7%	8.4%	84.3%	1.6%	0.8%	0.5%	0.3%	0.0%	99%	2.38	9%
ioK - All SCS / SDS	64,710	\$8.84B	136,893	3.63%	358	0	72%	73%	748	34.1%	12.7%	4.5%	43.2%	30.9%	25.8%	28.7%	18.8%	8.0%	8.1%	2.1%	0.0%	68%	1.16	7%
OK - All SCS / SDS	38,276	\$7.15B	187,433	3.84%	358	1	76%	76%	747	35.2%	5.8%	4.4%	45.5%	29.3%	25.2%	40.0%	18.3%	7.9%	8.9%	0.3%	0.0%	62%	1.01	14%
60%	6M (	CPR - Soci	ial Criteria	a Shar	5					6	50% —				6M CF	PR - So	cial De	ensity S	Score					
50%	/	$\frown$								5	50% —				/									
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8 30%					_					6M CPR	80% —									~				
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0%	harri .	100922 JULY	جو <sup>ور بروم</sup> Factor Date		r Mary	Waysz	Juli-22	Sep 2	19472		0% Jul <sup>20</sup>	Sep. 20	404.20	131-27 4	BHILL WS	4 <sup>22</sup> 14		× v <sup>2</sup> × <sup>0</sup> v <sup>2</sup>	131122	Marill	May22	Jul-22 c	eril w	SW22
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 68%)			C - SCS (50%, 7 ue SCS: 62%)	75%]		NONSPEC	: - SCS (75	%, 100%]			_	NONSPEC 150K (Issu			l		SPEC - SD (Issue SE	9S (1.0, 2.0 9S: 1.01)	)]	1	NONSPEC	: - SDS (2.	0, 2.5]	
29 Pool-Level Time Ser	ies					<	Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	ie Mae	

#### Prefix: CL | Vintage: 2020 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	25,641	\$8.55B	335,349	4.38%	359	1	78%	78%	729	38.1%	5.6%	3.4%	34.5%	23.6%	42.0%	53.9%	13.3%	3.7%	5.6%	0.8%	0.0%	43%	0.62	45%
NONSPEC - SCS (50%, 75%]	11,089	\$3.14B	283,906	4.38%	358	1	76%	77%	724	37.9%	18.6%	1.8%	30.8%	23.5%	45.8%	48.1%	12.3%	5.6%	5.9%	1.8%	0.1%	53%	0.80	27%
NONSPEC - SCS (75%, 100%]	1,419	\$0.30B	213,871	4.27%	360	1	91%	94%	738	38.7%	4.9%	0.8%	89.3%	4.0%	6.7%	87.9%	1.9%	0.7%	0.5%	0.4%	5.2%	95%	2.09	9%
NONSPEC - SDS [0, 1.0]	36,548	\$11.63B	319,904	4.38%	359	1	77%	78%	728	38.1%	9.0%	3.0%	33.6%	23.5%	42.9%	52.5%	13.0%	4.2%	5.6%	1.1%	0.2%	46%	0.67	40%
NONSPEC - SDS (1.0, 2.0]	655	\$0.17B	260,650	4.35%	359	1	81%	82%	732	37.6%	13.4%	1.3%	57.1%	14.0%	28.9%	53.7%	9.9%	2.6%	3.7%	2.3%	1.7%	80%	1.40	N/A
NONSPEC - SDS (2.0, 2.5]	946	\$0.19B	198,546	4.26%	360	1	95%	99%	739	39.5%	0.0%	0.0%	98.2%	0.2%	1.6%	98.4%	0.0%	0.0%	0.0%	0.0%	0.0%	99%	2.40	N/A
150K - All SCS / SDS	21,348	\$2.90B	136,255	4.09%	358	1	74%	74%	739	35.3%	18.9%	4.2%	47.4%	20.8%	31.8%	37.1%	11.7%	9.5%	8.4%	1.0%	0.0%	67%	1.16	12%
200K - All SCS / SDS	9,990	\$1.86B	186,857	4.27%	358	1	77%	77%	728	36.7%	20.0%	3.3%	45.2%	19.3%	35.5%	41.8%	9.9%	9.3%	10.7%	0.2%	0.0%	60%	0.98	18%

6M CPR - Social Criteria Share



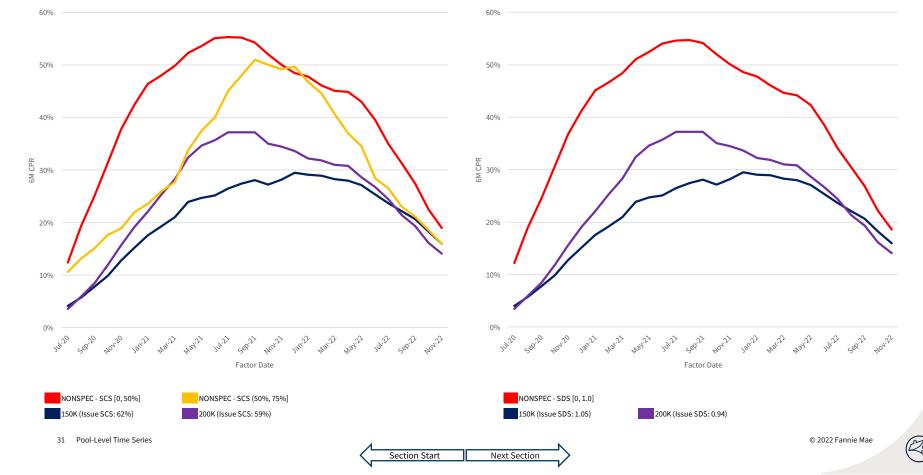


#### Prefix: CL | Vintage: 2020 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	12,149	\$3.90B	323,419	4.84%	359	1	77%	78%	705	38.5%	16.3%	2.2%	36.9%	15.6%	47.5%	57.0%	8.1%	5.0%	6.8%	1.2%	0.0%	45%	0.64	42%
NONSPEC - SCS (50%, 75%]	1,186	\$0.32B	276,770	4.80%	359	1	77%	77%	712	38.7%	23.6%	1.8%	40.8%	17.5%	41.6%	50.3%	8.1%	5.0%	9.5%	3.5%	0.0%	58%	0.89	22%
NONSPEC - SCS (75%, 100%]	242	\$0.07B	273,119	4.77%	360	1	96%	100%	746	39.7%	0.0%	0.0%	100.0%	0.0%	0.0%	100.0%	0.0%	5.8%	0.0%	0.0%	0.0%	90%	1.75	N/A
NONSPEC - SDS [0, 1.0]	13,204	\$4.19B	319,836	4.84%	359	1	77%	78%	706	38.5%	16.9%	2.2%	37.0%	15.8%	47.2%	56.6%	8.1%	5.1%	7.0%	1.4%	0.0%	46%	0.65	41%
NONSPEC - SDS (1.0, 2.0]	328	\$0.09B	279,384	4.77%	359	2	91%	94%	738	39.3%	5.6%	0.0%	86.6%	3.7%	9.7%	78.3%	2.3%	4.9%	2.0%	1.2%	0.0%	79%	1.39	N/A
NONSPEC - SDS (2.0, 2.5]	45	\$0.01B	195,767	4.83%	360	1	96%	98%	736	40.0%	0.0%	0.0%	100.0%	0.0%	0.0%	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	100%	2.58	N/A
150K - All SCS / SDS	6,375	\$0.85B	134,779	4.64%	358	2	76%	76%	725	36.3%	37.5%	2.8%	46.7%	11.9%	41.4%	36.7%	5.7%	10.5%	13.6%	1.0%	0.0%	62%	1.05	15%
200K - All SCS / SDS	3,678	\$0.68B	185,759	4.71%	359	1	77%	77%	718	37.3%	32.2%	2.4%	43.5%	12.7%	43.8%	44.8%	5.4%	9.0%	15.4%	0.1%	0.0%	59%	0.94	19%







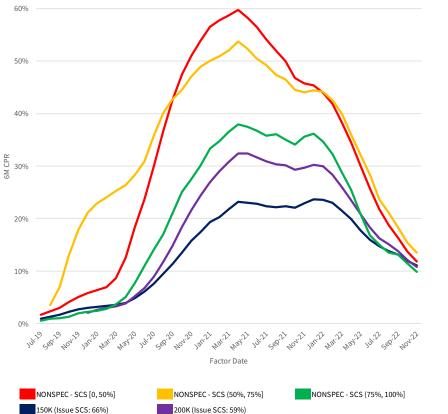
### Prefix: CL | Vintage: 2019 | Coupon: 2.5

ohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPF
DNSPEC - SCS [0, 50%]	110,596	\$38.75B	351,525	3.50%	359	1	73%	73%	768	33.5%	0.2%	3.2%	35.5%	52.0%	12.5%	59.4%	38.3%	3.2%	5.7%	0.6%	0.0%	40%	0.55	46%
NSPEC - SCS (50%, 75%]	2,560	\$0.78B	307,526	3.50%	360	1	72%	72%	768	34.3%	0.5%	4.6%	55.9%	34.9%	9.2%	41.3%	23.4%	5.9%	11.4%	6.5%	0.0%	55%	0.85	35%
NSPEC - SCS (75%, 100%]	1,201	\$0.26B	217,345	3.49%	360	1	82%	83%	757	39.3%	0.0%	0.3%	70.7%	21.5%	7.8%	73.3%	14.0%	2.3%	3.3%	5.1%	0.7%	98%	1.86	17%
NSPEC - SDS [0, 1.0]	112,991	\$39.49B	350,582	3.50%	359	1	73%	73%	768	33.6%	0.2%	3.3%	35.9%	51.7%	12.4%	59.1%	38.1%	3.3%	5.8%	0.7%	0.0%	40%	0.55	46%
ONSPEC - SDS (1.0, 2.0]	1,010	\$0.25B	244,044	3.50%	359	1	77%	78%	762	39.6%	0.0%	1.5%	60.6%	28.0%	11.4%	62.3%	17.4%	2.9%	4.5%	7.5%	0.7%	92%	1.61	N/A
DNSPEC - SDS (2.0, 2.5]	356	\$0.07B	186,647	3.47%	360	1	90%	91%	746	36.7%	0.0%	0.3%	95.6%	4.4%	0.0%	87.5%	2.1%	4.3%	0.0%	0.0%	0.0%	99%	2.20	N/A
0K - All SCS / SDS	225	\$0.03B	135,046	3.30%	355	2	63%	64%	762	32.8%	0.0%	1.0%	52.3%	35.8%	11.9%	49.2%	23.8%	7.0%	12.0%	0.9%	1.8%	74%	1.14	N/A
OK - All SCS / SDS	515	\$0.09B	179,967	3.33%	360	0	73%	74%	761	33.2%	0.2%	4.1%	59.1%	28.4%	12.5%	51.5%	16.9%	4.5%	8.1%	0.0%	0.2%	62%	1.08	N/A
60%	6M (	CPR - Soci	ial Criteri	a Share	9					6	0% —				6M CF	PR - So	cial De	ensity	Score					
50%		1								5	0% —					/	$\frown$	$\overline{\}$						
40%		//	$\overline{\ }$		_					4	0% —				/	/				_				
N 30%		/								6M CPR 5	0% —				/									
20%			$\sim$							2	0% —				/									
10%								Z		1	0% —		/											
0% Horr <sup>39</sup> Jarr <sup>20</sup> Ma <sup>220</sup> Har <sup>20</sup>	JUH20 SEP20 NO	12 Jan Wat	لک Nay کی کیل ک Factor Date	589. W	SWII Jamil	Watry W	ay'n mhi	, ser 4	oy D		0% -	Jan 20 Mar	20 May 20	Julin Se	8 <sup>20</sup> 40 <sup>32</sup>	1811.7. W	arili Mayli Facto	yul <sup>y 22</sup> c	289.2 HON	Li Janil,	Natili Nat	22 Jul-27	Serif M	34 <sup>2</sup> 2
NONSPEC - SCS [0, 50	%]	NONSPE	C - SCS (50%, 7	75%]		NONSPEC	C - SCS (75	5%, 100%]				NONSPEC	C - SDS [0	, 1.0]										
32 Pool-Level Time S	Series						1						N								© 20	022 Fanni	e Mae	

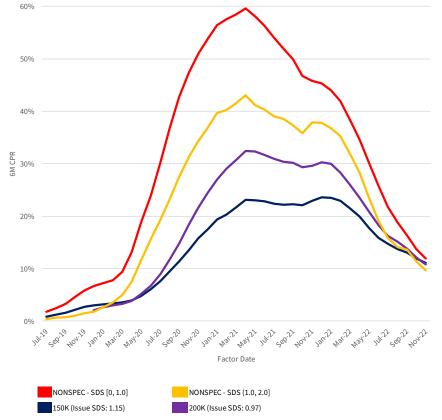
#### Prefix: CL | Vintage: 2019 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	349,646	\$119.96B	345,888	3.92%	359	2	76%	76%	760	35.2%	0.9%	4.1%	45.6%	38.3%	16.1%	56.4%	26.6%	4.3%	5.4%	0.8%	0.0%	37%	0.51	54%
NONSPEC - SCS (50%, 75%]	13,079	\$4.35B	333,997	4.08%	360	1	81%	81%	752	37.0%	1.6%	2.3%	62.4%	23.8%	13.8%	61.0%	17.9%	5.8%	5.9%	1.9%	0.3%	55%	0.84	49%
NONSPEC - SCS (75%, 100%]	4,571	\$1.04B	227,470	3.89%	359	1	82%	82%	749	40.0%	0.4%	0.5%	65.2%	21.5%	13.3%	52.3%	13.5%	3.7%	1.4%	3.6%	1.2%	95%	1.82	30%
NONSPEC - SDS [0, 1.0]	361,818	\$124.01B	345,487	3.92%	359	2	76%	76%	760	35.2%	0.9%	4.0%	46.2%	37.8%	16.0%	56.6%	26.3%	4.4%	5.5%	0.8%	0.0%	37%	0.52	54%
NONSPEC - SDS (1.0, 2.0]	4,344	\$1.10B	253,630	3.90%	359	1	78%	79%	752	39.3%	0.9%	1.2%	56.6%	28.0%	15.3%	50.1%	16.8%	4.8%	1.7%	4.1%	0.4%	88%	1.60	37%
NONSPEC - SDS (2.0, 2.5]	1,134	\$0.24B	212,759	3.92%	359	1	83%	84%	750	40.2%	0.2%	0.2%	79.1%	11.0%	9.9%	64.0%	9.2%	2.3%	1.7%	0.9%	0.0%	99%	2.21	N/A
150K - All SCS / SDS	31,155	\$4.21B	136,326	3.79%	358	3	72%	72%	759	33.3%	1.1%	5.6%	61.6%	22.4%	16.0%	42.9%	14.6%	7.1%	5.4%	2.5%	0.1%	66%	1.15	17%
200K - All SCS / SDS	48,512	\$9.11B	188,324	3.84%	358	0	76%	76%	757	34.5%	1.5%	5.1%	57.4%	26.2%	16.4%	46.1%	18.1%	7.1%	7.6%	0.2%	0.0%	59%	0.97	24%





6M CPR - Social Density Score



33 Pool-Level Time Series



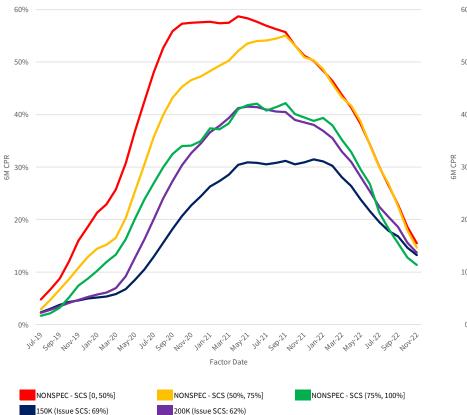
#### Prefix: CL | Vintage: 2019 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	236,084	\$77.61B	330,606	4.45%	359	1	78%	78%	748	37.0%	2.5%	4.9%	59.7%	20.3%	20.0%	54.7%	13.6%	6.2%	6.3%	0.6%	0.0%	41%	0.59	58%
NONSPEC - SCS (50%, 75%]	14,503	\$4.52B	313,115	4.46%	360	1	90%	90%	741	38.7%	1.5%	1.1%	82.3%	7.8%	9.9%	57.7%	5.6%	7.2%	9.9%	1.1%	0.2%	57%	0.90	47%
NONSPEC - SCS (75%, 100%]	4,774	\$1.12B	234,469	4.40%	360	1	84%	85%	741	40.7%	1.3%	0.9%	77.1%	11.3%	11.6%	63.4%	6.1%	2.3%	1.5%	3.7%	2.0%	94%	1.89	35%
NONSPEC - SDS [0, 1.0]	248,596	\$81.53B	329,834	4.45%	359	1	79%	79%	748	37.1%	2.4%	4.7%	60.9%	19.7%	19.4%	54.9%	13.2%	6.2%	6.5%	0.6%	0.0%	42%	0.61	57%
NONSPEC - SDS (1.0, 2.0]	4,821	\$1.28B	267,809	4.42%	360	1	83%	83%	740	39.8%	3.4%	1.9%	70.5%	15.4%	14.2%	55.4%	8.2%	3.4%	4.3%	3.9%	1.3%	82%	1.46	42%
NONSPEC - SDS (2.0, 2.5]	1,944	\$0.42B	218,510	4.41%	360	1	83%	85%	742	40.9%	0.3%	0.1%	77.3%	10.0%	12.7%	75.9%	7.3%	2.6%	0.2%	1.2%	0.0%	99%	2.26	29%
150K - All SCS / SDS	42,826	\$5.81B	136,460	4.24%	358	2	75%	76%	747	34.9%	4.5%	5.5%	63.6%	14.7%	21.7%	38.9%	10.0%	8.3%	7.0%	0.9%	0.1%	69%	1.24	24%
200K - All SCS / SDS	38,279	\$7.16B	187,788	4.36%	359	1	79%	79%	746	36.1%	4.5%	5.4%	68.1%	12.4%	19.5%	49.0%	8.3%	8.7%	9.1%	0.2%	0.1%	62%	1.06	34%

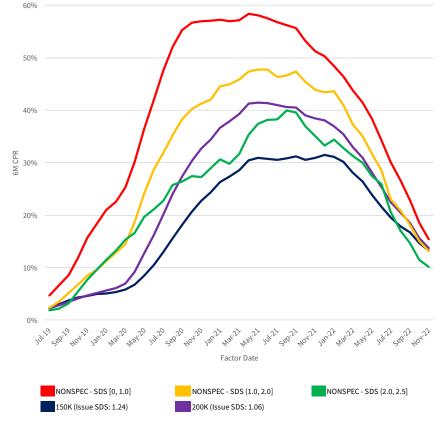
Section Start

Next Section





6M CPR - Social Density Score



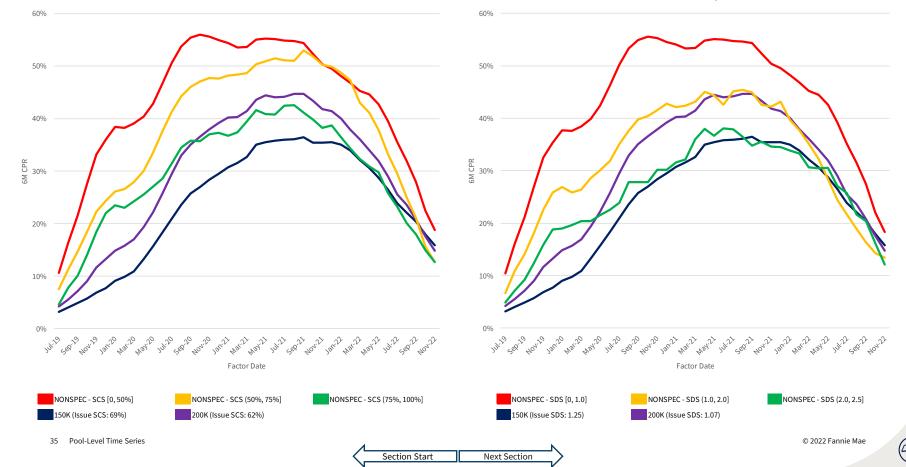


#### Prefix: CL | Vintage: 2019 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	133,654	\$43.08B	324,302	4.91%	360	1	78%	79%	736	38.2%	4.4%	5.0%	60.8%	13.6%	25.6%	53.5%	8.2%	7.3%	7.1%	0.8%	0.0%	42%	0.60	55%
NONSPEC - SCS (50%, 75%]	8,774	\$2.64B	302,959	4.85%	360	2	88%	88%	738	39.1%	4.0%	1.7%	80.8%	6.9%	12.3%	60.5%	2.6%	7.3%	10.1%	3.0%	0.2%	56%	0.90	48%
NONSPEC - SCS (75%, 100%]	3,357	\$0.76B	226,959	4.87%	360	1	84%	85%	734	41.1%	1.7%	0.8%	79.9%	6.3%	13.8%	65.1%	2.4%	3.0%	1.8%	6.0%	2.3%	95%	1.90	37%
NONSPEC - SDS [0, 1.0]	141,601	\$45.48B	323,117	4.91%	360	1	78%	79%	736	38.3%	4.3%	4.8%	62.0%	13.2%	24.8%	53.9%	7.9%	7.3%	7.3%	0.8%	0.0%	43%	0.62	55%
NONSPEC - SDS (1.0, 2.0]	2,831	\$0.71B	253,362	4.84%	360	5	81%	81%	737	40.1%	5.6%	2.5%	75.3%	9.1%	15.6%	53.2%	3.1%	3.9%	2.6%	8.8%	0.6%	84%	1.52	43%
NONSPEC - SDS (2.0, 2.5]	1,353	\$0.29B	216,789	4.87%	360	1	84%	86%	736	41.8%	2.6%	0.0%	77.9%	5.6%	16.5%	73.1%	1.4%	4.4%	1.8%	2.7%	0.0%	99%	2.29	30%
150K - All SCS / SDS	34,853	\$4.73B	136,402	4.74%	359	1	77%	77%	737	36.0%	10.9%	5.1%	63.6%	9.9%	26.4%	39.5%	5.8%	9.9%	8.9%	0.8%	0.1%	69%	1.25	30%
200K - All SCS / SDS	26,436	\$4.93B	187,259	4.82%	359	1	80%	80%	738	37.1%	9.1%	5.3%	69.3%	9.6%	21.2%	55.6%	5.8%	10.6%	10.3%	0.4%	0.0%	62%	1.07	39%

6M CPR - Social Criteria Share



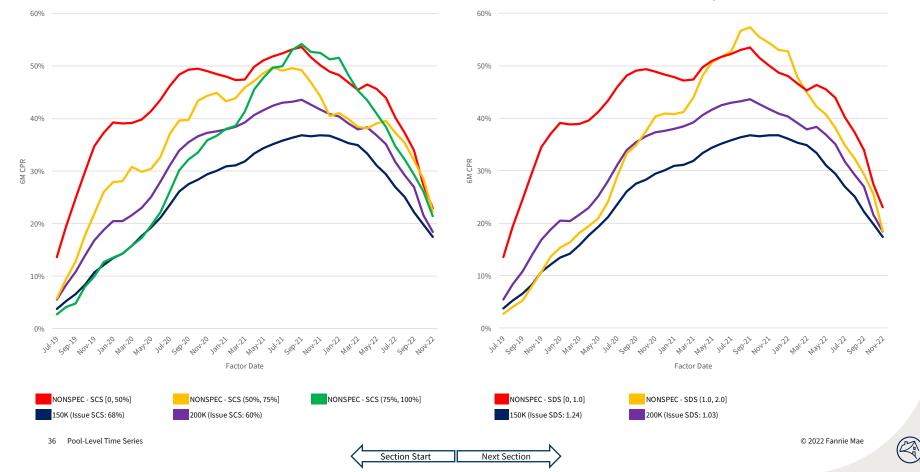


#### Prefix: CL | Vintage: 2019 | Coupon: 4.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	41,532	\$13.19B	319,569	5.38%	360	1	78%	79%	711	39.5%	10.1%	4.4%	55.4%	11.1%	33.5%	55.1%	5.3%	8.5%	8.1%	1.0%	0.0%	43%	0.61	48%
NONSPEC - SCS (50%, 75%]	1,390	\$0.41B	293,934	5.34%	360	1	83%	83%	711	39.9%	10.3%	2.3%	65.0%	7.6%	27.4%	55.5%	4.7%	7.4%	8.3%	7.6%	0.0%	61%	0.97	45%
NONSPEC - SCS (75%, 100%]	2,716	\$0.68B	250,824	5.26%	360	1	93%	97%	724	41.8%	2.2%	0.2%	93.6%	1.1%	5.3%	92.5%	0.3%	2.2%	0.5%	2.5%	1.1%	92%	1.85	37%
NONSPEC - SDS [0, 1.0]	42,444	\$13.47B	319,364	5.38%	360	1	78%	79%	711	39.5%	10.1%	4.3%	55.4%	11.1%	33.5%	55.1%	5.3%	8.5%	8.1%	1.1%	0.0%	44%	0.61	48%
NONSPEC - SDS (1.0, 2.0]	2,357	\$0.62B	264,889	5.26%	360	1	92%	95%	723	41.4%	3.4%	0.9%	92.5%	1.6%	5.9%	85.4%	0.5%	2.3%	2.1%	4.6%	1.2%	85%	1.58	41%
NONSPEC - SDS (2.0, 2.5]	837	\$0.18B	218,277	5.28%	360	1	92%	97%	723	42.2%	2.0%	0.0%	92.2%	1.3%	6.5%	95.9%	0.6%	2.0%	0.0%	0.0%	0.0%	98%	2.26	N/A
150K - All SCS / SDS	17,016	\$2.28B	134,497	5.22%	359	1	78%	78%	726	36.9%	20.4%	4.3%	61.7%	9.2%	29.1%	43.4%	3.3%	11.4%	11.2%	0.8%	0.1%	68%	1.24	30%
200K - All SCS / SDS	10,607	\$1.96B	185,563	5.32%	359	1	80%	81%	722	38.1%	19.7%	4.5%	64.9%	8.0%	27.1%	57.1%	3.0%	10.8%	13.8%	0.2%	0.0%	60%	1.03	38%
NONSPEC - SDS (2.0, 2.5] 150K - All SCS / SDS	837 17,016	\$0.18B \$2.28B	218,277 134,497	5.28% 5.22%	360 359	1 1 1	92% 78%	97% 78%	723 726	42.2% 36.9%	2.0% 20.4%	0.0%	92.2% 61.7%	1.3% 9.2%	6.5% 29.1%	95.9% 43.4%	0.6% 3.3%	2.0% 11.4%	0.0%	0.0%	0.0%	98% 68%	2.26 1.24	N// 30%

6M CPR - Social Criteria Share





# Prefix: CL | Vintage: 2019 | Coupon: 5.0

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	10,214	\$3.17B	314,203	5.84%	359	2	78%	79%	687	40.0%	17.3%	2.7%	41.6%	10.5%	47.8%	53.4%	4.3%	9.1%	9.3%	1.4%	0.0%	44%	0.60	45%
NONSPEC - SCS (50%, 75%]	2,396	\$0.69B	290,950	5.79%	359	1	79%	80%	696	39.4%	32.1%	1.2%	47.7%	6.9%	45.4%	64.4%	3.2%	10.4%	10.4%	2.8%	0.6%	54%	0.76	39%
NONSPEC - SCS (75%, 100%]	901	\$0.22B	249,336	5.69%	360	1	94%	98%	723	41.2%	3.1%	0.0%	94.1%	0.8%	5.1%	94.1%	0.3%	3.4%	0.7%	1.3%	0.0%	89%	1.66	N/A
IONSPEC - SDS [0, 1.0]	12,560	\$3.85B	310,150	5.83%	359	2	78%	79%	689	39.9%	19.9%	2.5%	42.7%	9.9%	47.4%	55.5%	4.1%	9.4%	9.4%	1.6%	0.1%	45%	0.62	44%
ONSPEC - SDS (1.0, 2.0]	795	\$0.21B	260,800	5.70%	359	1	93%	96%	721	41.0%	5.7%	0.1%	90.4%	1.3%	8.3%	89.3%	0.4%	3.9%	1.8%	1.8%	0.0%	85%	1.51	N/A
IONSPEC - SDS (2.0, 2.5]	156	\$0.03B	180,845	5.69%	360	1	96%	100%	722	39.9%	0.0%	0.0%	100.0%	0.0%	0.0%	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	100%	2.33	N/A
50K - All SCS / SDS	8,246	\$1.08B	131,325	5.75%	358	2	80%	81%	709	37.7%	35.7%	2.2%	57.9%	6.6%	35.5%	52.4%	1.2%	12.8%	20.3%	0.5%	0.3%	68%	1.27	26%
00K - All SCS / SDS	4,581	\$0.83B	182,613	5.78%	360	2	82%	83%	704	38.8%	33.7%	2.4%	63.8%	5.0%	31.1%	60.1%	0.9%	14.7%	19.8%	0.2%	0.0%	63%	1.12	33%
60%	0111	UPR-SUC	ial Criteri		e					(	50% —					PR - So			Score					
40% 80 yr 20%					~					6M CPR	40% — 30% —									<u>\</u>	$\sim$			
10% 0% 10 <sup>12</sup> 58 <sup>12</sup> 10 <sup>12</sup> 10 <sup>12</sup> 10 <sup>12</sup> 10 <sup>12</sup> 10 <sup>12</sup> 10 <sup>12</sup>	1012 Jule	200 <sup>12</sup> 4012 18	Factor Date		12 40 <sup>11</sup> 2	arth Narth	Morth July	L Soll &	0 <sup>1122</sup>	:	10% —	Berl? Hours	1.3m2 42	12 <sup>1</sup>	Jul 2 500	2 402 5	an <sup>2)</sup> wai <sup>2)</sup> Facto	、 No <sup>yン</sup> ン r Date	shi <sup>t</sup> sait	1041 Jar	12 Wary "	North Int	Level M	av <sup>2</sup>
NONSPEC - SCS [0, 50% 150K (Issue SCS: 68%)	6]		C - SCS (50%, sue SCS: 63%)	75%]								NONSPEC				200K	(Issue SI	DS: 1.12)						
37 Pool-Level Time Se	eries					<	∧ N	ction St	art		Next Se	ection	$\Rightarrow$								© 2	2022 Fann	ie Mae	(•

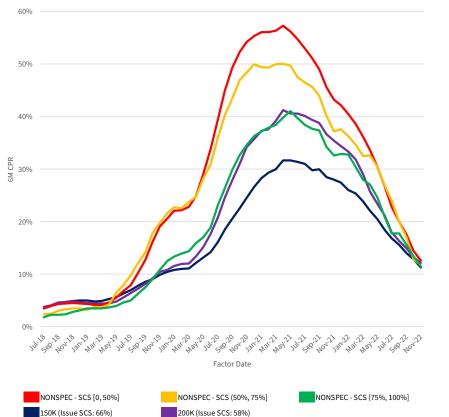
### Prefix: CL | Vintage: 2018 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	162,872	\$51.67B	318,875	4.12%	360	1	76%	77%	760	36.2%	1.1%	5.2%	67.2%	18.5%	14.3%	55.0%	9.8%	5.6%	7.7%	1.2%	0.0%	40%	0.56	55%
NONSPEC - SCS (50%, 75%]	3,651	\$1.03B	284,192	4.21%	359	1	78%	78%	756	38.2%	1.5%	3.2%	71.5%	15.3%	13.2%	47.8%	10.0%	3.4%	7.1%	10.7%	0.0%	59%	0.94	50%
NONSPEC - SCS (75%, 100%]	5,889	\$1.26B	214,865	4.22%	360	1	80%	81%	747	41.3%	0.6%	0.7%	74.7%	11.1%	14.2%	61.9%	3.8%	3.4%	2.3%	5.7%	1.5%	95%	1.87	36%
NONSPEC - SDS [0, 1.0]	165,274	\$52.34B	318,336	4.12%	360	1	76%	77%	760	36.2%	1.1%	5.1%	67.2%	18.5%	14.3%	54.9%	9.8%	5.6%	7.7%	1.2%	0.0%	40%	0.57	55%
NONSPEC - SDS (1.0, 2.0]	5,196	\$1.21B	233,262	4.20%	360	1	80%	80%	749	40.5%	0.6%	1.8%	75.9%	12.2%	11.9%	53.9%	3.8%	2.9%	3.8%	12.8%	0.2%	85%	1.56	40%
NONSPEC - SDS (2.0, 2.5]	1,942	\$0.41B	213,181	4.25%	360	1	80%	82%	743	42.2%	0.5%	0.1%	74.5%	9.2%	16.3%	72.7%	5.5%	4.0%	2.3%	0.3%	0.0%	99%	2.24	34%
150K - All SCS / SDS	12,575	\$1.69B	134,921	4.02%	359	1	73%	73%	757	34.3%	0.9%	6.4%	68.4%	17.4%	14.1%	47.1%	6.5%	6.8%	6.1%	2.4%	0.0%	66%	1.15	27%
200K - All SCS / SDS	11,946	\$2.20B	185,126	4.06%	360	1	76%	76%	757	35.3%	1.2%	5.9%	71.5%	15.7%	12.7%	51.0%	6.2%	7.1%	8.0%	0.3%	0.0%	58%	0.98	36%

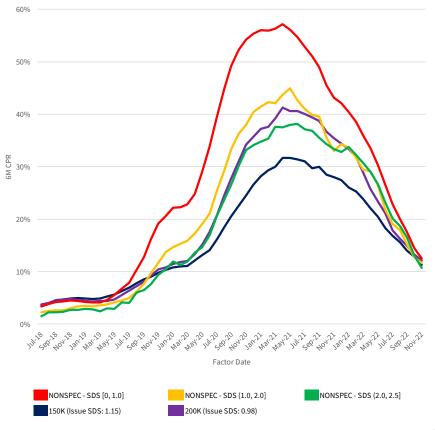
Section Start

Next Section





6M CPR - Social Density Score



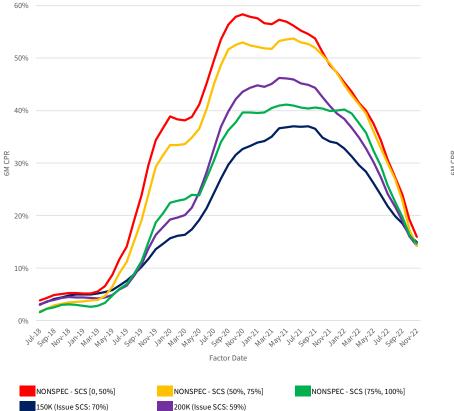
#### Prefix: CL | Vintage: 2018 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	428,646	\$134.14B	314,429	4.66%	360	1	78%	79%	751	37.5%	2.7%	5.5%	71.2%	11.0%	17.8%	51.9%	8.0%	6.6%	6.7%	0.7%	0.0%	40%	0.57	58%
NONSPEC - SCS (50%, 75%]	15,228	\$4.39B	289,767	4.69%	360	1	84%	85%	748	38.5%	2.4%	2.6%	78.3%	7.6%	14.1%	41.3%	6.4%	6.2%	7.8%	1.7%	0.0%	56%	0.87	52%
NONSPEC - SCS (75%, 100%]	8,218	\$1.93B	235,030	4.71%	360	1	81%	82%	738	42.0%	2.2%	0.8%	77.2%	6.9%	15.9%	68.7%	2.9%	2.4%	1.2%	5.1%	4.1%	94%	1.83	40%
NONSPEC - SDS [0, 1.0]	442,120	\$137.98B	313,589	4.66%	360	1	79%	79%	751	37.5%	2.7%	5.4%	71.4%	10.9%	17.7%	51.6%	8.0%	6.6%	6.7%	0.7%	0.1%	41%	0.58	58%
NONSPEC - SDS (1.0, 2.0]	7,594	\$1.91B	252,076	4.72%	360	1	83%	83%	739	41.0%	2.2%	2.4%	80.9%	7.1%	12.1%	57.7%	3.0%	3.4%	3.6%	7.1%	0.0%	85%	1.57	42%
NONSPEC - SDS (2.0, 2.5]	2,378	\$0.56B	237,467	4.68%	360	1	75%	76%	743	43.1%	3.3%	0.3%	64.3%	8.1%	27.6%	65.9%	4.4%	3.6%	2.1%	0.8%	0.0%	98%	2.24	40%
150K - All SCS / SDS	50,937	\$6.89B	135,851	4.54%	359	1	75%	76%	747	35.7%	3.6%	6.0%	67.1%	12.6%	20.2%	36.6%	5.8%	8.9%	6.5%	2.3%	0.0%	70%	1.25	33%
200K - All SCS / SDS	50,525	\$9.45B	187,765	4.59%	360	1	79%	79%	751	36.3%	3.0%	6.2%	74.9%	9.4%	15.7%	47.6%	5.0%	8.0%	8.4%	0.1%	0.0%	59%	1.00	44%

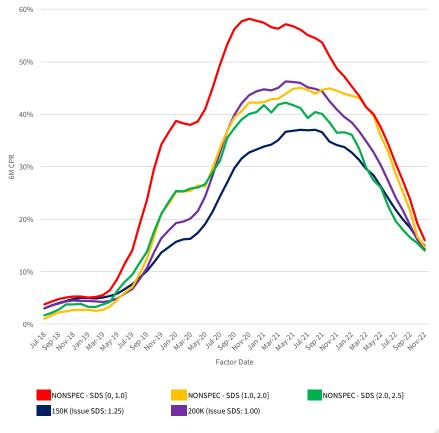
Section Start

Next Section

6M CPR - Social Criteria Share



6M CPR - Social Density Score



39 Pool-Level Time Series

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# Prefix: CL | Vintage: 2018 | Coupon: 4.5

ohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	TPO	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
ONSPEC - SCS [0, 50%]	123,360	\$38.02B	309,757	5.18%	360	1	79%	80%	718	39.5%	12.0%	4.4%	59.5%	8.6%	31.8%	53.3%	4.7%	8.3%	7.3%	0.7%	0.0%	44%	0.62	50%
DNSPEC - SCS (50%, 75%]	5,457	\$1.50B	276,343	5.21%	359	1	83%	84%	711	39.7%	13.1%	1.6%	62.1%	7.3%	30.6%	43.3%	4.3%	7.5%	7.1%	1.6%	1.1%	59%	0.89	44%
ONSPEC - SCS (75%, 100%]	3,617	\$0.87B	242,034	5.21%	360	1	91%	95%	722	41.7%	3.8%	0.4%	92.7%	1.9%	5.4%	89.6%	0.4%	0.4%	0.4%	6.6%	1.7%	91%	1.79	38%
ONSPEC - SDS [0, 1.0]	127,981	\$39.28B	308,510	5.18%	360	1	79%	80%	718	39.5%	12.0%	4.3%	59.5%	8.6%	31.9%	53.0%	4.7%	8.2%	7.2%	0.7%	0.1%	44%	0.62	49%
NSPEC - SDS (1.0, 2.0]	3,395	\$0.86B	254,956	5.21%	360	1	90%	92%	718	41.1%	7.2%	0.5%	89.5%	2.9%	7.6%	73.7%	0.5%	1.9%	2.8%	7.7%	0.0%	83%	1.53	41%
ONSPEC - SDS (2.0, 2.5]	1,058	\$0.25B	232,657	5.24%	360	1	92%	96%	722	42.1%	4.1%	0.0%	90.6%	2.2%	7.2%	94.4%	0.8%	0.2%	0.0%	0.1%	0.0%	98%	2.19	N/A
0K - All SCS / SDS	60,707	\$8.21B	135,583	5.01%	359	0	79%	79%	730	36.9%	12.2%	5.6%	68.3%	8.6%	23.1%	41.7%	3.3%	10.7%	9.7%	1.1%	0.0%	70%	1.28	33%
DK - All SCS / SDS	40,340	\$7.51B	186,828	5.08%	360	1	81%	81%	727	38.1%	13.3%	4.7%	69.8%	7.0%	23.2%	49.0%	3.1%	10.2%	10.9%	0.1%	0.0%	62%	1.08	42%
60%	6M (	CPR - Soci	ial Criteria	a Share	e 					(	60% —				6M CF	PR - So	cial De	ensity :	Score					
50%				~	$\overline{\gamma}$	2				5	50% —						/	_		7				
40%		$\sim$		1			X			4	40% —					$\sim$			ſ				Π	
۲ 30% و ق		$\sum$	/							6M CPR	30% —													
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10%										:	10% —													
1412 Contraction of the second	Juli Ser Nor 12	an Mar May 20	J. Col Lou Jo	121 ar21 may	22 Jul 2 89	Nov Jan	har hay 2	Juli Sep 2	0 <sup>42</sup> 2		0%	18 19 18	19 at 19	P. M. P. P.	2 Jan Jan	Mar May 2	Juli Cep 2	20120 131-2	Nar Nay 2	Juli Lep 2	ov land	ar May J	1.2 8.2	34422
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NONSPEC - SCS [0, 50% 150K (Issue SCS: 70%)	6]		C - SCS (50%, 7 ue SCS: 62%)	75%]		NONSPEC	C - SCS (75	i%, 100%]			_		C - SDS [0, ue SDS: 1.		l		SPEC - SE (Issue SI	OS (1.0, 2.0 OS: 1.08)	D]					
40 Pool-Level Time S	Series					<	Se	ction St	art		Next Se	ection	⇒								© 2	.022 Fann	ie Mae	1

# Prefix: CL | Vintage: 2018 | Coupon: 5.0

Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	19,944	\$5.75B	290,027	5.74%	359	1	79%	79%	686		16.6%	2.2%	41.1%	6.0%	52.9%	53.5%	2.9%	9.2%		1.6%	0.0%	43%	0.60	43%
NONSPEC - SCS (50%, 75%]	1,319	\$0.34B	257,049	5.73%	359	1	84%	85%	688	40.3%	15.5%	1.5%	58.0%	2.9%	39.1%	59.6%	0.8%	8.8%	8.0%	1.9%	1.3%	59%	0.85	41%
IONSPEC - SCS (75%, 100%]	2,650	\$0.60B	227,048	5.74%	360	1	95%	99%	713	41.8%	1.7%	0.2%	98.2%	0.3%	1.5%	98.2%	0.1%	0.3%	0.0%	0.5%	1.4%	90%	1.68	47%
IONSPEC - SDS [0, 1.0]	21,164	\$6.06B	288,214	5.74%	359	1	79%	80%	686	40.0%	16.5%	2.2%	42.0%	5.8%	52.2%	53.9%	2.7%	9.1%	10.3%	1.6%	0.2%	44%	0.61	43%
IONSPEC - SDS (1.0, 2.0]	2,340	\$0.56B	239,913	5.75%	360	1	95%	98%	712	41.9%	2.6%	0.1%	96.5%	0.6%	2.9%	95.7%	0.2%	0.7%	0.4%	0.7%	0.3%	87%	1.58	49%
IONSPEC - SDS (2.0, 2.5]	409	\$0.06B	156,163	5.66%	360	1	95%	100%	712	39.9%	0.0%	0.0%	100.0%	0.0%	0.0%	99.5%	0.0%	0.0%	0.0%	0.0%	0.0%	98%	2.15	N/A
50K - All SCS / SDS	14,810	\$1.99B	134,936	5.61%	359	0	80%	81%	707	37.8%	34.0%	2.6%	59.9%	6.8%	33.3%	49.0%	1.0%	12.4%	17.2%	0.4%	0.0%	66%	1.21	30%
00K - All SCS / SDS	6,082	\$1.12B	185,433	5.76%	360	1	82%	83%	700	39.2%	30.5%	2.1%	61.5%	4.8%	33.7%	54.0%	0.8%	12.4%	17.0%	0.0%	0.0%	63%	1.08	35%
70% 60% 50%	6M (	.PR - Soc	ial Criteri	a Shar	e	$\sim$	$\sim$			6	70% — 60% —				6M CF	PR - So		ensity	Score		~			
40% Wg 30% 20%			Ð			~	~	Z		6M CPR	40% — 30% — 20% —				/		/	/		J	~	~		
10%	11 <sup>2</sup> 58 <sup>12</sup> 101 <sup>12</sup> 5		بالا کې د کې			NONSPEC	hat hat hat h	(JU) (SR) (2)					2.9 ar 1.9 av wat way		2 13 18h	NON	Facto	کی ک		JUN SER N	01 Jan 4	a harr	ing and the	y 22
150K (Issue SCS: 66%)			sue SCS (50%,	1 3 70]		NUNSPEL	303 (15	, , 100%	1		_		ue SDS [0,	-	l		(Issue SI		.0]					
41 Pool-Level Time Ser	ies					<	∧Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	ie Mae	(4

# Prefix: CL | Vintage: 2017 | Coupon: 3.0

ohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
IONSPEC - SCS [0, 50%]	67,407	\$19.66B	292,811	3.62%	359	1	73%	74%	763	33.4%	0.7%	4.8%	50.1%	35.9%	14.0%	50.9%	4.3%	4.1%	6.3%	3.7%	0.0%	38%	0.54	41%
ONSPEC - SCS (50%, 75%]	4,517	\$1.19B	264,307	3.76%	359	1	77%	78%	759	35.1%	0.7%	2.9%	67.6%	22.5%	9.9%	56.3%	7.8%	2.5%	9.5%	5.8%	0.0%	60%	0.99	44%
ONSPEC - SCS (75%, 100%]	1,663	\$0.36B	214,411	3.73%	360	1	80%	81%	748	37.9%	0.2%	0.5%	71.6%	17.1%	11.3%	78.5%	1.1%	2.0%	0.6%	5.3%	0.7%	92%	1.77	31%
ONSPEC - SDS [0, 1.0]	68,893	\$20.05B	292,224	3.62%	359	1	73%	74%	763	33.4%	0.7%	4.8%	50.2%	35.8%	14.1%	50.9%	4.4%	4.1%	6.3%	3.7%	0.0%	39%	0.55	41%
ONSPEC - SDS (1.0, 2.0]	4,302	\$1.08B	252,003	3.76%	360	1	79%	79%	758	36.1%	0.4%	2.3%	71.7%	19.3%	9.0%	64.2%	5.4%	2.6%	8.2%	5.8%	0.0%	70%	1.25	42%
ONSPEC - SDS (2.0, 2.5]	392	\$0.07B	182,882	3.97%	360	1	88%	91%	728	38.6%	0.0%	0.3%	90.7%	4.8%	4.5%	85.1%	0.2%	0.2%	0.0%	0.7%	0.0%	99%	2.31	N/A
50K - All SCS / SDS	4,488	\$0.60B	133,653	3.57%	359	1	72%	72%	760	31.8%	0.8%	6.5%	58.4%	28.4%	13.2%	51.0%	1.7%	4.8%	5.2%	6.6%	0.3%	60%	0.99	20%
00K - All SCS / SDS	936	\$0.12B	134,054	3.89%	360	1	86%	88%	731	33.5%	0.3%	1.2%	79.1%	16.1%	4.7%	68.1%	0.2%	3.0%	3.4%	2.2%	0.1%	87%	1.73	N/A
50%	6M (	CPR - Soc	ial Criteria	a Shar	e					5	50% —				6M CI	PR - So	cial De	ensity	Score					
45%					$\wedge$					4	15% —													
40%					/	$\mathcal{I}$					10% —										$\mathbf{h}$			
35%					/	$\sim$					85% —								/		K	$\mathbf{i}$		
25%										R	.5% —													
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15%								7	•		.5%						$\boldsymbol{\alpha}$						0	ł
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0% Juli Octai Janto porto Julio	OCELIE Janie ASE	N WI OCT	and per Julic Factor Date	octr20 Jar	PARA N	1.2 ot.2	Jan Pbuy	L Jul 22 Oct	?V		0%0	terl Jan 18	APT-10 Juli	o <sup>c, 1</sup> 8	into Aprilo	Juli 29 Oct. 29		ראייני אייר אייר אייר אייר אייר אייר איי	etch Jan J	APT? Jul	2 <sup>2</sup> 0 <sup>62,2</sup> 3	and pprid	Jul 22 OC	ñ2
NONSPEC - SCS [0, 50% 150K (Issue SCS: 60%)	b]	NONSPE	C - SCS (50%, 7	5%]		NONSPEC	C - SCS (75	;%, 100%]				NONSPEC				NON	SPEC - SE	DS (1.0, 2.0	D]					
42 Pool-Level Time So	eries					<	۲ Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	ie Mae	1

# Prefix: CL | Vintage: 2017 | Coupon: 3.5

ohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
IONSPEC - SCS [0, 50%]	397,905	\$121.15B	305,692	4.06%	359	1	77%	77%	758	34.8%	2.1%	5.3%	65.7%			51.7%	6.0%	5.5%	6.9%	1.0%	0.0%	37%	0.50	53%
ONSPEC - SCS (50%, 75%]	7,800	\$2.16B	276,971	4.08%	359	0	77%	78%	751	35.9%	3.8%	3.3%	60.3%	21.4%	18.2%	62.7%	5.5%	4.2%	7.4%	4.8%	0.4%	59%	0.89	48%
ONSPEC - SCS (75%, 100%]	11,296	\$2.50B	222,445	4.11%	360	1	78%	79%	748	40.2%	1.2%	0.9%	71.1%	13.4%	15.5%	60.6%	2.8%	2.9%	3.4%	4.3%	1.7%	93%	1.77	39%
DNSPEC - SDS [0, 1.0]	403,692	\$122.74B	305,271	4.06%	359	1	77%	77%	758	34.8%	2.1%	5.3%	65.6%	19.1%	15.3%	51.9%	6.0%	5.5%	6.9%	1.1%	0.0%	37%	0.50	53%
DNSPEC - SDS (1.0, 2.0]	11,087	\$2.57B	232,976	4.11%	360	1	78%	79%	748	39.9%	1.7%	1.7%	69.4%	14.2%	16.4%	59.9%	3.1%	3.1%	3.1%	5.8%	0.0%	87%	1.57	41%
ONSPEC - SDS (2.0, 2.5]	2,222	\$0.49B	221,041	4.12%	360	1	76%	77%	749	41.4%	0.9%	0.5%	67.9%	12.6%	19.5%	60.8%	2.7%	3.3%	9.0%	0.9%	0.0%	99%	2.24	37%
50K - All SCS / SDS	54,101	\$7.31B	135,606	4.02%	359	1	75%	76%	755	33.2%	2.0%	6.2%	69.4%	16.8%	13.8%	41.3%	3.1%	6.1%	6.4%	2.1%	0.0%	65%	1.12	28%
IOK - All SCS / SDS	41,656	\$7.75B	186,689	4.05%	360	1	79%	79%	756	34.2%	2.0%	6.2%	72.5%	14.5%	12.9%	43.1%	2.9%	6.3%	7.9%	0.2%	0.0%	53%	0.85	37%
60%	6M (	CPR - Soci	al Criteria	a Shar	e					6	i0% —				6M CF	PR - So	cial De	ensity :	Score					
50%					$\sim$					5	0% —								$\left( \right)$	~				
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2 30%					$\overline{}$	$\sim$				6M CPR 5	0% —									$\overline{}$	~			
20%			$\mathcal{J}$							2	0% —						6					X		
10%			Ľ						V	1	.0% —							IJ						
0%	tile and of	Pullin cent	and or white	o de la como	PL APPL' I	What with	Jan Lapril	1 Juli 22 Oct	?V		0%	t-11 Jan 18	APr.18 Jul.	POCE 18 18	1,12 or 12	Juli 2º oct. 1º	Jan Paris	20 Wh20	et 20 and	or in	<sup>1</sup> cc <sup>2</sup>	IN PARTY	WHY? CH	2
NONSPEC - SCS [0, 50%]	2. <i>k</i> .		Factor Date				5° % C - SCS (75					NONSPEC			<i>k.</i>		Facto		-	·	-	- SDS (2.0		
150K (Issue SCS: 65%)	I	200K (Iss	ue SCS: 53%)									150K (Issi	ue SDS: 1	.12)		200K	(Issue SD	OS: 0.85)						
43 Pool-Level Time Ser	ies					<	∕ ∕Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	

# Prefix: CL | Vintage: 2017 | Coupon: 4.0

ohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
IONSPEC - SCS [0, 50%]	236,632	\$70.74B	300,242	4.47%	359	1	78%	79%	738	36.2%	9.0%	4.5%	59.5%	14.9%	25.7%	47.6%	3.4%	7.2%	7.7%	0.9%	0.0%	39%	0.54	50%
DNSPEC - SCS (50%, 75%]	7,601	\$2.16B	284,417	4.58%	359	1	81%	82%	729	34.4%	10.5%	2.5%	56.7%	22.0%	21.3%	49.1%	2.4%	5.7%	7.9%	3.2%	0.0%	58%	0.89	44%
NSPEC - SCS (75%, 100%]	5,300	\$1.20B	226,758	4.60%	360	1	87%	90%	729	39.6%	4.7%	1.2%	81.4%	7.0%	11.6%	82.5%	0.3%	2.1%	2.2%	3.2%	5.1%	91%	1.72	37%
NSPEC - SDS [0, 1.0]	242,894	\$72.55B	299,948	4.47%	359	1	78%	79%	738	36.1%	9.1%	4.4%	59.4%	15.1%	25.6%	47.7%	3.3%	7.2%	7.7%	1.0%	0.1%	40%	0.55	50%
NSPEC - SDS (1.0, 2.0]	5,117	\$1.21B	236,620	4.60%	360	1	88%	90%	728	37.9%	7.4%	1.2%	78.0%	9.9%	12.0%	70.6%	0.8%	2.9%	3.4%	5.4%	0.2%	81%	1.47	38%
NSPEC - SDS (2.0, 2.5]	1,522	\$0.34B	226,131	4.56%	360	1	84%	87%	733	40.8%	2.0%	0.3%	77.5%	7.7%	14.8%	80.6%	0.2%	3.0%	5.1%	1.0%	0.0%	97%	2.12	36%
DK - All SCS / SDS	75,438	\$10.18B	135,331	4.45%	359	0	78%	79%	734	34.5%	9.7%	5.7%	63.3%	14.9%	21.7%	38.9%	2.3%	11.0%	9.1%	1.2%	0.0%	66%	1.19	29%
OK - All SCS / SDS	37,530	\$6.99B	186,852	4.45%	359	1	79%	79%	735	35.1%	9.7%	5.4%	62.7%	14.1%	23.2%	43.7%	2.1%	9.3%	9.9%	0.1%	0.0%	56%	0.91	38%
60%	6M (	2PR - Soc	ial Criteria	a Shar	5					6	50% —				6M CF	PR - So	cial De	ensity :	score					
50%				1	~~	$\mathbf{i}$				5	50% —								$\label{eq:constraint}$	~	$\overline{\ }$			
40%					چې م					6M CPR E	40% — 80% —						_		f	<u> </u>		X		
20%	$\sim$		J	/							20% —		~				E	Ŋ	/					
0% Jubil octil Janta paris Julis	et and participation	P Jul P Oct P	జ <sup>గ్ సి</sup> ళ్ <sup>సి</sup> సి <sup>స్</sup>	0.0 <sup>0,20</sup> ,38	22 per 23	PL OCCIT	38M2 port	July Oct	 		0%	2-11 Jan 18	ADE'18 JULIE	oc <sup>e 18</sup> ya	APT-19	Jul <sup>19</sup> ott <sup>19</sup>	Jan Por		ter Janni	Pary Int	1) 0 <sup>62</sup> 1, 22	WY POLY	Julia Oct	D.
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 66%)			C - SCS (50%, 7 ue SCS: 56%)	75%]		NONSPEC	: - SCS (75	%, 100%]	I			NONSPEC 150K (Issi		-			SPEC - SD (Issue SE	S (1.0, 2.0 S: 0.91)	)]	1	NONSPEC	- SDS (2.0	), 2.5]	
44 Pool-Level Time Se	ries					<	LSe	ction St	art		Next Se	ection	⇒								© 2	022 Fanni	e Mae	

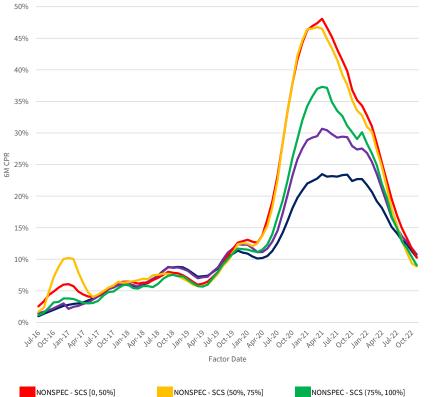
# Prefix: CL | Vintage: 2017 | Coupon: 4.5

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	32,624	\$9.59B	295,715		360	1	78%	79%	710		32.5%	2.0%		10.6%		51.2%	1.0%	7.0%	7.2%	1.3%	0.0%	44%	0.60	41%
NONSPEC - SCS (50%, 75%]	3,330	\$0.87B	264,998		360	1	89%	90%	711		13.5%	0.7%		7.4%	12.0%	70.5%	0.2%	5.2%	4.1%	0.6%	0.4%	61%	0.86	47%
IONSPEC - SCS (75%, 100%]	2,529	\$0.61B	243,935		360	1	95%	97%	719	39.9%	1.6%	0.1%	97.2%	1.8%	1.0%	97.5%	0.1%	0.9%	0.3%	0.0%	0.3%	87%	1.58	48%
ONSPEC - SDS [0, 1.0]	35,390	\$10.33B	293,689	5.00%	360	1	79%	80%	711	37.3%	31.2%	1.9%	51.8%	10.4%	37.8%	52.7%	0.9%	6.9%	7.0%	1.3%	0.1%	45%	0.62	42%
ONSPEC - SDS (1.0, 2.0]	2,969	\$0.72B	243,799		360	1	95%	96%	717	39.5%	2.4%	0.1%	95.3%	2.4%	2.3%	90.7%	0.1%	1.5%	1.1%	0.0%	0.0%	83%	1.49	47%
ONSPEC - SDS (2.0, 2.5]	124	\$0.03B	236,185	5.03%	360	1	97%	98%	715	40.0%	0.0%	0.0%	100.0%	0.0%	0.0%	100.0%	0.0%	0.0%	0.0%	0.0%	0.0%	98%	2.12	N/A
50K - All SCS / SDS	22,736	\$3.04B	133,844	4.97%	359	0	80%	80%	710	35.1%	36.6%	2.6%	57.6%	12.2%	30.2%	42.2%	0.5%	11.8%	13.7%	0.7%	0.1%	63%	1.13	27%
IOK - All SCS / SDS	10,065	\$1.87B	185,919	4.97%	360	0	80%	81%	705	36.4%	32.3%	2.4%	56.0%	9.4%	34.6%	43.9%	0.5%	11.4%	10.6%	0.1%	0.1%	56%	0.91	34%
60%	6M (	CPR - Soc	ial Criteri	a Shar	e					6	60% —				6M CF	PR - So	cial De	ensity :	Score		~			
40%					5			)			50% —							/	$\overline{)}$	\ \				
8 30%			$\sum_{i=1}^{n}$		/					6M CPR							$\sim$			\ \		~		
20%											10%							<i>J</i>						
0%	Li <sup>b</sup> Jan <sup>13</sup> Pot	yun ociny	ه <sup>ر کر</sup> مرک <sup>ر</sup> کر		PP APPEN I	Ariocrit.	Jan Pbrz	1 Juli 22 OG	;v		0%0%0%	terl Jan 18,	APrile Juli 2	OCT. Jo	r <sup>19</sup> APr <sup>19</sup>	Jul 19 Oct 19		າ Date	etcho Janzi	APT 22 JUN	and a construction of the second seco	and April	Jul 22 OCE	2
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 63%)			C - SCS (50%, <sup>-</sup> sue SCS: 56%)	75%]		NONSPEC	C - SCS (75	i%, 100%]	]		_		C - SDS [0, ue SDS: 1.	-	ļ		SPEC - SE (Issue SI	OS (1.0, 2.0 OS: 0.91)	0]					
45 Pool-Level Time Seri	es					<	Se Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	ie Mae	(

### Prefix: CL | Vintage: 2016 | Coupon: 3.0

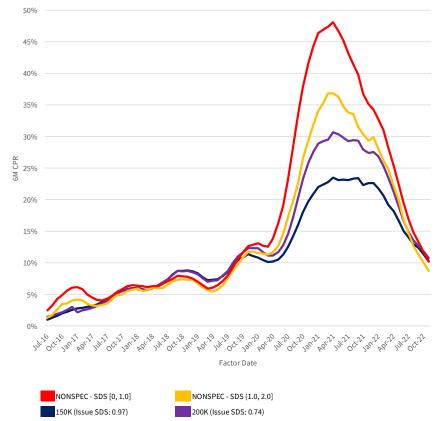
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	642,563	\$191.21B	298,401	3.67%	359	0	75%	76%	762	33.1%	1.0%	4.2%	51.8%	34.3%	13.9%	43.7%	N/A	4.6%	6.6%	1.4%	0.0%	35%	0.46	44%
NONSPEC - SCS (50%, 75%]	14,775	\$4.09B	277,552	3.71%	359	0	72%	73%	761	33.4%	2.6%	2.9%	46.1%	39.0%	14.9%	67.5%	N/A	3.7%	5.1%	7.9%	0.0%	58%	0.85	45%
NONSPEC - SCS (75%, 100%]	9,651	\$2.13B	220,804	3.74%	360	1	78%	78%	750	38.5%	0.9%	0.6%	60.8%	23.8%	15.4%	59.0%	N/A	2.0%	2.1%	2.5%	1.3%	91%	1.64	32%
NONSPEC - SDS [0, 1.0]	655,241	\$194.79B	298,100	3.67%	359	0	75%	76%	762	33.1%	1.1%	4.1%	51.7%	34.4%	13.9%	44.2%	N/A	4.5%	6.5%	1.5%	0.0%	35%	0.47	44%
NONSPEC - SDS (1.0, 2.0]	10,787	\$2.43B	225,662	3.74%	359	1	78%	78%	751	37.9%	1.1%	1.2%	62.3%	24.1%	13.6%	58.8%	N/A	2.7%	2.0%	4.7%	0.1%	86%	1.50	32%
NONSPEC - SDS (2.0, 2.5]	961	\$0.21B	220,580	3.77%	360	1	75%	75%	755	39.9%	0.6%	0.0%	56.9%	24.0%	19.0%	58.0%	N/A	2.3%	7.1%	1.1%	0.0%	99%	2.25	N/A
150K - All SCS / SDS	41,892	\$5.67B	135,785	3.58%	359	1	75%	75%	763	31.4%	0.8%	5.9%	67.7%	21.7%	10.6%	39.5%	N/A	5.4%	6.0%	2.4%	0.1%	59%	0.97	21%
200K - All SCS / SDS	28,668	\$5.33B	186,453	3.66%	360	0	78%	78%	757	32.3%	1.8%	5.1%	62.8%	23.8%	13.4%	36.2%	N/A	6.0%	8.5%	0.1%	0.0%	48%	0.74	28%





200K (Issue SCS: 48%)

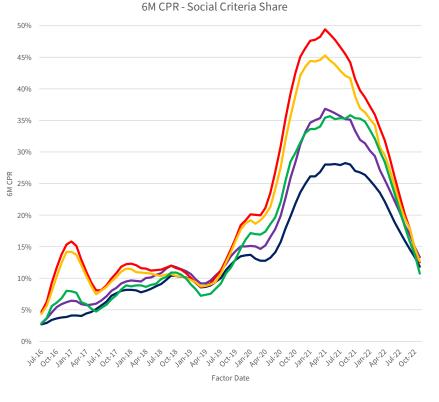
6M CPR - Social Density Score



150K (Issue SCS: 59%)

### Prefix: CL | Vintage: 2016 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	243,681	\$70.16B	288,967	4.13%	359	1	78%	79%	744	34.8%	7.5%	3.8%	48.9%	27.7%	23.4%	41.2%	N/A	6.1%	6.8%	1.4%	0.0%	37%	0.50	46%
NONSPEC - SCS (50%, 75%]	11,390	\$3.12B	274,736	4.17%	359	1	78%	79%	740	34.8%	11.9%	2.7%	52.8%	26.4%	20.7%	60.5%	N/A	6.4%	5.0%	3.5%	0.1%	57%	0.86	43%
NONSPEC - SCS (75%, 100%]	6,734	\$1.42B	211,562	4.21%	359	1	83%	86%	734	38.6%	2.8%	0.9%	70.1%	12.8%	17.1%	69.1%	N/A	2.5%	2.2%	2.2%	5.3%	92%	1.73	33%
NONSPEC - SDS [0, 1.0]	253,818	\$72.93B	288,369	4.13%	359	1	78%	79%	744	34.8%	7.7%	3.8%	49.0%	27.7%	23.3%	41.9%	N/A	6.1%	6.7%	1.5%	0.1%	38%	0.52	46%
NONSPEC - SDS (1.0, 2.0]	6,452	\$1.45B	226,198	4.21%	360	1	83%	85%	735	37.7%	5.6%	1.0%	66.9%	16.5%	16.6%	69.4%	N/A	3.2%	2.2%	4.1%	0.6%	85%	1.52	36%
NONSPEC - SDS (2.0, 2.5]	1,535	\$0.32B	206,550	4.27%	360	1	84%	85%	734	39.1%	2.1%	0.0%	74.1%	9.0%	16.9%	76.9%	N/A	1.8%	3.2%	1.5%	0.0%	98%	2.22	31%
150K - All SCS / SDS	67,539	\$9.07B	134,910	3.98%	359	1	77%	77%	746	32.5%	5.7%	5.9%	61.3%	22.1%	16.6%	36.8%	N/A	8.6%	8.1%	1.6%	0.0%	61%	1.03	25%
200K - All SCS / SDS	21,549	\$4.00B	186,438	4.12%	360	1	78%	78%	740	33.7%	9.0%	4.7%	54.8%	22.9%	22.3%	43.2%	N/A	8.2%	9.3%	0.1%	0.0%	49%	0.76	33%



NONSPEC - SCS (50%, 75%]

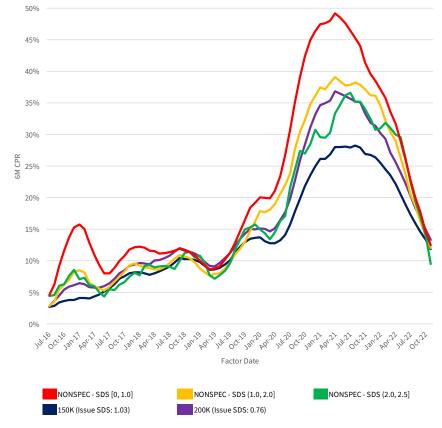
200K (Issue SCS: 49%)

NONSPEC - SCS (75%, 100%]

Section Start

Next Section

6M CPR - Social Density Score



47 Pool-Level Time Series

150K (Issue SCS: 61%)

NONSPEC - SCS [0, 50%]

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# Prefix: CL | Vintage: 2016 | Coupon: 4.0

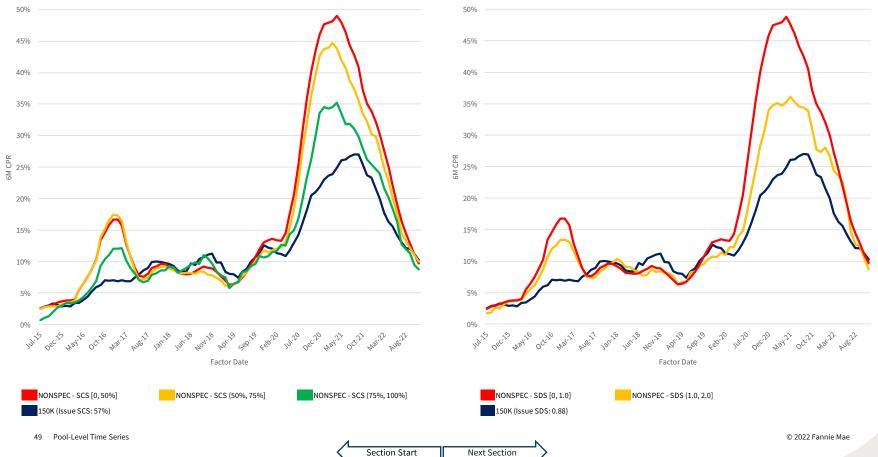
Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	34,371	\$9.58B	280,550	4.56%	359	2	78%	78%	725		27.7%	2.1%		23.5%	35.1%		N/A	5.9%	6.9%	1.7%	0.0%	37%	0.49	40%
NONSPEC - SCS (50%, 75%]	10,579	\$2.71B	256,920	4.63%	359	1	81%	82%	718	35.2%	25.8%	1.5%	53.1%	19.0%	27.9%	59.1%	N/A	8.2%	5.5%	2.7%	0.1%	57%	0.86	37%
NONSPEC - SCS (75%, 100%]	2,781	\$0.64B	232,226	4.60%	359	2	93%	97%	722	38.6%	4.0%	1.0%	90.4%	5.0%	4.7%	91.9%	N/A	0.8%	0.3%	0.4%	6.0%	90%	1.65	39%
NONSPEC - SDS [0, 1.0]	44,030	\$12.07B	275,564	4.57%	359	1	78%	79%	724	35.6%	27.5%	2.0%	43.4%	22.7%	33.9%	40.9%	N/A	6.4%	6.6%	1.9%	0.3%	41%	0.57	39%
NONSPEC - SDS (1.0, 2.0]	3,446	\$0.81B	236,407	4.61%	360	1	91%	95%	721	37.9%	7.4%	0.7%	84.8%	8.0%	7.2%	88.7%	N/A	3.0%	1.8%	1.1%	0.5%	82%	1.49	41%
NONSPEC - SDS (2.0, 2.5]	255	\$0.06B	230,662	4.69%	360	1	93%	94%	731	39.0%	7.1%	0.0%	91.8%	1.8%	6.4%	94.9%	N/A	0.5%	0.0%	2.5%	0.0%	99%	2.27	N/A
150K - All SCS / SDS	35,846	\$4.74B	132,693	4.46%	358	1	78%	79%	722	32.8%	25.3%	3.6%	52.5%	23.0%	24.5%	37.5%	N/A	11.9%	10.3%	1.2%	0.0%	60%	1.05	26%
200K - All SCS / SDS	9,386	\$1.74B	186,073	4.56%	359	1	78%	79%	715	34.2%	29.8%	2.5%	48.9%	19.7%	31.3%	38.9%	N/A	9.1%	9.5%	0.1%	0.0%	51%	0.79	32%
	6M (	CPR - Soci	al Criteria	a Share	ġ										6M CI	PR - So	cial De	ensity	Score					
50%										Į	50% —													
40% 20% Wg					6					6M CPR	40% —									7	$\sim$			
20%			P								20% —	$\bigwedge$				>			J	/				
10%			Þ								10%	F	J	F	>	Ż	ſ							
0%	ani <sup>b</sup> ppri <sup>b</sup> julie	Det 18 an 19 per 19.	Jul <sup>12</sup> O <sup>CL<sup>12</sup> Ja<sup>12</sup> Factor Date</sup>	APT? JUL?O	dr.20 and p	Phy Inty of	E. Jan Pr	Stry Jangor	2		0%	16 300 1 AP	. <sup>11</sup> Jul-1 <sup>0</sup> 0	11 Jan 18 AP	1 <sup>9</sup> Jul 10	Jan' Par	Facto	19 Jan Age r Date	20 Jul 20 Ca	2 Jan Pot	Jul Oct	Jan Apr	Jul-20th	jîr
NONSPEC - SCS [0, 50%] 150K (Issue SCS: 60%)			C - SCS (50%, 7 ue SCS: 51%)	75%]		NONSPEC	: - SCS (75	5%, 100%]				NONSPE	C - SDS [0 ue SDS: 1				SPEC - SE (Issue SE	OS (1.0, 2. OS: 0.79)	0]					
48 Pool-Level Time Ser	ries					<	1 	ection St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	ie Mae	

### Prefix: CL | Vintage: 2015 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	196,046	\$57.07B	291,885	3.78%	359	1	74%	75%	766	32.5%	1.1%	4.5%	47.8%	39.0%	13.3%	47.0%	N/A	4.0%	6.8%	2.2%	0.0%	35%	0.47	46%
NONSPEC - SCS (50%, 75%]	13,196	\$3.61B	274,057	3.81%	358	0	70%	71%	765	32.5%	2.1%	3.7%	46.6%	39.0%	14.4%	49.4%	N/A	3.9%	5.0%	9.7%	0.0%	56%	0.82	43%
NONSPEC - SCS (75%, 100%]	2,814	\$0.56B	200,456	3.81%	360	1	76%	76%	760	37.5%	1.0%	0.6%	57.0%	27.9%	15.1%	57.6%	N/A	1.2%	3.4%	2.8%	4.6%	95%	1.80	34%
NONSPEC - SDS [0, 1.0]	208,207	\$60.41B	290,922	3.78%	359	1	74%	75%	766	32.5%	1.1%	4.4%	47.6%	39.0%	13.4%	47.2%	N/A	4.0%	6.7%	2.6%	0.1%	36%	0.49	46%
NONSPEC - SDS (1.0, 2.0]	3,194	\$0.69B	217,188	3.83%	359	1	74%	75%	761	35.5%	0.9%	1.3%	56.3%	31.2%	12.5%	52.5%	N/A	2.0%	3.2%	8.1%	1.0%	84%	1.51	34%
NONSPEC - SDS (2.0, 2.5]	655	\$0.14B	210,216	3.85%	360	1	77%	78%	755	38.5%	0.3%	0.1%	66.5%	18.5%	15.0%	63.7%	N/A	1.3%	2.0%	2.6%	0.0%	98%	2.20	N/A
150K - All SCS / SDS	6,279	\$0.84B	134,269	3.69%	359	1	73%	73%	768	29.9%	0.9%	6.2%	58.0%	29.5%	12.5%	36.4%	N/A	5.3%	6.6%	2.8%	0.4%	57%	0.88	22%
200K - All SCS / SDS	485	\$0.06B	134,745	3.94%	360	1	87%	88%	746	32.9%	0.3%	5.4%	88.4%	6.2%	5.4%	67.2%	N/A	6.6%	2.7%	0.3%	0.0%	81%	1.50	N/A

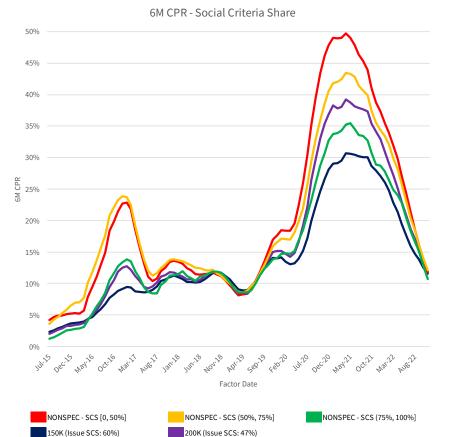


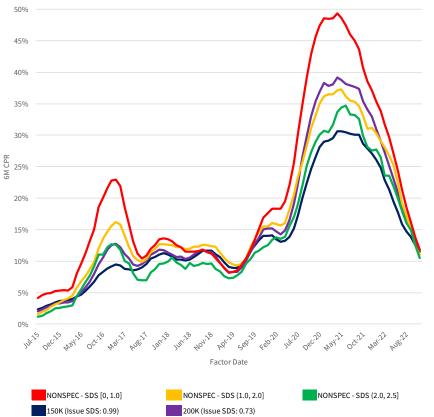




### Prefix: CL | Vintage: 2015 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	498,608	\$143.99B	289,610	4.13%	359	1	78%	79%	754	34.0%	6.0%	4.3%	53.4%	29.9%	16.7%	41.1%	N/A	4.4%	6.2%	1.5%	0.0%	36%	0.50	48%
NONSPEC - SCS (50%, 75%]	47,663	\$12.36B	259,951	4.18%	359	0	76%	77%	744	34.2%	13.2%	3.3%	46.1%	34.1%	19.8%	52.5%	N/A	6.6%	4.6%	3.9%	0.0%	56%	0.85	41%
NONSPEC - SCS (75%, 100%]	13,072	\$2.57B	197,219	4.22%	360	1	81%	82%	740	37.1%	2.9%	0.9%	60.7%	22.7%	16.7%	56.0%	N/A	2.5%	1.9%	4.3%	4.5%	94%	1.83	33%
NONSPEC - SDS [0, 1.0]	540,750	\$155.17B	287,758	4.13%	359	1	77%	78%	753	34.0%	6.6%	4.3%	52.8%	30.2%	17.0%	42.0%	N/A	4.5%	6.1%	1.6%	0.1%	38%	0.52	47%
NONSPEC - SDS (1.0, 2.0]	14,224	\$2.92B	206,075	4.23%	359	1	81%	82%	737	35.2%	6.0%	1.6%	58.6%	26.4%	15.1%	53.0%	N/A	6.0%	3.2%	5.1%	0.5%	80%	1.45	35%
NONSPEC - SDS (2.0, 2.5]	4,369	\$0.83B	190,846	4.23%	360	1	79%	81%	740	38.1%	2.7%	0.3%	64.4%	18.4%	17.3%	59.8%	N/A	2.5%	1.1%	5.2%	0.0%	98%	2.26	30%
150K - All SCS / SDS	67,015	\$8.95B	134,011	4.05%	359	1	77%	78%	754	31.5%	4.7%	6.7%	63.8%	22.6%	13.6%	36.3%	N/A	6.1%	7.8%	2.5%	0.1%	60%	0.99	28%
200K - All SCS / SDS	30,266	\$5.61B	185,978	4.09%	360	0	79%	79%	754	33.1%	4.6%	6.0%	65.3%	19.6%	15.1%	35.1%	N/A	6.1%	9.6%	0.0%	0.0%	47%	0.73	37%





6M CPR - Social Density Score

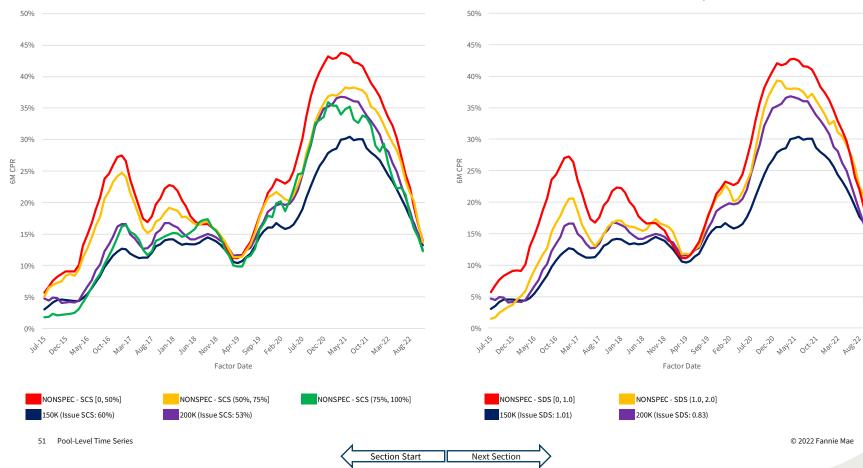
50 Pool-Level Time Series

### Prefix: CL | Vintage: 2015 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	68,274	\$18.64B	274,630	4.61%	359	2	81%	82%	724	35.3%	16.8%	2.3%	44.7%	30.7%	24.6%	35.1%	N/A	5.6%	7.0%	2.2%	0.0%	38%	0.53	42%
NONSPEC - SCS (50%, 75%]	17,609	\$4.17B	237,551	4.69%	359	1	82%	83%	715	33.2%	22.1%	1.8%	50.9%	26.8%	22.2%	61.7%	N/A	8.8%	4.9%	2.9%	0.1%	60%	0.97	36%
NONSPEC - SCS (75%, 100%]	2,977	\$0.66B	223,296	4.65%	359	1	89%	92%	721	37.2%	7.3%	1.0%	79.2%	11.2%	9.6%	77.8%	N/A	1.1%	1.0%	2.9%	9.8%	91%	1.63	34%
NONSPEC - SDS [0, 1.0]	79,636	\$21.46B	270,973	4.62%	359	2	81%	82%	723	35.0%	17.7%	2.2%	44.6%	30.6%	24.7%	38.1%	N/A	5.8%	6.7%	2.3%	0.3%	41%	0.58	41%
NONSPEC - SDS (1.0, 2.0]	8,788	\$1.93B	220,326	4.70%	359	1	86%	88%	720	35.1%	14.6%	1.5%	69.8%	16.4%	13.9%	72.2%	N/A	8.6%	3.9%	2.9%	0.6%	72%	1.30	38%
NONSPEC - SDS (2.0, 2.5]	436	\$0.08B	189,058	4.78%	360	1	83%	84%	725	34.4%	13.7%	0.0%	67.5%	17.8%	14.7%	69.7%	N/A	2.8%	1.3%	11.2%	0.0%	99%	2.33	N/A
150K - All SCS / SDS	50,727	\$6.74B	133,281	4.51%	359	1	78%	80%	725	31.4%	20.9%	4.5%	50.8%	28.8%	20.5%	33.9%	N/A	8.3%	10.1%	1.4%	0.0%	60%	1.01	27%
200K - All SCS / SDS	14,524	\$2.69B	185,937	4.56%	360	1	80%	81%	722	35.1%	22.3%	3.3%	57.2%	18.0%	24.8%	33.4%	N/A	7.3%	10.2%	0.1%	0.0%	53%	0.83	35%

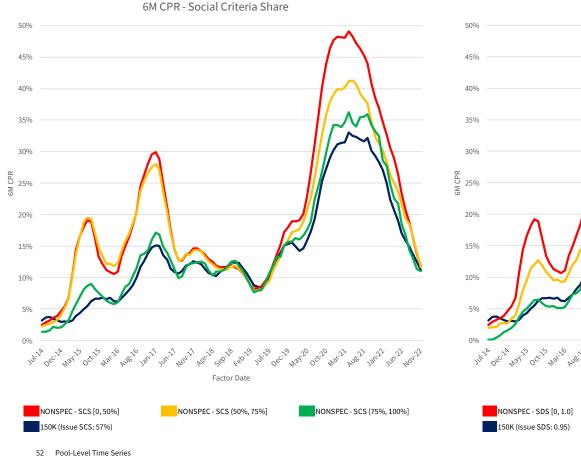
6M CPR - Social Criteria Share

6M CPR - Social Density Score



### Prefix: CL | Vintage: 2014 | Coupon: 3.5

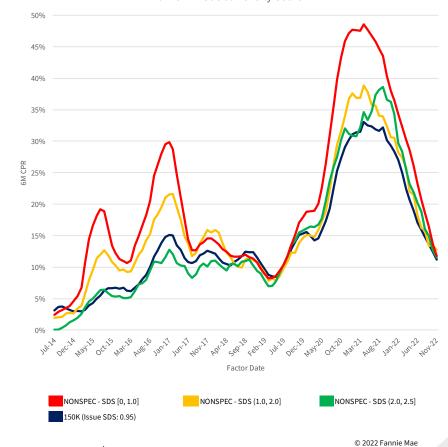
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	232,795	\$65.05B	280,647	4.24%	359	1	77%	78%	762	33.4%	1.7%	4.9%	67.6%	21.8%	10.6%	49.5%	N/A	4.5%	7.8%	2.6%	0.0%	36%	0.50	48%
NONSPEC - SCS (50%, 75%]	21,552	\$5.49B	255,206	4.28%	359	0	75%	76%	756	33.6%	4.4%	4.2%	61.8%	24.6%	13.6%	53.3%	N/A	5.2%	5.5%	9.7%	0.0%	56%	0.87	39%
NONSPEC - SCS (75%, 100%]	6,342	\$1.12B	177,934	4.36%	360	1	82%	84%	749	37.0%	0.6%	0.7%	82.4%	9.8%	7.8%	73.4%	N/A	2.0%	1.9%	4.5%	1.7%	95%	2.03	34%
NONSPEC - SDS [0, 1.0]	252,122	\$70.02B	278,907	4.24%	359	1	77%	78%	761	33.4%	1.8%	4.9%	67.1%	22.1%	10.9%	50.0%	N/A	4.6%	7.7%	3.1%	0.1%	37%	0.52	47%
NONSPEC - SDS (1.0, 2.0]	5,179	\$1.08B	209,900	4.32%	359	1	78%	78%	755	35.7%	2.8%	2.1%	74.5%	14.5%	11.0%	50.6%	N/A	3.5%	3.4%	8.6%	0.0%	78%	1.47	37%
NONSPEC - SDS (2.0, 2.5]	3,388	\$0.55B	164,141	4.39%	360	1	85%	88%	744	37.5%	0.2%	0.2%	88.9%	5.0%	6.0%	79.8%	N/A	0.9%	0.6%	4.6%	0.0%	98%	2.33	31%
150K - All SCS / SDS	21,405	\$2.81B	131,945	4.20%	360	1	76%	77%	763	31.1%	1.7%	7.4%	73.3%	16.2%	10.5%	35.8%	N/A	5.7%	8.3%	3.0%	0.4%	57%	0.95	30%



Section Start

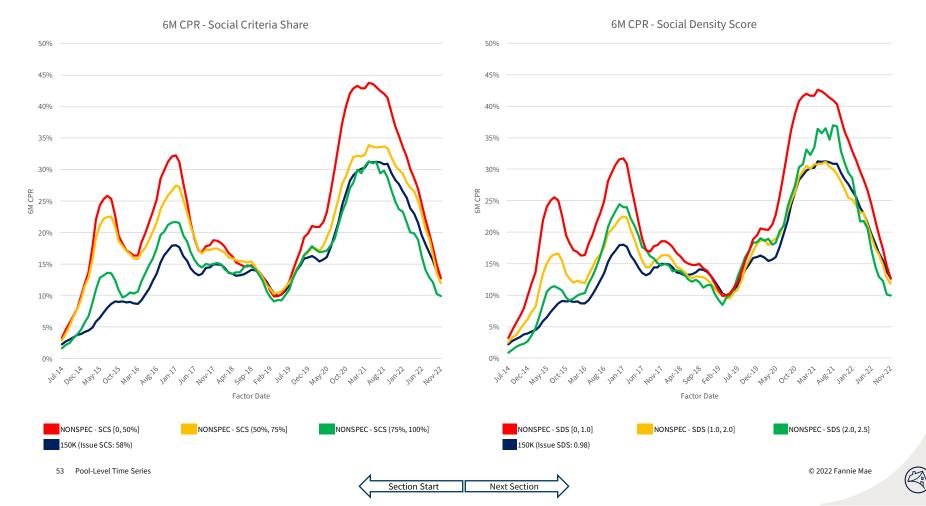
Next Section





### Prefix: CL | Vintage: 2014 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	324,948	\$89.74B	277,648	4.58%	359	2	80%	81%	746	34.3%	7.0%	4.0%	60.5%	24.7%	14.9%	41.6%	N/A	4.4%	6.8%	2.1%	0.0%	37%	0.52	43%
NONSPEC - SCS (50%, 75%]	51,034	\$11.80B	231,861	4.69%	358	0	79%	81%	728	32.6%	14.4%	3.0%	51.1%	32.6%	16.3%	55.7%	N/A	7.2%	5.7%	6.1%	0.1%	56%	0.87	32%
NONSPEC - SCS (75%, 100%]	13,661	\$2.50B	183,540	4.71%	360	1	83%	83%	738	36.4%	4.0%	1.0%	67.1%	18.9%	14.0%	56.0%	N/A	2.4%	1.5%	5.0%	8.4%	94%	1.85	28%
NONSPEC - SDS [0, 1.0]	370,102	\$100.29B	272,350	4.59%	359	2	80%	81%	744	34.2%	7.7%	3.9%	59.5%	25.5%	15.0%	43.2%	N/A	4.6%	6.7%	2.5%	0.2%	39%	0.56	42%
NONSPEC - SDS (1.0, 2.0]	14,198	\$2.79B	197,397	4.71%	359	1	82%	83%	730	32.8%	8.7%	1.8%	58.6%	27.6%	13.7%	51.0%	N/A	5.2%	2.6%	5.8%	1.8%	78%	1.43	30%
NONSPEC - SDS (2.0, 2.5]	5,343	\$0.96B	179,946	4.73%	360	1	83%	84%	739	37.8%	3.2%	0.2%	72.2%	14.1%	13.6%	62.1%	N/A	1.8%	1.2%	4.5%	0.0%	98%	2.22	31%
150K - All SCS / SDS	71,461	\$9.52B	133,894	4.56%	359	1	79%	80%	742	30.9%	9.8%	6.3%	62.0%	24.2%	13.8%	36.4%	N/A	6.8%	9.1%	2.3%	0.2%	58%	0.98	29%

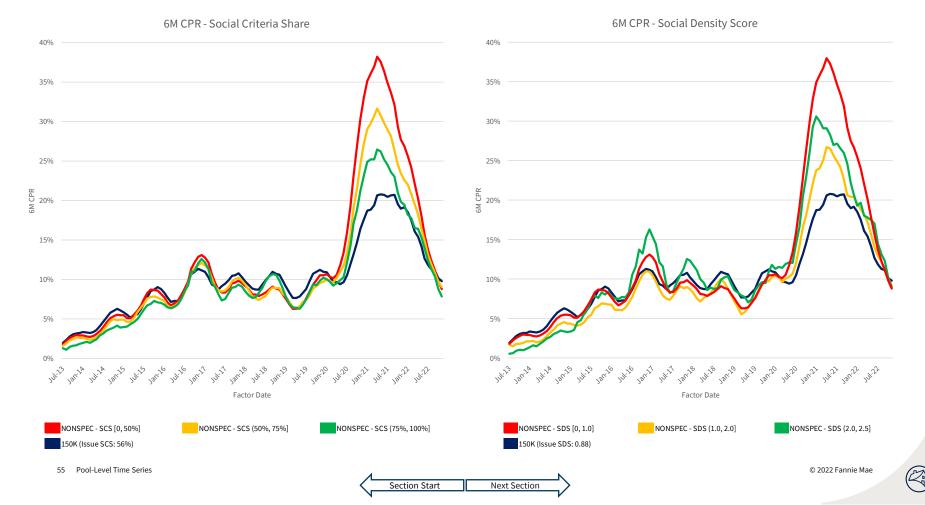


# Prefix: CL | Vintage: 2014 | Coupon: 4.5

cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
ONSPEC - SCS [0, 50%]	17,418	\$4.55B	266,566	5.04%	359	8	80%	81%	727		20.1%	3.5%	47.8%		24.6%	43.7%	N/A	5.3%	4.7%	3.3%	0.0%	33%	0.47	32%
DNSPEC - SCS (50%, 75%]	7,222	\$1.48B	206,464	5.16%	359	0	84%	86%	706	29.0%	24.6%	1.7%	46.9%	34.2%	18.8%	41.3%	N/A	6.8%	5.1%	3.8%	0.1%	61%	1.00	29%
DNSPEC - SCS (75%, 100%]	746	\$0.14B	192,418	5.12%	359	1	87%	91%	710	28.5%	11.4%	1.9%	57.6%	32.3%	10.1%	62.1%	N/A	2.0%	1.0%	3.6%	20.6%	90%	1.58	N/A
DNSPEC - SDS [0, 1.0]	21,361	\$5.42B	258,374	5.06%	359	7	81%	82%	724	33.6%	20.8%	3.2%	46.7%	29.7%	23.6%	43.0%	N/A	5.5%	4.9%	3.4%	0.4%	38%	0.55	31%
DNSPEC - SDS (1.0, 2.0]	3,831	\$0.72B	188,909	5.16%	359	1	85%	87%	705	30.6%	23.2%	1.7%	54.2%	27.8%	18.1%	45.2%	N/A	6.3%	4.0%	4.1%	1.3%	67%	1.18	29%
ONSPEC - SDS (2.0, 2.5]	194	\$0.03B	179,571	5.26%	360	1	95%	99%	724	39.0%	0.9%	0.0%	98.4%	0.9%	0.6%	99.0%	N/A	1.1%	0.0%	0.0%	0.0%	97%	2.18	N/A
юк - All SCS / SDS	26,514	\$3.52B	133,562	5.00%	359	2	80%	82%	714	29.8%	27.8%	3.2%	49.6%	31.5%	18.9%	33.6%	N/A	8.0%	9.9%	1.5%	0.2%	58%	0.98	27%
60%	6M C	CPR - Soc	ial Criteri	a Shar	9						50% —				6M CF	PR - Soc	cial De	ensity S	Score					
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40%											40% —													
80% Solution	$\bigwedge$					<b>/</b>	~	h		6M CPR	30% —	/	$\overline{\mathbf{A}}$	/								Z	5	
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0% 19 <sup>31-1</sup> 0 <sup>42-13</sup> 10 <sup>32-15</sup> 0 <sup>42-15</sup> 10 <sup>47-15</sup> NONSPEC - SCS [0, 50%] 150K (Issue SCS: 58%)					, Naj. 0	the March	AUE? Jan	IN AS	14 22 14		John De	NONSPEC	C - SDS [0	, 1.0]	Jan Jun	NONS	Factor	Date		Nay Coci	Notry P	US L'Jan L	JULY 45	y DL

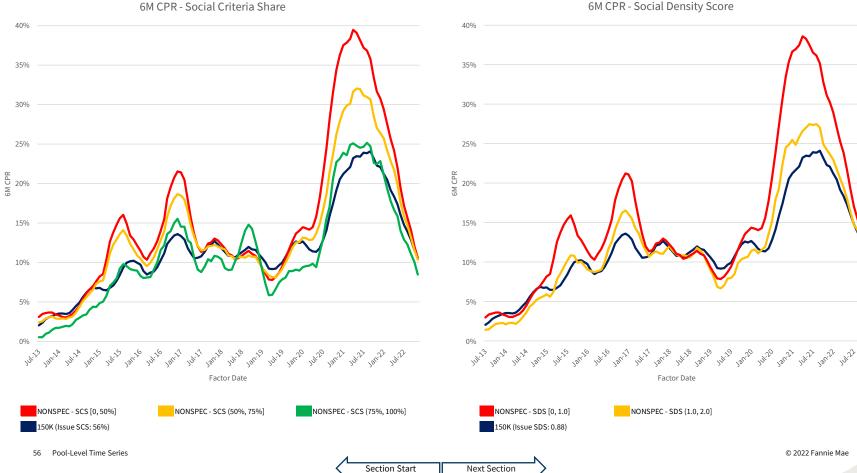
### Prefix: CL | Vintage: 2013 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	614,108	\$170.99B	279,038	3.58%	359	0	72%	74%	765	29.9%	2.5%	4.5%	31.1%	54.8%	14.1%	50.2%	N/A	3.1%	4.7%	3.8%	0.0%	36%	0.50	33%
NONSPEC - SCS (50%, 75%]	38,729	\$8.90B	230,210	3.64%	357	1	72%	75%	756	24.0%	5.1%	3.7%	25.0%	62.9%	12.1%	38.2%	N/A	3.4%	4.0%	8.7%	0.0%	56%	0.87	27%
NONSPEC - SCS (75%, 100%]	11,599	\$2.31B	199,639	3.70%	359	1	78%	79%	755	34.3%	1.5%	1.0%	46.4%	41.6%	12.0%	60.5%	N/A	2.5%	0.9%	6.1%	7.9%	93%	1.74	23%
NONSPEC - SDS [0, 1.0]	646,547	\$178.47B	276,627	3.59%	359	0	72%	74%	765	29.7%	2.6%	4.4%	30.8%	55.2%	14.0%	49.8%	N/A	3.2%	4.7%	3.9%	0.1%	37%	0.51	33%
NONSPEC - SDS (1.0, 2.0]	14,524	\$3.02B	208,625	3.67%	358	1	73%	76%	755	28.9%	3.9%	2.3%	33.7%	53.4%	12.8%	38.0%	N/A	3.5%	1.9%	11.4%	2.8%	79%	1.35	22%
NONSPEC - SDS (2.0, 2.5]	3,365	\$0.71B	210,585	3.85%	360	1	87%	88%	745	35.6%	0.6%	0.1%	70.4%	24.8%	4.7%	84.7%	N/A	0.5%	0.2%	4.6%	0.0%	96%	2.26	29%
150K - All SCS / SDS	54,409	\$7.24B	133,436	3.57%	358	0	72%	74%	763	27.1%	4.2%	6.0%	35.8%	49.1%	15.1%	37.8%	N/A	4.4%	6.6%	2.5%	0.2%	56%	0.88	18%



### Prefix: CL | Vintage: 2013 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	233,269	\$62.44B	268,431	4.04%	359	1	77%	79%	753	30.7%	9.0%	4.1%	42.2%	44.2%	13.7%	39.8%	N/A	3.5%	5.6%	3.8%	0.0%	38%	0.54	36%
NONSPEC - SCS (50%, 75%]	40,589	\$8.66B	213,885	4.11%	357	0	78%	81%	737	23.6%	14.5%	3.3%	32.2%	56.5%	11.3%	35.2%	N/A	4.1%	4.8%	7.3%	0.1%	57%	0.88	28%
NONSPEC - SCS (75%, 100%]	4,735	\$0.90B	191,374	4.12%	358	1	80%	81%	742	32.2%	5.9%	1.8%	49.6%	36.1%	14.3%	48.3%	N/A	2.2%	0.6%	6.1%	16.6%	92%	1.66	23%
NONSPEC - SDS [0, 1.0]	267,073	\$69.88B	262,392	4.05%	358	1	77%	80%	751	30.0%	9.6%	4.0%	41.1%	45.5%	13.4%	39.6%	N/A	3.6%	5.5%	4.1%	0.2%	40%	0.57	35%
NONSPEC - SDS (1.0, 2.0]	10,280	\$1.90B	185,210	4.10%	358	1	77%	80%	737	25.1%	10.1%	2.8%	37.3%	50.2%	12.5%	29.5%	N/A	3.3%	2.9%	8.3%	3.1%	72%	1.25	25%
NONSPEC - SDS (2.0, 2.5]	1,240	\$0.22B	179,206	4.17%	360	1	81%	82%	745	35.2%	2.9%	0.2%	64.7%	26.4%	8.9%	64.7%	N/A	1.9%	0.0%	4.2%	0.0%	97%	2.18	N/A
150K - All SCS / SDS	63,213	\$8.36B	132,562	3.99%	358	1	75%	78%	743	25.0%	18.9%	4.9%	32.5%	53.3%	14.2%	30.0%	N/A	5.6%	7.9%	2.1%	0.1%	56%	0.88	21%



6M CPR - Social Density Score

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### Prefix: CL | Vintage: 2013 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	207,249	\$56.89B	275,317	4.60%	359	1	79%	81%	752	33.5%	5.2%	4.5%	64.2%	23.6%	12.2%	45.4%	N/A	4.1%	6.4%	2.8%	0.0%	37%	0.53	40%
NONSPEC - SCS (50%, 75%]	32,732	\$7.26B	222,458	4.65%	358	0	79%	82%	734	27.0%	13.6%	3.2%	45.9%	42.5%	11.7%	44.3%	N/A	4.9%	5.7%	6.3%	0.0%	56%	0.88	31%
NONSPEC - SCS (75%, 100%]	5,911	\$1.16B	196,968	4.73%	359	1	83%	83%	742	36.2%	4.0%	1.2%	68.2%	19.1%	12.7%	55.6%	N/A	1.6%	0.7%	2.8%	9.5%	93%	1.84	30%
NONSPEC - SDS [0, 1.0]	236,293	\$63.39B	269,057	4.61%	359	1	79%	81%	750	32.9%	6.0%	4.4%	62.4%	25.4%	12.2%	45.3%	N/A	4.1%	6.3%	3.1%	0.1%	40%	0.57	39%
NONSPEC - SDS (1.0, 2.0]	6,828	\$1.36B	200,102	4.66%	359	0	80%	82%	735	26.4%	13.8%	2.0%	47.0%	41.8%	11.2%	40.4%	N/A	4.0%	2.5%	5.6%	4.1%	76%	1.34	27%
NONSPEC - SDS (2.0, 2.5]	2,771	\$0.56B	202,969	4.82%	360	1	86%	86%	735	37.9%	0.7%	0.2%	79.5%	12.2%	8.3%	71.5%	N/A	0.6%	0.3%	0.5%	0.0%	96%	2.15	33%
150K - All SCS / SDS	52,650	\$6.96B	132,601	4.55%	359	1	78%	80%	741	27.9%	17.1%	5.4%	53.4%	34.0%	12.7%	34.7%	N/A	5.9%	8.6%	2.0%	0.2%	58%	0.95	27%

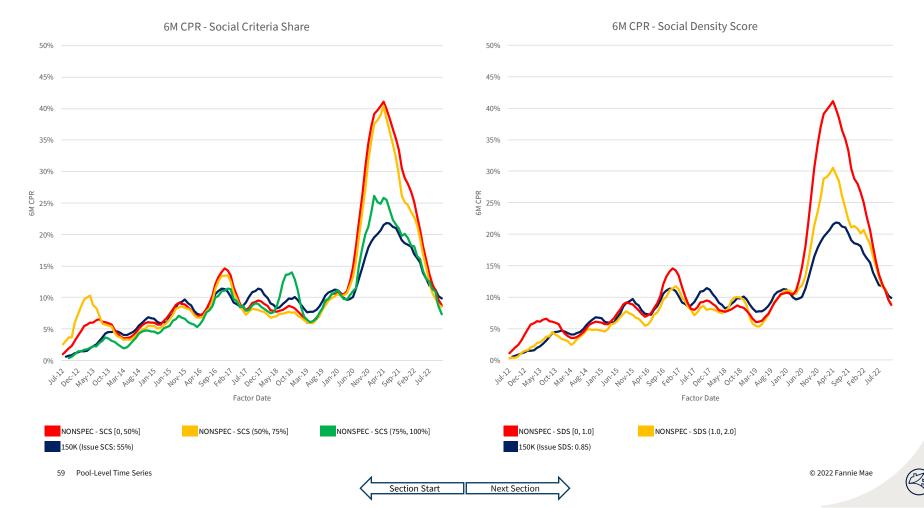


# Prefix: CL | Vintage: 2013 | Coupon: 4.5

Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	15,427	\$4.12B	268,384	5.05%	359	1	82%	84%	735	34.1%	17.4%	3.1%	59.4%	23.9%	16.8%	40.4%	N/A	5.0%	5.8%	1.9%	0.0%	40%	0.57	35%
NONSPEC - SCS (50%, 75%]	5,492	\$1.05B	190,966	5.19%	359	0	82%	85%	715	26.8%	24.6%	2.2%	45.3%	40.0%	14.7%	41.7%	N/A	5.6%	5.0%	4.8%	0.1%	60%	0.98	28%
NONSPEC - SCS (75%, 100%]	691	\$0.13B	185,201	5.24%	359	1	89%	90%	717	29.7%	11.0%	2.7%	65.6%	23.4%	11.0%	56.8%	N/A	1.2%	0.7%	8.0%	25.8%	89%	1.53	N/A
NONSPEC - SDS [0, 1.0]	18,562	\$4.75B	256,985	5.06%	359	1	82%	84%	732	33.2%	18.4%	3.1%	57.5%	25.9%	16.7%	40.6%	N/A	4.9%	5.7%	2.4%	0.6%	43%	0.62	34%
NONSPEC - SDS (1.0, 2.0]	2,972	\$0.54B	181,183	5.24%	359	0	84%	86%	712	26.2%	21.3%	1.6%	49.5%	38.0%	12.6%	44.3%	N/A	5.4%	4.2%	5.1%	1.0%	66%	1.18	24%
NONSPEC - SDS (2.0, 2.5]	76	\$0.01B	111,508	5.23%	360	1	92%	97%	722	36.6%	0.0%	0.0%	100.0%	0.0%	0.0%	100.0%	N/A	0.0%	0.0%	0.0%	0.0%	99%	2.38	N/A
150K - All SCS / SDS	17,966	\$2.39B	133,356	5.03%	359	0	80%	82%	723	29.8%	27.5%	3.9%	55.0%	29.6%	15.5%	35.4%	N/A	6.8%	9.7%	1.3%	0.2%	58%	0.97	26%
	6M (	CPR - Soc	ial Criteri	a Shar	e										6M CI	PR - So	cial De	ensity	Score					
60%											60% —													
50%										:	50% —													
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NONSPEC - SCS [0, 50% 150K (Issue SCS: 58%)	6]	NONSPE	C - SCS (50%,	75%]								NONSPEC				NONS	SPEC - SE	OS (1.0, 2.0	0]					
58 Pool-Level Time S	ieries					<	Se Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fann	ie Mae	æ

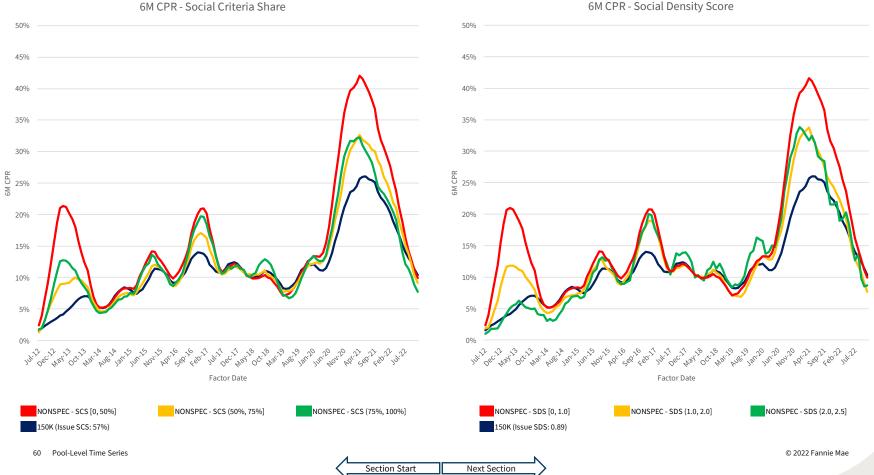
### Prefix: CL | Vintage: 2012 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	447,537	\$127.35B	285,079	3.61%	359	0	71%	72%	770	30.0%	1.3%	4.1%	31.3%	55.8%	12.9%	54.7%	N/A	2.1%	4.7%	2.5%	0.0%	36%	0.49	37%
NONSPEC - SCS (50%, 75%]	19,460	\$4.84B	248,928	3.60%	359	0	70%	71%	769	30.6%	2.7%	3.5%	31.0%	55.5%	13.5%	54.6%	N/A	2.5%	4.0%	5.9%	0.1%	55%	0.83	35%
NONSPEC - SCS (75%, 100%]	5,696	\$1.09B	192,189	3.64%	358	1	76%	76%	763	35.2%	1.0%	1.7%	43.7%	42.9%	13.4%	46.7%	N/A	1.2%	0.9%	3.3%	17.1%	94%	1.61	23%
NONSPEC - SDS [0, 1.0]	465,717	\$131.87B	283,655	3.60%	359	0	71%	72%	770	30.1%	1.3%	4.1%	31.2%	55.8%	13.0%	54.8%	N/A	2.1%	4.7%	2.5%	0.1%	36%	0.50	37%
NONSPEC - SDS (1.0, 2.0]	5,868	\$1.20B	204,279	3.64%	359	1	73%	74%	763	32.6%	2.0%	2.4%	40.3%	46.5%	13.2%	34.1%	N/A	2.0%	1.9%	10.0%	3.3%	83%	1.39	26%
NONSPEC - SDS (2.0, 2.5]	1,108	\$0.22B	199,003	3.74%	360	1	83%	83%	756	36.9%	0.6%	0.4%	64.3%	28.6%	7.1%	76.7%	N/A	0.1%	0.6%	2.3%	0.0%	98%	2.39	N/A
150K - All SCS / SDS	26,842	\$3.60B	134,280	3.55%	358	0	72%	73%	766	27.3%	3.3%	5.6%	37.8%	48.1%	14.1%	39.1%	N/A	3.5%	6.5%	1.2%	0.4%	55%	0.85	19%



### Prefix: CL | Vintage: 2012 | Coupon: 3.5

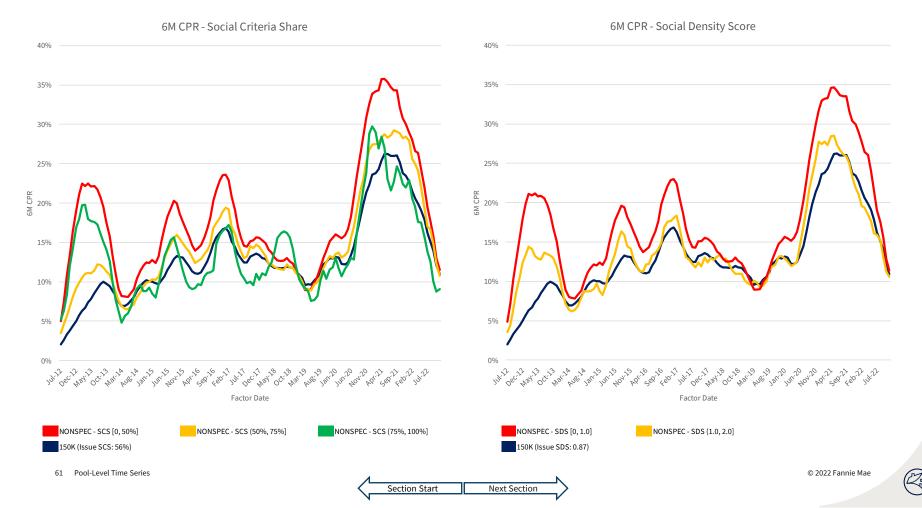
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	541,926	\$155.68B	287,851	4.01%	359	0	72%	74%	766	29.7%	2.1%	4.6%	26.6%	59.7%	13.7%	49.8%	N/A	2.5%	4.3%	3.8%	0.0%	35%	0.48	38%
NONSPEC - SCS (50%, 75%]	28,320	\$6.55B	231,738	4.07%	357	0	76%	80%	748	23.0%	7.2%	3.5%	21.9%	66.9%	11.3%	25.4%	N/A	3.0%	2.7%	8.8%	0.0%	56%	0.87	29%
NONSPEC - SCS (75%, 100%]	12,246	\$2.86B	233,968	4.08%	359	1	77%	78%	758	34.1%	1.1%	2.3%	45.3%	42.3%	12.4%	47.3%	N/A	1.3%	1.0%	5.8%	8.3%	94%	1.58	31%
NONSPEC - SDS [0, 1.0]	566,766	\$161.48B	285,488	4.01%	359	0	72%	75%	765	29.5%	2.3%	4.5%	26.3%	60.0%	13.7%	49.0%	N/A	2.5%	4.2%	3.9%	0.1%	36%	0.50	38%
NONSPEC - SDS (1.0, 2.0]	13,875	\$3.21B	232,025	4.08%	359	1	75%	77%	756	30.9%	2.5%	2.5%	38.6%	49.7%	11.7%	34.0%	N/A	1.8%	1.4%	8.4%	2.2%	84%	1.37	31%
NONSPEC - SDS (2.0, 2.5]	1,851	\$0.40B	214,971	4.17%	360	1	85%	86%	752	36.0%	0.3%	0.1%	76.0%	17.2%	6.9%	82.4%	N/A	0.1%	0.1%	5.0%	0.0%	99%	2.41	33%
150K - All SCS / SDS	104,525	\$13.90B	133,287	3.99%	357	0	72%	74%	760	27.1%	7.3%	6.1%	35.4%	48.9%	15.7%	39.8%	N/A	4.8%	7.3%	2.5%	0.2%	57%	0.89	22%



6M CPR - Social Density Score

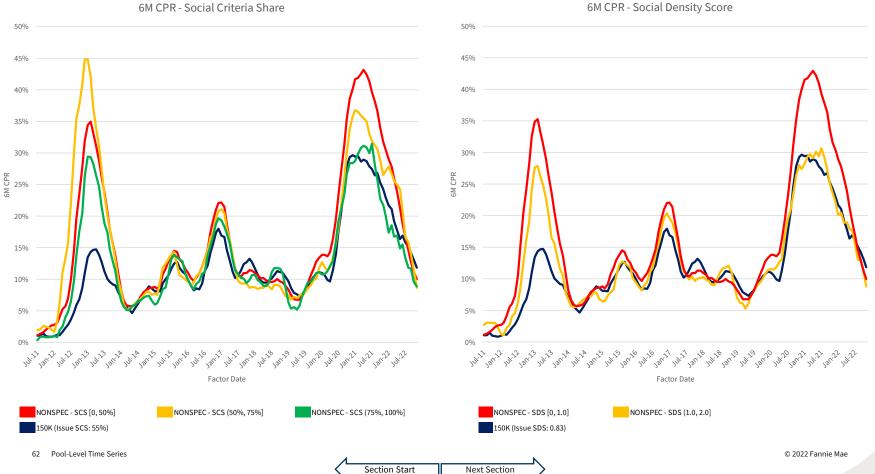
### Prefix: CL | Vintage: 2012 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	114,520	\$29.84B	261,420	4.45%	357	1	79%	82%	750	27.2%	8.1%	3.9%	19.3%	67.0%	13.6%	40.0%	N/A	3.4%	4.6%	4.4%	0.0%	37%	0.52	33%
NONSPEC - SCS (50%, 75%]	21,073	\$4.58B	217,934	4.50%	356	0	81%	87%	732	13.9%	17.9%	2.6%	11.2%	80.6%	8.2%	18.3%	N/A	3.6%	3.6%	5.6%	0.2%	57%	0.88	27%
NONSPEC - SCS (75%, 100%]	1,998	\$0.44B	223,046	4.45%	358	1	76%	78%	750	31.9%	6.5%	3.7%	31.6%	49.2%	19.2%	36.4%	N/A	1.0%	1.3%	6.1%	14.1%	90%	1.44	29%
NONSPEC - SDS [0, 1.0]	133,023	\$33.88B	255,516	4.45%	357	1	79%	83%	748	25.6%	9.3%	3.7%	18.3%	68.6%	13.0%	37.5%	N/A	3.4%	4.5%	4.6%	0.2%	40%	0.57	32%
NONSPEC - SDS (1.0, 2.0]	4,484	\$0.97B	216,548	4.50%	357	1	77%	81%	742	20.4%	12.8%	2.2%	20.7%	67.3%	12.0%	21.2%	N/A	2.3%	2.0%	5.8%	1.2%	74%	1.25	28%
NONSPEC - SDS (2.0, 2.5]	84	\$0.02B	184,986	4.45%	360	1	84%	85%	742	30.4%	1.5%	0.0%	46.7%	47.9%	5.5%	75.7%	N/A	0.0%	0.0%	8.3%	0.0%	96%	2.26	N/A
150K - All SCS / SDS	60,929	\$7.97B	131,142	4.47%	357	1	74%	77%	745	24.1%	23.5%	4.7%	29.5%	53.8%	16.7%	37.2%	N/A	5.3%	8.2%	2.7%	0.1%	56%	0.87	22%



### Prefix: CL | Vintage: 2011 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	147,536	\$41.29B	280,381	4.03%	359	0	68%	70%	773	29.2%	0.5%	4.0%	24.8%	61.4%	13.8%	61.1%	N/A	1.7%	4.5%	2.9%	0.0%	36%	0.48	40%
NONSPEC - SCS (50%, 75%]	7,146	\$1.91B	268,262	4.04%	359	0	66%	67%	770	29.6%	0.9%	2.6%	18.1%	67.2%	14.7%	72.2%	N/A	2.1%	3.5%	4.3%	0.1%	56%	0.80	36%
NONSPEC - SCS (75%, 100%]	2,608	\$0.60B	230,441	4.05%	359	1	70%	71%	770	35.3%	0.6%	2.6%	44.1%	41.4%	14.5%	39.8%	N/A	1.0%	0.9%	3.7%	6.8%	94%	1.55	28%
NONSPEC - SDS [0, 1.0]	154,223	\$43.11B	280,075	4.03%	359	0	68%	70%	773	29.2%	0.5%	4.0%	24.5%	61.6%	13.9%	61.6%	N/A	1.7%	4.4%	2.9%	0.1%	36%	0.49	40%
NONSPEC - SDS (1.0, 2.0]	2,809	\$0.64B	226,869	4.06%	359	1	69%	70%	770	33.5%	0.7%	2.7%	40.9%	44.2%	14.8%	37.8%	N/A	1.6%	2.9%	6.5%	5.5%	88%	1.42	27%
NONSPEC - SDS (2.0, 2.5]	258	\$0.05B	205,201	4.10%	360	1	77%	77%	761	38.1%	0.1%	0.0%	61.2%	26.9%	11.9%	92.3%	N/A	0.0%	0.0%	0.0%	0.0%	99%	2.37	N/A
150K - All SCS / SDS	6,271	\$0.85B	135,261	4.04%	359	0	71%	72%	773	28.7%	1.4%	4.0%	30.7%	49.9%	19.4%	28.8%	N/A	2.2%	3.8%	0.8%	0.5%	55%	0.83	30%

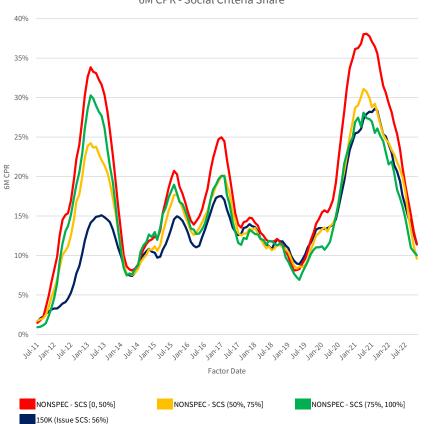


### Prefix: CL | Vintage: 2011 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	313,398	\$87.35B	279,426	4.46%	359	1	71%	74%	765	28.8%	1.8%	4.9%	26.5%	58.0%	15.5%	46.6%	N/A	2.6%	4.6%	5.3%	0.0%	35%	0.48	35%
NONSPEC - SCS (50%, 75%]	19,972	\$4.28B	214,913	4.54%	358	1	71%	74%	754	23.8%	8.2%	4.1%	24.8%	62.9%	12.3%	40.4%	N/A	2.4%	3.8%	8.4%	0.0%	59%	0.92	27%
NONSPEC - SCS (75%, 100%]	8,279	\$1.84B	222,548	4.49%	359	1	72%	73%	762	35.2%	2.3%	2.8%	47.5%	35.2%	17.4%	53.7%	N/A	1.5%	1.5%	7.4%	3.3%	92%	1.63	25%
NONSPEC - SDS [0, 1.0]	328,919	\$90.78B	276,685	4.46%	359	1	71%	74%	765	28.7%	2.0%	4.9%	26.4%	58.1%	15.5%	46.4%	N/A	2.6%	4.6%	5.4%	0.0%	36%	0.49	35%
NONSPEC - SDS (1.0, 2.0]	11,363	\$2.40B	211,572	4.54%	359	1	71%	73%	759	28.5%	5.5%	3.0%	38.4%	47.1%	14.5%	45.6%	N/A	2.1%	2.5%	10.3%	1.8%	81%	1.38	24%
NONSPEC - SDS (2.0, 2.5]	1,367	\$0.29B	215,804	4.55%	360	1	73%	73%	761	37.3%	2.3%	0.6%	52.0%	31.2%	16.8%	66.7%	N/A	0.1%	0.9%	1.8%	0.0%	98%	2.27	26%
150K - All SCS / SDS	50,875	\$6.73B	132,575	4.48%	359	1	71%	73%	764	26.5%	5.2%	6.3%	34.7%	47.1%	18.1%	40.1%	N/A	4.2%	7.2%	3.3%	0.1%	56%	0.88	24%

Section Start

Next Section







6M CPR - Social Density Score

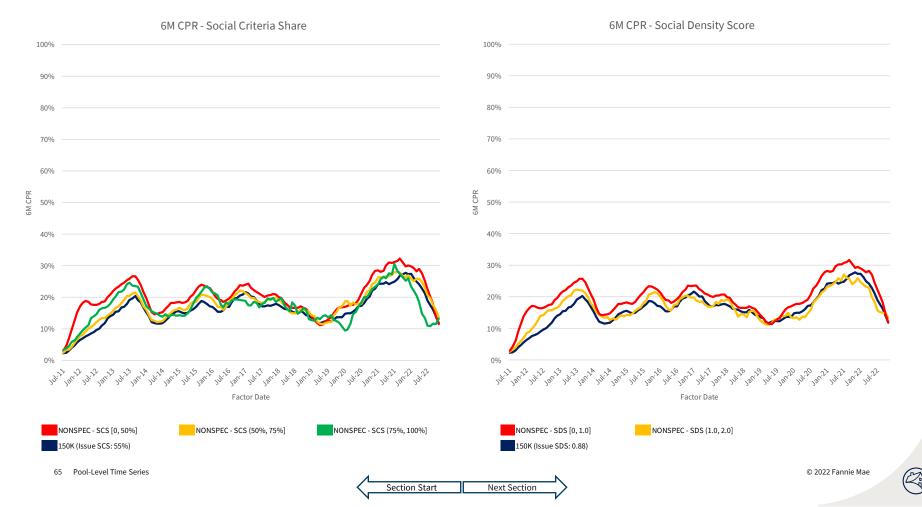
### Prefix: CL | Vintage: 2011 | Coupon: 4.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	206,029	\$55.05B	268,681	4.92%	359	2	75%	78%	756	27.8%	3.2%	5.8%	37.3%	48.7%	14.0%	41.2%	N/A	3.9%	5.6%	6.0%	0.0%	35%	0.50	31%
NONSPEC - SCS (50%, 75%]	30,527	\$6.91B	226,865	4.99%	357	0	73%	78%	749	15.5%	7.8%	3.3%	20.4%	73.0%	6.6%	22.8%	N/A	2.6%	2.9%	7.0%	0.1%	58%	0.91	26%
NONSPEC - SCS (75%, 100%]	7,623	\$1.63B	214,347	4.93%	359	1	72%	73%	756	34.6%	5.8%	2.1%	48.9%	30.6%	20.4%	72.7%	N/A	1.0%	1.8%	7.7%	5.9%	89%	1.65	25%
NONSPEC - SDS [0, 1.0]	229,658	\$60.45B	264,591	4.92%	359	2	75%	78%	755	26.5%	3.6%	5.6%	35.4%	51.4%	13.2%	39.1%	N/A	3.8%	5.4%	6.1%	0.1%	37%	0.54	31%
NONSPEC - SDS (1.0, 2.0]	13,641	\$2.97B	218,274	4.96%	358	1	71%	74%	754	27.9%	8.2%	2.5%	42.2%	43.1%	14.7%	56.4%	N/A	1.4%	1.9%	7.6%	2.0%	76%	1.36	23%
NONSPEC - SDS (2.0, 2.5]	880	\$0.17B	196,366	4.90%	360	1	69%	70%	757	37.9%	3.5%	0.4%	47.7%	26.5%	25.8%	59.5%	N/A	0.0%	0.6%	1.1%	0.0%	99%	2.28	N/A
150K - All SCS / SDS	62,192	\$8.20B	132,305	4.94%	359	1	72%	74%	757	23.2%	10.4%	6.9%	34.4%	50.6%	15.0%	34.7%	N/A	5.5%	8.2%	3.0%	0.1%	56%	0.87	24%



### Prefix: CL | Vintage: 2011 | Coupon: 5.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	41,759	\$10.08B	244,320	5.37%	358	5	80%	84%	733	24.6%	10.6%	4.5%	27.3%	57.1%	15.5%	35.3%	N/A	4.3%	5.1%	5.5%	0.0%	36%	0.53	28%
NONSPEC - SCS (50%, 75%]	12,369	\$2.59B	209,849	5.38%	357	0	79%	87%	733	15.3%	16.7%	2.9%	23.0%	70.0%	7.0%	21.0%	N/A	3.9%	3.4%	3.8%	0.2%	58%	0.92	25%
NONSPEC - SCS (75%, 100%]	2,524	\$0.59B	233,868	5.36%	360	0	74%	74%	733	37.8%	15.1%	1.7%	68.1%	12.8%	19.1%	82.9%	N/A	0.3%	0.9%	0.6%	6.0%	85%	1.57	23%
NONSPEC - SDS [0, 1.0]	51,332	\$12.10B	238,244	5.37%	358	4	80%	85%	733	22.7%	11.3%	4.3%	25.9%	60.1%	14.0%	32.3%	N/A	4.3%	4.8%	5.3%	0.1%	40%	0.59	28%
NONSPEC - SDS (1.0, 2.0]	5,291	\$1.15B	217,713	5.38%	359	0	76%	80%	732	29.3%	19.0%	1.8%	53.1%	33.0%	13.9%	58.9%	N/A	1.5%	1.6%	2.1%	2.5%	74%	1.35	22%
NONSPEC - SDS (2.0, 2.5]	29	\$0.01B	240,252	5.38%	360	1	76%	76%	712	39.9%	18.1%	2.0%	100.0%	0.0%	0.0%	93.6%	N/A	0.0%	0.0%	0.0%	0.0%	97%	2.14	N/A
150K - All SCS / SDS	18,727	\$2.43B	130,483	5.38%	358	2	77%	80%	735	25.0%	29.5%	4.8%	38.1%	45.7%	16.2%	38.2%	N/A	6.3%	7.6%	1.8%	0.1%	55%	0.88	23%



# Prefix: CL | Vintage: 2010 | Coupon: 3.5

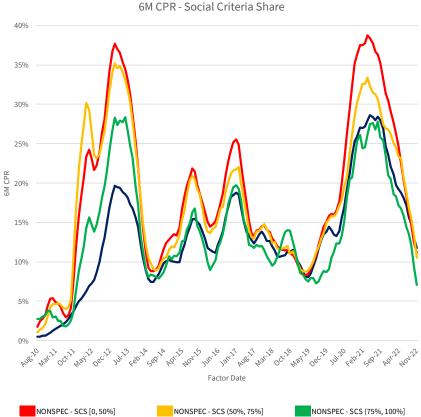
150K - AII SCS / SDS 1,13 6/ 80% 70% 60% 50% 50% 30% 20% 10%	54         \$0.8           57         \$0.0           27         \$19.2           59         \$0.2           51         \$0.0           30         \$0.1	nount         Size           18.62B         269,571           \$0.83B         233,879           \$0.09B         186,442           19.28B         268,149           \$0.25B         215,381           \$0.01B         205,996           \$0.15B         128,607           \$         - Social Criter	4.22% 4.14% 4.16% 4.23% 3.99% 4.09%	Term           358           359           356           358           359           359           359           359           359           359	WALA           0           1           0           1           0           1           0	LTV 68% 69% 71% 68% 69% 73% 70%	CLTV 70% 70% 71% 69% 73% 72%	FICO 774 774 768 774 770 770 771	35.8% 29.9% 34.3% 38.0% 28.2%	Inv           0.4%           0.4%           0.4%           0.4%           0.4%           0.7%           0.0%           0%	3.6% 4.5% 3.3% 1.5%	35.3% 47.9% 32.1% 36.5% 53.8%	46.3% 31.7% 50.8% 43.9% 37.5% 50.1%	20.4% 17.1% 19.6% 8.7% 23.1%	TPO           70.8%           68.4%           63.6%           70.6%           76.5%           62.5%           26.6%	AW N/A N/A N/A N/A N/A N/A	FL 1.9% 1.7% 0.7% 1.9% 1.0% 3.0% 0.2% msity \$	TX           6.8%           5.9%           6.5%           6.8%           4.7%           3.2%           0.8%           Score	NY           2.2%           5.1%           2.3%           5.2%           2.5%           0.2%	PR           0.0%           0.1%           27.4%           0.1%           6.8%           0.0%	scs           33%           57%           92%           34%           73%           98%           54%	SDS           0.46           0.88           1.48           0.47           1.20           2.08           0.81	6M CPF 39% 33% N/A 39% 25% N/A N/A
NONSPEC - SCS (75%, 100%)         50           NONSPEC - SDS [0, 1.0]         72,02           NONSPEC - SDS (1.0, 2.0]         1,16           NONSPEC - SDS (2.0, 2.5]         5           150K - All SCS / SDS         1,13           60%         60%           50%         60%           20%         20%           10%         0	07 \$0.0 27 \$19.2 59 \$0.2 51 \$0.0 30 \$0.1	\$0.09B         186,442           19.28B         268,149           \$0.25B         215,381           \$0.01B         205,996           \$0.15B         128,607	4.14% 4.16% 4.23% 3.99% 4.09%	356 358 359 359 359	1 0 1 1	71% 68% 69% 73%	71% 70% 69% 73%	768 774 770 770	35.8% 29.9% 34.3% 38.0% 28.2%	0.4% 0.4% 0.7% 0.0% 0.9%	3.6% 4.5% 3.3% 1.5%	47.9% 32.1% 36.5% 53.8%	31.7% 50.8% 43.9% 37.5% 50.1%	20.4% 17.1% 19.6% 8.7% 23.1%	63.6% 70.6% 76.5% 62.5% 26.6%	N/A N/A N/A N/A	0.7% 1.9% 1.0% 3.0% 0.2%	6.5% 6.8% 4.7% 3.2% 0.8%	2.3% 2.3% 5.2% 2.5%	27.4% 0.1% 6.8% 0.0%	92% 34% 73% 98%	1.48 0.47 1.20 2.08	N/A 39% 25% N/A
NONSPEC - SDS [0, 1.0]       72,02         NONSPEC - SDS (1.0, 2.0]       1,16         NONSPEC - SDS (2.0, 2.5]       5         150K - All SCS / SDS       1,13         60%       60%         50%       60%         50%       60%         10%       20%         10%       10%	27     \$19.2       59     \$0.2       51     \$0.0       30     \$0.1	19.28B         268,149           \$0.25B         215,381           \$0.01B         205,996           \$0.15B         128,607	4.16% 4.23% 3.99% 4.09%	358 359 359 359	0 1 1	68% 69% 73%	70% 69% 73%	774 770 770	29.9% 34.3% 38.0% 28.2%	0.4% 0.7% 0.0% 0.9%	4.5% 3.3% 1.5%	32.1% 36.5% 53.8%	50.8% 43.9% 37.5% 50.1%	17.1% 19.6% 8.7% 23.1%	70.6% 76.5% 62.5% 26.6%	N/A N/A N/A N/A	1.9% 1.0% 3.0% 0.2%	6.8% 4.7% 3.2% 0.8%	2.3% 5.2% 2.5%	0.1% 6.8% 0.0%	34% 73% 98%	0.47 1.20 2.08	39% 25% N/A
NONSPEC - SDS (1.0, 2.0] 1,16 <u>NONSPEC - SDS (2.0, 2.5] 5</u> 150K - AII SCS / SDS 1,13 60% 70% 60% 50% 50% 20% 10%	59 \$0.2 51 \$0.0 80 \$0.1	\$0.25B         215,381           \$0.01B         205,996           \$0.15B         128,607	4.23% 3.99% 4.09%	359 359 359	1 1	69% 73%	69% 73%	770 770	34.3% 38.0% 28.2%	0.7% 0.0% 0.9%	3.3% 1.5%	36.5% 53.8%	43.9% 37.5% 50.1%	19.6% 8.7% 23.1%	76.5% 62.5% 26.6%	N/A N/A N/A	1.0% 3.0% 0.2%	4.7% 3.2% 0.8%	5.2% 2.5%	6.8% 0.0%	73% 98%	1.20 2.08	25% N/A
NONSPEC - SDS (2.0, 2.5)       5         150K - All SCS / SDS       1,13         60%       60%         70%       60%         50%       60%         50%       60%         50%       60%         50%       60%         50%       60%         10%       60%	5 <u>1 \$0.0</u> 30 \$0.1	\$0.01B 205,996 \$0.15B 128,607	3.99% 4.09%	359 359	1	73%	73%	770	38.0% 28.2% 8	0.0% 0.9%	1.5%	53.8%	37.5% 50.1%	8.7% 23.1%	62.5% 26.6%	N/A N/A	3.0% 0.2%	3.2% 0.8%	2.5%	0.0%	98%	2.08	N/A
150K - All SCS / SDS       1,13         6M         80%         70%         60%         50%         50%         50%         20%         10%	30 \$0.1	\$0.15B 128,607	4.09%	359					<b>28.2%</b>	0.9%			50.1%	23.1%	26.6%	N/A	0.2%	0.8%					
6M 80% 70% 60% 50% 50% 20% 10%					0	70%	72%	771	8	0% —	2.6%	26.8%							0.2%	0.0%	54%	0.81	N/A
80% 70% 60% 50% 40% 20% 10%	1 CPR - S	? - Social Criter	ia Sharo	e										6M CF	PR - Soo	cial De	nsity S	Score					
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60% 50% 30% 20% 10%									7	0%													
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Home     40%       30%									6	0% —													
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bao 400 0, 400, 00, 70, 460, 6	20x by 4	ہو ہور کرتا ہو۔ Factor Date		. No	0e- 70	૬૬ ૬૬	x pr 4	5-		Pric Wo	0, 4	No, De.	70 6e.	Sex 1	A 40	Factor		Ý.º OC	M10, De	, <sub>2</sub> , 4	er sex	PX 40	
NONSPEC - SCS [0, 50%]			,75%]								NONSPEC	C - SDS [0,	1.0]		NONS	PEC - SD	S (1.0, 2.0	D]					
66 Pool-Level Time Series		NONSPEC - SCS (50%,																					

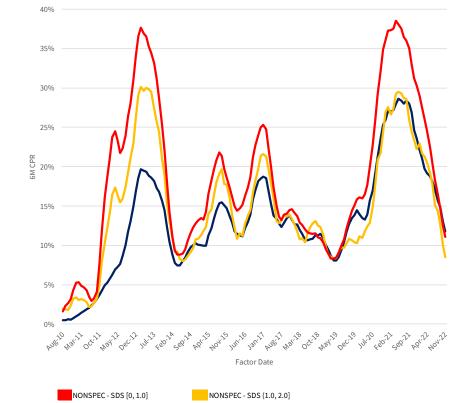
Section Start

Next Section

### Prefix: CL | Vintage: 2010 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	335,373	\$93.89B	280,589	4.51%	359	1	69%	71%	768	29.0%	0.6%	4.2%	22.4%	59.9%	17.7%	53.1%	N/A	2.3%	4.3%	3.7%	0.0%	34%	0.46	36%
NONSPEC - SCS (50%, 75%]	18,916	\$4.75B	251,641	4.54%	358	1	68%	70%	766	31.7%	1.9%	3.6%	29.5%	52.6%	17.9%	58.7%	N/A	2.1%	3.0%	7.3%	0.2%	57%	0.88	30%
NONSPEC - SCS (75%, 100%]	5,530	\$1.17B	213,025	4.50%	359	1	69%	70%	765	36.7%	2.5%	2.3%	35.7%	41.5%	22.8%	73.2%	N/A	0.9%	2.9%	7.7%	6.6%	89%	1.56	25%
NONSPEC - SDS [0, 1.0]	351,367	\$97.91B	279,272	4.51%	359	0	69%	71%	768	29.1%	0.6%	4.2%	22.6%	59.6%	17.7%	53.2%	N/A	2.3%	4.2%	3.8%	0.1%	35%	0.47	36%
NONSPEC - SDS (1.0, 2.0]	7,996	\$1.81B	227,499	4.53%	359	2	70%	71%	763	35.2%	2.8%	2.3%	37.7%	42.7%	19.6%	71.5%	N/A	1.3%	2.8%	12.2%	1.4%	79%	1.40	27%
NONSPEC - SDS (2.0, 2.5]	456	\$0.09B	205,961	4.56%	360	1	68%	68%	764	39.2%	1.3%	0.6%	39.2%	37.9%	23.0%	78.9%	N/A	0.4%	2.2%	1.1%	0.0%	98%	2.16	N/A
150K - All SCS / SDS	34,931	\$4.66B	133,809	4.50%	359	0	68%	70%	768	26.4%	2.3%	5.4%	22.1%	55.8%	22.1%	38.4%	N/A	3.7%	5.3%	2.0%	0.1%	54%	0.80	26%





150K (Issue SDS: 0.80)

Next Section

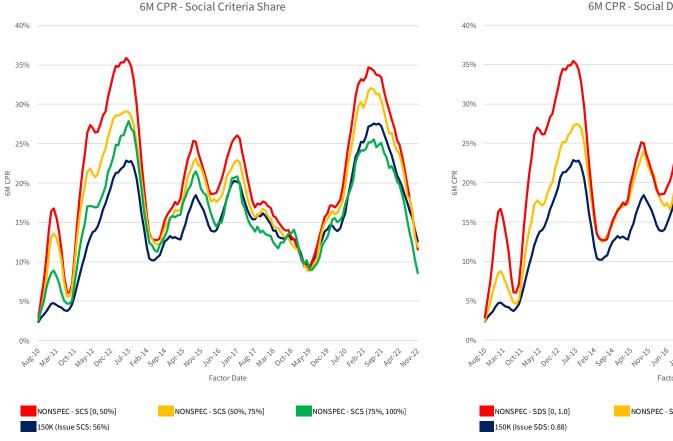
Section Start

6M CPR - Social Density Score

150K (Issue SCS: 54%)

### Prefix: CL | Vintage: 2010 | Coupon: 4.5

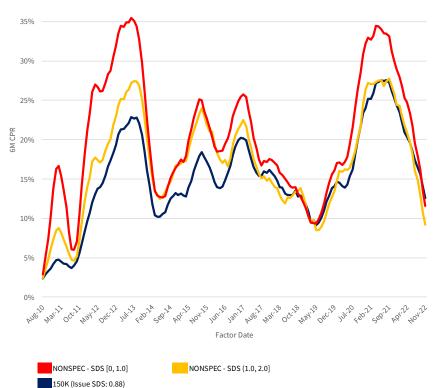
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	377,453	\$103.84B	276,088	4.94%	359	1	72%	74%	761	28.7%	1.4%	5.1%	33.0%	50.4%	16.6%	43.0%	N/A	2.9%	4.7%	5.5%	0.0%	36%	0.50	32%
NONSPEC - SCS (50%, 75%]	33,520	\$7.87B	235,410	4.94%	359	1	72%	74%	758	31.2%	5.3%	4.4%	38.3%	45.3%	16.4%	44.9%	N/A	3.1%	3.5%	7.0%	0.2%	56%	0.90	30%
NONSPEC - SCS (75%, 100%]	11,060	\$2.20B	199,808	4.96%	359	1	71%	72%	757	37.6%	3.5%	2.0%	50.3%	26.0%	23.7%	69.8%	N/A	1.6%	2.0%	5.1%	3.7%	90%	1.66	24%
NONSPEC - SDS [0, 1.0]	406,325	\$110.65B	273,296	4.94%	359	1	72%	74%	760	28.8%	1.6%	5.0%	33.1%	50.3%	16.6%	43.1%	N/A	3.0%	4.6%	5.6%	0.1%	37%	0.53	32%
NONSPEC - SDS (1.0, 2.0]	14,961	\$3.11B	208,414	4.98%	359	1	71%	74%	756	36.7%	4.2%	2.5%	51.9%	26.9%	21.1%	63.7%	N/A	1.8%	2.8%	7.5%	0.8%	82%	1.50	26%
NONSPEC - SDS (2.0, 2.5]	747	\$0.15B	195,197	4.96%	360	1	69%	70%	757	38.8%	3.3%	0.3%	56.3%	22.6%	21.1%	57.6%	N/A	0.2%	0.2%	0.5%	0.0%	99%	2.32	N/A
150K - All SCS / SDS	50,072	\$6.67B	133,632	4.96%	358	1	71%	72%	758	27.1%	7.7%	5.8%	32.5%	46.2%	21.4%	35.9%	N/A	4.8%	6.5%	2.9%	0.0%	56%	0.88	24%



Section Start

Next Section



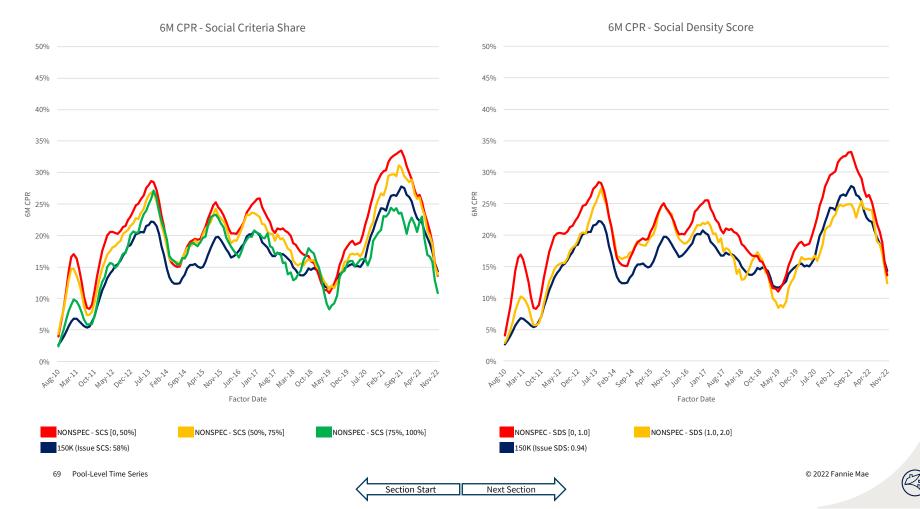


Pool-Level Time Series

68

### Prefix: CL | Vintage: 2010 | Coupon: 5.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	158,678	\$41.30B	261,410	5.34%	359	1	78%	82%	740	22.4%	4.6%	5.0%	22.7%	62.8%	14.5%	30.8%	N/A	3.7%	3.9%	6.5%	0.0%	39%	0.56	29%
NONSPEC - SCS (50%, 75%]	27,574	\$6.25B	227,168	5.36%	359	1	77%	80%	738	28.8%	14.0%	3.7%	31.5%	51.9%	16.5%	32.4%	N/A	2.7%	3.4%	5.9%	0.0%	55%	0.89	26%
NONSPEC - SCS (75%, 100%]	5,455	\$1.03B	189,172	5.37%	359	1	75%	77%	742	37.2%	8.7%	1.5%	57.1%	19.3%	23.6%	57.4%	N/A	2.3%	2.0%	3.9%	3.4%	90%	1.70	20%
NONSPEC - SDS [0, 1.0]	180,857	\$46.48B	258,034	5.35%	359	1	78%	81%	740	23.0%	5.5%	4.8%	23.2%	62.1%	14.7%	31.0%	N/A	3.6%	3.8%	6.4%	0.1%	41%	0.59	29%
NONSPEC - SDS (1.0, 2.0]	10,534	\$2.04B	194,691	5.37%	359	1	75%	77%	740	35.8%	14.9%	2.5%	54.1%	25.1%	20.9%	44.3%	N/A	2.3%	2.4%	5.8%	0.7%	75%	1.40	21%
NONSPEC - SDS (2.0, 2.5]	316	\$0.06B	183,117	5.39%	360	1	77%	77%	743	39.3%	8.0%	1.7%	70.6%	14.1%	15.3%	30.1%	N/A	0.2%	0.4%	0.2%	0.0%	96%	2.19	N/A
150K - All SCS / SDS	28,999	\$3.81B	131,971	5.36%	358	1	74%	76%	741	25.8%	14.4%	5.7%	33.8%	45.2%	20.9%	34.6%	N/A	5.9%	7.1%	2.9%	0.0%	58%	0.94	23%



#### **Prefix Summary: Cl**

Vintage	Coupon	lssuance UPB (\$B)	Current UPB (\$B)	Page	Vintage	Coupon	lssuance UPB (\$B)	Current UPB (\$B)	Page
2022	2.0	\$17.0	\$15.8	<u>71</u>	 2015	2.5	\$29.4	\$5.5	<u>87</u>
2021	1.5	\$82.0	\$69.6	<u>72</u>	2015	3.0	\$34.0	\$6.2	<u>88</u>
2021	2.0	\$108.2	\$89.6	<u>73</u>	2014	3.0	\$35.0	\$4.7	<u>89</u>
2021	2.5	\$16.5	\$13.5	<u>74</u>	2014	3.5	\$14.6	\$1.9	<u>90</u>
2020	1.5	\$29.0	\$20.6	<u>75</u>	2013	2.0	\$17.2	\$2.6	<u>91</u>
2020	2.0	\$98.7	\$60.8	<u>76</u>	2013	2.5	\$72.7	\$9.9	<u>92</u>
2020	2.5	\$47.7	\$24.3	<u>77</u>	2013	3.0	\$31.0	\$3.7	<u>93</u>
2019	2.5	\$21.3	\$6.5	<u>78</u>	2013	3.5	\$10.2	\$1.2	<u>94</u>
2019	3.0	\$16.4	\$4.4	<u>79</u>	2012	2.5	\$83.5	\$8.3	<u>95</u>
2019	3.5	\$13.8	\$3.5	<u>80</u>	2012	3.0	\$59.5	\$4.4	<u>96</u>
2018	3.0	\$10.7	\$2.5	<u>81</u>	2011	3.0	\$38.0	\$1.9	<u>97</u>
2018	3.5	\$15.5	\$3.2	<u>82</u>	2011	3.5	\$45.1	\$1.7	<u>98</u>
2017	2.5	\$13.2	\$3.9	<u>83</u>	2011	4.0	\$23.9	\$0.8	<u>99</u>
2017	3.0	\$38.1	\$9.5	<u>84</u>	2010	3.5	\$45.2	\$1.0	<u>100</u>
2016	2.5	\$58.0	\$14.9	<u>85</u>	2010	4.0	\$48.7	\$0.7	<u>101</u>
2016	3.0	\$20.0	\$4.6	<u>86</u>	2010	4.5	\$11.2	\$0.2	<u>102</u>

Prefix/vintage/coupon cohorts with at least \$10B of issuance UPB are included. In this section, sub-cohorts with less than \$250MM issuance UPB will appear in summary tables but not in charts to minimize noise. The links next to each prefix/vintage/coupon cohort take users to the prepayment section for that cohort. Cohorts that do not have a corresponding page link do not have enough performance history.

70 Pool-Level Time Series



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# Prefix: CI | Vintage: 2022 | Coupon: 2.0

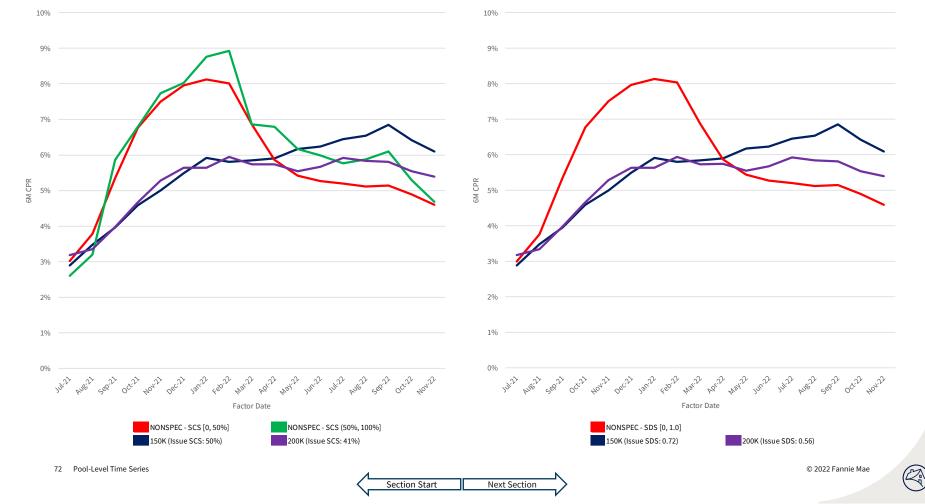
Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	41,208	\$11.28B	275,272		179	0	59%	59%	759	32.9%	3.3%	3.8%		41.8%		26.8%		5.7%	7.7%	2.8%	0.1%	43%	0.60	N/A
NONSPEC - SCS (50%, 100%]	5,797	\$1.42B	248,318	2.70%	180	1	56%	57%	759	34.0%	2.5%	1.8%	19.3%	46.4%	34.3%	16.4%	33.9%	6.7%	8.7%	11.2%	1.4%	57%	0.88	N/A
NONSPEC - SDS [0, 1.0]	46,582	\$12.62B	272,688	2.63%	179	0	58%	59%	759	33.0%	3.2%	3.6%	14.2%	42.3%	43.5%	25.8%	45.6%	5.8%	7.8%	3.7%	0.2%	44%	0.63	N/A
IONSPEC - SDS (1.0, 2.5]	423	\$0.08B	190,445	2.82%	180	1	52%	52%	761	35.3%	5.1%	0.5%	15.9%	48.5%	35.5%	3.5%	37.0%	6.6%	6.3%	8.8%	9.6%	82%	1.44	N/A
50K - All SCS / SDS	6,131	\$0.82B	134,927	2.56%	179	1	52%	52%	761	31.1%	1.7%	2.9%	8.9%	55.6%	35.5%	13.5%	56.7%	5.7%	6.7%	3.8%	0.3%	57%	0.90	N/A
00K - All SCS / SDS	3,578	\$0.66B	186,581	2.53%	179	1	55%	55%	761	31.4%	2.2%	3.6%	13.3%	50.9%	35.8%	14.4%	54.6%	4.7%	6.9%	0.8%	0.1%	43%	0.64	N/A
	6M C	CPR - Soc	ial Criteri	a Shar	е										6M CF	PR - So	cial De	ensity S	Score					
10%										1	10% —													
9%											9% —													
8%											8% —													
7%											7% —													
6%											6% —													
ΥО 5% W9								-		6M CPR	5% —												-	
4%								-			4% —	-											-	
3%								-			3% —	•	_											
2%											2% —													
1%											1% —													
170											170													
0%	AUEZZ		جھ <sup>ر</sup> Factor Date		octili		40	1 <sup>2</sup> 22			0% —	MAR			AUBIL		چې Facto	ን or Date		octill		404	î.V	
		- SCS [0, 50% ie SCS: 57%)	6]		ISPEC - SC ( (Issue SC		00%]								NONSPEC 150K (Issi				200K	(Issue SD	9S: 0.64)			
71 Pool-Level Time Serie	es					<	LSe	ction Sta	art		Next Se	ection	$\Rightarrow$								© 20	022 Fanni	e Mae	e

### Prefix: CI | Vintage: 2021 | Coupon: 1.5

	lssue .	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
: An	mount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
876 \$	69.11B	323,017	2.13%	179	0	57%	57%	776	31.3%	0.3%	2.6%	8.5%	73.8%	17.7%	46.4%	71.2%	3.3%	5.9%	1.1%	0.0%	42%	0.51	N/A
394	\$0.85B	294,384	2.16%	179	0	58%	58%	777	31.5%	0.2%	1.7%	8.7%	73.6%	17.7%	57.2%	66.0%	3.1%	5.5%	1.6%	13.7%	62%	0.73	N/A
199 \$	69.91B	322,787	2.13%	179	0	57%	57%	776	31.3%	0.3%	2.6%	8.5%	73.8%	17.7%	46.6%	71.1%	3.3%	5.9%	1.1%	0.1%	42%	0.51	N/A
271	\$0.05B	202,187	2.17%	179	0	68%	68%	777	31.8%	0.0%	0.8%	10.1%	82.3%	7.6%	1.1%	20.3%	0.0%	0.0%	0.0%	78.2%	94%	1.03	N/A
711	\$1.57B	134,866	2.14%	179	0	54%	54%	773	29.1%	0.5%	2.6%	11.2%	76.3%	12.5%	28.2%	65.1%	4.5%	6.6%	1.6%	0.9%	50%	0.72	N/A
457	\$2.31B	186,752	2.13%	179	0	55%	56%	774	29.4%	0.2%	2.8%	11.3%	74.1%	14.5%	28.2%	69.2%	5.0%	7.3%	0.5%	0.3%	41%	0.56	N/A
3	76 \$ 94 99 \$ 71 11	94         \$0.85B           99         \$69.91B           71         \$0.05B           11         \$1.57B	76         \$69.11B         323,017           94         \$0.85B         294,384           99         \$69.91B         322,787           71         \$0.05B         202,187           11         \$1.57B         134,866	76         \$69.11B         323,017         2.13%           94         \$0.85B         294,384         2.16%           99         \$69.91B         322,787         2.13%           71         \$0.05B         202,187         2.17%           11         \$1.57B         134,866         2.14%	76         \$69.11B         323,017         2.13%         179           94         \$0.85B         294,384         2.16%         179           99         \$69.91B         322,787         2.13%         179           71         \$0.05B         202,187         2.17%         179           11         \$1.57B         134,866         2.14%         179	76         \$69.11B         323,017         2.13%         179         0           94         \$0.85B         294,384         2.16%         179         0           99         \$69.91B         322,787         2.13%         179         0           71         \$0.05B         202,187         2.17%         179         0           11         \$1.57B         134,866         2.14%         179         0	76         \$69.11B         323,017         2.13%         179         0         57%           94         \$0.85B         294,384         2.16%         179         0         58%           99         \$69.91B         322,787         2.13%         179         0         57%           71         \$0.05B         202,187         2.17%         179         0         68%           11         \$1.57B         134,866         2.14%         179         0         54%	76         \$69.11B         323,017         2.13%         179         0         57%         57%           94         \$0.85B         294,384         2.16%         179         0         58%         58%           99         \$69.91B         322,787         2.13%         179         0         57%         57%           71         \$0.05B         202,187         2.17%         179         0         68%         68%           11         \$1.57B         134,866         2.14%         179         0         54%         54%	76         \$69.11B         323,017         2.13%         179         0         57%         57%         776           94         \$0.85B         294,384         2.16%         179         0         58%         58%         777           99         \$69.91B         322,787         2.13%         179         0         57%         57%         776           71         \$0.05B         202,187         2.17%         179         0         68%         68%         777           11         \$1.57B         134,866         2.14%         179         0         54%         54%         773	76         \$69.11B         323,017         2.13%         179         0         57%         57%         776         31.3%           94         \$0.85B         294,384         2.16%         179         0         58%         58%         777         31.5%           99         \$69.91B         322,787         2.13%         179         0         57%         57%         776         31.3%           71         \$0.05B         202,187         2.17%         179         0         68%         68%         777         31.8%           11         \$1.57B         134,866         2.14%         179         0         54%         54%         773         29.1%	76         \$69.11B         323,017         2.13%         179         0         57%         57%         776         31.3%         0.3%           94         \$0.85B         294,384         2.16%         179         0         58%         58%         777         31.5%         0.2%           99         \$69.91B         322,787         2.13%         179         0         57%         57%         776         31.3%         0.3%           71         \$0.05B         202,187         2.17%         179         0         68%         68%         777         31.8%         0.3%           11         \$1.57B         134,866         2.14%         179         0         54%         54%         773         29.1%         0.5%	76         \$69.11B         323,017         2.13%         179         0         57%         57%         776         31.3%         0.3%         2.6%           94         \$0.85B         294,384         2.16%         179         0         58%         58%         777         31.5%         0.2%         1.7%           99         \$69.91B         322,787         2.13%         179         0         57%         57%         776         31.3%         0.3%         2.6%           71         \$0.05B         202,187         2.17%         179         0         68%         68%         777         31.8%         0.0%         0.8%           11         \$1.57B         134,866         2.14%         179         0         54%         54%         773         29.1%         0.5%         2.6%	76         \$69.11B         323,017         2.13%         179         0         57%         57%         776         31.3%         0.3%         2.6%         8.5%           94         \$0.85B         294,384         2.16%         179         0         58%         58%         777         31.5%         0.2%         1.7%         8.7%           99         \$69.91B         322,787         2.13%         179         0         57%         57%         776         31.3%         0.3%         2.6%         8.5%           71         \$0.05B         202,187         2.17%         179         0         68%         68%         777         31.8%         0.0%         0.8%         10.1%           11         \$1.57B         134,866         2.14%         179         0         54%         54%         773         29.1%         0.5%         2.6%         11.2%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%         71       \$0.05B       202,187       2.17%       179       0       68%       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%         11       \$1.57B       134,866       2.14%       179       0       54%       54%       773       29.1%       0.5%       2.6%       11.2%       76.3%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%         71       \$0.05B       202,187       2.17%       179       0       68%       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%         11       \$1.57B       134,866       2.14%       179       0       54%       54%       773       29.1%       0.5%       2.6%       11.2%       76.3%       12.5%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%         71       \$0.05B       202,187       2.17%       179       0       68%       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%         11       \$1.57B       134,866       2.14%       179       0       54%       54%       773       29.1%       0.5%       2.6%       11.2%       76.3%       12.5%       28.2%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.5%       73.6%       17.7%       46.4%       71.2%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%         71       \$0.05B       202,187       2.17%       179       0       68%       677       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%         11       \$1.57B       134,866       2.14%       179       0       54%       54%       773       29.1%       0.5%       2.6%       11.2%       76.3%       12.5%       28.2%       65.1%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.6%       17.7%       57.2%       66.0%       3.1%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%         11       \$1.57B       134,866       2.14%       179       0       54% <td>76       \$69.11B       323,017       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%         99       \$69.91B       322,787       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%         71       \$0.05B       202,187       2.13%       179       0       68%       677       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       3.3%       5.9%         71       \$0.05B       202,187       2.17%       179       0       68%       677       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       3.3%       5.9%         71       \$1.57B       134,866       2.14%       179       0       54%</td> <td>76       \$69.11B       323,017       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.6%         99       \$69.91B       322,787       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       0.3%       0.0%       0.0%       0.1%&lt;</td> <td>76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%         99       \$69.91B       322,787       2.13%       179       0       68%       777       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%         71       \$0.05B       202,187       2.1%       179       0       64%       773       2.6%       1.2%       76.3%       1.5%       2.1%       0.0%<td>76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       42.4%         71       \$0.05B       202,187       2.17%       179       0       68%       771       31.8%       0.0%       0.8%       10.1%</td><td>76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%       0.51         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%       0.73         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%       0.51         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       0.0%       0.1%       46.4%       71.1%       3.3%       5.9%       1.1%       0.1%       42.%       0.51</td></td>	76       \$69.11B       323,017       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%         99       \$69.91B       322,787       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%         71       \$0.05B       202,187       2.13%       179       0       68%       677       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       3.3%       5.9%         71       \$0.05B       202,187       2.17%       179       0       68%       677       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       3.3%       5.9%         71       \$1.57B       134,866       2.14%       179       0       54%	76       \$69.11B       323,017       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.6%         99       \$69.91B       322,787       2.13%       179       0       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       0.3%       0.0%       0.0%       0.1%<	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%         99       \$69.91B       322,787       2.13%       179       0       68%       777       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%         71       \$0.05B       202,187       2.1%       179       0       64%       773       2.6%       1.2%       76.3%       1.5%       2.1%       0.0% <td>76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       42.4%         71       \$0.05B       202,187       2.17%       179       0       68%       771       31.8%       0.0%       0.8%       10.1%</td> <td>76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%       0.51         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%       0.73         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%       0.51         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       0.0%       0.1%       46.4%       71.1%       3.3%       5.9%       1.1%       0.1%       42.%       0.51</td>	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       42.4%         71       \$0.05B       202,187       2.17%       179       0       68%       771       31.8%       0.0%       0.8%       10.1%	76       \$69.11B       323,017       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.4%       71.2%       3.3%       5.9%       1.1%       0.0%       42%       0.51         94       \$0.85B       294,384       2.16%       179       0       58%       58%       777       31.5%       0.2%       1.7%       8.7%       73.6%       17.7%       57.2%       66.0%       3.1%       5.5%       1.6%       13.7%       62%       0.73         99       \$69.91B       322,787       2.13%       179       0       57%       57%       776       31.3%       0.3%       2.6%       8.5%       73.8%       17.7%       46.6%       71.1%       3.3%       5.9%       1.1%       0.1%       42%       0.51         71       \$0.05B       202,187       2.17%       179       0       68%       777       31.8%       0.0%       0.8%       10.1%       82.3%       7.6%       1.1%       20.3%       0.0%       0.0%       0.0%       0.1%       46.4%       71.1%       3.3%       5.9%       1.1%       0.1%       42.%       0.51

6M CPR - Social Criteria Share

6M CPR - Social Density Score



#### Prefix: CI | Vintage: 2021 | Coupon: 2.0

ohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
ONSPEC - SCS [0, 50%]	198,476	\$59.06B	299,335		179	0	60%	60%	769	31.4%	1.4%	3.9%	7.4%			22.8%		2.7%	3.9%	0.7%	0.0%	31%	0.39	N/A
ONSPEC - SCS (50%, 100%]	685	\$0.17B	244,866		179	1	60%	60%	760	32.5%	1.7%	2.9%		59.0%	26.8%		27.3%	2.0%	3.7%		32.3%	74%	0.94	N/A
ONSPEC - SDS [0, 1.0]	199,009	\$59.20B	299,256		179	0	60%	60%	769	31.4%	1.4%	3.9%		59.0%		22.8%		2.7%	3.9%	0.7%	0.1%	31%	0.39	N/A
ONSPEC - SDS (1.0, 2.5]	152	\$0.02B	157,929	2.67%	180	1	61%	61%	758	32.2%	4.4%	1.6%	21.1%	53.8%	25.1%	5.6%	16.2%	6.9%	6.2%	5.4%	35.4%	91%	1.24	N/A
50K - All SCS / SDS	60,853	\$8.23B	136,072		178	0	55%	55%	763	30.5%	2.6%	2.6%	6.8%	65.4%	27.9%	17.8%	61.5%	5.3%	7.3%	1.5%	0.1%	49%	0.73	N/A
00K - All SCS / SDS	41,758	\$7.79B	187,615	2.49%	179	0	57%	57%	766	30.5%	1.7%	2.9%	8.2%	64.2%	27.6%	20.5%	61.3%	4.7%	7.6%	0.3%	0.0%	38%	0.51	N/A
	6M C	CPR - Soc	ial Criteri	a Shar	e										6M CF	PR - So	cial De	ensity S	Score					
20%										2	20% —													
18%										1	.8% —													
16%										1	.6% —													
14%										1	.4% —													
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Ц О У У У			$\overline{}$							6M CPR	.0% —													
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0%	how Deci	James Kep	Partial participation particip	hay22	Inury In	ANGS ANGS	L SEPTL	Oct.J. Non	î. L		0% —	AUBLI	58922 0	tril How	Dec21	13142 40	Pacto	PRIVL ,	May22 Ju	nn2 Juli	P ANESS	5 <sup>89<sup>22</sup> 09</sup>	July Nor	2
		C - SCS [0, 50% ue SCS: 49%)	6]	2001	K (Issue SC	S: 38%)									NONSPEC 150K (Issu				200K	(Issue SI	DS: 0.51)			
73 Pool-Level Time So	eries					<	Se Se	ction Sta	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	e

#### Prefix: CI | Vintage: 2021 | Coupon: 2.5

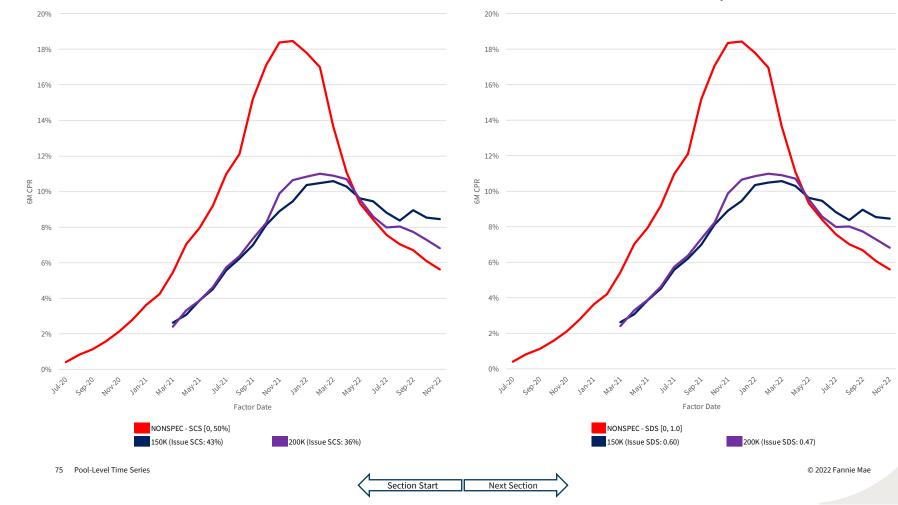
hort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
DNSPEC - SCS [0, 50%]	14,482	\$3.73B	260,241	3.00%	177	1	63%	64%	752	33.4%	8.5%	4.5%	6.0%	29.5%	64.5%	17.5%	31.8%	4.7%	10.1%	1.1%	0.0%	34%	0.44	N/A
DNSPEC - SCS (50%, 100%]	145	\$0.03B	209,915	3.18%	174	1	63%	64%	734	34.5%	25.5%	3.1%	12.4%	43.4%	44.2%	8.3%	22.0%	1.8%	8.2%	2.6%	14.1%	66%	0.92	N/A
NSPEC - SDS [0, 1.0]	14,568	\$3.75B	260,167	3.00%	177	1	63%	64%	752	33.4%	8.5%	4.5%	6.0%	29.5%	64.5%	17.5%	31.7%	4.6%	10.1%	1.1%	0.1%	34%	0.45	N/A
NSPEC - SDS (1.0, 2.5]	59	\$0.01B	154,864	3.17%	177	1	58%	59%	752	32.2%	27.0%	2.2%	7.4%	61.7%	31.0%	3.3%	40.6%	3.7%	6.8%	2.9%	0.0%	71%	1.19	N/A
0K - All SCS / SDS	16,033	\$2.17B	136,259	2.90%	177	1	58%	58%	751	32.1%	16.2%	2.1%	6.0%	48.3%	45.7%	16.8%	40.9%	4.9%	10.8%	1.0%	0.1%	49%	0.70	N/A
K - All SCS / SDS	9,922	\$1.85B	187,674	2.89%	178	1	61%	61%	748	33.0%	14.6%	2.5%	7.0%	39.3%	53.7%	18.5%	36.1%	5.2%	10.9%	0.1%	0.1%	38%	0.52	N/A
30%	6M C	CPR - Soc	ial Criteri	a Share	e					:	30% —				6M CF	PR - So	cial De	ensity	Score					
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80 15%				_						6M CPR	15% —							~						
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		: - SCS [0, 50% ie SCS: 49%)	Factor Date		(Issue SC	CS: 38%)									NONSPEC 150K (Issi		1.0]	or Date	200K	(Issue SE	OS: 0.52)			
74 Pool-Level Time S	Series					<	∧Se	ction St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	(

#### Prefix: CI | Vintage: 2020 | Coupon: 1.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	82,829	\$26.18B	317,405	2.26%	180	0	60%	60%	779	30.5%	0.2%	2.9%	8.7%	80.4%	10.9%	44.0%	71.5%	3.2%	6.2%	0.5%	0.1%	37%	0.44	3%
NONSPEC - SCS (50%, 100%]	170	\$0.03B	198,770	2.07%	180	0	73%	73%	780	29.9%	0.0%	5.9%	13.3%	81.0%	5.7%	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%	89%	0.94	N/A
NONSPEC - SDS [0, 1.0]	82,957	\$26.21B	317,223	2.26%	180	0	60%	60%	779	30.5%	0.2%	2.9%	8.7%	80.4%	10.9%	43.9%	71.4%	3.2%	6.2%	0.5%	0.2%	37%	0.44	3%
NONSPEC - SDS (1.0, 2.5]	42	\$0.01B	197,269	2.05%	180	0	75%	75%	782	28.6%	0.0%	2.7%	14.4%	80.9%	4.7%	0.0%	0.0%	0.0%	0.0%	0.0%	100.0%	95%	1.07	N/A
150K - All SCS / SDS	2,884	\$0.39B	137,169	2.16%	178	0	57%	57%	772	28.8%	0.5%	3.0%	10.1%	76.8%	13.1%	25.2%	65.5%	4.7%	5.7%	0.6%	0.5%	43%	0.60	0%
200K - All SCS / SDS	3,323	\$0.62B	188,381	2.17%	179	0	59%	59%	775	29.3%	0.2%	2.7%	9.6%	76.6%	13.8%	27.3%	70.3%	5.0%	6.3%	0.1%	0.3%	36%	0.47	0%

6M CPR - Social Criteria Share

6M CPR - Social Density Score



#### Prefix: CI | Vintage: 2020 | Coupon: 2.0

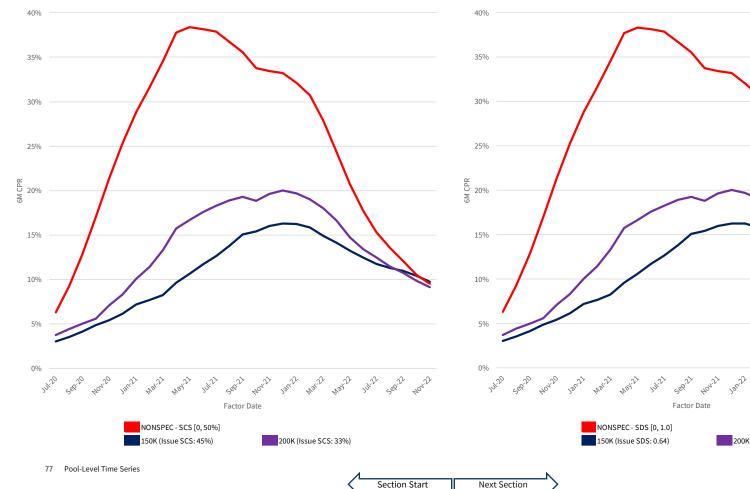
Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	236,419	\$72.09B	306,445	2.68%	179	0	62%	62%	773	30.9%		3.4%	6.6%		19.3%	33.3%		3.0%	6.2%	0.7%	0.0%	32%	0.38	10%
NONSPEC - SCS (50%, 100%]	325	\$0.09B	283,030		180	0	60%	60%	777			3.9%		81.7%				1.8%	3.5%		21.4%	66%	0.74	N/A
NONSPEC - SDS [0, 1.0]	236,701	\$72.18B	306,440	2.68%	179	0	62%	62%	773			3.4%		74.1%	19.3%	33.4%		3.0%	6.2%	0.7%	0.0%	32%	0.38	10%
NONSPEC - SDS (1.0, 2.5]	43	\$0.01B	157,617		180	0	72%	72%	756					57.0%		5.9%	0.0%	0.0%	0.0%		100.0%	98%	1.19	N/A
150K - All SCS / SDS	32,538	\$4.43B	136,805		177	0	58%	58%	769	29.4%		3.1%		71.6%		24.4%		4.3%	6.9%	1.4%	0.1%	45%	0.63	3%
200K - All SCS / SDS	34,314	\$6.42B	188,213		178	0	60%	60%	770			3.4%			20.7%			4.2%	7.6%	0.2%	0.0%	34%	0.45	4%
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		C - SCS [0, 50% ue SCS: 45%)	6]	2004	(Issue SC	C. 3404)									NONSPE	C - SDS [0 ue SDS: 0			2004	(Issue SI	NS+ 0 4E1			
	150K (ISSI	ue SUS: 45%)		2008	(issue SC	.3: 34%)									120K (ISS	ne 202:0	.03)		200K	(issue SL	JS: U.45)			
76 Pool-Level Time Se	eries																				© 20	022 Fanni	e Mae	(The second seco
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							v <u> </u>						$\neg$											$\bigcirc$

#### Prefix: CI | Vintage: 2020 | Coupon: 2.5

Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
93,165	\$27.49B	297,116	3.13%	179	1	64%	64%	761	32.1%	2.1%	4.1%	9.3%	59.1%	31.6%	30.4%	39.7%	3.8%	6.8%	0.9%	0.0%	30%	0.36	25%
256	\$0.06B	237,241	3.19%	178	0	60%	60%	766	33.2%	14.4%	2.5%	6.6%	69.6%	23.8%	26.4%	36.9%	4.2%	10.4%	5.1%	2.4%	60%	0.81	N/A
93,407	\$27.55B	296,966	3.13%	179	1	64%	64%	761	32.1%	2.1%	4.1%	9.3%	59.1%	31.6%	30.4%	39.7%	3.8%	6.8%	0.9%	0.0%	30%	0.36	25%
14	\$0.00B	205,921	3.25%	180	1	43%	43%	782	41.1%	0.0%	7.2%	5.2%	67.0%	27.8%	7.9%	0.0%	0.0%	0.0%	0.0%	0.0%	93%	1.93	N/A
30,976	\$4.18B	135,972	3.02%	178	1	59%	59%	762	30.7%	4.8%	3.1%	8.8%	62.0%	29.1%	19.4%	39.1%	4.4%	8.4%	1.6%	0.0%	45%	0.64	6%
17,682	\$3.29B	187,373	3.04%	178	1	62%	62%	763	30.6%	1.7%	3.5%	9.0%	60.4%	30.5%	20.9%	39.5%	4.4%	8.7%	0.2%	0.0%	33%	0.44	8%
	Count 93,165 256 93,407 14 30,976	Count         Amount           93,165         \$27.49B           256         \$0.06B           93,407         \$27.55B           14         \$0.00B           30,976         \$4.18B	Count         Amount         Size           93,165         \$27.49B         297,116           256         \$0.06B         237,241           93,407         \$27.55B         296,966           14         \$0.00B         205,921           30,976         \$4.18B         135,972	Count         Amount         Size         Rate           93,165         \$27.49B         297,116         3.13%           256         \$0.06B         237,241         3.19%           93,407         \$27.55B         296,966         3.13%           14         \$0.00B         205,921         3.25%           30,976         \$4.18B         135,972         3.02%	Count         Amount         Size         Rate         Term           93,165         \$27.49B         297,116         3.13%         179           256         \$0.06B         237,241         3.19%         178           93,407         \$27.55B         296,966         3.13%         179           14         \$0.00B         205,921         3.25%         180           30,976         \$4.18B         135,972         3.02%         178	Count         Amount         Size         Rate         Term         WALA           93,165         \$27.49B         297,116         3.13%         179         1           256         \$0.06B         237,241         3.19%         178         0           93,407         \$27.55B         296,966         3.13%         179         1           14         \$0.00B         205,921         3.25%         180         1           30,976         \$4.18B         135,972         3.02%         178         1	Count         Amount         Size         Rate         Term         WALA         LTV           93,165         \$27.49B         297,116         3.13%         179         1         64%           256         \$0.06B         237,241         3.19%         178         0         60%           93,407         \$27.55B         296,966         3.13%         179         1         64%           14         \$0.00B         205,921         3.25%         180         1         43%           30,976         \$4.18B         135,972         3.02%         178         1         59%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%           256         \$0.06B         237,241         3.19%         178         0         60%         60%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%           14         \$0.00B         205,921         3.25%         180         1         43%         43%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762         30.7%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762         30.7%         4.8%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%         7.2%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762         30.7%         4.8%         3.1%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%         6.6%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5.2%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762         30.7%         4.8%         3.1%         8.8%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5.2%         67.0%           30,976         \$4.18B         135,972         3.02%         178         1         59%         59%         762         30.7%         4.8%         3.1%         8.8%         62.0%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FIC         DTI         Inv         Home         Purc         Refi         Out           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%         23.8%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%         23.8%         26.4%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%           14         \$0.00B         205,921         3.25%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5.2%         6.7.0%         27.8%         7.9%           30,976         \$4.18B         135,972         3.02%         178         1         59%         <	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%           256         \$0.06B         237,241         3.19%         178         0         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         34.4%         50.08         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%           14         \$0.00B         205,921         3.2%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5.2%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%           256         \$0.06B         237,241         3.19%         178         0         60%         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%         4.2%           93,407         \$27.55B         296,966         3.13%         179         1         64%         66%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%           14         \$0.00B         205.921         3.2%         180         1         43%         43%         782         41.1%         0.0%         7.2%         5.2%         67.0%         27.8%         7.9%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%           256         \$0.06B         237,241         3.19%         178         0         60%         766         33.2%         14.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%         4.2%         10.4%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%           93,407         \$27.55B         296,966         3.13%         179         1         43%         43%         782         41.1%         0.0%         7.2%         50.7%	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%           256         \$0.06B         237,241         3.19%         178         0         60%         766         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%           93,407         \$27.55B         296,966         3.13%         179         1         43%         43%         782         4.1%         0.	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Put         Ref         Out         TPO         AW         FL         TX         NY         PR           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%           256         \$0.06B         237,241         3.19%         178         0         60%         766         32.2%         14.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%         4.2%         10.4%         5.1%         2.4%           93,407         \$27.55B         296,966         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         1.4%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8% <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TO         AW         FL         TX         NY         PR         SCS           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         4.1%         9.3%         59.1%         31.6%         30.4%         38.8%         6.8%         0.9%         0.0%         30.6%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         32.1%         1.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%         4.2%         5.1%         2.4%         60%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         30.4%         31.4%         31.5%         1.4         3.1%         1.1%         0.0%         6.6%         6.6%         6.6%         6.6%         6.6%         36.9%         4.2%         10.4%         5.1%         4.1%         3.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         0.6%         0.81           93,407         \$27.55B         296,966         3.13%         179         1         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         &lt;</td></td<></td></td<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TO         AW         FL         TX         NY         PR         SCS           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         4.1%         9.3%         59.1%         31.6%         30.4%         38.8%         6.8%         0.9%         0.0%         30.6%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         32.1%         1.4%         2.5%         6.6%         69.6%         23.8%         26.4%         36.9%         4.2%         5.1%         2.4%         60%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         30.4%         39.7%         3.8%         6.8%         0.9%         30.6%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4%         30.4% <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         30.4%         31.4%         31.5%         1.4         3.1%         1.1%         0.0%         6.6%         6.6%         6.6%         6.6%         6.6%         36.9%         4.2%         10.4%         5.1%         4.1%         3.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         0.6%         0.81           93,407         \$27.55B         296,966         3.13%         179         1         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         &lt;</td></td<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           93,165         \$27.49B         297,116         3.13%         179         1         64%         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         30.4%         31.4%         31.5%         1.4         3.1%         1.1%         0.0%         6.6%         6.6%         6.6%         6.6%         6.6%         36.9%         4.2%         10.4%         5.1%         4.1%         3.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         0.0%         0.6%         0.81           93,407         \$27.55B         296,966         3.13%         179         1         64%         761         32.1%         2.1%         4.1%         9.3%         59.1%         31.6%         30.4%         39.7%         3.8%         6.8%         0.9%         <

6M CPR - Social Criteria Share

6M CPR - Social Density Score



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Sepil Novil

Marili Mayli

200K (Issue SDS: 0.44)

#### Prefix: CI | Vintage: 2019 | Coupon: 2.5

Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
59,733	\$17.94B	305,209	3.17%	180	1	66%	66%	765	32.0%	0.2%	4.3%	20.7%	61.2%	18.1%	39.0%	40.6%	4.1%	8.3%	1.2%	0.0%	32%	0.37	45%
92	\$0.01B	160,894	3.14%	180	0	62%	62%	758	37.1%	0.0%	2.2%	21.7%	67.1%	11.2%	31.9%	28.8%	0.6%	34.2%	0.0%	11.4%	89%	1.66	N/A
59,760	\$17.94B	305,148	3.17%	180	1	66%	66%	765	32.0%	0.2%	4.3%	20.7%	61.2%	18.1%	39.0%	40.6%	4.1%	8.3%	1.2%	0.1%	32%	0.37	45%
65	\$0.01B	157,816	3.10%	180	1	59%	59%	755	40.4%	0.0%	0.0%	20.0%	72.0%	8.1%	37.5%	41.7%	0.0%	48.7%	0.0%	0.0%	95%	1.97	N/A
4,521	\$0.61B	136,704	3.10%	178	0	60%	60%	764	29.9%	0.9%	4.5%	26.3%	54.6%	19.0%	24.5%	26.9%	4.8%	5.6%	1.9%	0.1%	44%	0.63	18%
4,961	\$0.93B	188,762	3.13%	179	0	62%	62%	767	30.4%	0.5%	4.1%	20.8%	59.1%	20.1%	27.6%	33.4%	4.1%	6.8%	0.2%	0.0%	35%	0.46	21%
	Count 59,733 92 59,760 65 4,521	Count         Amount           59,733         \$17.94B           92         \$0.01B           59,760         \$17.94B           65         \$0.01B           4,521         \$0.61B	Count         Amount         Size           59,733         \$17.94B         305,209           92         \$0.01B         160,894           59,760         \$17.94B         305,148           65         \$0.01B         157,816           4,521         \$0.61B         136,704	Count         Amount         Size         Rate           59,733         \$17.94B         305,209         3.17%           92         \$0.01B         160,894         3.14%           59,760         \$17.94B         305,148         3.17%           65         \$0.01B         157,816         3.10%           4,521         \$0.61B         136,704         3.10%	Count         Amount         Size         Rate         Term           59,733         \$17.94B         305,209         3.17%         180           92         \$0.01B         160,894         3.14%         180           59,760         \$17.94B         305,148         3.17%         180           65         \$0.01B         157,816         3.10%         180           4,521         \$0.61B         136,704         3.10%         178	Count         Amount         Size         Rate         Term         WALA           59,733         \$17.94B         305,209         3.17%         180         1           92         \$0.01B         160,894         3.14%         180         0           59,760         \$17.94B         305,148         3.17%         180         1           65         \$0.01B         157,816         3.10%         180         1           4,521         \$0.61B         136,704         3.10%         178         0	Count         Amount         Size         Rate         Term         WALA         LTV           59,733         \$17.94B         305,209         3.17%         180         1         66%           92         \$0.01B         160,894         3.14%         180         0         62%           59,760         \$17.94B         305,148         3.17%         180         1         66%           65         \$0.01B         157,816         3.10%         180         1         59%           4,521         \$0.61B         136,704         3.10%         178         0         60%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%           92         \$0.01B         160,894         3.14%         180         0         62%         62%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%           65         \$0.01B         157,816         3.10%         180         1         59%         59%           4,521         \$0.61B         136,704         3.10%         178         0         60%         60%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765           65         \$0.01B         157,816         3.10%         180         1         59%         59%         755           4,521         \$0.61B         136,704         3.10%         178         0         60%         60%         764	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%           65         \$0.01B         157,816         3.10%         180         1         59%         59%         755         40.4%           4,521         \$0.61B         136,704         3.10%         178         0         60%         60%         764         29.9%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%           65         \$0.01B         157,816         3.10%         180         1         66%         66%         765         32.0%         0.2%           4,521         \$0.61B         136,704         3.10%         180         1         59%         59%         755         40.4%         0.0%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%           65         \$0.01B         157,816         3.10%         180         1         59%         59%         755         40.4%         0.0%         0.0%           4,521         \$0.61B         136,704         3.10%         178         0         60%         60%         764         29.9%         0.9%         4.5%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%           65         \$0.01B         157,816         3.10%         180         1         59%         755         40.4%         0.0%         0.0%         20.9%           4,521         \$0.61B         136,704         3.10%         178         0         60%         60%         764         29.9%<	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%           65         \$0.01B         157,816         3.10%         180         1         59%         755         40.4%         0.0%         20.0%         72.0%           4,521         \$0.61B         136,704         3.10%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FIC0         DTI         Inv         Home         Purc         Refi         Out           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%           65         \$0.01B         157,816         3.10%         180         1         59%         59%         755         40.4%         0.0%         0.0% <t< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FIC0         DTI         Inv         Home         Purc         Refi         Out         TPO           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           65         \$0.01B         157,816         3.10%         180         1         59%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%           59,760         \$17.94B         305,148         3.1%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%           59,760         \$17.94B         305,148         3.1%         180         1         66%         66%         755         40.4%         0.0%         20.0%         72.0%         81.1%         39.0%         40.6%           65         \$0.01B         157,816</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%         0.6%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%           59,760         \$17.94B         305,148         3.17%         180         1         59%         755         40.4%         0.0%         20.0%         72.0%         8.1%         37.5%         41.7%         0.0%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%         0.6%         34.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         30.9%         40.6%         4.1%         8.3%           59,760         \$17.94B         305,148         3.1%         180         1         59%         755         40.4%         0.0%         20.0%         72.0%         8.1%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         40.6%         4.1%         8.3%         1.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         755         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%           59,760         \$17.94B         305,148         3.1%         180         1         59%         59%         755         40</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Pur         Ref         Out         TPO         AW         FL         TX         NY         PR           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         4.0%         4.1%         8.3%         1.2%         0.0%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         4.0%         4.1%         8.3%         1.2%         0.0%         1.4%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLUV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         6.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         50.6%         50</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICo         DTI         Inv         Home         Puc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         4.6%         4.1%         8.3%         1.2%         0.0%         34.2%         0.0%         32.9%         0.6%         59.73         59.73         \$17.94B         305,209         3.14%         180         0         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         4.0%         4.1%         8.3%         1.2%         0.0%         34.2%         0.0%         14.4%         89%         1.6%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         755         32.0%         0.0%         20.0%         72.0%         8.1%         37.0%         4.1%</td></t<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FIC0         DTI         Inv         Home         Purc         Refi         Out         TPO           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%           65         \$0.01B         157,816         3.10%         180         1         59%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%           59,760         \$17.94B         305,148         3.1%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%           59,760         \$17.94B         305,148         3.1%         180         1         66%         66%         755         40.4%         0.0%         20.0%         72.0%         81.1%         39.0%         40.6%           65         \$0.01B         157,816	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%         0.6%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%           59,760         \$17.94B         305,148         3.17%         180         1         59%         755         40.4%         0.0%         20.0%         72.0%         8.1%         37.5%         41.7%         0.0%	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         28.8%         0.6%         34.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         30.9%         40.6%         4.1%         8.3%           59,760         \$17.94B         305,148         3.1%         180         1         59%         755         40.4%         0.0%         20.0%         72.0%         8.1%	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         40.6%         4.1%         8.3%         1.2%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         755         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%           59,760         \$17.94B         305,148         3.1%         180         1         59%         59%         755         40	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Pur         Ref         Out         TPO         AW         FL         TX         NY         PR           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         4.0%         4.1%         8.3%         1.2%         0.0%           92         \$0.01B         160,894         3.14%         180         0         62%         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         4.0%         4.1%         8.3%         1.2%         0.0%         1.4%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.2%         0.1%         1.2%         31.9%         40.6%         4.1%         8.3%         1.	Count         Amount         Size         Rate         Term         WALA         LTV         CLUV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         6.2%         4.3%         20.7%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         61.2%         18.1%         39.0%         40.6%         4.1%         8.3%         1.2%         0.0%         32.0%         50.6%         50	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICo         DTI         Inv         Home         Puc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           59,733         \$17.94B         305,209         3.17%         180         1         66%         66%         765         32.0%         0.2%         4.3%         20.7%         61.2%         18.1%         39.0%         4.6%         4.1%         8.3%         1.2%         0.0%         34.2%         0.0%         32.9%         0.6%         59.73         59.73         \$17.94B         305,209         3.14%         180         0         62%         758         37.1%         0.0%         2.2%         21.7%         67.1%         11.2%         31.9%         4.0%         4.1%         8.3%         1.2%         0.0%         34.2%         0.0%         14.4%         89%         1.6%           59,760         \$17.94B         305,148         3.17%         180         1         66%         66%         755         32.0%         0.0%         20.0%         72.0%         8.1%         37.0%         4.1%

6M CPR - Social Criteria Share

6M CPR - Social Density Score



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200K (Issue SDS: 0.46)

#### Prefix: CI | Vintage: 2019 | Coupon: 3.0

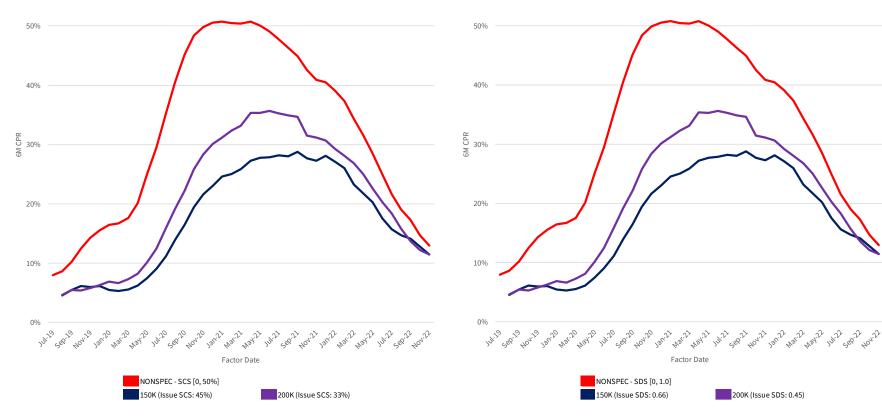
Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
40,882	\$11.45B	284,104	3.66%	180	1	67%	67%	754	33.2%	1.6%	5.3%	27.1%	37.7%	35.2%	35.9%	24.8%	5.5%	8.3%	1.1%	0.1%	30%	0.37	51%
60	\$0.01B	164,387	3.57%	179	1	62%	62%	764	30.7%	0.0%	10.2%	42.3%	37.5%	20.2%	1.1%	43.0%	4.2%	5.7%	2.5%	0.0%	62%	0.98	N/A
40,909	\$11.45B	284,032	3.66%	180	1	67%	67%	754	33.2%	1.6%	5.3%	27.1%	37.7%	35.2%	35.9%	24.8%	5.5%	8.3%	1.1%	0.1%	30%	0.37	51%
33	\$0.01B	155,669	3.51%	179	1	61%	61%	766	31.7%	0.0%	3.1%	37.9%	38.2%	23.9%	2.1%	0.0%	7.8%	6.2%	4.6%	0.0%	70%	1.18	N/A
8,643	\$1.17B	135,994	3.54%	177	1	61%	61%	753	31.4%	3.1%	4.2%	23.9%	40.1%	36.0%	22.2%	22.4%	6.0%	8.1%	1.8%	0.1%	45%	0.66	23%
4,663	\$0.84B	184,268	3.56%	179	2	65%	65%	756	31.8%	4.0%	4.5%	27.5%	36.8%	35.7%	30.8%	19.9%	5.2%	9.6%	0.3%	0.1%	33%	0.45	30%
	Count 40,882 60 40,909 33 8,643	Count         Amount           40,882         \$11.458           60         \$0.018           40,909         \$11.458           33         \$0.018           8,643         \$1.178	Count         Amount         Size           40,882         \$11.45B         284,104           60         \$0.01B         164,387           40,909         \$11.45B         284,032           33         \$0.01B         155,669           8,643         \$1.17B         135,994	Count         Amount         Size         Rate           40,882         \$11.45B         284,104         3.66%           60         \$0.01B         164,387         3.57%           40,909         \$11.45B         284,032         3.66%           33         \$0.01B         155,669         3.51%           8,643         \$1.17B         135,994         3.54%	Count         Amount         Size         Rate         Term           40,882         \$11.45B         284,104         3.66%         180           60         \$0.01B         164,387         3.57%         179           40,909         \$11.45B         284,032         3.66%         180           33         \$0.01B         155,669         3.51%         179           8,643         \$1.17B         135,994         3.54%         177	Count         Amount         Size         Rate         Term         WALA           40,882         \$11.458         284,104         3.66%         180         1           60         \$0.01B         164,387         3.57%         179         1           40,909         \$11.45B         284,032         3.66%         180         1           33         \$0.01B         155,669         3.51%         179         1           8,643         \$1.17B         135,994         3.54%         177         1	Count         Amount         Size         Rate         Term         WALA         LTV           40,882         \$11.45B         284,104         3.66%         180         1         67%           60         \$0.01B         164,387         3.57%         179         1         62%           40,909         \$11.45B         284,032         3.66%         180         1         67%           33         \$0.01B         155,669         3.51%         179         1         61%           8,643         \$1.17B         135,994         3.54%         177         1         61%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%           60         \$0.01B         164,387         3.57%         179         1         62%         62%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%           33         \$0.01B         155,669         3.51%         179         1         61%         61%           8,643         \$1.17B         135,994         3.54%         177         1         61%         61%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754           33         \$0.01B         155,669         3.51%         179         1         61%         61%         764           8,643         \$1.17B         135,994         3.54%         177         1         61%         61%         753	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%           8,643         \$1.17B         135,994         3.54%         177         1         61%         61%         753         31.4%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%         0.0%           8,643         \$1.17B         135,994         3.54%         177         1         61%         61%         753         31.4%         3.1%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%         0.0%         3.1%           8,643         \$1.17B         135,994         3.54%         177         1         61%         61%         753         31.4%         3.1%         4.2%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%         0.0%         3.1%         3.7%           8,643         \$1.17B         135,994         3.5%         177         1         61%         61%         753         31.4%         3.1%         4.2%         23.9%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FLC0         DTI         Inv         Home         Purc         Refer           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         764         31.4%         3.1%         4.2%         23.9%         36.4%           8,643         \$1.17B         135,994	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         10.2%         42.3%         37.5%         20.2%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         764         31.7%         0.0%         3.1%         37.9%         38.2%         23.9%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         753         31.4%         3.1%         4.2%         23.9%         40.1% <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Ref         Out         TPO           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%         0.0%         3.1%         3.1%         37.9%         38.2%         23.9%         21.9%           33         \$0.01B         155,669         3.51%         177         1         61%         <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           33         \$0.01B</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FLO           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%           3         \$0.01B         155,669         3.51%         179         1         61%         61%         764         31.4%         3.1%         4.2%         3.5%         2.1%         0.0%         7.8%           3         \$0.01B</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%           40,909         \$11.45B         284,032         3.6%         179         1         61%         61%         766         31.7%         0.0%         3.1%         37.9%         38.2%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Pur         Ref         Out         TPO         AW         FL         TX         NY           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%         2.5%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.6%         1.7         61%         61%         766         31.7%         0.0%         3.1%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%           3         \$0.01B         155,669         3.51%         1.7%         6.6%         &lt;</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         30%           600         \$0.01B         164,387         3.57%         179         1         62%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         62%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%         30%           40,909         \$11.45B         284,032         3.51%         179         1.6%         5.6%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5%         5.5%         8.3%         1.1%         0.1%         30%         6.2%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%         30%         0.37           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%         30%         0.37           33         \$0.01B         155,669         3.51%         1.7%         6.</td></td<></td></td<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Ref         Out         TPO           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%           60         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%           33         \$0.01B         155,669         3.51%         179         1         61%         61%         766         31.7%         0.0%         3.1%         3.1%         37.9%         38.2%         23.9%         21.9%           33         \$0.01B         155,669         3.51%         177         1         61% <td< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           33         \$0.01B</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FLO           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%           3         \$0.01B         155,669         3.51%         179         1         61%         61%         764         31.4%         3.1%         4.2%         3.5%         2.1%         0.0%         7.8%           3         \$0.01B</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%           40,909         \$11.45B         284,032         3.6%         179         1         61%         61%         766         31.7%         0.0%         3.1%         37.9%         38.2%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Pur         Ref         Out         TPO         AW         FL         TX         NY           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%         2.5%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.6%         1.7         61%         61%         766         31.7%         0.0%         3.1%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%           3         \$0.01B         155,669         3.51%         1.7%         6.6%         &lt;</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         30%           600         \$0.01B         164,387         3.57%         179         1         62%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         62%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%         30%           40,909         \$11.45B         284,032         3.51%         179         1.6%         5.6%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5%         5.5%         8.3%         1.1%         0.1%         30%         6.2%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%         30%         0.37           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%         30%         0.37           33         \$0.01B         155,669         3.51%         1.7%         6.</td></td<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%           33         \$0.01B	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FLO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FLO           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%           3         \$0.01B         155,669         3.51%         179         1         61%         61%         764         31.4%         3.1%         4.2%         3.5%         2.1%         0.0%         7.8%           3         \$0.01B	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%           40,909         \$11.45B         284,032         3.6%         179         1         61%         61%         766         31.7%         0.0%         3.1%         37.9%         38.2%	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DTI         Inv         Home         Pur         Ref         Out         TPO         AW         FL         TX         NY           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         20.2%         1.1%         43.0%         4.2%         5.7%         2.5%           40,909         \$11.45B         284,032         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.5%         35.9%         24.8%         5.5%         8.3%         1.1%           40,909         \$11.45B         284,032         3.6%         1.7         61%         61%         766         31.7%         0.0%         3.1%	Count         Amount         Size         Rate         Term         WALA         LTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR           40,882         \$11.45B         284,104         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%           600         \$0.01B         164,387         3.57%         179         1         62%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%           3         \$0.01B         155,669         3.51%         1.7%         6.6%         <	Count         Amount         Size         Rate         Term         WALA         LTV         FLO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         30%           600         \$0.01B         164,387         3.57%         179         1         62%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         5.5%         8.3%         1.1%         0.1%         62%           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         35.9%         24.8%         5.5%         8.3%         1.1%         0.1%         30%           40,909         \$11.45B         284,032         3.51%         179         1.6%         5.6%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           40,882         \$11.45B         284,104         3.66%         180         1         67%         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5%         5.5%         8.3%         1.1%         0.1%         30%         6.2%         62%         764         30.7%         0.0%         10.2%         42.3%         37.5%         20.2%         1.1%         43.0%         4.2%         5.5%         8.3%         1.1%         0.1%         30%         0.37           40,909         \$11.45B         284,032         3.66%         180         1         67%         754         33.2%         1.6%         5.3%         27.1%         37.7%         35.2%         3.5.%         2.4.8%         5.5%         8.3%         1.1%         0.1%         30%         0.37           33         \$0.01B         155,669         3.51%         1.7%         6.

60%

6M CPR - Social Criteria Share

6M CPR - Social Density Score

Factor Date





200K (Issue SDS: 0.45)

60%



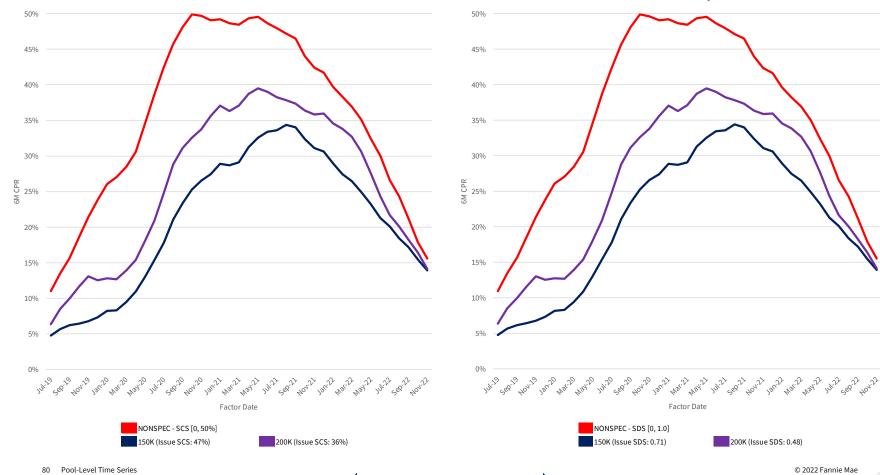
#### Prefix: CI | Vintage: 2019 | Coupon: 3.5

Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
29,384	\$7.59B	262,298	4.15%	179	1	68%	68%	743	34.2%	7.5%	5.6%	30.0%	24.1%	45.9%	36.6%	14.2%	6.9%	11.0%	1.7%	0.1%	32%	0.40	49%
47	\$0.01B	203,948	4.19%	180	1	61%	62%	753	36.3%	8.2%	3.8%	30.2%	31.5%	38.3%	20.0%	23.7%	2.8%	1.3%	24.1%	0.0%	60%	0.83	N/A
29,431	\$7.60B	262,205	4.15%	179	1	68%	68%	743	34.2%	7.5%	5.6%	30.0%	24.1%	45.9%	36.6%	14.2%	6.9%	11.0%	1.7%	0.1%	32%	0.40	49%
-	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
10,699	\$1.43B	134,915	4.06%	177	1	63%	63%	744	32.9%	9.1%	3.8%	28.9%	25.0%	46.1%	26.9%	11.0%	6.2%	12.6%	1.6%	0.1%	47%	0.71	27%
4,708	\$0.87B	187,011	4.08%	178	1	66%	66%	746	33.3%	14.7%	5.3%	34.3%	23.7%	42.0%	36.4%	10.0%	7.1%	11.8%	0.4%	0.2%	36%	0.48	36%
	Count 29,384 47 29,431 - 10,699	Count         Amount           29,384         \$7.59B           47         \$0.01B           29,431         \$7.60B           -         N/A           10,699         \$1.43B	Count         Amount         Size           29,384         \$7.59B         262,298           47         \$0.01B         203,948           29,431         \$7.60B         262,205           -         N/A         N/A           10,699         \$1.43B         134,915	Count         Amount         Size         Rate           29,384         \$7.59B         262,298         4.15%           47         \$0.01B         203,948         4.19%           29,431         \$7.60B         262,205         4.15%           -         N/A         N/A         N/A           10,699         \$1.43B         134,915         4.06%	Count         Amount         Size         Rate         Term           29,384         \$7.59B         262,298         4.15%         179           47         \$0.01B         203,948         4.19%         180           29,431         \$7.60B         262,205         4.15%         179           -         N/A         N/A         N/A         N/A           10,699         \$1.43B         134,915         4.06%         177	Count         Amount         Size         Rate         Term         WALA           29,384         \$7.59B         262,298         4.15%         179         1           47         \$0.01B         203,948         4.19%         180         1           29,431         \$7.60B         262,205         4.15%         179         1           -         N/A         N/A         N/A         N/A         N/A           10,699         \$1.43B         134,915         4.06%         177         1	Count         Amount         Size         Rate         Term         WALA         LTV           29,384         \$7.59B         262,298         4.15%         179         1         68%           47         \$0.01B         203,948         4.19%         180         1         61%           29,431         \$7.60B         262,205         4.15%         179         1         68%           -         N/A         N/A         N/A         N/A         N/A         N/A           10,699         \$1.43B         134,915         4.06%         177         1         63%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%           47         \$0.01B         203,948         4.19%         180         1         61%         62%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%           -         N/A         N/A         N/A         N/A         N/A         N/A         N/A           10,699         \$1.43B         134,915         4.06%         177         1         63%         63%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743           -         N/A         N	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%           -         N/A         S0.9%         S0.9%         S0.9%         S0.9%         S0.9%         S0.9%         S0.9%         S0	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%           -         N/A         S0	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%           -         N/A         N/A         N/A         N/A         N/A         N/A         743         34.2%         7.5%         5.6%           -         N/A         N/A	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%           -         N/A         N/A	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.0%         24.1%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%           -         N/A         34.9%         3.8%         28.9%         28.9%         28.9%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Reft         Out           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%           -         N/A         N/A	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%           29,431         \$7.6M         N/A         N/A         N/A         N/A         N/A <t< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         23.7%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           -         N/A         <t< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.3%         1.0%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         23.7%         2.8%         1.3%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%           29,431         \$7.60B         262,205         4.15%         N/A         N/A         N/A         N/A         N/A         N/A         N/A         N/A         1.</td><td>Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.7%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         2.3.%         1.0%         1.0%         4.1%&lt;</td><td>Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Ivo         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PRC           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.0%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         2.1%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         1.0%         1.0%         24.1%         0.1%           29,431         \$7.60B         262,025         41.5%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.2%         6.9%         11.0%         1.7%         0.1%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Pare         Refi         Out         TPO         AW         FL         TX         NY         PR         SC3           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         6.6%         14.2%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         66%         30.0%         24.1%         45.9%         36.6%         14.3%         0.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         32.6%           29,431         \$7.608         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.9%         14.9%         1.0%         1.0%         1.0%         0.0%         32.6%</td><td>Count         Amount         Size         Rate         Tem         WAA         LTV         CLTV         FICO         DTI         Inv         Home         Parc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         0.1%         32%         0.40           47         \$0.01B         203,948         4.19%         1.80         1         61%         62%         743         36.3%         8.2%         3.8%         30.2%         31.5%         38.5%         20.0%         2.3.7%         2.8%         1.3.%         0.0%         6.0%         0.40         0.4%</td></t<></td></t<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         23.7%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%           -         N/A <t< td=""><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.3%         1.0%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         23.7%         2.8%         1.3%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%           29,431         \$7.60B         262,205         4.15%         N/A         N/A         N/A         N/A         N/A         N/A         N/A         N/A         1.</td><td>Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.7%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         2.3.%         1.0%         1.0%         4.1%&lt;</td><td>Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Ivo         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PRC           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.0%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         2.1%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         1.0%         1.0%         24.1%         0.1%           29,431         \$7.60B         262,025         41.5%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.2%         6.9%         11.0%         1.7%         0.1%</td><td>Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Pare         Refi         Out         TPO         AW         FL         TX         NY         PR         SC3           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         6.6%         14.2%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         66%         30.0%         24.1%         45.9%         36.6%         14.3%         0.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         32.6%           29,431         \$7.608         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.9%         14.9%         1.0%         1.0%         1.0%         0.0%         32.6%</td><td>Count         Amount         Size         Rate         Tem         WAA         LTV         CLTV         FICO         DTI         Inv         Home         Parc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         0.1%         32%         0.40           47         \$0.01B         203,948         4.19%         1.80         1         61%         62%         743         36.3%         8.2%         3.8%         30.2%         31.5%         38.5%         20.0%         2.3.7%         2.8%         1.3.%         0.0%         6.0%         0.40         0.4%</td></t<>	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%           29,431         \$7.60B         262,205         4.15%         179         1         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.3%         1.0%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         23.7%         2.8%         1.3%           29,431         \$7.60B         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%           29,431         \$7.60B         262,205         4.15%         N/A         N/A         N/A         N/A         N/A         N/A         N/A         N/A         1.	Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.7%           47         \$0.01B         203,948         4.19%         180         1         61%         62%         753         36.3%         8.2%         3.8%         30.2%         31.5%         38.3%         20.0%         2.3.%         1.0%         1.0%         4.1%<	Count         Amount         Size         Rate         Tem         WALA         LTV         CLTV         FICO         DTI         Ivo         Home         Purc         Refi         Out         TPO         AW         FL         TX         NY         PRC           29,384         \$7.59B         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         11.0%         1.0%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         2.1%         1.0%         24.1%         0.0%         24.1%         45.9%         36.6%         14.2%         1.0%         1.0%         24.1%         0.1%           29,431         \$7.60B         262,025         41.5%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.2%         6.9%         11.0%         1.7%         0.1%	Count         Amount         Size         Rate         Term         WALA         LTV         CLTV         FICO         DTI         Inv         Home         Pare         Refi         Out         TPO         AW         FL         TX         NY         PR         SC3           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         6.6%         14.2%         1.0%         1.0%         1.0%         30.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         66%         30.0%         24.1%         45.9%         36.6%         14.3%         0.0%         24.1%         45.9%         36.6%         14.2%         0.0%         1.0%         1.0%         0.0%         32.6%           29,431         \$7.608         262,205         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         14.9%         14.9%         1.0%         1.0%         1.0%         0.0%         32.6%	Count         Amount         Size         Rate         Tem         WAA         LTV         CLTV         FICO         DTI         Inv         Home         Parc         Refi         Out         TPO         AW         FL         TX         NY         PR         SCS         SDS           29,384         \$7.598         262,298         4.15%         179         1         68%         68%         743         34.2%         7.5%         5.6%         30.0%         24.1%         45.9%         36.6%         14.2%         6.9%         1.0%         0.1%         32%         0.40           47         \$0.01B         203,948         4.19%         1.80         1         61%         62%         743         36.3%         8.2%         3.8%         30.2%         31.5%         38.5%         20.0%         2.3.7%         2.8%         1.3.%         0.0%         6.0%         0.40         0.4%

6M CPR - Social Criteria Share

6M CPR - Social Density Score

Factor Date



Section Start

Next Section



200K (Issue SDS: 0.48)

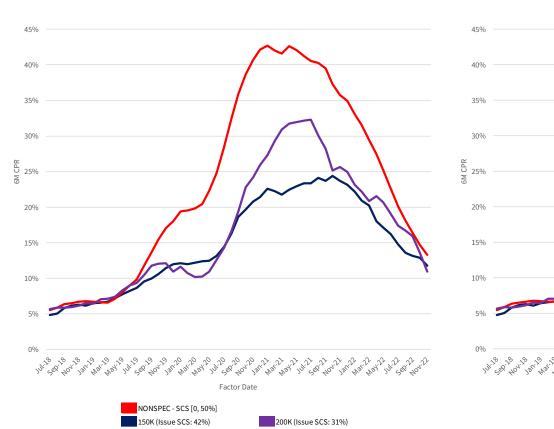
#### Prefix: CI | Vintage: 2018 | Coupon: 3.0

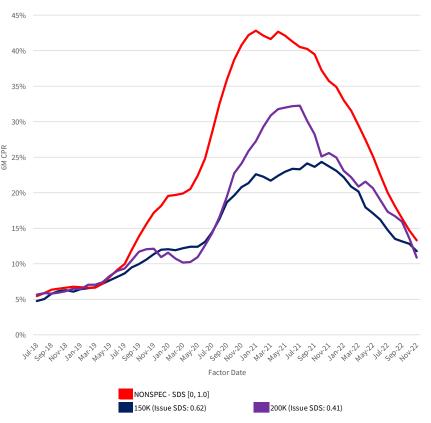
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	32,708	\$8.39B	260,608	3.59%	180	1	66%	67%	756	33.6%	1.1%	5.7%	37.6%	36.6%	25.8%	37.2%	16.7%	5.7%	9.6%	2.6%	0.1%	33%	0.42	42%
NONSPEC - SCS (50%, 100%]	399	\$0.09B	232,005	3.76%	180	0	62%	62%	763	34.9%	0.6%	2.8%	45.8%	34.7%	19.5%	59.2%	21.2%	4.2%	16.3%	5.1%	0.0%	64%	0.90	N/A
NONSPEC - SDS [0, 1.0]	33,056	\$8.48B	260,380	3.59%	180	1	66%	67%	756	33.6%	1.1%	5.7%	37.7%	36.6%	25.7%	37.5%	16.8%	5.7%	9.7%	2.5%	0.1%	33%	0.43	42%
NONSPEC - SDS (1.0, 2.5]	51	\$0.01B	184,324	3.74%	180	1	52%	52%	755	39.0%	0.0%	3.7%	56.4%	19.8%	23.8%	16.2%	3.2%	0.0%	20.3%	50.3%	0.0%	92%	1.88	N/A
150K - All SCS / SDS	4,569	\$0.60B	134,342	3.49%	180	2	62%	63%	753	31.1%	1.7%	4.9%	30.0%	42.9%	27.1%	32.1%	8.7%	5.6%	7.6%	2.3%	0.2%	42%	0.62	21%
200K - All SCS / SDS	1,511	\$0.27B	186,527	3.43%	180	3	64%	65%	758	31.4%	1.2%	5.9%	33.6%	37.4%	29.0%	24.6%	11.0%	5.7%	8.1%	0.2%	0.1%	31%	0.41	26%

50%

6M CPR - Social Criteria Share

6M CPR - Social Density Score





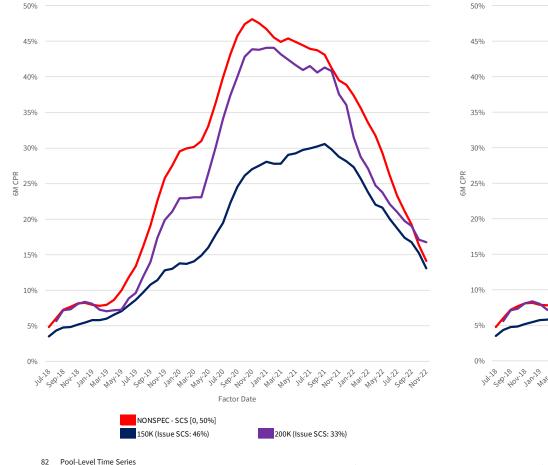
50%

#### Prefix: CI | Vintage: 2018 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	42,505	\$10.45B	249,155	4.07%	179	1	67%	68%	748	34.1%	3.3%	6.2%	38.6%	25.4%	35.9%	29.9%	14.0%	6.6%	10.0%	2.5%	0.0%	33%	0.43	48%
NONSPEC - SCS (50%, 100%]	363	\$0.05B	155,171	4.18%	176	3	60%	61%	741	34.1%	14.9%	2.4%	25.6%	34.5%	39.8%	35.1%	10.4%	3.5%	19.5%	10.2%	0.2%	66%	1.12	N/A
NONSPEC - SDS [0, 1.0]	42,729	\$10.49B	248,691	4.07%	179	1	67%	68%	748	34.1%	3.3%	6.2%	38.6%	25.4%	36.0%	30.0%	14.0%	6.6%	10.0%	2.5%	0.0%	33%	0.43	48%
NONSPEC - SDS (1.0, 2.5]	139	\$0.02B	146,594	4.14%	180	2	58%	58%	739	33.4%	17.4%	2.0%	30.1%	36.6%	33.3%	32.3%	1.7%	0.4%	28.6%	23.6%	0.6%	81%	1.58	N/A
150K - All SCS / SDS	9,207	\$1.21B	133,037	4.03%	179	1	63%	63%	744	31.4%	6.3%	4.8%	33.7%	32.3%	34.0%	25.2%	6.5%	6.5%	9.8%	2.7%	0.2%	46%	0.70	28%
200K - All SCS / SDS	2,733	\$0.51B	188,473	4.02%	180	1	65%	65%	757	32.0%	1.7%	7.6%	51.2%	24.1%	24.7%	22.4%	8.4%	6.2%	8.6%	0.6%	0.3%	33%	0.43	44%

6M CPR - Social Criteria Share

6M CPR - Social Density Score





Section Start

Next Section

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#### Prefix: CI | Vintage: 2017 | Coupon: 2.5

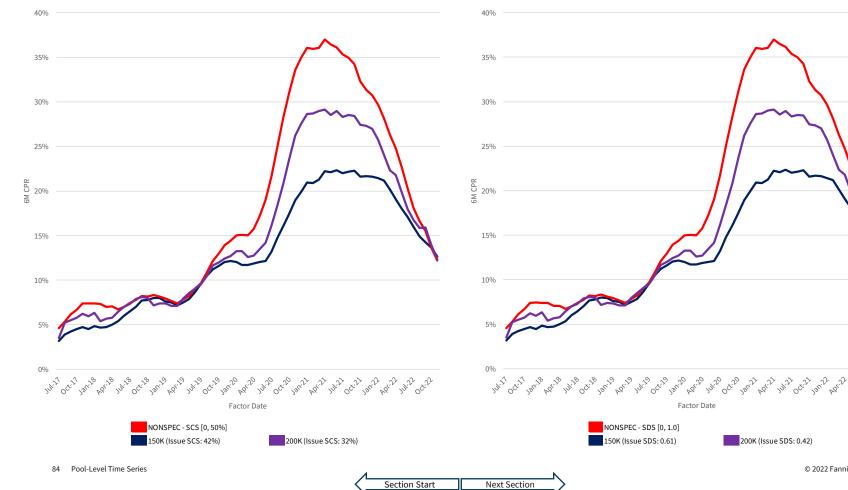
Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	39,987	\$10.67B	269,208		180	1	64%	65%	762	31.6%	0.6%	4.9%		53.8%	18.3%	37.5%		4.3%	9.1%	2.9%	0.0%	33%	0.39	
NONSPEC - SCS (50%, 100%]	818	\$0.21B	258,443		180	0	61%	61%	768	33.0%	0.9%				14.1%			1.6%		0.9%	0.7%	62%	0.74	
NONSPEC - SDS [0, 1.0]	40,757	\$10.87B	269,110		180	1	64%	65%	762	31.6%	0.6%	4.9%		53.9%	18.2%	38.2%		4.3%	9.3%	2.8%	0.0%	33%	0.39	
NONSPEC - SDS (1.0, 2.5]	48	\$0.01B	169,052	2.96%	180	2	61%	61%	759	31.1%	1.3%	0.0%	9.2%	72.8%	18.0%	70.0%	0.0%	2.9%	0.0%	1.4%	0.0%	77%	1.21	N/A
150K - All SCS / SDS	3,999	\$0.54B	136,063	2.98%	180	1	62%	63%	759	29.6%	1.0%	4.0%	24.6%	53.0%	22.4%	28.1%	5.6%	4.8%	6.7%	3.3%	0.3%	39%	0.55	18%
200K - All SCS / SDS	1,239	\$0.23B	186,925	2.90%	180	1	64%	65%	759	30.3%	1.1%	3.9%	13.2%	60.4%	26.4%	26.7%	6.3%	3.4%	5.9%	0.6%	0.2%	25%	0.31	N/A
	6M (	CPR - Soci	ial Criteri	a Share	e										6M CI	PR - So	ocial De	ensity	Score					
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	_	C - SCS [0, 50% ue SCS: 39%)													NONSPEC		, 1.0]							
83 Pool-Level Time S	Series					<	۲ <u></u>	ection St	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	¢

#### Prefix: CI | Vintage: 2017 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	106,475	\$26.63B	252,082	3.43%	180	0	67%	67%	752	32.3%	2.8%	5.5%	29.6%	39.5%	30.9%	34.8%	10.7%	5.9%	8.9%	1.8%	0.0%	31%	0.38	35%
NONSPEC - SCS (50%, 100%]	1,060	\$0.23B	215,797	3.41%	180	0	61%	61%	762	33.6%	10.0%	2.6%	27.0%	47.4%	25.6%	70.9%	8.7%	3.2%	10.5%	4.1%	2.7%	67%	0.93	N/A
NONSPEC - SDS [0, 1.0]	107,263	\$26.81B	251,969	3.43%	180	0	67%	67%	752	32.3%	2.9%	5.4%	29.6%	39.6%	30.8%	35.1%	10.7%	5.9%	9.0%	1.8%	0.0%	31%	0.39	35%
NONSPEC - SDS (1.0, 2.5]	272	\$0.04B	155,077	3.53%	180	1	59%	60%	757	36.1%	10.9%	2.6%	30.1%	43.1%	26.8%	51.8%	3.8%	2.3%	3.5%	15.4%	0.0%	83%	1.49	N/A
150K - All SCS / SDS	21,351	\$2.85B	134,240	3.44%	180	0	64%	64%	751	29.6%	3.2%	4.9%	29.7%	43.0%	27.3%	30.7%	4.6%	6.1%	9.4%	1.9%	0.1%	42%	0.61	20%
200K - All SCS / SDS	5,371	\$0.99B	184,906	3.41%	180	1	68%	69%	753	31.5%	2.2%	5.2%	31.9%	38.2%	29.9%	26.8%	7.0%	5.4%	9.0%	0.1%	0.2%	32%	0.42	28%

6M CPR - Social Criteria Share

6M CPR - Social Density Score



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200K (Issue SDS: 0.42)

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#### Prefix: CI | Vintage: 2016 | Coupon: 2.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	169,656	\$44.60B	264,874	2.96%	180	1	64%	65%	763	30.7%	1.1%	4.3%	19.0%	60.1%	20.9%	36.8%	N/A	4.2%	8.1%	2.3%	0.0%	29%	0.34	25%
NONSPEC - SCS (50%, 100%]	8,981	\$2.32B	259,036	2.91%	180	0	59%	59%	771	31.2%	2.7%	1.5%	10.5%	71.3%	18.2%	82.0%	N/A	2.4%	10.1%	2.3%	0.6%	60%	0.70	27%
NONSPEC - SDS [0, 1.0]	178,210	\$46.84B	264,772	2.96%	180	1	64%	65%	764	30.7%	1.2%	4.2%	18.5%	60.7%	20.8%	39.0%	N/A	4.1%	8.2%	2.3%	0.1%	30%	0.36	25%
NONSPEC - SDS (1.0, 2.5]	427	\$0.08B	184,924	3.04%	180	1	56%	56%	762	30.6%	3.3%	1.8%	17.3%	59.3%	23.4%	48.0%	N/A	3.6%	5.2%	14.6%	1.8%	77%	1.28	N/A
150K - All SCS / SDS	21,428	\$2.89B	135,969	2.97%	179	1	64%	64%	761	28.4%	1.1%	4.0%	24.0%	53.8%	22.1%	26.6%	N/A	4.9%	9.1%	2.5%	0.2%	35%	0.49	17%
200K - All SCS / SDS	6,846	\$1.27B	186,440	2.91%	180	0	66%	67%	762	29.9%	1.1%	4.0%	20.7%	53.8%	25.5%	25.0%	N/A	4.0%	8.9%	0.6%	0.1%	27%	0.33	19%

6M CPR - Social Criteria Share

6M CPR - Social Density Score

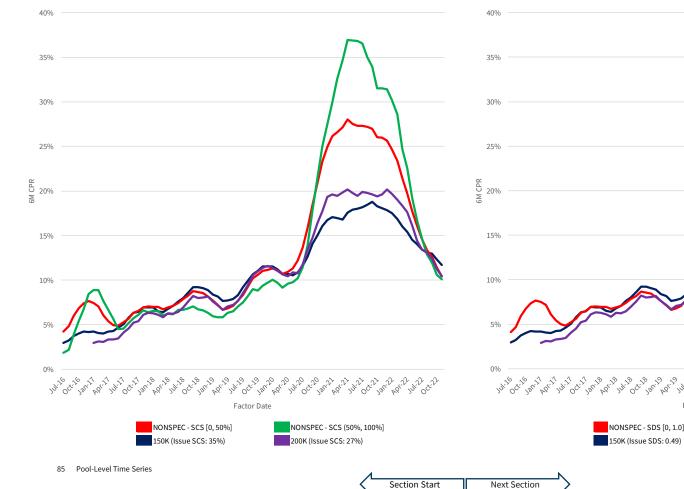
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200K (Issue SDS: 0.33)

#### Prefix: CI | Vintage: 2016 | Coupon: 3.0

ohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPF
ONSPEC - SCS [0, 50%]	43,552	\$10.23B	238,559	3.50%	179	2	67%	69%	742	31.2%	12.1%	3.5%	13.8%	44.9%	41.4%	28.3%	N/A	5.6%	10.6%	2.2%	0.0%	29%	0.37	27%
ONSPEC - SCS (50%, 100%]	1,687	\$0.33B	194,620	3.56%	180	0	64%	66%	736	29.4%	27.9%	1.8%	14.1%	52.7%	33.2%	39.7%	N/A	5.0%	11.2%	5.9%	1.1%	56%	0.78	18%
ONSPEC - SDS [0, 1.0]	45,171	\$10.55B	237,060	3.50%	179	2	67%	68%	742	31.1%	12.6%	3.4%	13.8%	45.1%	41.1%	28.6%	N/A	5.6%	10.6%	2.3%	0.1%	30%	0.38	27%
ONSPEC - SDS (1.0, 2.5]	68	\$0.01B	143,830	3.53%	178	1	49%	49%	759	33.0%	28.5%	0.0%	14.7%	49.5%	35.8%	44.1%	N/A	4.8%	0.8%	6.3%	0.0%	84%	1.53	N/A
DK - All SCS / SDS	18,424	\$2.41B	132,707	3.47%	178	1	65%	66%	742	27.4%	11.0%	3.2%	14.8%	50.7%	34.5%	22.4%	N/A	6.3%	13.5%	1.8%	0.1%	40%	0.58	17%
DK - All SCS / SDS	2,945	\$0.53B	182,848	3.48%	179	2	69%	69%	742	31.9%	15.9%	3.3%	18.9%	40.4%	40.8%	28.2%	N/A	5.5%	11.2%	0.1%	0.6%	31%	0.40	22%
40%	6M (	CPR - Soci	ial Criteri	a Shar	e						40% —				6M CF	PR - Soci	al De	nsity	Score					
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	_	: - SCS [0, 50% ue SCS: 40%)	b]		ISPEC - SC K (Issue SC		.00%]									: - SDS [0, 1.0 ie SDS: 0.58			200K	(Issue SD	OS: 0.40)			

#### Prefix: CI | Vintage: 2015 | Coupon: 2.5

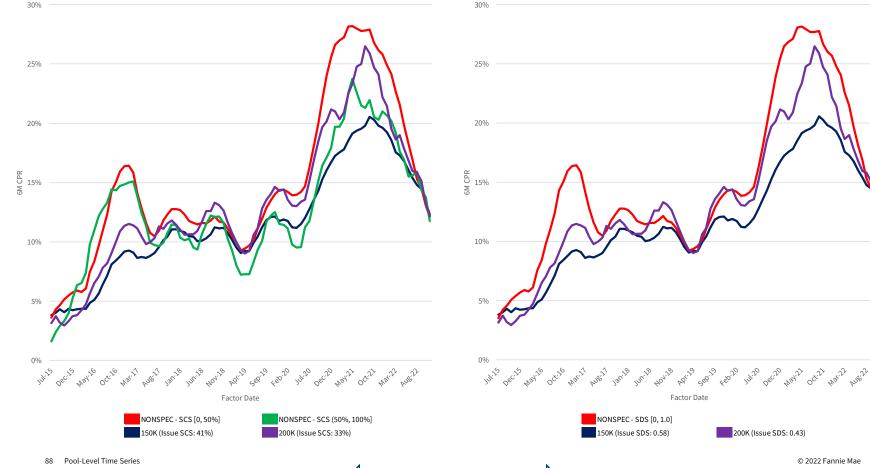
Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NONSPEC - SCS [0, 50%]	88,968	\$23.09B	261,377		180	1	65%	66%	767	30.5%	0.7%				19.9%		N/A	3.8%	8.1%	2.9%	0.1%	30%	0.35	24%
NONSPEC - SCS (50%, 100%]	4,846	\$1.17B	242,845		180	0	62%	63%	767	30.6%	1.6%	2.1%	19.7%	63.7%	16.6%	75.0%	N/A	3.3%	11.4%	4.0%	3.0%	60%	0.72	23%
NONSPEC - SDS [0, 1.0]	93,591	\$24.22B	260,596	3.05%	180	1	65%	66%	767	30.5%	0.8%	4.7%	23.3%	57.0%	19.7%	43.2%	N/A	3.8%	8.2%	2.9%	0.2%	31%	0.37	24%
NONSPEC - SDS (1.0, 2.5]	223	\$0.04B	186,241	3.08%	180	0	62%	63%	766	33.6%	2.8%	1.6%	19.8%	59.2%	20.9%	48.5%	N/A	5.5%	4.3%	5.3%	23.9%	85%	1.17	N/A
150K - All SCS / SDS	8,113	\$1.10B	135,923	3.02%	180	0	66%	67%	763	28.6%	1.3%	3.9%	24.5%	52.9%	22.7%	27.9%	N/A	3.6%	8.2%	2.3%	0.4%	34%	0.45	19%
200K - All SCS / SDS	2,766	\$0.51B	183,868	3.00%	180	1	67%	68%	770	29.2%	1.1%	4.1%	17.3%	59.7%	23.1%	25.2%	N/A	2.3%	7.8%	0.0%	0.7%	26%	0.32	23%
40%	6M (	CPR - Soc	ial Criteri	a Shar	e					4	10% —				6M CI	PR - So	cial De	ensity	Score					
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		C - SCS [0, 50% Je SCS: 34%)	b]		ISPEC - S K (Issue S	CS (50%, 1 CS: 26%)	00%]									C - SDS [0, ue SDS: 0.			2006	(Issue S	DS: 0.32)			
87 Pool-Level Time	e Series					<	۲ <u></u>	ection St	art		Next Se	ection	$\Rightarrow$								© 2	.022 Fanni	ie Mae	(

#### Prefix: CI | Vintage: 2015 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	90,244	\$21.06B	235,132	3.48%	179	1	67%	69%	750	30.9%	7.6%	4.3%	16.0%	52.0%	32.0%	29.8%	N/A	5.1%	9.9%	3.4%	0.0%	30%	0.38	26%
NONSPEC - SCS (50%, 100%]	3,654	\$0.64B	175,446	3.54%	180	0	65%	65%	744	31.1%	17.9%	2.4%	13.5%	52.3%	34.3%	45.3%	N/A	6.7%	9.8%	6.5%	2.8%	63%	0.90	18%
NONSPEC - SDS [0, 1.0]	92,930	\$21.57B	233,805	3.48%	179	1	67%	69%	750	31.0%	7.9%	4.3%	15.9%	52.0%	32.1%	30.3%	N/A	5.1%	10.0%	3.4%	0.1%	31%	0.39	25%
NONSPEC - SDS (1.0, 2.5]	968	\$0.13B	137,190	3.56%	180	1	64%	65%	740	28.7%	10.3%	3.1%	10.9%	61.2%	27.8%	28.9%	N/A	10.5%	3.5%	12.5%	5.4%	77%	1.32	N/A
150K - All SCS / SDS	23,645	\$3.10B	132,130	3.51%	179	1	66%	67%	747	26.5%	9.1%	3.9%	18.0%	53.5%	28.5%	24.9%	N/A	5.9%	12.2%	2.3%	0.2%	41%	0.58	17%
200K - All SCS / SDS	4,412	\$0.79B	181,090	3.44%	180	0	69%	70%	750	31.7%	11.1%	4.4%	23.4%	43.2%	33.4%	29.3%	N/A	4.3%	13.5%	0.1%	0.7%	33%	0.43	21%

6M CPR - Social Criteria Share

6M CPR - Social Density Score





Factor Date

Section Start Next Section © 2022 Fannie Mae

#### Prefix: CI | Vintage: 2014 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	104,501	\$24.28B	235,345	3.52%	180	1	68%	70%	755	30.1%	4.2%	5.9%	29.9%	46.0%	24.1%	37.6%	N/A	5.0%	9.6%	4.0%	0.1%	30%	0.39	24%
NONSPEC - SCS (50%, 100%]	7,527	\$1.32B	176,842	3.55%	180	0	66%	67%	750	27.4%	9.0%	3.5%	23.1%	54.4%	22.5%	46.5%	N/A	4.3%	10.9%	7.5%	3.5%	60%	0.87	20%
NONSPEC - SDS [0, 1.0]	111,039	\$25.46B	232,209	3.52%	180	1	68%	70%	755	30.0%	4.5%	5.8%	29.6%	46.3%	24.1%	38.2%	N/A	5.0%	9.7%	4.2%	0.3%	32%	0.41	24%
NONSPEC - SDS (1.0, 2.5]	989	\$0.14B	142,236	3.63%	180	1	64%	66%	737	21.1%	4.6%	3.3%	17.9%	64.7%	17.4%	16.1%	N/A	7.3%	6.7%	9.8%	3.5%	77%	1.41	N/A
150K - All SCS / SDS	19,284	\$2.54B	133,454	3.55%	180	2	68%	69%	751	26.4%	4.7%	5.1%	27.5%	47.8%	24.8%	23.5%	N/A	5.3%	11.4%	3.0%	0.6%	38%	0.54	18%
200K - All SCS / SDS																								

Section Start

Next Section

30%

6M CPR - Social Criteria Share

6M CPR - Social Density Score





89 Pool-Level Time Series

L50K (Issue SCS: 38%)

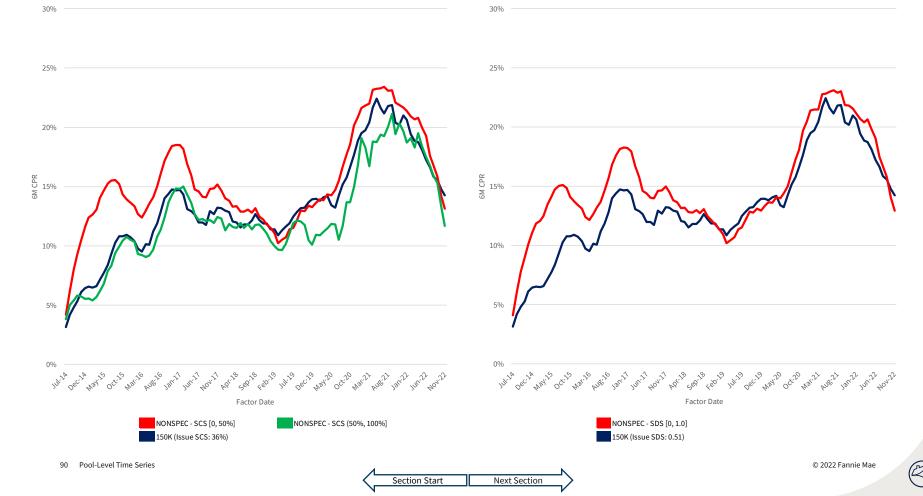
30%

#### Prefix: CI | Vintage: 2014 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	32,630	\$6.68B	214,893	4.02%	179	7	69%	71%	738	27.6%	22.6%	3.2%	12.7%	53.1%	34.2%	26.8%	N/A	5.8%	10.1%	5.1%	0.1%	30%	0.40	21%
NONSPEC - SCS (50%, 100%]	4,094	\$0.63B	153,808	4.10%	180	0	71%	75%	722	18.8%	26.5%	2.7%	8.4%	68.7%	22.9%	24.1%	N/A	7.2%	9.5%	5.8%	2.0%	60%	0.91	17%
NONSPEC - SDS [0, 1.0]	36,033	\$7.20B	209,299	4.02%	179	6	69%	71%	737	27.0%	23.0%	3.2%	12.4%	54.2%	33.4%	26.7%	N/A	5.9%	10.1%	5.1%	0.2%	32%	0.43	20%
NONSPEC - SDS (1.0, 2.5]	691	\$0.10B	144,687	4.08%	179	0	72%	75%	724	18.8%	15.5%	2.0%	4.9%	75.5%	19.6%	19.1%	N/A	9.7%	6.6%	7.1%	0.0%	79%	1.40	N/A
150K - All SCS / SDS	11,411	\$1.45B	132,321	4.02%	179	5	68%	71%	737	25.6%	26.3%	2.7%	13.7%	55.3%	31.0%	22.5%	N/A	6.5%	14.1%	2.6%	0.2%	36%	0.51	19%
200K - All SCS / SDS																								

6M CPR - Social Criteria Share

6M CPR - Social Density Score



#### Prefix: CI | Vintage: 2013 | Coupon: 2.0

ohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPF
ONSPEC - SCS [0, 50%]	61,666	\$14.28B	232,775		180	0	64%	65%	771	28.3%	0.4%	5.1%	16.7%		18.5%	40.4%	N/A	3.5%	6.2%	4.6%	0.1%	29%	0.36	17%
ONSPEC - SCS (50%, 100%]	5,931	\$1.58B	267,301		180	0	59%	61%	776		0.3%	1.2%		77.6%	16.4%	86.2%	N/A	2.0%	6.1%	1.8%	2.5%	65%	0.75	17%
ONSPEC - SDS [0, 1.0]	67,407	\$15.84B	236,073		180	0	63%	65%	771		0.4%		15.7%		18.3%	45.0%	N/A	3.4%	6.2%	4.3%	0.3%	32%	0.39	17%
DNSPEC - SDS (1.0, 2.5]	190	\$0.03B	140,610		179	0	65%	66%	760	33.2%	0.0%	2.3%		75.0%			N/A	4.5%	0.5%	3.3%		93%	1.11	N/A
DK - All SCS / SDS	2,354	\$0.32B	135,924		179	0	65%	66%	770		0.9%	2.6%		63.0%	29.2%	21.9%	N/A	2.8%	2.7%	1.7%	0.7%	28%	0.34	16%
)K - All SCS / SDS			,																					
30%	6M C	CPR - Soc	ial Criteri	ia Shar	e					3	80% —				6M CF	PR - Soo	cial De	ensity :	Score					
25%										2	25% —													
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10%		A.	A	<u>~</u>	$\wedge$			Ň			.0% —					$\sim$	Δ	~		$\sim$			Ň	1
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		- SCS [0, 50%)	Factor Date			3.4 <sup>.20</sup> 3.8 <sup>.7.2</sup>		Here Internet				Serte Julite	"Jan <sup>15</sup>		NONSPEC	an <sup>11</sup> Juh <sup>11</sup> C - SDS [0, 1 Jue SDS: 0.3	Factor		19 Juli 19	Pauso In		Jul-21 Jan	in min	

#### Prefix: CI | Vintage: 2013 | Coupon: 2.5

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ONDESEC: 202 (June, 2009)         0.2576         0.1486         0.402         2.98         100         0         0.99         0.79         12.98 <td></td> <td>18%</td>																									18%
nonserie: costo (1, 1) 224 José 593, 128 240 José 593, 129 240 José 593, 128 240 José																									15%
NONSERCE -SOS (JAD.24)         2,244         50/328         13/15         2/166         100         1         61/16         69/16         12/16         13/15         13/16         13/15         13/15         13/15         13/15         13/15         13/15         13/15         13/15         13/16         13/15         13/16         13/15         13/16         13/15         13/16																									18%
1900-418 (55) 505       34,996       54,658       133,515       2,94%       179       0       65%       67%       762       2,25%       3,3%       6,7%       71,9%       2,1%       2,9%       3,1%       0,2%       3,7%       0,51       18         2004-A18 (55) 505       6M CPR - Social Criteria Share       6M CPR - Social Density Score       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       57%       6M CPR - Social Density Score       57% <td></td> <td>13%</td>																									13%
BM CPR - Social Criteria Share 50 50 50 50 50 50 50 50 50 50		34,996	\$4.65B			179	0	65%	67%	762	22.8%	3.9%	3.3%	6.7%	71.9%	21.3%	29.0%		4.2%	9.4%	3.1%	0.2%	37%	0.51	16%
306 276 276 276 276 276 276 276 27																									
29 20 0 0 0 0 0 0 0 0 0 0 0 0 0		6M C	CPR - Soc	ial Criteri	a Shar	e										6M CI	PR - So	cial De	ensity	Score					
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150K (Issue SCS: 37%)	JALIS JERITA JALIA JERITS	Julit's Jante Julite	Jan Juli		Jan 19 Juli 1	Jango J	Juli20 Jan 2	Jul. 21 Ja	WY JULY	•		Jul-13 J	anila julila	Jan 15	Jult <sup>15</sup> Jan'	16 Jul-16	Jan 11 Juli			£9 JUL 19	Jan Jah	10 Jan 21	Jul 21 Jan	32 Mary	
				6]	NON	ISPEC - SC	CS (50%, 1	.00%]												NON	ISPEC - SE	OS (1.0, 2.5	5]		
92 Pool-Level Time Series © 2022 Fannie Mae	92 Pool-Level Time	e Series						∕						~								© 20	022 Fann	ie Mae	E

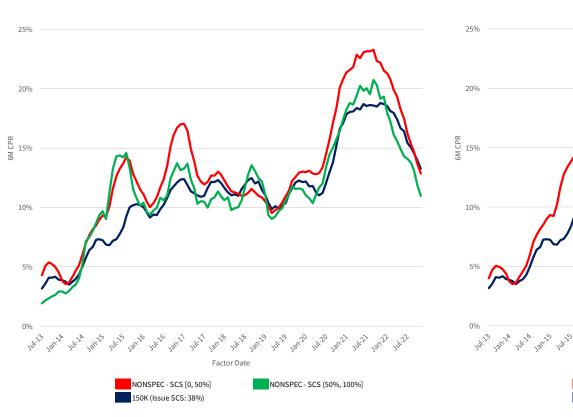
#### Prefix: CI | Vintage: 2013 | Coupon: 3.0

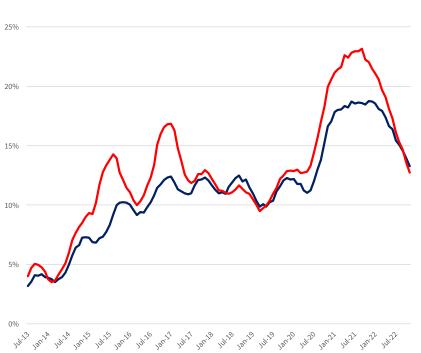
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	86,457	\$19.05B	223,050	3.52%	179	2	68%	70%	755	29.0%	8.5%	5.5%	24.8%	50.2%	25.0%	35.9%	N/A	4.7%	9.4%	4.8%	0.1%	30%	0.38	21%
NONSPEC - SCS (50%, 100%]	6,638	\$1.17B	176,199	3.54%	179	0	66%	70%	746	22.1%	18.2%	2.5%	15.3%	66.2%	18.5%	45.6%	N/A	4.2%	11.5%	6.5%	5.1%	61%	0.87	17%
NONSPEC - SDS [0, 1.0]	92,209	\$20.08B	220,340	3.52%	179	1	68%	70%	754	28.7%	9.0%	5.4%	24.4%	51.0%	24.7%	36.6%	N/A	4.7%	9.6%	4.8%	0.4%	32%	0.41	21%
NONSPEC - SDS (1.0, 2.5]	886	\$0.14B	154,068	3.62%	180	1	63%	67%	746	18.4%	13.9%	2.0%	9.1%	70.2%	20.6%	17.0%	N/A	4.0%	5.5%	9.5%	7.0%	79%	1.32	N/A
150K - All SCS / SDS	21,935	\$2.84B	130,841	3.52%	179	1	67%	69%	751	23.4%	17.1%	4.0%	16.2%	60.4%	23.5%	21.6%	N/A	5.3%	11.6%	2.9%	0.3%	38%	0.53	17%
200K - All SCS / SDS																								

30%

6M CPR - Social Criteria Share

6M CPR - Social Density Score





Factor Date

NONSPEC - SDS [0, 1.0] 150K (Issue SDS: 0.53)

30%

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#### Prefix: CI | Vintage: 2013 | Coupon: 3.5

30%

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	23,541	\$4.89B	210,873	4.00%	179	2	69%	72%	742	27.9%	21.5%	4.2%	17.0%	50.2%	32.7%	30.0%	N/A	5.2%	10.0%	4.7%	0.1%	31%	0.41	20%
NONSPEC - SCS (50%, 100%]	2,923	\$0.44B	149,808	4.09%	180	0	71%	75%	728	16.3%	25.4%	3.7%	10.3%	70.1%	19.5%	23.8%	N/A	8.1%	10.2%	3.8%	3.4%	59%	0.89	19%
NONSPEC - SDS [0, 1.0]	26,051	\$5.26B	205,061	4.01%	179	2	69%	72%	741	27.2%	21.7%	4.2%	16.6%	51.5%	31.9%	29.6%	N/A	5.4%	10.1%	4.6%	0.4%	34%	0.45	20%
NONSPEC - SDS (1.0, 2.5]	413	\$0.06B	145,295	4.13%	180	1	65%	71%	730	11.7%	30.3%	1.7%	6.5%	82.3%	11.2%	19.7%	N/A	7.5%	6.4%	8.7%	0.0%	73%	1.29	N/A
150K - All SCS / SDS	7,796	\$1.01B	130,580	4.03%	179	1	69%	71%	742	24.5%	25.4%	3.4%	15.8%	54.4%	29.8%	25.6%	N/A	5.7%	14.3%	2.5%	0.2%	39%	0.54	17%
200K - All SCS / SDS																								
	6M C	PR - Soc	ial Criteri	a Shar	e										6M CF	PR - So	cial De	ensity	Score					

30%



white white

Factor Date

#### Prefix: CI | Vintage: 2012 | Coupon: 2.5

Cohort	Loan Count	Issue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPF
NONSPEC - SCS [0, 50%]	252,566	\$64.64B	256,912	3.02%	179	0	64%	66%	770	28.1%	1.1%	4.5%	9.5%	71.1%	19.4%	47.0%	N/A	2.5%	7.3%	4.3%	0.1%	28%	0.34	20%
NONSPEC - SCS (50%, 100%]	10,466	\$2.59B	247,771	2.93%	179	0	61%	62%	773	29.9%	1.5%	1.9%	5.2%	76.0%	18.9%	77.9%	N/A	1.8%	6.3%	2.4%	5.0%	63%	0.75	18%
NONSPEC - SDS [0, 1.0]	262,090	\$67.07B	256,865	3.02%	179	0	64%	66%	770	28.1%	1.2%	4.4%	9.3%	71.3%	19.3%	48.2%	N/A	2.5%	7.3%	4.2%	0.2%	30%	0.35	20%
IONSPEC - SDS (1.0, 2.5]	942	\$0.16B	168,378	3.00%	178	0	64%	66%	761	28.6%	1.6%	1.0%	7.3%	69.3%	23.4%	30.5%	N/A	0.4%	3.5%	5.8%	30.9%	90%	1.23	N/A
50K - All SCS / SDS	36,100	\$4.80B	133,646	2.99%	178	0	65%	67%	769	24.9%	1.5%	3.3%	10.0%	68.3%	21.7%	33.0%	N/A	3.0%	8.0%	2.3%	0.3%	34%	0.46	17%
200K - All SCS / SDS																								
30%	6M (	CPR - Soci	ial Criteri	ia Shar	e					3	30% —				6M CI	PR - So	cial De	ensity	Score					
25%										2	25% —													
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		C - SCS [0, 50% ue SCS: 34%)	b]	NON	ISPEC - So	CS (50%, 1	.00%]									C - SDS [0, ue SDS: 0.								
95 Pool-Level Time S	Series					<	Se	ection Sta	art		Next Se	ection	$\Rightarrow$								© 2	022 Fanni	e Mae	

#### Prefix: CI | Vintage: 2012 | Coupon: 3.0

6 h	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd	D	<b>D</b> -6	Cash	700		-	TV				6D6	Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	144,328	\$36.85B	256,439	3.44%	179	0	65%	67%	765	26.8%	4.1%	4.9%	5.7%	73.6%	20.8%	39.7%	N/A	3.3%	7.1%	6.7%	0.1%	28%	0.34	21%
NONSPEC - SCS (50%, 100%]	5,404	\$0.97B	179,901	3.52%	179	0	66%	70%	751	19.7%	10.3%	3.2%	4.4%	76.7%	18.9%	16.4%	N/A	3.4%	4.3%	13.0%	6.0%	66%	0.97	15%
NONSPEC - SDS [0, 1.0]	148,042	\$37.53B	254,619	3.44%	179	0	65%	67%	765	26.7%	4.2%	4.9%	5.7%	73.6%	20.7%	39.2%	N/A	3.3%	7.0%	6.9%	0.2%	29%	0.36	21%
NONSPEC - SDS (1.0, 2.5]	1,690	\$0.29B	171,078	3.54%	180	1	65%	69%	752	18.9%	10.0%	4.4%	5.6%	77.5%	16.8%	22.3%	N/A	2.8%	4.6%	9.5%	4.8%	76%	1.27	11%
150K - All SCS / SDS	53,664	\$7.06B	132,138	3.44%	179	0	65%	67%	763	23.2%	5.7%	3.6%	7.3%	70.1%	22.6%	32.8%	N/A	4.1%	10.2%	3.8%	0.1%	38%	0.53	18%
200K - All SCS / SDS																								
	6M C	CPR - Soc	ial Criteri	a Share	<u>5</u>										6M CF	PR - So	cial De	ensity	Score					
30%										3	30% —													
25%										2	25% —													



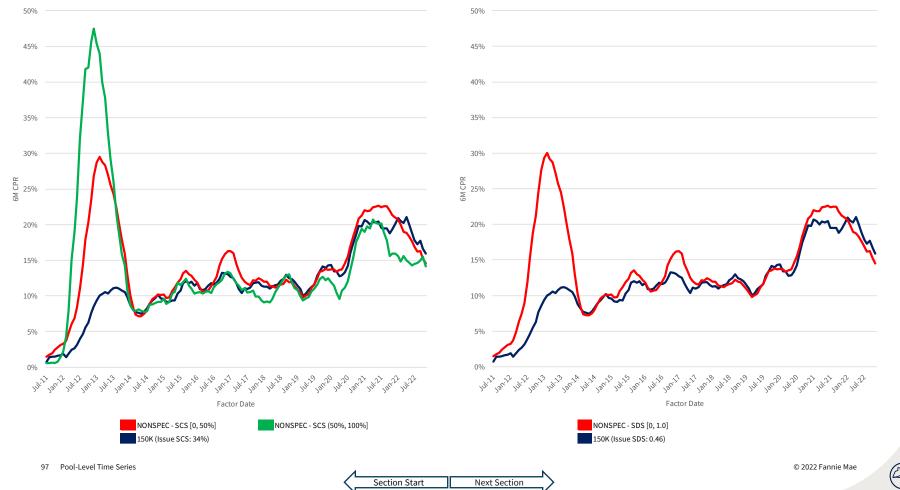


#### Prefix: CI | Vintage: 2011 | Coupon: 3.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	132,621	\$32.03B	242,434	3.46%	180	0	63%	65%	771	26.9%	0.6%	4.4%	7.7%	72.4%	19.9%	47.5%	N/A	2.0%	6.7%	4.6%	0.1%	27%	0.33	21%
NONSPEC - SCS (50%, 100%]	4,886	\$1.23B	252,654	3.46%	180	0	60%	61%	771	27.4%	0.7%	2.3%	6.1%	78.2%	15.7%	73.2%	N/A	2.2%	7.3%	3.8%	2.8%	62%	0.77	19%
NONSPEC - SDS [0, 1.0]	136,371	\$33.05B	243,283	3.46%	180	0	63%	65%	771	26.9%	0.6%	4.4%	7.7%	72.6%	19.7%	48.7%	N/A	2.0%	6.7%	4.5%	0.1%	28%	0.34	21%
NONSPEC - SDS (1.0, 2.5]	1,136	\$0.21B	184,530	3.61%	180	0	60%	63%	759	21.7%	2.2%	2.5%	6.6%	77.5%	15.9%	17.9%	N/A	2.2%	6.0%	7.7%	14.0%	81%	1.14	N/A
150K - All SCS / SDS	10,222	\$1.34B	131,965	3.42%	180	0	62%	64%	772	22.6%	0.8%	3.7%	9.2%	70.2%	20.6%	42.5%	N/A	3.3%	8.6%	2.1%	0.2%	34%	0.46	20%
200K - All SCS / SDS																								







#### Prefix: CI | Vintage: 2011 | Coupon: 3.5

NONSPEC - SCS [0,50%]       131,361       \$31.70B       242,594       3.89%       180       1       63%       66%       765       26.5%       3.0%       5.4%       8.5%       68.0%       23.5%       41.2%       N/A       3.1%       7.5%       6.4%       0.0%       27%       0.34       21%         NONSPEC - SCS (50%, 100%)       5,901       \$0.90B       153,323       4.05%       180       1       60%       63%       758       17.2%       7.7%       3.3%       5.6%       78.8%       15.6%       32.3%       N/A       3.0%       7.7%       10.6%       4.4%       64%       0.97       17         NONSPEC - SCS (0, 100)       135,655       \$32.34B       239,627       3.89%       180       1       63%       65%       765       26.2%       3.1%       5.6%       78.8%       15.6%       32.3%       N/A       3.0%       7.5%       6.5%       0.1%       28%       0.35       21         NONSPEC - SDS (1.0.2.5)       1,607       \$0.26B       165,264       3.97%       179       1       62%       64%       759       27.7%       6.7%       3.1%       11.9%       61.5%       53.4%       N/A       1.8%       5.9%       9.9%	Cohort	Loan Count	lssue Amount	Avg Loan Size	WA Rate	WA Term	WALA	WA LTV	WA CLTV	WA FICO	WA DTI	Inv	2nd Home	Purc	Refi	Cash Out	тро	AW	FL	тх	NY	PR	scs	SDS	Dec '20 6M CPR
NonsFeC-Sos [0, 10] 135,655 \$32.348 239,627 3.89% 180 1 63% 65% 76 26.2% 3.1% 5.3% 8.4% 68.3% 23.3% 40.9% N/A 3.1% 7.5% 6.5% 0.1% 28% 0.35 21 NonsFeC-Sos (1.0, 2.5) 1.607 50.268 165,264 3.97% 179 1 62% 64% 759 27.7% 6.7% 3.1% 11.9% 61.5% 26.6% 53.4% N/A 1.8% 5.9% 9.9% 9.1% 81% 1.3 14 NonsFeC-Sos (1.0, 2.5) 1.607 50.268 131,524 3.92% 179 0 63% 65% 763 22.2% 4.5% 3.8% 9.0% 66.2% 24.8% 33.3% N/A 3.7% 10.6% 3.8% 0.1% 37% 0.50 20% DOBK-AllSCS/SOS 6M CPR - Social Criteria Share 6M CPR - Social Density Score 40% 50% 50% 50% 50% 50% 50% 50% 50% 50% 5	NONSPEC - SCS [0, 50%]	131,361	\$31.70B	242,594	3.89%	180	1	63%	66%	765	26.5%	3.0%	5.4%	8.5%	68.0%			N/A	3.1%	7.5%	6.4%	0.0%	27%	0.34	21%
NONSPEC-SDS (1.0, 2.5) 1,607 50.268 165,264 3.97% 179 1 62% 64% 759 27.7% 6.7% 3.1% 11.9% 61.5% 26.6% 53.4% N/A 1.8% 5.9% 9.9% 9.9% 9.1% 81% 1.3 1.4 150K-All SCS / SDS 36.051 54.72B 131,524 3.92% 179 0 63% 65% 763 22.2% 4.5% 3.8% 9.0% 65.2% 24.8% 33.3% N/A 3.7% 10.6% 3.8% 0.1% 37% 0.50 20 COM-All SCS / SDS 6M CPR - Social Criteria Share 6M CPR - Social Density Score 6M CPR - Social Density Score 600 5% 763 200 5%	NONSPEC - SCS (50%, 100%]	5,901	\$0.90B	153,323	4.05%	180	1	60%	63%	758	17.2%	7.7%	3.3%	5.6%	78.8%	15.6%	32.3%	N/A	3.0%	7.7%	10.6%	4.4%	64%	0.97	17%
36,051       54,728       131,524       3.92%       179       0       63%       65%       763       22.2%       4.5%       3.8%       9.0%       66.2%       24.8%       33.3%       N/A       3.7%       10.6%       3.8%       0.1%       37%       0.50       20         6M CPR - Social Criteria Share         40%       35%       35%       35%       6M CPR - Social Density Score         30%       35%       35%       35%       35%       35%         30%       50%       763       22.2%       4.5%       3.8%       9.0%       66.2%       24.8%       33.3%       N/A       3.7%       0.50       20         6M CPR - Social Density Score         40%       35%	NONSPEC - SDS [0, 1.0]	135,655	\$32.34B	239,627	3.89%	180	1	63%	65%	765	26.2%	3.1%	5.3%	8.4%	68.3%	23.3%	40.9%	N/A	3.1%	7.5%	6.5%	0.1%	28%	0.35	21%
6M CPR - Social Criteria Share 40% 29% 20% 20% 20% 20% 20% 20% 20% 20	NONSPEC - SDS (1.0, 2.5]	1,607	\$0.26B	165,264	3.97%	179	1	62%	64%	759	27.7%	6.7%	3.1%	11.9%	61.5%	26.6%	53.4%	N/A	1.8%	5.9%	9.9%	9.1%	81%	1.33	14%
6M CPR - Social Criteria Share 40% 30% 30% 20% 30% 30% 50% 40% 50% 50% 50% 50% 50% 50% 50% 5	150K - All SCS / SDS	36,051	\$4.72B	131,524	3.92%	179	0	63%	65%	763	22.2%	4.5%	3.8%	9.0%	66.2%	24.8%	33.3%	N/A	3.7%	10.6%	3.8%	0.1%	37%	0.50	20%
40%	200K - All SCS / SDS																								
35% 30% 25% 20% 15% 15%		6M C	CPR - Soci	ial Criteri	a Shar	е										6M CI	PR - So	cial De	ensity	Score					
	30% 25% 20% 15%		$\sim$	$\bigwedge$	s f		6~	free			5 6 6 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7 7	30% — 25% — 20% —		[ [ [		<u>A</u>	$\wedge$	$\bigwedge$		~~		ph.	M		
	0%	Jan 14 Jul 1 an 15	uliti sanite julite	Safr <sup>17</sup> Jul <sup>17</sup> Jaf	11 <sup>26</sup> Jul 18	1 <sup>-12</sup> Jul <sup>-12</sup>	ang ming	and July	Jan July	V		0% —	mil Julily	an13 Jul-12	Jan Jah	ant' jul	15 Jan 16 Jul			Jul-18 Jan-1	Julia	.20 Jul. 20	Ing Ing Is	Strift July J	►
		=		þ]	NON	ISPEC - S	CS (50%, 1	00%]										-	1	NON	SPEC - SE	OS (1.0, 2.	5]		
	98 Pool-Level Time	Series						1						N								© 2	022 Fanni	e Mae	

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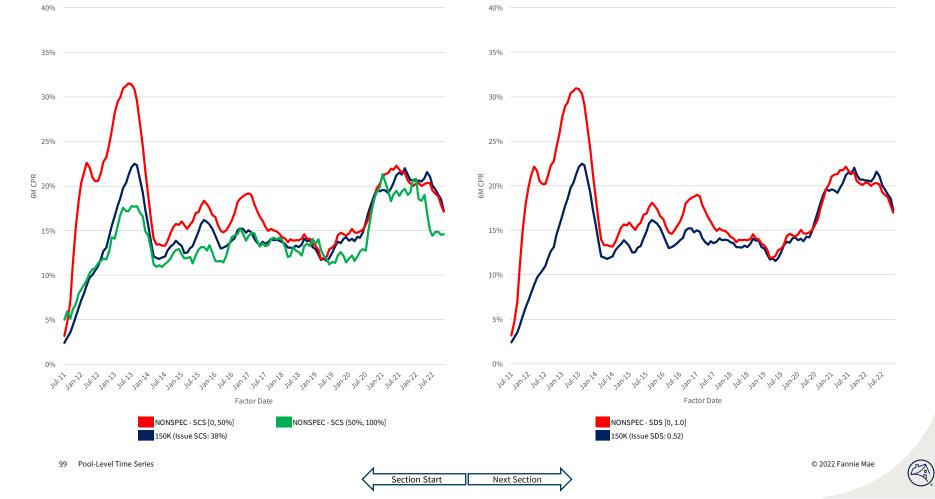
Next Section

#### Prefix: CI | Vintage: 2011 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	65,110	\$14.28B	222,123	4.35%	180	1	64%	67%	758	23.7%	6.9%	5.4%	10.8%	64.9%	24.3%	34.9%	N/A	4.5%	8.4%	7.5%	0.1%	30%	0.40	20%
NONSPEC - SCS (50%, 100%]	4,344	\$0.61B	140,452	4.47%	180	0	57%	62%	755	11.9%	18.9%	2.9%	5.6%	81.8%	12.6%	24.2%	N/A	4.2%	6.8%	9.5%	1.6%	59%	0.94	20%
NONSPEC - SDS [0, 1.0]	68,500	\$14.73B	217,692	4.35%	180	1	64%	67%	758	23.1%	7.3%	5.3%	10.5%	65.7%	23.8%	34.1%	N/A	4.5%	8.3%	7.5%	0.1%	31%	0.42	20%
NONSPEC - SDS (1.0, 2.5]	954	\$0.16B	168,382	4.41%	180	1	65%	66%	758	28.8%	17.1%	3.6%	14.2%	54.0%	31.8%	69.4%	N/A	2.0%	9.1%	11.1%	4.8%	76%	1.25	N/A
150K - All SCS / SDS	24,066	\$3.12B	130,972	4.36%	179	1	63%	65%	758	21.6%	8.8%	4.1%	9.8%	63.3%	27.0%	28.4%	N/A	4.7%	11.7%	4.1%	0.1%	38%	0.52	19%
200K - All SCS / SDS																								

6M CPR - Social Criteria Share

6M CPR - Social Density Score

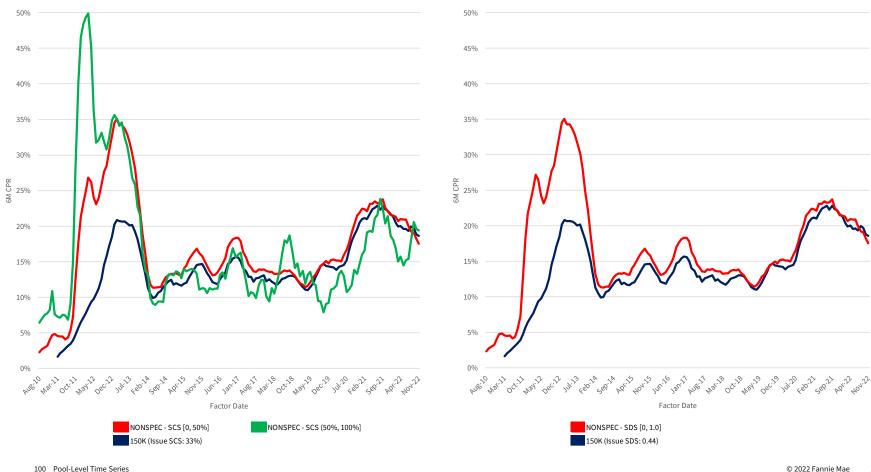


6M CPR - Social Density Score

#### Prefix: CI | Vintage: 2010 | Coupon: 3.5

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	тро	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	160,248	\$36.72B	230,091	3.94%	179	0	62%	63%	771	26.9%	0.8%	4.0%	6.8%	67.8%	25.4%	49.6%	N/A	2.4%	7.1%	4.0%	0.1%	27%	0.33	22%
NONSPEC - SCS (50%, 100%]	2,394	\$0.57B	239,356	3.95%	180	0	60%	62%	773	30.3%	1.2%	2.6%	8.7%	72.1%	19.2%	88.0%	N/A	1.9%	6.4%	4.0%	2.3%	62%	0.83	15%
NONSPEC - SDS [0, 1.0]	162,068	\$37.18B	230,342	3.94%	179	0	62%	63%	772	26.9%	0.8%	4.0%	6.8%	67.8%	25.3%	50.1%	N/A	2.4%	7.0%	4.0%	0.1%	28%	0.34	22%
NONSPEC - SDS (1.0, 2.5]	574	\$0.11B	197,975	4.04%	180	1	63%	63%	768	32.2%	2.9%	3.0%	9.6%	60.5%	29.9%	90.0%	N/A	2.4%	7.3%	5.9%	2.5%	73%	1.22	N/A
150K - All SCS / SDS	20,391	\$2.70B	132,990	3.93%	179	0	60%	61%	772	22.7%	1.1%	2.7%	4.0%	68.9%	27.1%	39.1%	N/A	2.5%	8.0%	3.4%	0.1%	33%	0.44	20%
200K - All SCS / SDS																								

6M CPR - Social Criteria Share



Section Start

Next Section

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#### Prefix: CI | Vintage: 2010 | Coupon: 4.0

	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	182,681	\$39.34B	217,450	4.41%	180	1	62%	64%	764	26.5%	2.0%	5.2%	10.7%	60.7%	28.6%	36.6%	N/A	3.3%	6.9%	6.1%	0.1%	30%	0.39	22%
NONSPEC - SCS (50%, 100%]	3,583	\$0.67B	189,633	4.42%	179	1	60%	61%	764	32.2%	7.9%	3.2%	11.4%	57.0%	31.6%	65.1%	N/A	1.8%	5.2%	11.3%	2.1%	66%	1.01	18%
NONSPEC - SDS [0, 1.0]	185,107	\$39.84B	217,294	4.41%	180	1	62%	64%	765	26.6%	2.1%	5.2%	10.7%	60.7%	28.6%	36.9%	N/A	3.3%	6.8%	6.2%	0.1%	30%	0.40	22%
NONSPEC - SDS (1.0, 2.5]	1,157	\$0.18B	156,148	4.47%	177	1	59%	60%	761	33.6%	4.1%	2.8%	11.3%	49.0%	39.8%	82.9%	N/A	1.2%	5.0%	9.2%	6.1%	80%	1.40	N/A
150K - All SCS / SDS	18,152	\$2.35B	130,448	4.41%	180	1	62%	63%	762	21.1%	5.8%	3.2%	6.2%	65.0%	28.8%	28.6%	N/A	4.1%	10.3%	3.9%	0.0%	37%	0.51	19%
200K - All SCS / SDS																								

40%

6M CPR - Social Criteria Share

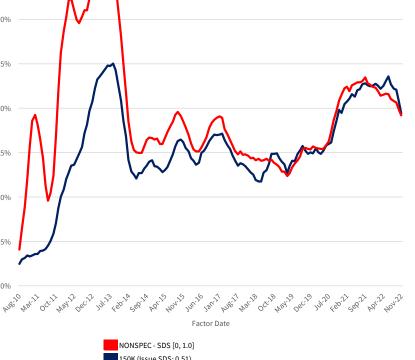
40%

6M CPR - Social Density Score



Section Start

Next Section



#### Prefix: CI | Vintage: 2010 | Coupon: 4.5

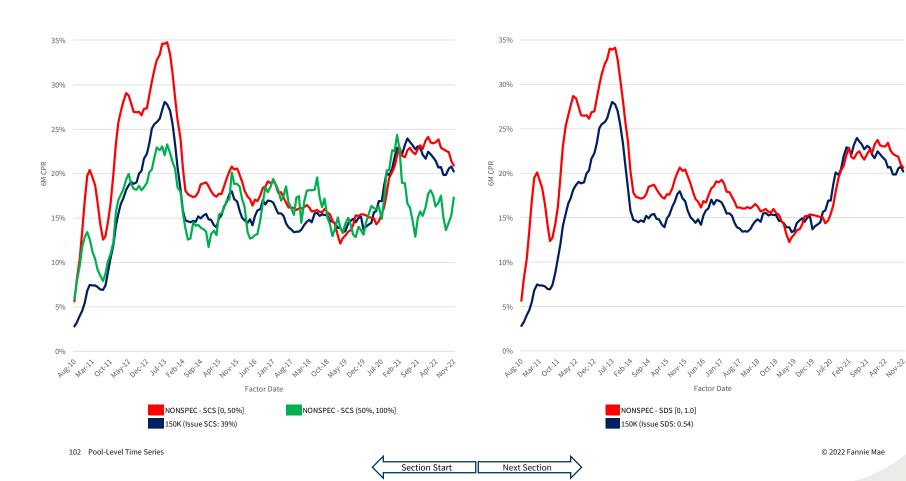
	Loan	Issue	Avg Loan	WA	WA		WA	WA	WA	WA		2nd			Cash									Dec '20
Cohort	Count	Amount	Size	Rate	Term	WALA	LTV	CLTV	FICO	DTI	Inv	Home	Purc	Refi	Out	TPO	AW	FL	тх	NY	PR	SCS	SDS	6M CPR
NONSPEC - SCS [0, 50%]	35,872	\$7.13B	203,030	4.84%	180	2	65%	68%	752	23.1%	12.8%	4.5%	6.5%	62.0%	31.5%	24.8%	N/A	4.1%	6.9%	6.6%	0.1%	30%	0.40	21%
NONSPEC - SCS (50%, 100%]	2,460	\$0.34B	136,917	4.85%	178	1	65%	67%	744	32.5%	23.8%	2.9%	10.3%	48.0%	41.7%	40.2%	N/A	2.9%	9.6%	9.6%	1.0%	57%	0.85	23%
NONSPEC - SDS [0, 1.0]	38,091	\$7.43B	199,163	4.84%	180	2	65%	68%	751	23.5%	13.3%	4.4%	6.7%	61.5%	31.9%	25.2%	N/A	4.0%	7.0%	6.7%	0.2%	32%	0.43	21%
NONSPEC - SDS (1.0, 2.5]	241	\$0.03B	139,416	4.85%	178	1	61%	61%	748	35.2%	14.1%	2.1%	11.3%	35.8%	52.9%	78.3%	N/A	1.2%	12.2%	21.1%	0.0%	74%	1.31	N/A
150K - All SCS / SDS	9,692	\$1.24B	128,429	4.84%	180	0	63%	66%	752	20.4%	13.6%	2.9%	6.4%	59.9%	33.6%	22.9%	N/A	4.6%	10.9%	2.9%	0.0%	39%	0.54	22%
200K - All SCS / SDS																								

40%

6M CPR - Social Criteria Share

40%

6M CPR - Social Density Score



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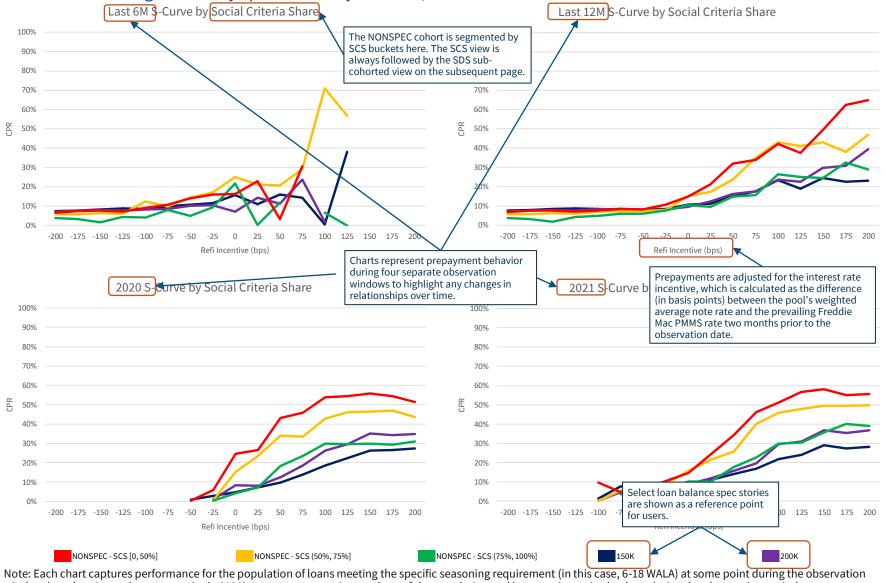
Updated Nov 22, 2022

# **S-Curve Charts**

## Prefix: CL [6-18] WALA

The underlying population of loans is adjusted for seasoning using a weighted average loan age (WALA) bucket, as identified here.

This section contains prepayment behavior controlling for the weighted average interest rate incentive to refinance for sub-cohorts segmented by specified story and SCS/SDS



window (e.g., last 6 months, at any point in 2020). Loans may move into and out of the population and between incentive buckets during the observation period. 104 Pool Level S-Curve





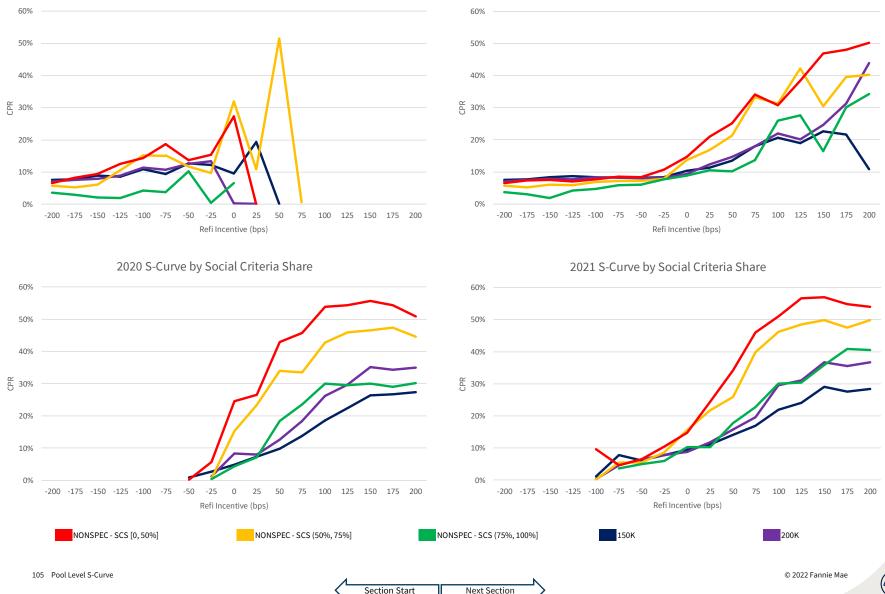
Updated Nov 22, 2022

#### **Social Criteria Share**

Prefix: CL | [6-18] WALA

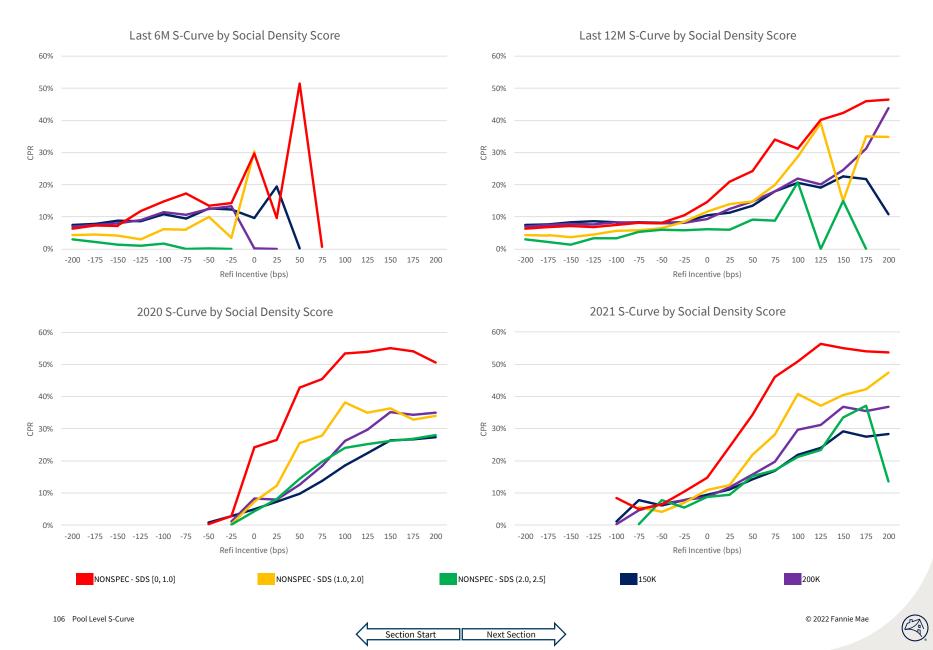
Last 6M S-Curve by Social Criteria Share

Last 12M S-Curve by Social Criteria Share



### Prefix: CL | [6-18] WALA

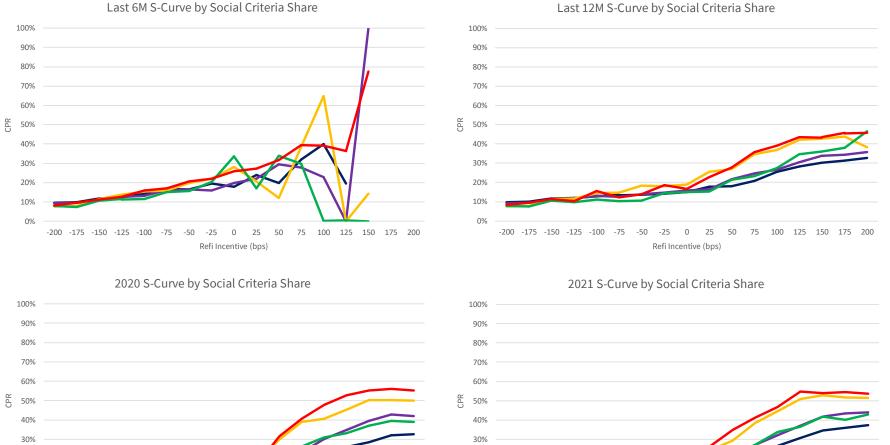
Updated: Nov 22, 2022 Social Density Score



#### **Social Criteria Share**

## Prefix: CL | [19-36] WALA





-200 -175 -150 -125 -100 -75 -50

NONSPEC - SCS [0, 50%]

-25 0 25 50

Refi Incentive (bps)

20% 10%

0%



75 100 125 150 175 200

NONSPEC - SCS (50%, 75%]

20%

10%

0%

NONSPEC - SCS (75%, 100%]

-200 -175 -150 -125 -100 -75 -50

-25 0 25 50

150K

Refi Incentive (bps)

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75 100 125 150 175 200

200K

#### **Social Density Score**

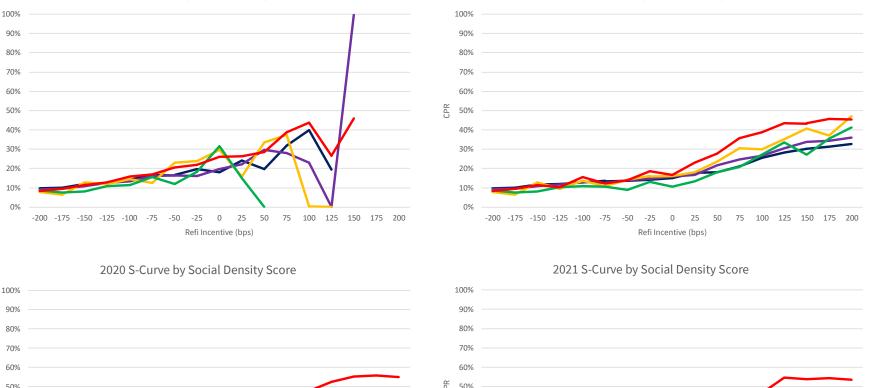
Last 12M S-Curve by Social Density Score

## Prefix: CL | [19-36] WALA

CPR





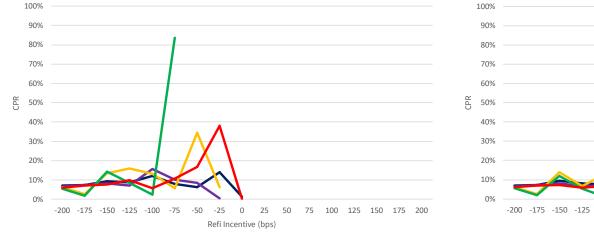




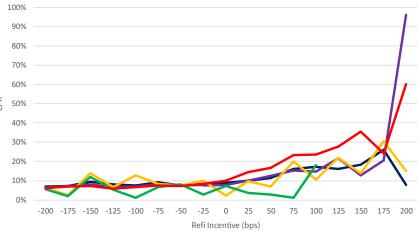
Section Start Next Section



Prefix: CI | [6-18] WALA

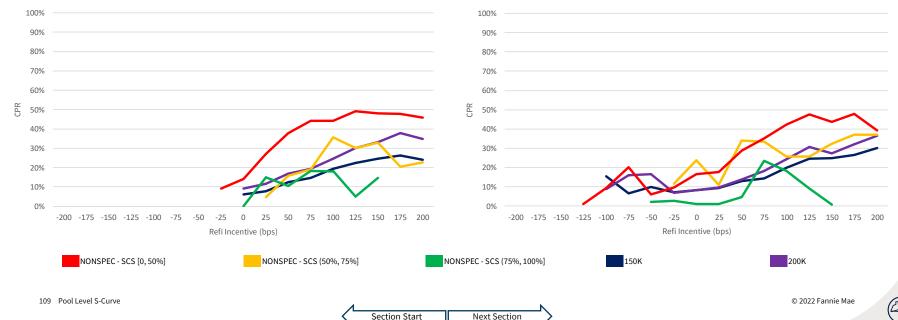


#### 2020 S-Curve by Social Criteria Share



Last 12M S-Curve by Social Criteria Share

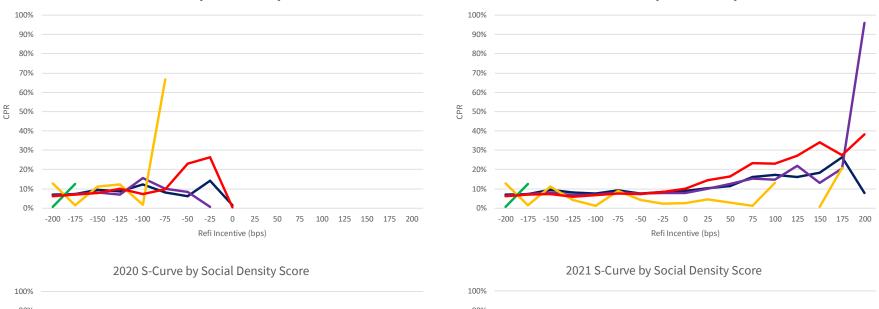
#### 2021 S-Curve by Social Criteria Share

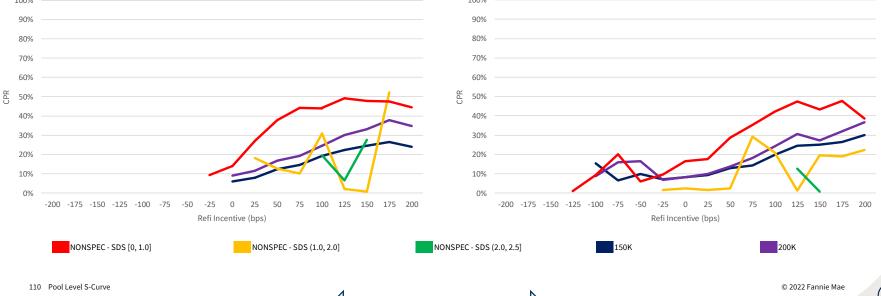


Last 12M S-Curve by Social Density Score



Last 6M S-Curve by Social Density Score





Next Section

100 125 150 175 200

100 125 150 175 200

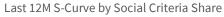
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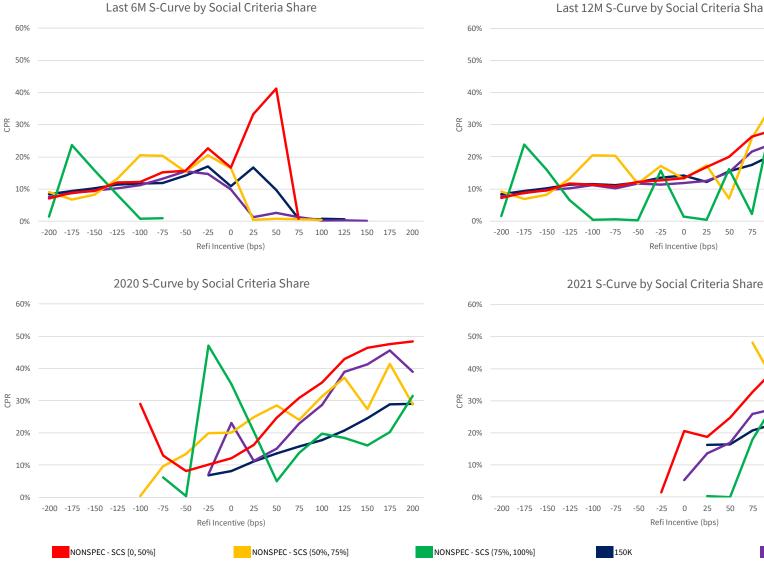
200K

#### **Social Criteria Share**



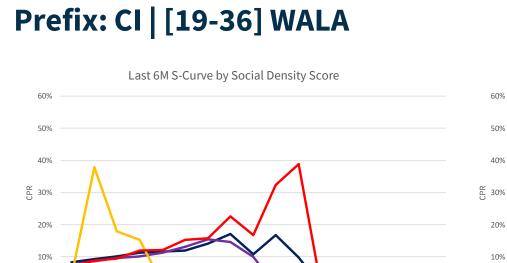
111 Pool Level S-Curve





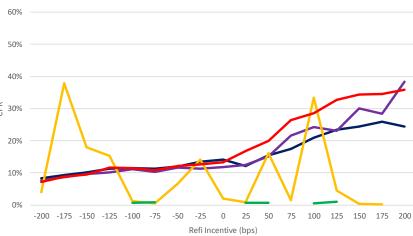
Section Start

Next Section

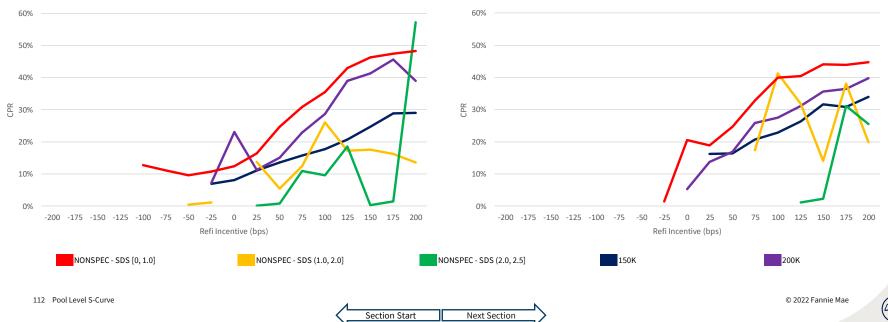


10% 0% -200 -175 -150 -125 -100 -75 -50 -25 0 25 50 75 100 125 150 175 200 Refi Incentive (bps)

2020 S-Curve by Social Density Score



2021 S-Curve by Social Density Score



Last 12M S-Curve by Social Density Score

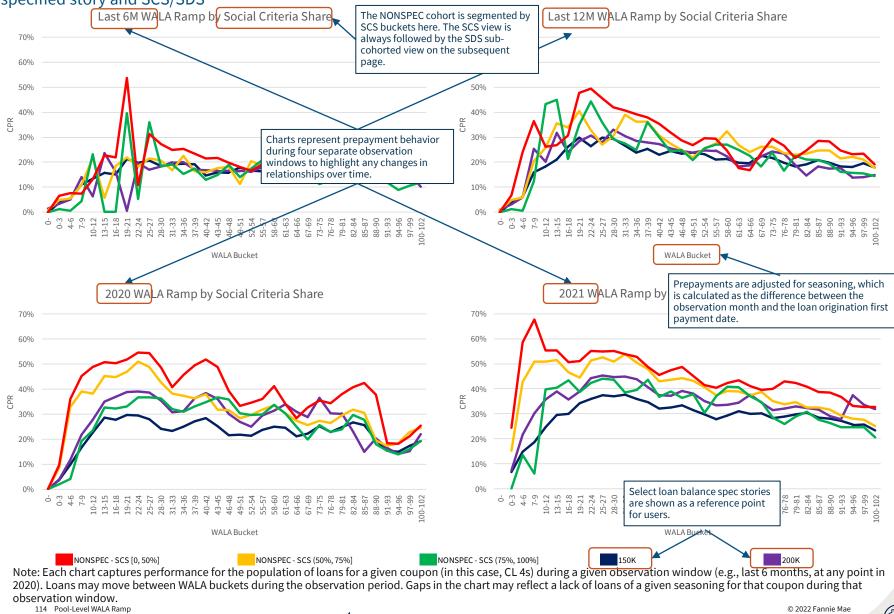
Updated Nov 22, 2022

# WALA Ramps

 $\langle \langle \rangle \rangle$ 

#### Prefix: CL | Coupon: 4

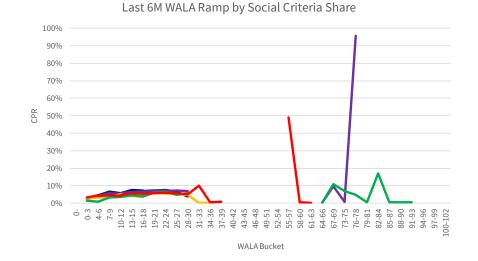
This section contains prepayment behavior controlling for the weighted average loan age for sub-cohorts segmented by specified story and SCS/SDS



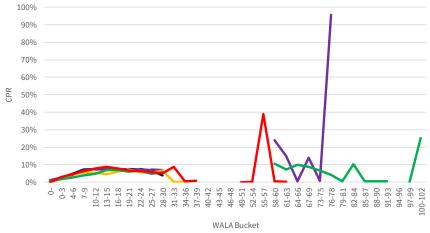
Updated Nov 22, 2022

**USER GUIDE** 

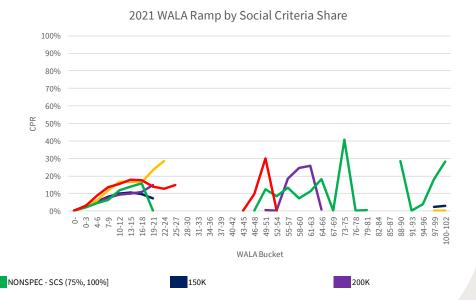
## Prefix: CL | Coupon: 2



2020 WALA Ramp by Social Criteria Share



Last 12M WALA Ramp by Social Criteria Share



6 10-12 15 16-18 24 28-30 33 36 45 45 48

Ľ3 6 22-

NONSPEC - SCS [0, 50%]

21 27

4

100%

90% 80%

70%

60%

40%

30%

20%

10%

0%

9

CPR 50%

Section Start

800 94--76

96 96 00-102

28 82-84 6

81 87 91-93

09 66

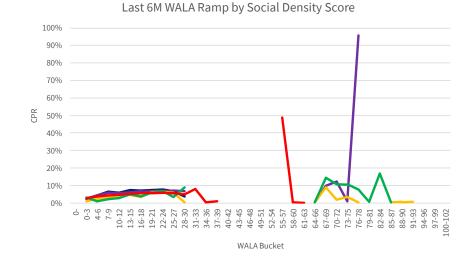
2

WALA Bucket

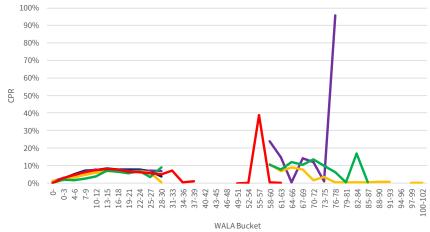
63

NONSPEC - SCS (50%, 75%]

## Prefix: CL | Coupon: 2

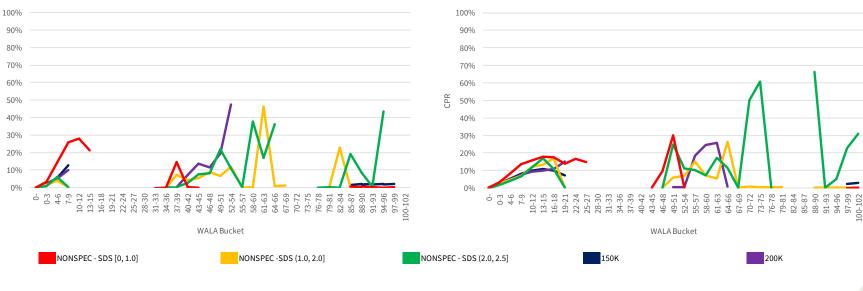


2020 WALA Ramp by Social Density Score



Last 12M WALA Ramp by Social Density Score

#### 2021 WALA Ramp by Social Density Score



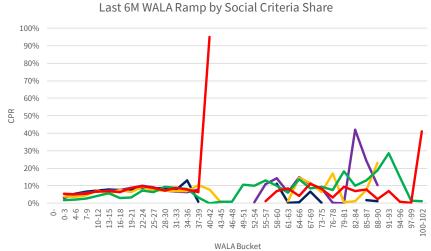
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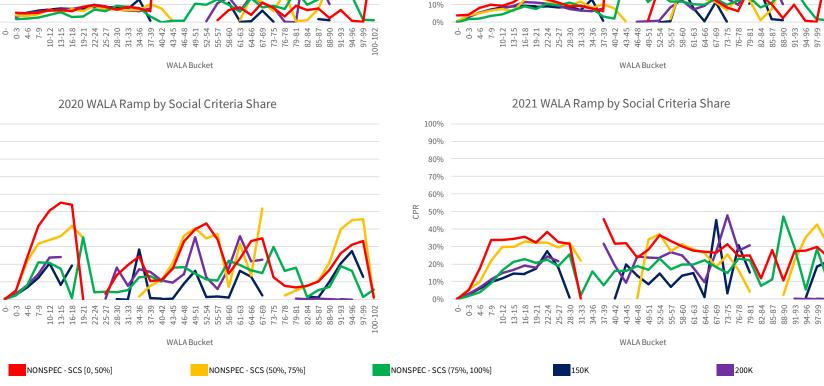
CPR

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(ZZ)

## Prefix: CL | Coupon: 2.5





100%

90%

80%

70%

60%

50%

40%

30%

20%

CPR

Last 12M WALA Ramp by Social Criteria Share

100%

90% 80%

70%

60%

50%

40%

30%

20%

10%

0%

CPR

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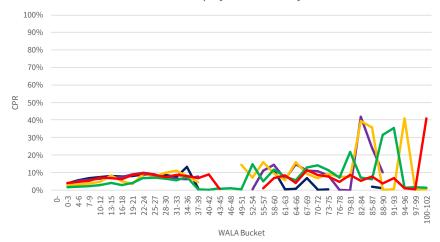
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-76

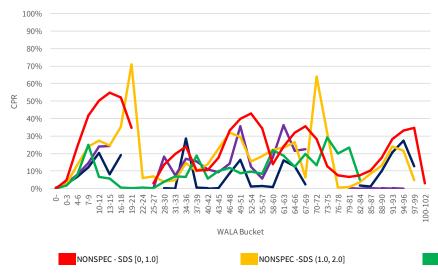
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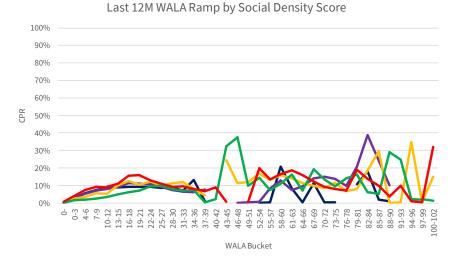
Last 6M WALA Ramp by Social Density Score



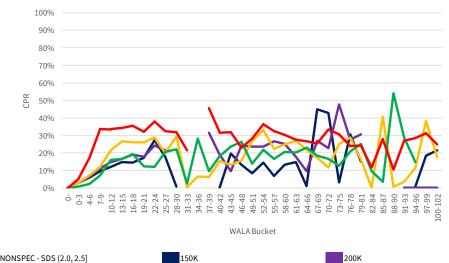
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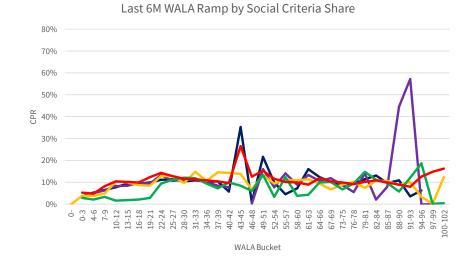


#### 2021 WALA Ramp by Social Density Score

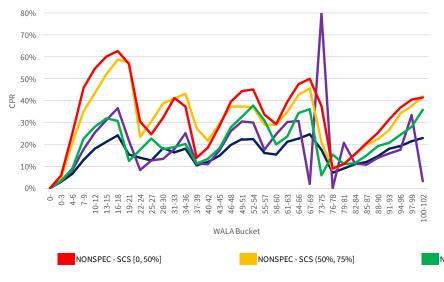


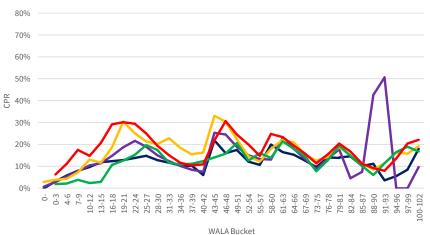
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Last 12M WALA Ramp by Social Criteria Share

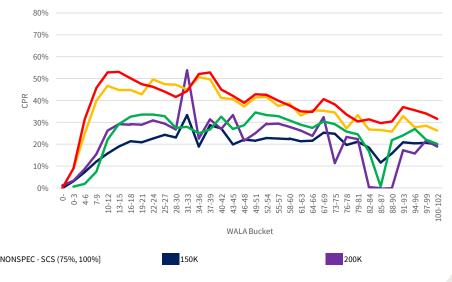


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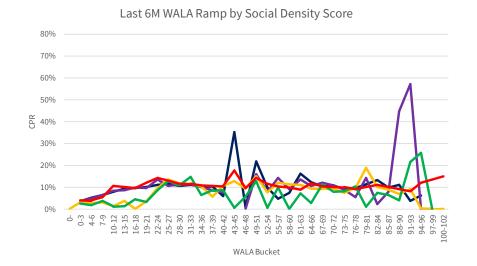




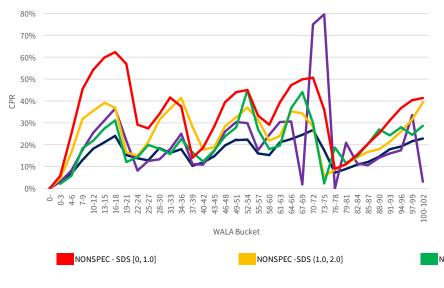




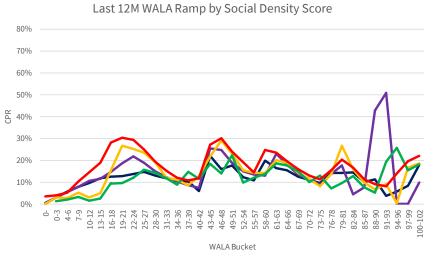
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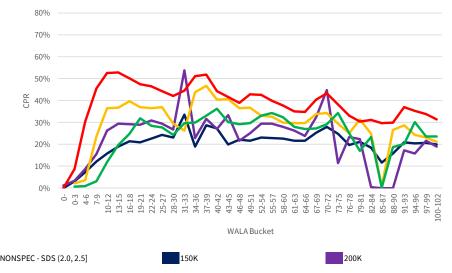
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#### 2021 WALA Ramp by Social Density Score



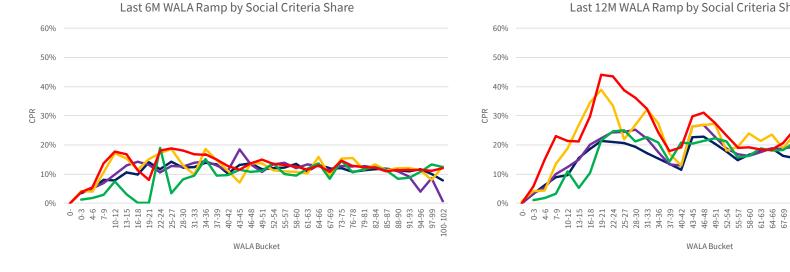
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73-75 76-78

#### **Social Criteria Share**

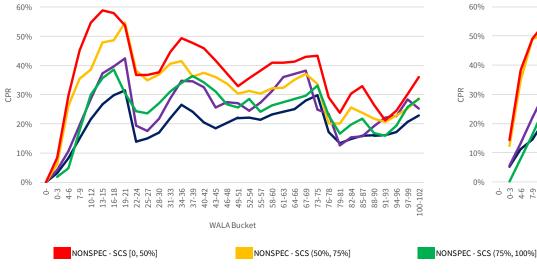
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Last 12M WALA Ramp by Social Criteria Share

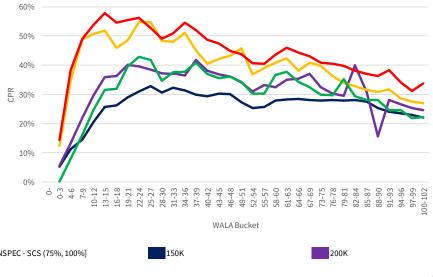


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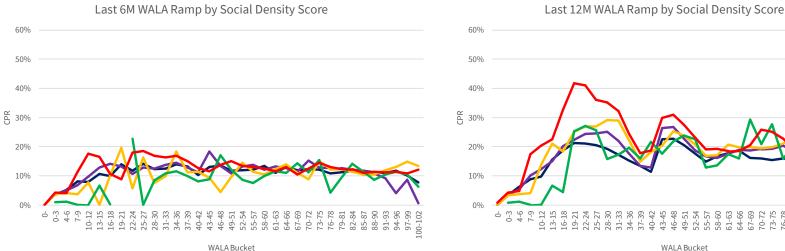
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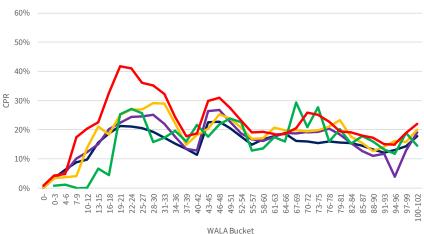
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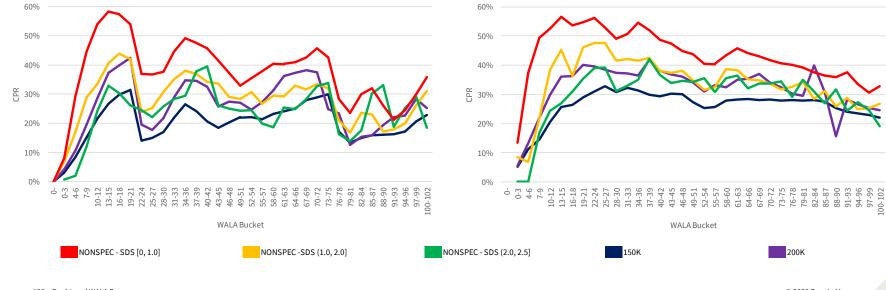
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2020 WALA Ramp by Social Density Score



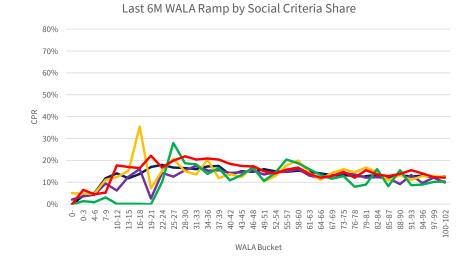
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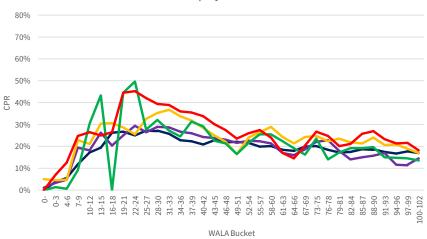
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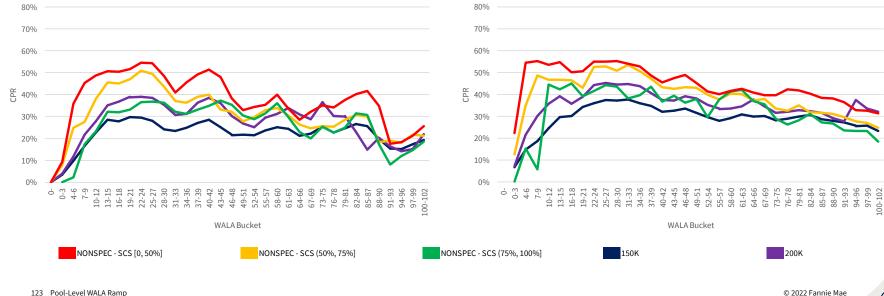
Last 12M WALA Ramp by Social Criteria Share

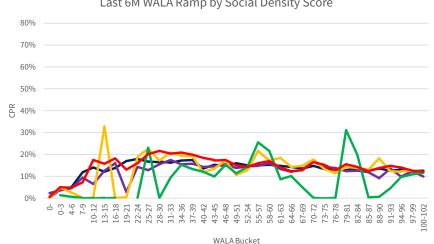


2020 WALA Ramp by Social Criteria Share



2021 WALA Ramp by Social Criteria Share

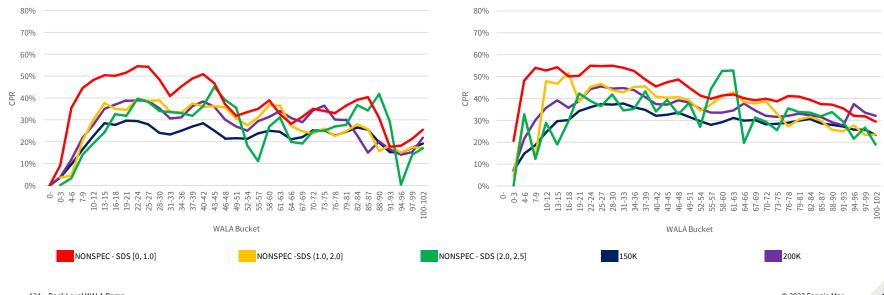




2020 WALA Ramp by Social Density Score

Last 12M WALA Ramp by Social Density Score 80% 70% 60% 50% CPR 40% 30% 20% 10% 0% 58-60 61-63 64-66 67-69 77-72 73-75 76-78 85-81 82-84 85-87 88-90 91-93 91-93 91-93 91-90 10-12 13-15 16-18 19-21 22-24 25-27 28-30 5 <del></del> 49-52-55tè WALA Bucket

2021 WALA Ramp by Social Density Score



#### Last 6M WALA Ramp by Social Density Score

Prefix: CL | Coupon: 4

124 Pool-Level WALA Ramp

## Prefix: CL | Coupon: 4.5

28-3C

4

6

10-1 6-1

Last 6M WALA Ramp by Social Criteria Share 100% 90% 80% 70% 60% 50% 40% 30% 20% 10% 0%

> 46 WALA Bucket

55-57 58-60 61-63 64-66 62-69 76-78

52-

73-75

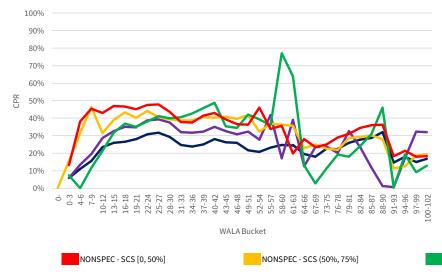
79-81 82-84 85-87 85-87 88-90 88-90 91-93 94-96 97-99

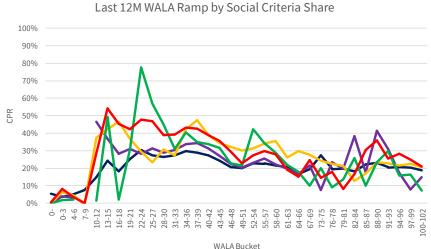
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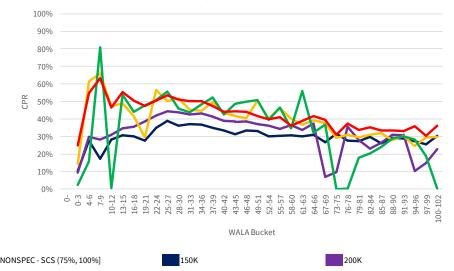
2020 WALA Ramp by Social Criteria Share

40-43-49-



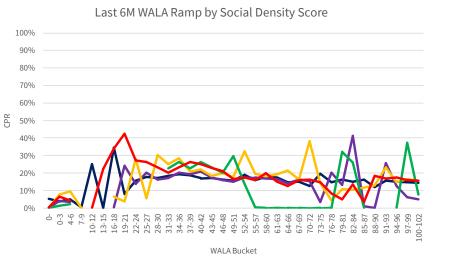


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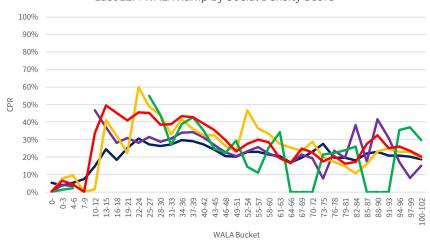
CPR

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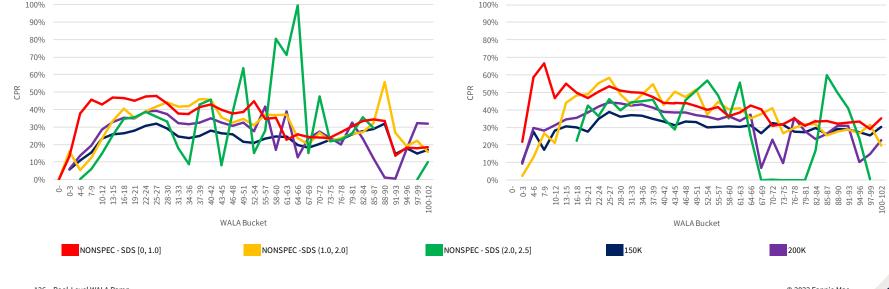


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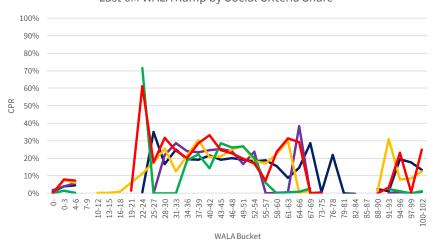
2020 WALA Ramp by Social Density Score



2021 WALA Ramp by Social Density Score

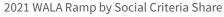


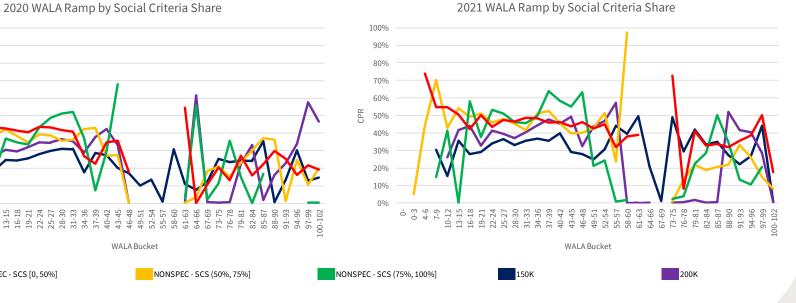
Last 12M WALA Ramp by Social Density Score



100% 90% 80% 70% 60% CPR 50% 40% 30% 20% 10% 0% 49-51 55-57 58-60 64-65 67-69 67-69 73-75 73-75 73-75 73-75 73-75 79-81 88-90 91-93 91-93 91-93 91-93 91-93 10-12 13-15 16-18 28-30 31-33 34-36 25-27 -61 2-40 43-46-WALA Bucket

Last 12M WALA Ramp by Social Criteria Share





Section Start

#### Prefix: CL | Coupon: 5

Last 6M WALA Ramp by Social Criteria Share

6

NONSPEC - SCS [0, 50%]

2

0

100%

90% 80%

70%

60%

50%

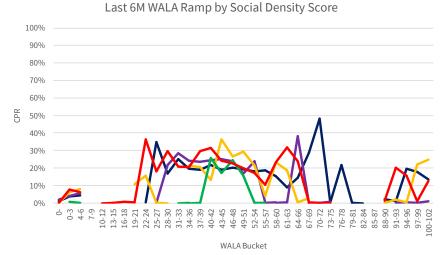
40%

30% 20%

10%

0%

CPR

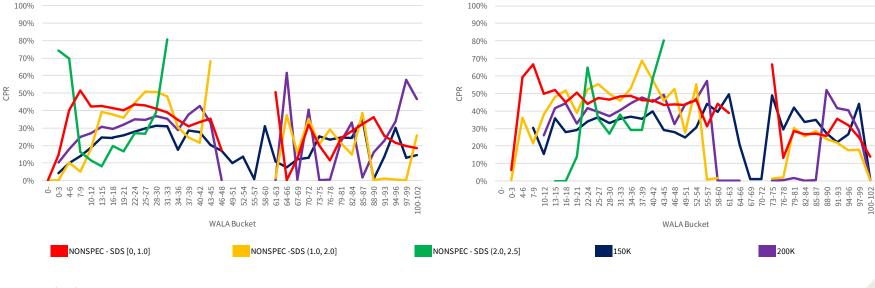


2020 WALA Ramp by Social Density Score

100% 90% 80% 70% 60% CPR 50% 40% 30% 20% 10% 0% 61-63 64-66 67-69 70-72 73-75 76-78 85-87 88-90 91-93 94-96 97-99 00-102 6 10-12 13-15 16-18 19-21 48 55-57 58-60 ŝ 22ģ 40-43-46-49-52-WALA Bucket

Last 12M WALA Ramp by Social Density Score

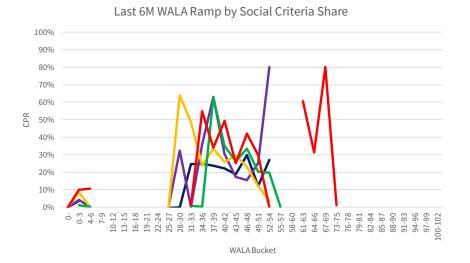
2021 WALA Ramp by Social Density Score



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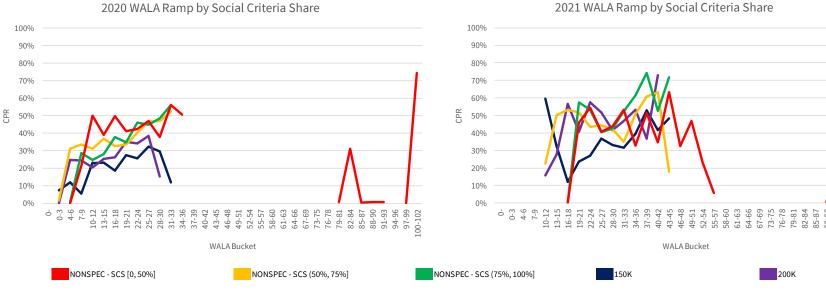
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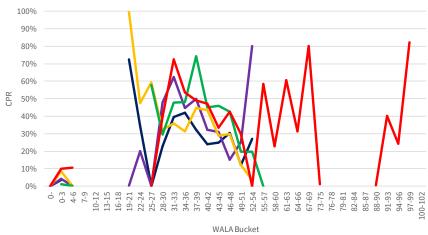
Prefix: CL | Coupon: 5



Prefix: CL | Coupon: 5.5

2020 WALA Ramp by Social Criteria Share





#### Last 12M WALA Ramp by Social Criteria Share

129 Pool-Level WALA Ramp

94-96 97-99 100-102

93

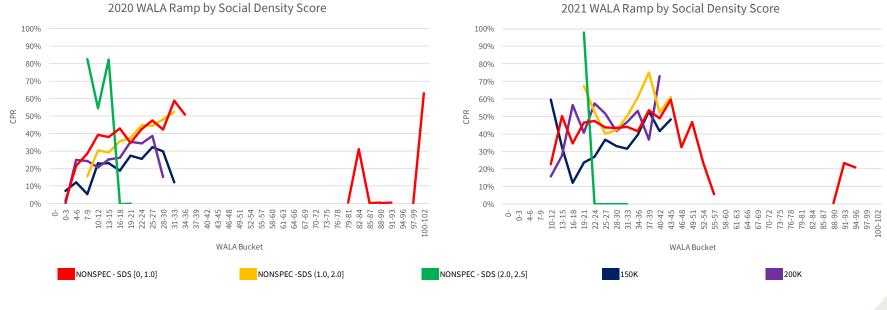
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100% 90% 80% 70% 60% CPR 50% 40% 30% 20% 10% 0% 10-12 13-15 16-18 19-21 22-24 70-72 73-75 76-78 76-78 79-81 85-87 85-87 85-87 85-87 91-93 91-93 91-99 91-99 00-102 25-27 28-30 31-33 34-36 46-48 55-57 58-60 61-63 64-66 67-69 6 0-3 6-37-39 40-42 45 49-51 5 52-43-WALA Bucket

Last 12M WALA Ramp by Social Density Score

2021 WALA Ramp by Social Density Score



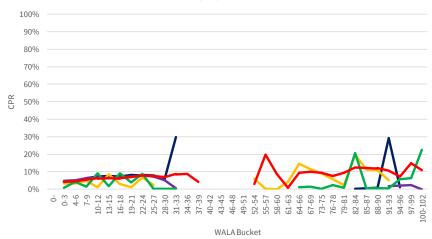
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#### Last 6M WALA Ramp by Social Density Score

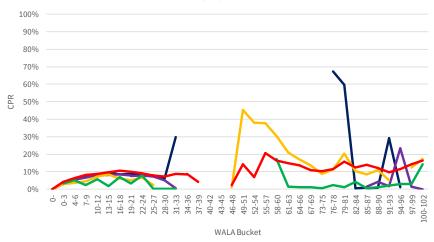
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130 Pool-Level WALA Ramp

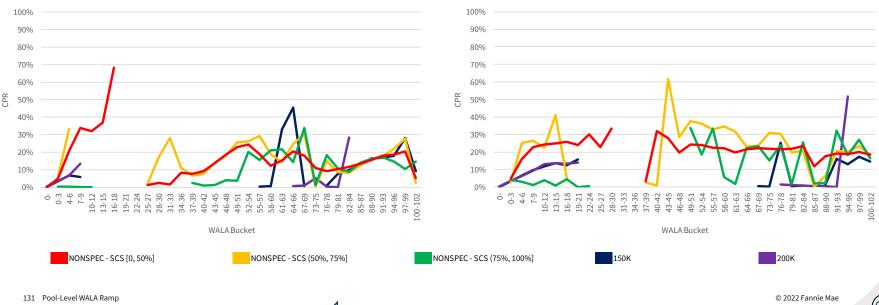
Last 6M WALA Ramp by Social Criteria Share



2020 WALA Ramp by Social Criteria Share







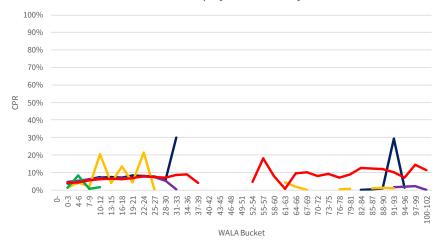
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Last 12M WALA Ramp by Social Criteria Share

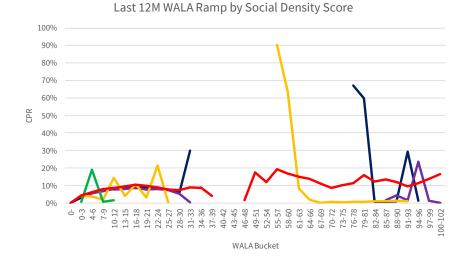
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## Prefix: Cl | Coupon: 2

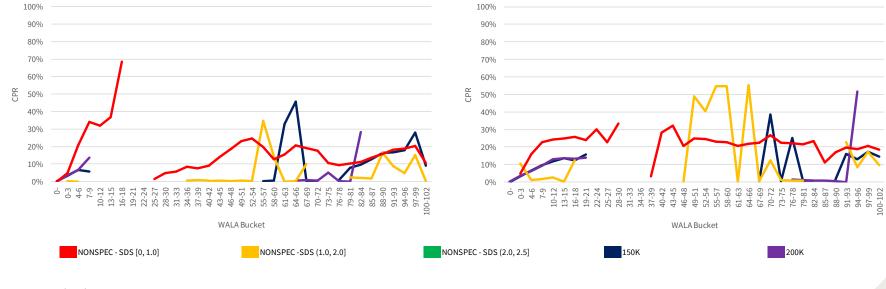
Last 6M WALA Ramp by Social Density Score



2020 WALA Ramp by Social Density Score



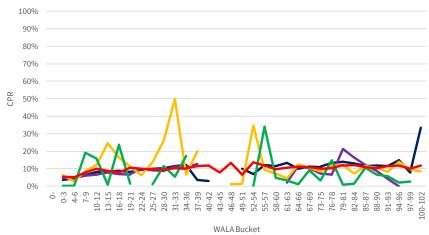
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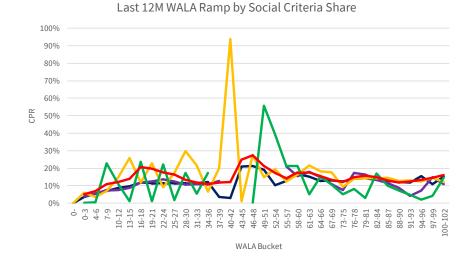
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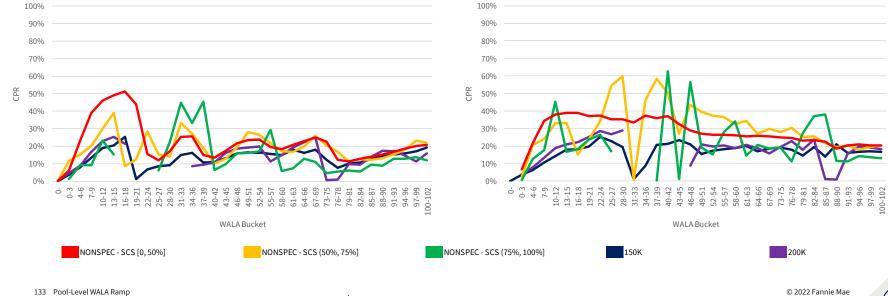
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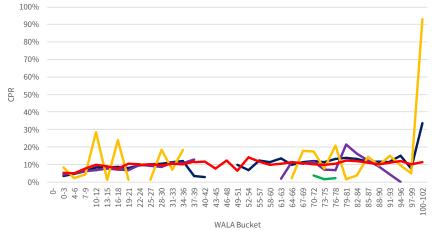
2020 WALA Ramp by Social Criteria Share



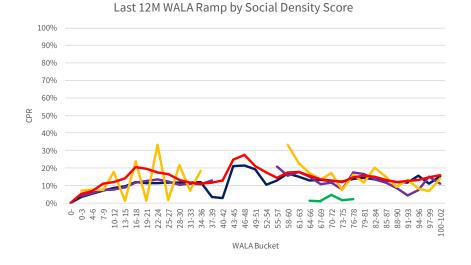




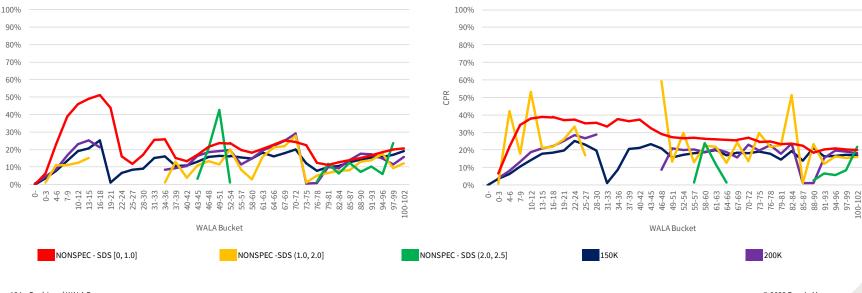
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2020 WALA Ramp by Social Density Score



#### 2021 WALA Ramp by Social Density Score

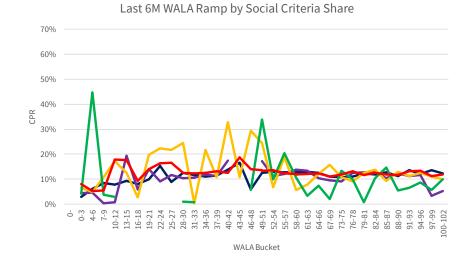


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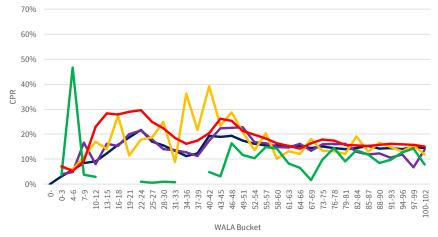
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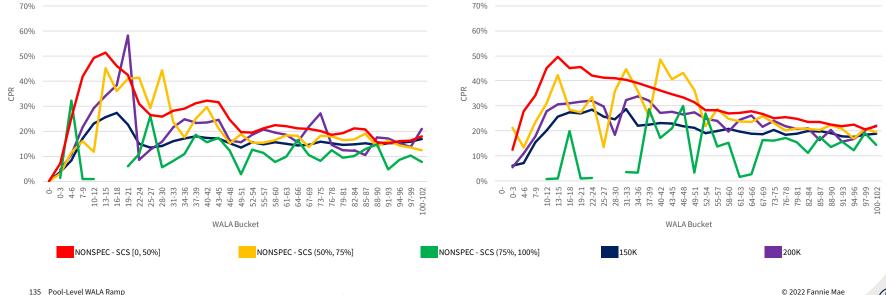
Last 12M WALA Ramp by Social Criteria Share



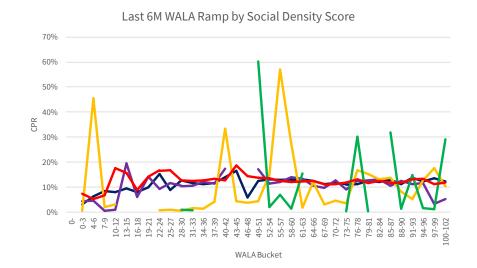
2020 WALA Ramp by Social Criteria Share



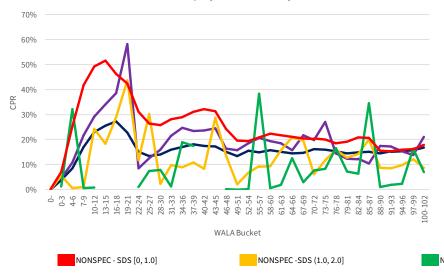
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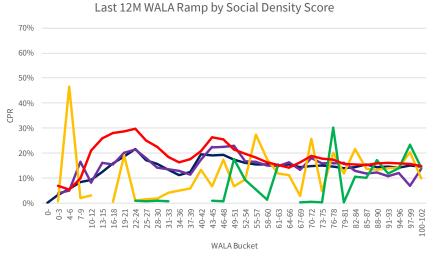


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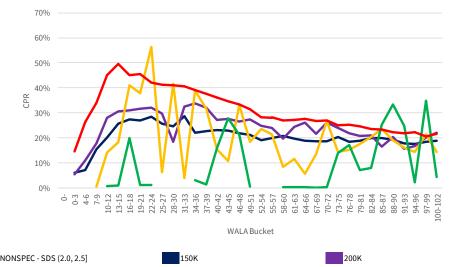


2020 WALA Ramp by Social Density Score



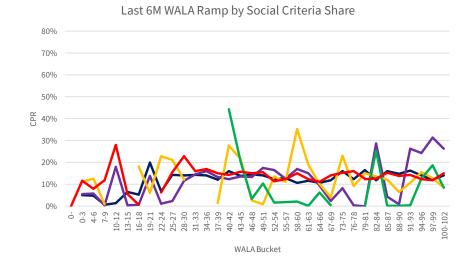


#### 2021 WALA Ramp by Social Density Score

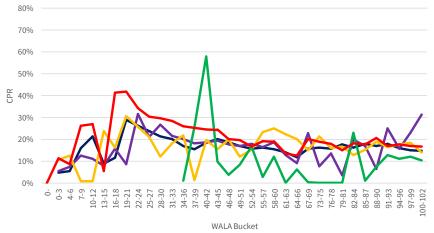


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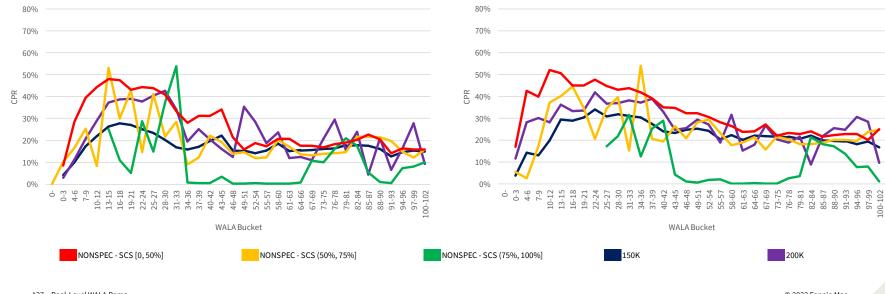
Last 12M WALA Ramp by Social Criteria Share



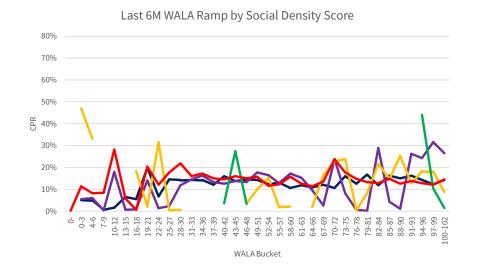
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#### 2021 WALA Ramp by Social Criteria Share



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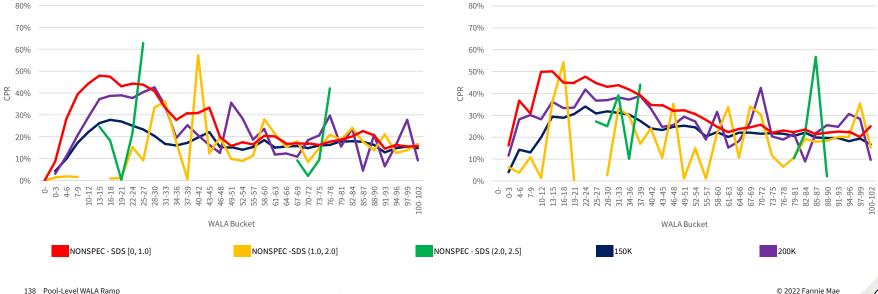


2020 WALA Ramp by Social Density Score

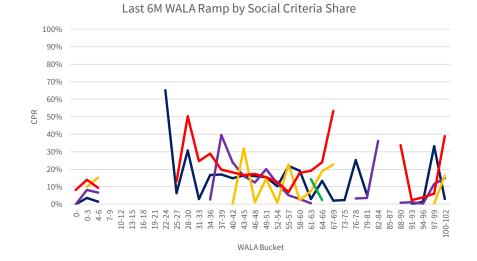
80% 70% 60% 50% CPR 40% 30% 20% 10% 0% 70-72 73-75 76-78 76-78 79-81 82-84 85-87 88-90 91-93 94-96 91-99 64-66 67-69 61-63 6-18 0-12 6 -80 6 WALA Bucket

Last 12M WALA Ramp by Social Density Score

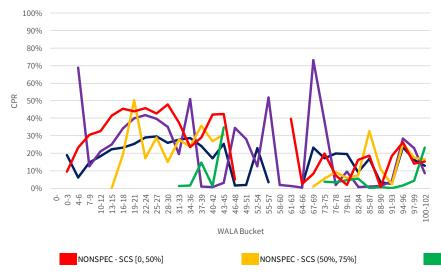


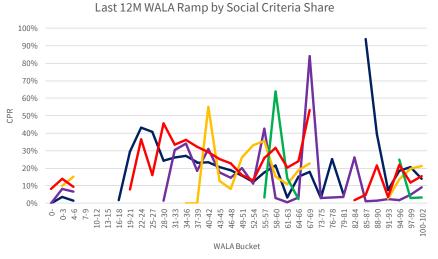




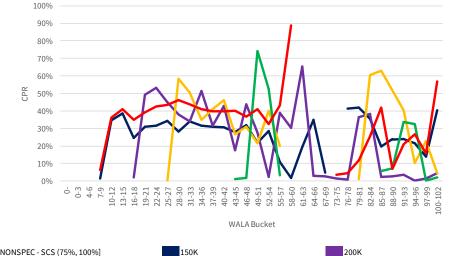


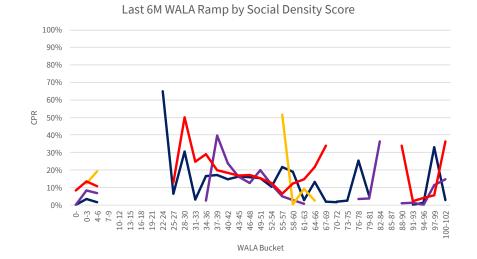
2020 WALA Ramp by Social Criteria Share





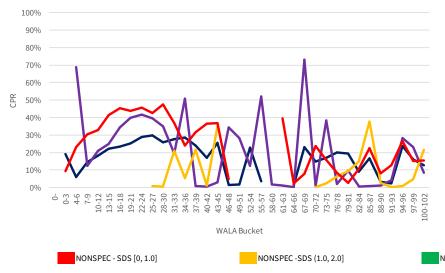


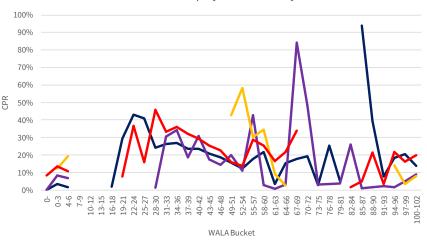




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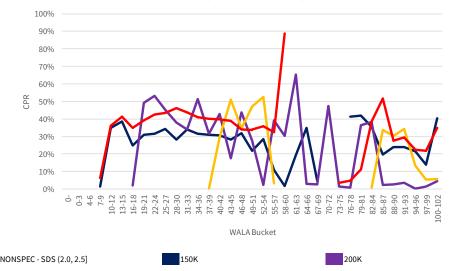
2020 WALA Ramp by Social Density Score





#### Last 12M WALA Ramp by Social Density Score

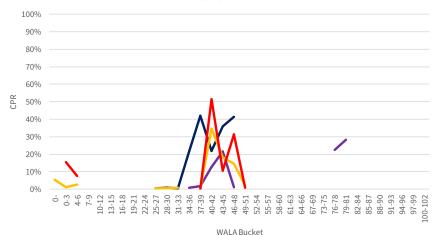
2021 WALA Ramp by Social Density Score



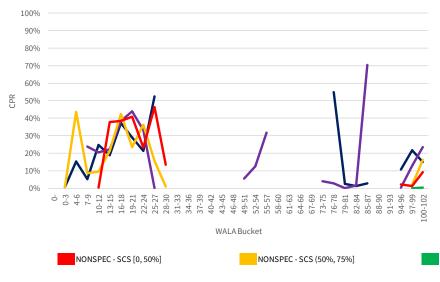
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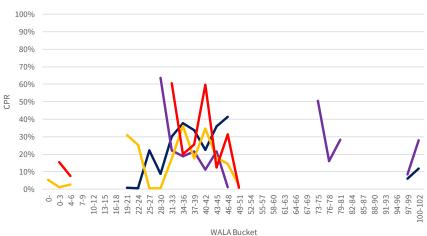


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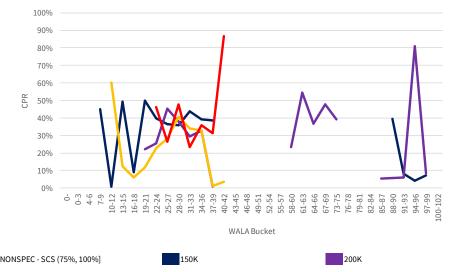


2020 WALA Ramp by Social Criteria Share



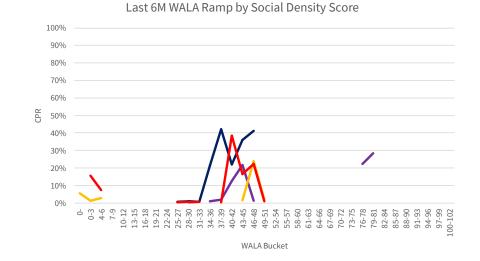




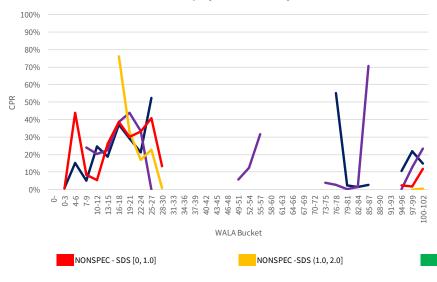


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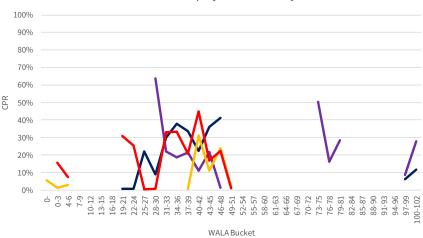
Last 12M WALA Ramp by Social Density Score



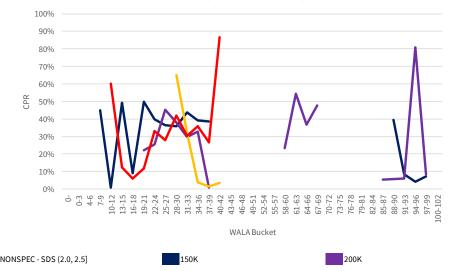
2020 WALA Ramp by Social Density Score



Section Start



#### 2021 WALA Ramp by Social Density Score



Updated Nov 22, 2022

