

# SALE ANNOUNCEMENT

## \$157,434,581 Loan Portfolio Sale

<b>LOAN TYPE:</b>	Residential Loans – Adjustable and Fixed Rate Mortgages
<b>LOCATION:</b>	Nationwide – MI (27.5%), FL (13.2%), AZ (12.8%), CA (5.9%) and NY (3.6%)
<b>PERFORMANCE:</b>	Performing (94.2%) and Non-Performing (5.8%)

### Overview

On behalf of the Federal Deposit Insurance Corporation (the “FDIC”) in its capacity as receiver for various failed financial institutions (the “Receiver”) and as sponsor of the FDIC Series 2010-R1 and the FDIC Series 2011-R1 Trusts (the “Trusts” and together with the Receiver, the “Receiver”), Mission Capital Advisors, LLC (“Mission Capital” or “Loan Sale Advisor”) is pleased to announce the sale of approximately \$157.4mm UPB of performing and non-performing residential mortgage loans (the “Asset Sale”).

### Sale Structure

Mission Capital has been retained as the exclusive Loan Sale Advisor to the Receiver for the sale of a portfolio of residential loans (the “Loans,” “Assets” or collectively, the “Portfolio”). The Portfolio consists of Loans from two securitization Trusts that are expected to be collapsed.

Mission Capital and the Receiver will invite multiple, qualified bidders (the “Qualified Bidders”) to complete due diligence and submit non-contingent final bids for: **(i) any pool from the pooling scenario detailed herein, (ii) any combination of pools or (iii) the Portfolio in its entirety** pursuant to the timeline set forth herein.

### Highlights & Sale Summary

The highlights of the Asset Sale are as follows (info is by UPB as of 2/29/2020):

- 94.2% of the Portfolio is performing while 71.4% of the loans have perfect pay history over 24 months.
- Fixed rate loans make up 66.7% of the Portfolio while floating rate loans make up 33.3%. The Portfolio features a weighted average interest rate of 4.805%.
- The borrowers in the Portfolio have a weighted average FICO of 703.
- The Portfolio has a WAL of 160 months.

### Pooling

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pool 1 - Always Performing - 24 Months	907	\$112,470,900	71.4%	4.918%	\$124,003	\$164,986,117	150	221	733	100.0%	0.0%	0.0%	0.0%
Pool 2 - Performing < 24 Months	271	\$35,792,057	22.7%	4.516%	\$132,074	\$50,161,716	156	240	644	100.0%	0.0%	0.0%	0.0%
Pool 3 - Non-Performing	42	\$9,171,624	5.8%	4.539%	\$218,372	\$10,876,773	138	194	564	0.0%	21.0%	0.0%	79.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

The Portfolio is being offered in pools based on performance: (1) The Always Performing – 24 Months pool consists of loans that exhibit 24 or more months of payments being current per servicer data. (2) The Performing < 24 Months pool consists of loans that are contractually performing, but have been 30 or more days delinquent during the prior 24 month period. (3) Non-performing loans are greater than 60 days past due and / or greater than 30 days past maturity.

## Sale Structure

Prospective bidders are subject to qualification by Mission Capital and/or the Receiver to become Qualified Bidders. Access to the Due Diligence Materials (the “Due Diligence Materials”) will be provided to Qualified Bidders solely at the discretion of Mission Capital and/or the Receiver and may be withheld for any reason.

Due Diligence Materials will be made available to Qualified Bidders that have executed, and are subject to the terms of, the Confidentiality Agreement (the “Confidentiality Agreement”), the Purchaser Eligibility Certification (the “PEC”), the OFAC Certification (the “OFAC”) and the Security Deposit Agreement (the “SDA”) which can be accessed on the transaction offering email or by visiting [www.missioncap.com/transactions](http://www.missioncap.com/transactions). Included in the Due Diligence Materials will be comprehensive bidding instructions, the terms of sale and the Receiver’s required form of Mortgage Loan Purchase Agreement for the sale and purchase of the Assets (the “Asset Sale Agreement”).

Qualified Bidders will complete final due diligence before submitting non-contingent offers on the Final Bid Date (the acceptance of which by Receiver will require immediate execution of the Asset Sale Agreement by the winning bidder(s) accompanied by a 10% non-refundable wire funds deposit).

Additional information will be provided to Qualified Bidders via Mission’s online due diligence site. Such information may include detailed loan documents (as available), pay histories, environmental reports, litigation documents (if applicable), and financial statements, in both computer file and imaged formats.

Please e-sign or return an executed Confidentiality Agreement, OFAC, SDA and PEC to Mission Capital at [FDIC@missioncap.com](mailto:FDIC@missioncap.com). **PLEASE NOTE THAT E-SIGNATURES WILL BE PROCESSED IN TOP PRIORITY WHILE EMAIL SIGNATURES ARE PROCESSED AT THE END OF EACH BUSINESS DAY.**

**All inquiries should be directed through Mission Capital. Neither the Receiver, the Trustees, any agent of the Trusts, Borrower, Borrower affiliates or Guarantors are to be contacted. Qualified Bidders are required to strictly adhere to the terms of the Confidentiality Agreement.**

## Asset Sale Agreement

The Receiver will make their required form of Asset Sale Agreement available to Qualified Bidders. Pursuant to the Asset Sale Agreement, the Assets are being sold on an “as-is, where-is basis” subject only to those limited representations and warranties explicitly stated in the Asset Sale Agreement. No other representations or warranties, either expressed or implied, shall apply.

The Receiver may reject any and all submitted bids for the Loans.

## Timeline

The schedule for the transaction contemplated is as follows:

Event	Date
Distribute Sale Announcement	Monday, March 16, 2020
Bid Materials Distributed	Upon Bidder Qualification
Investor Diligence Begins	Tuesday, March 17, 2020
Calculation Date	Tuesday, March 31, 2020
Bid Submission Day	Tuesday, April 28, 2020
Portfolio Awarded	Wednesday, April 29, 2020
10% Deposit Received (if required)	Thursday, April 30, 2020
Escrow Closing Date (Loan Sale Agreement)	Friday, May 1, 2020
Closing Date	Wednesday, May 6, 2020
Servicing Transfer	TBD

The Receiver may revise this timeline or cancel this sale in its sole discretion.

## Offering Access

For additional information, please contact Michael Britvan or email [FDIC@missioncap.com](mailto:FDIC@missioncap.com). To register for FDIC sales with Mission Capital, please visit our [registration page](#) or contact Katie Juarez at (949) 706-3001.

## Disclaimer

NO OBLIGATION TO SELL SHALL BE BINDING ON THE RECEIVER UNLESS AND UNTIL A WRITTEN CONTRACT OF SALE OR ASSET SALE AGREEMENT IS COUNTER SIGNED AND DELIVERED BY THE RECEIVER TO THE WINNING BIDDER. THE RECEIVER RESERVES THE RIGHT, AT ITS SOLE AND ABSOLUTE DISCRETION, TO WITHDRAW THE ASSETS FROM THE ASSET SALE, AT ANY TIME. THIS SALE ANNOUNCEMENT HAS BEEN PREPARED TO ASSIST THE RECIPIENT IN DECIDING WHETHER TO PROCEED WITH FURTHER INVESTIGATION OF THE ASSETS. WHILE THE INFORMATION INCLUDED HEREIN IS BELIEVED TO BE ACCURATE AND RELIABLE, THE RECEIVER, MISSION CAPITAL AND THEIR RESPECTIVE SUBSIDIARIES, AFFILIATES, AGENTS, ASSIGNEES, OFFICERS, TRUSTEES, DIRECTORS, SERVICERS AND EMPLOYEES MAKE NO REPRESENTATIONS OR WARRANTIES, EXPRESS OR IMPLIED, AS TO THE ACCURACY OR COMPLETENESS OF SUCH INFORMATION, INCLUDING BUT NOT LIMITED TO THE VALIDITY OR PRIORITY OF ANY LIENS AND THE VALUE OF ANY COLLATERAL. ONLY THOSE REPRESENTATIONS AND WARRANTIES THAT ARE MADE BY THE RECEIVER TO A WINNING BIDDER IN A DEFINITIVE, EXECUTED ASSET SALE AGREEMENT SHALL HAVE ANY LEGAL EFFECT.

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### Disclaimer Cont'd.

THIS DOCUMENT HAS BEEN PREPARED BY THE LOAN SALE ADVISOR IN RELATION TO THE POTENTIAL SALE OF THE ASSET PORTFOLIO, AND IS BEING DISTRIBUTED BY THE LOAN SALE ADVISOR FOR INFORMATION PURPOSES ONLY. ALL INFORMATION IS INDICATIVE ONLY AND MAY BE AMENDED, SUPERSEDED OR REPLACED BY SUBSEQUENT SUMMARIES. THE FINAL TERMS AND CONDITIONS OF ANY TRANSACTION WILL BE SET OUT IN FULL IN THE APPLICABLE BINDING TRANSACTION DOCUMENT(S).

ANY INVESTMENT INVOLVES A HIGH DEGREE OF RISK INCLUDING THE POSSIBLE LOSS OF A SUBSTANTIAL PART, OR EVEN THE ENTIRE AMOUNT OF AN INVESTMENT. EACH INVESTOR MUST BE PREPARED TO BEAR THE ECONOMIC RISK OF AN INVESTMENT FOR AN INDEFINITE PERIOD OF TIME.

THE ASSET PORTFOLIO HAS NOT BEEN REGISTERED UNDER THE SECURITIES ACT OF 1933, AS AMENDED (THE "SECURITIES ACT"), THE SECURITIES LAWS OF ANY STATE OR THE SECURITIES LAWS OF ANY OTHER JURISDICTION, NOT IS SUCH REGISTRATION CONTEMPLATED.

## Portfolio Stratifications

Entire Portfolio

(Information provided by Servicing Tape as of 2/29/2020)

Trust	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
FDIC 2010-R1 Trust	611	\$77,393,685	49.2%	4.796%	\$126,667	\$114,967,049	161	214	699	92.9%	0.7%	0.0%	6.4%
FDIC 2011-R1 Trust	609	\$80,040,896	50.8%	4.812%	\$131,430	\$111,057,557	140	232	706	95.4%	1.7%	0.0%	2.9%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

MCA Performance Status	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Performing	1,178	\$148,262,957	94.2%	4.821%	\$125,860	\$215,147,833	151	225	711	100.0%	0.0%	0.0%	0.0%
Non-Performing	42	\$9,171,624	5.8%	4.539%	\$218,372	\$10,876,773	138	194	564	0.0%	21.0%	0.0%	79.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing - 24 Months	907	\$112,470,900	71.4%	4.918%	\$124,003	\$164,986,117	150	221	733	100.0%	0.0%	0.0%	0.0%
Performing < 24 Months	271	\$35,792,057	22.7%	4.516%	\$132,074	\$50,161,716	156	240	644	100.0%	0.0%	0.0%	0.0%
Non-Performing	42	\$9,171,624	5.8%	4.539%	\$218,372	\$10,876,773	138	194	564	0.0%	21.0%	0.0%	79.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	404	\$52,356,793	33.3%	4.840%	\$129,596	\$82,589,656	167	190	720	97.1%	1.4%	0.0%	1.5%
N	816	\$105,077,789	66.7%	4.787%	\$128,772	\$143,434,950	142	240	694	92.7%	1.1%	0.0%	6.1%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Payment History	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing 24+ months	907	\$112,470,900	71.4%	4.918%	\$124,003	\$164,986,117	150	221	733	100.0%	0.0%	0.0%	0.0%
Always Performing 12+ months	64	\$7,761,460	4.9%	4.628%	\$121,273	\$11,219,578	160	207	672	100.0%	0.0%	0.0%	0.0%
Always Performing 6+ months	57	\$7,530,845	4.8%	4.370%	\$132,120	\$10,953,664	156	253	675	100.0%	0.0%	0.0%	0.0%
Always Performing 3+ months	27	\$4,134,600	2.6%	4.495%	\$153,133	\$5,973,710	154	214	658	100.0%	0.0%	0.0%	0.0%
Current 1+ month	54	\$6,048,004	3.8%	4.792%	\$112,000	\$8,198,172	151	248	619	100.0%	0.0%	0.0%	0.0%
Not Always Current	111	\$19,488,772	12.4%	4.457%	\$175,575	\$24,693,365	149	229	588	52.9%	9.9%	0.0%	37.2%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	295	\$9,258,394	5.9%	5.215%	\$31,384	\$22,467,839	176	158	718	98.6%	0.5%	0.0%	0.9%
\$50,000 - \$100,000	360	\$26,664,211	16.9%	5.016%	\$74,067	\$41,772,810	156	207	706	97.0%	1.0%	0.0%	2.0%
\$100,000 - \$150,000	237	\$28,768,875	18.3%	4.889%	\$121,388	\$39,186,340	147	234	706	95.8%	1.2%	0.0%	3.1%
\$150,000 - \$200,000	117	\$20,011,980	12.7%	4.711%	\$171,043	\$26,727,399	144	237	696	95.6%	0.8%	0.0%	3.6%
\$200,000 - \$250,000	84	\$18,719,696	11.9%	4.574%	\$222,854	\$25,470,431	144	244	690	92.7%	2.3%	0.0%	5.0%
\$250,000 - \$300,000	36	\$9,833,332	6.2%	4.506%	\$273,148	\$13,184,227	141	252	693	97.3%	0.0%	0.0%	2.7%
\$300,000 - \$350,000	34	\$10,874,920	6.9%	4.842%	\$319,851	\$14,431,072	144	224	718	100.0%	0.0%	0.0%	0.0%
\$350,000 - \$400,000	15	\$5,639,730	3.6%	4.683%	\$375,982	\$6,995,506	146	248	721	93.2%	0.0%	0.0%	6.8%
> \$400,000	42	\$27,663,444	17.6%	4.715%	\$658,653	\$35,788,982	155	212	698	85.0%	2.5%	0.0%	12.4%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	130	\$21,826,577	13.9%	3.072%	\$167,897	\$29,004,765	144	286	665	91.1%	2.0%	0.0%	6.9%
3.500% - 4.000%	112	\$16,584,803	10.5%	3.848%	\$148,079	\$21,393,765	150	268	683	95.3%	1.6%	0.0%	3.1%
4.000% - 4.500%	172	\$21,583,992	13.7%	4.383%	\$125,488	\$34,320,830	161	201	709	97.1%	0.6%	0.0%	2.2%
4.500% - 5.000%	258	\$36,638,750	23.3%	4.877%	\$142,011	\$52,103,015	144	215	703	90.2%	2.1%	0.0%	7.8%
5.000% - 5.500%	268	\$31,849,360	20.2%	5.286%	\$118,841	\$48,476,036	154	205	724	97.7%	0.7%	0.0%	1.6%
5.500% - 6.000%	124	\$12,736,445	8.1%	5.808%	\$102,713	\$18,298,295	151	200	715	96.3%	0.5%	0.0%	3.2%
> 6.000%	156	\$16,214,654	10.3%	6.781%	\$103,940	\$22,427,899	153	198	713	93.8%	0.3%	0.0%	5.9%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

## Portfolio Stratifications

Entire Portfolio Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	54	\$6,086,038	3.9%	5.451%	\$112,704	\$8,888,924	154	210	732	100.0%	0.0%	0.0%	0.0%
60% - 70%	43	\$8,468,500	5.4%	4.778%	\$196,942	\$11,553,742	153	230	715	94.4%	0.0%	0.0%	5.6%
70% - 80%	111	\$16,586,107	10.5%	4.963%	\$149,424	\$24,942,312	155	216	731	99.1%	0.4%	0.0%	0.6%
80% - 90%	35	\$4,457,539	2.8%	4.616%	\$127,358	\$6,138,058	148	243	670	97.6%	0.0%	0.0%	2.4%
> 90%	977	\$121,836,398	77.4%	4.759%	\$124,705	\$174,501,570	150	224	698	93.1%	1.5%	0.0%	5.4%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	178	\$9,591,489	6.1%	5.066%	\$53,885	\$22,113,009	175	55	652	75.7%	1.1%	0.0%	23.2%
120 - 144	35	\$3,919,689	2.5%	5.658%	\$111,991	\$6,873,374	197	139	732	96.8%	2.1%	0.0%	1.1%
144 - 168	82	\$9,192,295	5.8%	5.045%	\$112,101	\$15,984,194	194	158	706	98.7%	0.6%	0.0%	0.8%
168 - 192	141	\$19,586,725	12.4%	4.753%	\$138,913	\$30,429,028	174	181	722	97.9%	0.6%	0.0%	1.5%
192 - 216	118	\$16,838,275	10.7%	5.448%	\$142,697	\$22,941,787	154	205	728	99.0%	0.0%	0.0%	1.0%
216 - 240	515	\$71,280,894	45.3%	4.918%	\$138,410	\$93,391,794	132	231	712	94.8%	2.0%	0.0%	3.2%
> 240	151	\$27,025,213	17.2%	3.843%	\$178,975	\$34,291,419	151	342	663	91.5%	0.4%	0.0%	8.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	3	\$238,584	0.2%	4.945%	\$79,528	\$293,209	117	243	708	100.0%	0.0%	0.0%	0.0%
120 to 144	642	\$87,258,472	55.4%	4.810%	\$135,917	\$117,599,298	130	233	699	91.5%	1.7%	0.0%	6.7%
144 to 168	189	\$30,024,572	19.1%	4.786%	\$158,860	\$40,106,611	155	241	701	96.4%	0.4%	0.0%	3.3%
168 to 192	182	\$25,688,185	16.3%	4.602%	\$141,144	\$39,547,490	178	206	719	98.9%	0.0%	0.0%	1.1%
192 to 216	100	\$10,375,178	6.6%	5.271%	\$103,752	\$18,193,277	200	169	703	97.7%	1.6%	0.0%	0.7%
> 216	104	\$3,849,590	2.4%	4.914%	\$37,015	\$10,284,721	257	121	703	95.5%	3.4%	0.0%	1.1%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	7	\$2,452,677	1.6%	6.293%	\$350,382	\$3,546,494	192	155		100.0%	0.0%	0.0%	0.0%
<= 600	153	\$21,548,070	13.7%	4.563%	\$140,837	\$27,762,278	142	227	536	68.4%	7.4%	0.0%	24.2%
600 - 650	124	\$17,077,981	10.8%	4.166%	\$137,726	\$23,969,949	153	267	629	95.9%	1.7%	0.0%	2.3%
650 - 700	225	\$29,832,819	18.9%	4.816%	\$132,590	\$42,224,619	157	229	677	99.6%	0.0%	0.0%	0.4%
700 - 750	240	\$30,032,659	19.1%	4.924%	\$125,136	\$41,880,801	147	219	727	95.4%	0.0%	0.0%	4.6%
750 - 800	317	\$36,370,188	23.1%	4.911%	\$114,732	\$53,652,595	150	214	777	99.6%	0.1%	0.0%	0.3%
> 800	154	\$20,120,187	12.8%	5.035%	\$130,651	\$32,987,870	149	207	811	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	277	\$22,867,620	14.5%	5.005%	\$82,555	\$42,999,967	204	167	707	97.2%	1.3%	0.0%	1.5%
2005	105	\$16,595,408	10.5%	4.551%	\$158,052	\$24,440,590	174	214	724	99.7%	0.0%	0.0%	0.3%
2006	90	\$12,906,825	8.2%	4.649%	\$143,409	\$17,346,446	162	241	695	97.0%	0.9%	0.0%	2.1%
2007	98	\$16,768,562	10.7%	4.906%	\$171,108	\$22,338,075	151	245	710	95.8%	0.0%	0.0%	4.2%
2008	172	\$27,733,198	17.6%	5.023%	\$161,240	\$37,248,002	137	245	706	93.3%	0.5%	0.0%	6.2%
2009	475	\$60,324,383	38.3%	4.702%	\$126,999	\$81,358,316	127	228	694	90.9%	2.3%	0.0%	6.9%
2010	3	\$238,584	0.2%	4.945%	\$79,528	\$293,209	117	243	708	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	1,217	\$157,197,754	99.8%	4.806%	\$129,168	\$225,712,826	150	224	703	94.2%	1.2%	0.0%	4.6%
2	3	\$236,827	0.2%	3.792%	\$78,942	\$311,780	200	189	761	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

## Portfolio Stratifications

Entire Portfolio Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	1,063	\$136,176,494	86.5%	4.833%	\$128,106	\$198,461,838	153	219	708	94.6%	0.6%	0.0%	4.8%
Y	157	\$21,258,087	13.5%	4.624%	\$135,402	\$27,562,768	132	251	671	91.3%	5.2%	0.0%	3.4%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	951	\$113,411,218	72.0%	5.181%	\$119,255	\$168,580,644	151	199	718	94.9%	0.9%	0.0%	4.2%
Y	269	\$44,023,363	28.0%	3.834%	\$163,656	\$57,443,961	149	288	665	92.2%	2.2%	0.0%	5.6%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

FCL Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	1,209	\$152,793,949	97.1%	4.804%	\$126,380	\$220,896,019	151	226	707	97.0%	1.3%	0.0%	1.7%
Y	11	\$4,640,633	2.9%	4.809%	\$421,876	\$5,128,587	134	127	552	0.0%	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Rate/Term Refi	689	\$99,008,316	62.9%	4.705%	\$143,699	\$139,789,174	148	231	706	93.9%	1.6%	0.0%	4.5%
Purchase	531	\$58,426,265	37.1%	4.973%	\$110,031	\$86,235,432	155	211	697	94.6%	0.6%	0.0%	4.9%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	1,071	\$139,678,886	88.7%	4.781%	\$130,419	\$197,272,934	149	225	701	94.4%	1.4%	0.0%	4.2%
Condo	73	\$8,711,365	5.5%	5.030%	\$119,334	\$12,868,747	153	230	728	98.3%	0.0%	0.0%	1.7%
Manufactured	6	\$534,441	0.3%	5.051%	\$89,073	\$693,681	143	247	696	61.9%	0.0%	0.0%	38.1%
PUD	11	\$1,308,229	0.8%	4.951%	\$118,930	\$2,020,464	159	199	709	100.0%	0.0%	0.0%	0.0%
Land and Developed Lots	1	\$52,854	0.0%	5.250%	\$52,854	\$693,600	124	326	681	100.0%	0.0%	0.0%	0.0%
Unavailable	58	\$7,148,807	4.5%	4.933%	\$123,255	\$12,475,180	180	197	706	85.3%	0.0%	0.0%	14.7%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
MI	444	\$43,218,433	27.5%	4.617%	\$97,339	\$66,489,919	169	219	700	95.2%	0.9%	0.0%	3.9%
FL	153	\$20,823,122	13.2%	5.381%	\$136,099	\$30,698,180	158	211	711	97.3%	0.2%	0.0%	2.5%
AZ	79	\$20,156,299	12.8%	4.627%	\$255,143	\$27,789,535	157	191	692	86.6%	0.9%	0.0%	12.5%
CA	47	\$9,220,833	5.9%	4.896%	\$196,188	\$12,842,873	134	232	717	89.6%	7.5%	0.0%	2.9%
NY	24	\$5,681,859	3.6%	5.067%	\$236,744	\$7,437,754	132	237	714	88.5%	0.0%	0.0%	11.5%
Other	473	\$58,334,036	37.1%	4.759%	\$123,328	\$80,766,345	136	239	702	96.2%	1.1%	0.0%	2.7%
<b>Grand Total</b>	<b>1,220</b>	<b>\$157,434,581</b>	<b>100.0%</b>	<b>4.805%</b>	<b>\$129,045</b>	<b>\$226,024,606</b>	<b>150</b>	<b>223</b>	<b>703</b>	<b>94.2%</b>	<b>1.2%</b>	<b>0.0%</b>	<b>4.6%</b>

## Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months  
(Information provided by Servicing Tape as of 2/29/2020)

Trust	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
FDIC 2010-R1 Trust	437	\$54,489,836	48.4%	4.914%	\$124,691	\$82,753,869	160	215	734	100.0%	0.0%	0.0%	0.0%
FDIC 2011-R1 Trust	470	\$57,981,064	51.6%	4.922%	\$123,364	\$82,232,248	139	225	732	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	303	\$39,407,769	35.0%	4.925%	\$130,059	\$62,831,741	166	190	743	100.0%	0.0%	0.0%	0.0%
N	604	\$73,063,131	65.0%	4.914%	\$120,965	\$102,154,376	140	237	728	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	235	\$7,481,653	6.7%	5.204%	\$31,837	\$18,656,005	170	159	740	100.0%	0.0%	0.0%	0.0%
\$50,000 - \$100,000	251	\$18,608,254	16.5%	5.097%	\$74,136	\$29,721,735	154	208	735	100.0%	0.0%	0.0%	0.0%
\$100,000 - \$150,000	183	\$22,235,629	19.8%	4.960%	\$121,506	\$30,455,976	145	229	734	100.0%	0.0%	0.0%	0.0%
\$150,000 - \$200,000	88	\$14,973,077	13.3%	4.815%	\$170,149	\$20,120,406	143	228	715	100.0%	0.0%	0.0%	0.0%
\$200,000 - \$250,000	56	\$12,460,303	11.1%	4.681%	\$222,505	\$16,892,706	143	236	728	100.0%	0.0%	0.0%	0.0%
\$250,000 - \$300,000	29	\$7,932,855	7.1%	4.487%	\$273,547	\$10,310,202	140	255	713	100.0%	0.0%	0.0%	0.0%
\$300,000 - \$350,000	27	\$8,642,585	7.7%	4.917%	\$320,096	\$11,308,322	143	233	733	100.0%	0.0%	0.0%	0.0%
\$350,000 - \$400,000	12	\$4,516,013	4.0%	4.923%	\$376,334	\$5,745,206	147	220	742	100.0%	0.0%	0.0%	0.0%
> \$400,000	26	\$15,620,531	13.9%	5.014%	\$600,790	\$21,775,559	163	210	756	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	83	\$12,665,418	11.3%	3.049%	\$152,595	\$17,355,529	144	272	694	100.0%	0.0%	0.0%	0.0%
3.500% - 4.000%	72	\$10,107,990	9.0%	3.860%	\$140,389	\$13,133,907	147	260	710	100.0%	0.0%	0.0%	0.0%
4.000% - 4.500%	126	\$15,176,648	13.5%	4.398%	\$120,450	\$24,623,378	160	201	732	100.0%	0.0%	0.0%	0.0%
4.500% - 5.000%	195	\$25,446,434	22.6%	4.877%	\$130,495	\$37,852,615	142	226	753	100.0%	0.0%	0.0%	0.0%
5.000% - 5.500%	216	\$25,688,252	22.8%	5.290%	\$118,927	\$39,647,711	153	205	743	100.0%	0.0%	0.0%	0.0%
5.500% - 6.000%	98	\$10,391,481	9.2%	5.808%	\$106,036	\$14,621,713	149	202	737	100.0%	0.0%	0.0%	0.0%
> 6.000%	117	\$12,994,676	11.6%	6.804%	\$111,066	\$17,751,263	153	198	728	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

QLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	42	\$5,006,859	4.5%	5.476%	\$119,211	\$7,409,224	155	211	748	100.0%	0.0%	0.0%	0.0%
60% - 70%	36	\$7,193,891	6.4%	4.925%	\$199,830	\$9,826,719	154	221	740	100.0%	0.0%	0.0%	0.0%
70% - 80%	91	\$12,205,660	10.9%	5.127%	\$134,128	\$18,929,912	150	207	750	100.0%	0.0%	0.0%	0.0%
80% - 90%	20	\$2,300,961	2.0%	4.642%	\$115,048	\$3,152,808	139	230	712	100.0%	0.0%	0.0%	0.0%
> 90%	718	\$85,763,529	76.3%	4.863%	\$119,448	\$125,667,454	149	223	730	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	132	\$5,183,621	4.6%	5.088%	\$39,270	\$14,968,742	189	72	744	100.0%	0.0%	0.0%	0.0%
120 - 144	21	\$2,927,927	2.6%	5.989%	\$139,425	\$4,973,424	195	140	765	100.0%	0.0%	0.0%	0.0%
144 - 168	49	\$5,232,513	4.7%	5.136%	\$106,786	\$9,520,625	194	159	738	100.0%	0.0%	0.0%	0.0%
168 - 192	107	\$15,307,582	13.6%	4.739%	\$143,062	\$23,730,692	174	181	745	100.0%	0.0%	0.0%	0.0%
192 - 216	93	\$13,528,231	12.0%	5.576%	\$145,465	\$18,598,407	153	205	750	100.0%	0.0%	0.0%	0.0%
216 - 240	414	\$55,912,623	49.7%	4.977%	\$135,055	\$74,020,269	132	230	734	100.0%	0.0%	0.0%	0.0%
> 240	91	\$14,378,403	12.8%	3.901%	\$158,004	\$19,173,958	149	334	693	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>



## Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	2	\$139,315	0.1%	4.994%	\$69,657	\$171,664	117	243	758	100.0%	0.0%	0.0%	0.0%
120 to 144	503	\$64,112,834	57.0%	4.911%	\$127,461	\$88,951,193	130	234	732	100.0%	0.0%	0.0%	0.0%
144 to 168	136	\$21,208,210	18.9%	4.979%	\$155,943	\$28,563,336	156	236	729	100.0%	0.0%	0.0%	0.0%
168 to 192	137	\$17,759,586	15.8%	4.634%	\$129,632	\$28,223,770	178	195	740	100.0%	0.0%	0.0%	0.0%
192 to 216	61	\$6,870,770	6.1%	5.550%	\$112,636	\$12,320,242	199	156	742	100.0%	0.0%	0.0%	0.0%
> 216	68	\$2,380,185	2.1%	4.863%	\$35,003	\$6,755,912	259	110	733	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	4	\$2,161,420	1.9%	6.478%	\$540,355	\$3,002,494	192	153		100.0%	0.0%	0.0%	0.0%
<= 600	38	\$4,953,419	4.4%	4.620%	\$130,353	\$6,673,980	138	244	543	100.0%	0.0%	0.0%	0.0%
600 - 650	55	\$7,459,948	6.6%	4.241%	\$135,635	\$9,979,999	146	274	629	100.0%	0.0%	0.0%	0.0%
650 - 700	165	\$21,453,706	19.1%	4.856%	\$130,022	\$30,706,041	154	227	677	100.0%	0.0%	0.0%	0.0%
700 - 750	201	\$22,609,279	20.1%	5.016%	\$112,484	\$32,299,748	147	218	728	100.0%	0.0%	0.0%	0.0%
750 - 800	295	\$34,166,290	30.4%	4.904%	\$115,818	\$50,291,265	149	215	777	100.0%	0.0%	0.0%	0.0%
> 800	149	\$19,666,838	17.5%	5.058%	\$131,992	\$32,032,590	148	207	811	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	181	\$14,610,867	13.0%	5.141%	\$80,723	\$28,133,449	204	159	736	100.0%	0.0%	0.0%	0.0%
2005	82	\$12,088,772	10.7%	4.609%	\$147,424	\$18,766,545	174	194	745	100.0%	0.0%	0.0%	0.0%
2006	63	\$8,890,554	7.9%	4.747%	\$141,120	\$12,072,753	162	235	724	100.0%	0.0%	0.0%	0.0%
2007	74	\$12,328,837	11.0%	5.155%	\$166,606	\$16,522,013	151	238	735	100.0%	0.0%	0.0%	0.0%
2008	134	\$21,587,441	19.2%	5.182%	\$161,100	\$29,506,178	137	237	730	100.0%	0.0%	0.0%	0.0%
2009	371	\$42,825,114	38.1%	4.763%	\$115,432	\$59,813,515	127	233	732	100.0%	0.0%	0.0%	0.0%
2010	2	\$139,315	0.1%	4.994%	\$69,657	\$171,664	117	243	758	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	905	\$112,380,088	99.9%	4.919%	\$124,177	\$164,824,337	150	221	733	100.0%	0.0%	0.0%	0.0%
2	2	\$90,812	0.1%	3.891%	\$45,406	\$161,780	157	150	773	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	802	\$99,292,483	88.3%	4.935%	\$123,806	\$147,463,941	152	218	738	100.0%	0.0%	0.0%	0.0%
Y	105	\$13,178,417	11.7%	4.794%	\$125,509	\$17,522,176	131	244	698	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	745	\$87,482,503	77.8%	5.226%	\$117,426	\$131,009,610	150	204	744	100.0%	0.0%	0.0%	0.0%
Y	162	\$24,988,397	22.2%	3.840%	\$154,249	\$33,976,507	148	278	697	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Rate/Term Refi	514	\$70,828,290	63.0%	4.827%	\$137,798	\$102,822,375	147	221	733	100.0%	0.0%	0.0%	0.0%
Purchase	393	\$41,642,610	37.0%	5.073%	\$105,961	\$62,163,742	153	219	732	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

## Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	799	\$99,516,330	88.5%	4.899%	\$124,551	\$143,471,302	148	222	731	100.0%	0.0%	0.0%	0.0%
Condo	56	\$7,123,650	6.3%	5.204%	\$127,208	\$10,521,139	152	223	752	100.0%	0.0%	0.0%	0.0%
Manufactured	2	\$111,631	0.1%	4.726%	\$55,816	\$155,666	132	200	815	100.0%	0.0%	0.0%	0.0%
PUD	8	\$1,097,329	1.0%	5.023%	\$137,166	\$1,704,230	155	199	727	100.0%	0.0%	0.0%	0.0%
Unavailable	41	\$4,569,106	4.1%	4.875%	\$111,442	\$8,440,180	186	191	744	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
MI	312	\$29,822,873	26.5%	4.686%	\$95,586	\$46,437,162	167	213	730	100.0%	0.0%	0.0%	0.0%
FL	122	\$17,381,766	15.5%	5.523%	\$142,473	\$25,564,935	155	206	736	100.0%	0.0%	0.0%	0.0%
AZ	59	\$12,754,627	11.3%	4.739%	\$216,180	\$18,794,306	160	202	752	100.0%	0.0%	0.0%	0.0%
CA	38	\$6,489,053	5.8%	5.043%	\$170,765	\$9,270,865	136	233	744	100.0%	0.0%	0.0%	0.0%
WA	21	\$3,595,280	3.2%	4.508%	\$171,204	\$4,650,115	132	236	735	100.0%	0.0%	0.0%	0.0%
Other	355	\$42,427,301	37.7%	4.903%	\$119,514	\$60,268,735	135	234	727	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>907</b>	<b>\$112,470,900</b>	<b>100.0%</b>	<b>4.918%</b>	<b>\$124,003</b>	<b>\$164,986,117</b>	<b>150</b>	<b>221</b>	<b>733</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

## Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months

(Information provided by Servicing Tape as of 2/29/2020)

Trust	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
FDIC 2010-R1 Trust	154	\$17,443,372	48.7%	4.460%	\$113,269	\$25,847,380	168	234	638	100.0%	0.0%	0.0%	0.0%
FDIC 2011-R1 Trust	117	\$18,348,685	51.3%	4.568%	\$156,826	\$24,314,336	146	246	650	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	88	\$11,427,419	31.9%	4.591%	\$129,857	\$17,578,065	168	188	664	100.0%	0.0%	0.0%	0.0%
N	183	\$24,364,638	68.1%	4.480%	\$133,140	\$32,583,651	151	265	635	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	56	\$1,647,339	4.6%	5.265%	\$29,417	\$3,544,469	201	157	619	100.0%	0.0%	0.0%	0.0%
\$50,000 - \$100,000	98	\$7,264,157	20.3%	4.813%	\$74,124	\$10,914,590	160	202	640	100.0%	0.0%	0.0%	0.0%
\$100,000 - \$150,000	44	\$5,313,706	14.8%	4.664%	\$120,766	\$7,286,820	159	247	626	100.0%	0.0%	0.0%	0.0%
\$150,000 - \$200,000	24	\$4,163,921	11.6%	4.438%	\$173,497	\$5,571,636	152	259	650	100.0%	0.0%	0.0%	0.0%
\$200,000 - \$250,000	22	\$4,892,774	13.7%	4.395%	\$222,399	\$6,829,016	150	263	626	100.0%	0.0%	0.0%	0.0%
\$250,000 - \$300,000	6	\$1,634,144	4.6%	4.395%	\$272,357	\$2,534,525	146	244	621	100.0%	0.0%	0.0%	0.0%
\$300,000 - \$350,000	7	\$2,232,334	6.2%	4.553%	\$318,905	\$3,122,750	149	189	658	100.0%	0.0%	0.0%	0.0%
\$350,000 - \$400,000	2	\$737,699	2.1%	4.618%	\$368,849	\$794,750	144	327	688	100.0%	0.0%	0.0%	0.0%
> \$400,000	12	\$7,905,983	22.1%	4.107%	\$658,832	\$9,563,160	153	269	669	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	40	\$7,212,959	20.2%	3.206%	\$180,324	\$9,260,506	145	306	628	100.0%	0.0%	0.0%	0.0%
3.500% - 4.000%	33	\$5,697,043	15.9%	3.838%	\$172,638	\$7,370,581	158	275	652	100.0%	0.0%	0.0%	0.0%
4.000% - 4.500%	42	\$5,786,319	16.2%	4.363%	\$137,769	\$8,977,640	166	193	667	100.0%	0.0%	0.0%	0.0%
4.500% - 5.000%	55	\$7,583,913	21.2%	4.864%	\$137,889	\$10,336,291	157	243	631	100.0%	0.0%	0.0%	0.0%
5.000% - 5.500%	46	\$5,424,445	15.2%	5.274%	\$117,923	\$7,686,193	156	204	658	100.0%	0.0%	0.0%	0.0%
5.500% - 6.000%	23	\$1,874,452	5.2%	5.806%	\$81,498	\$3,093,531	166	178	629	100.0%	0.0%	0.0%	0.0%
> 6.000%	32	\$2,212,927	6.2%	6.778%	\$69,154	\$3,436,974	156	190	638	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

QLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	12	\$1,079,179	3.0%	5.334%	\$89,932	\$1,479,700	151	204	656	100.0%	0.0%	0.0%	0.0%
60% - 70%	5	\$796,589	2.2%	5.119%	\$159,318	\$1,159,473	155	198	594	100.0%	0.0%	0.0%	0.0%
70% - 80%	18	\$4,223,357	11.8%	4.512%	\$234,631	\$5,767,400	168	239	683	100.0%	0.0%	0.0%	0.0%
80% - 90%	14	\$2,047,847	5.7%	4.486%	\$146,275	\$2,852,696	160	259	629	100.0%	0.0%	0.0%	0.0%
> 90%	222	\$27,645,085	77.2%	4.469%	\$124,527	\$38,902,447	155	242	640	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	42	\$2,073,906	5.8%	5.086%	\$49,379	\$4,620,093	189	80	643	100.0%	0.0%	0.0%	0.0%
120 - 144	12	\$865,966	2.4%	4.544%	\$72,164	\$1,684,950	198	136	701	100.0%	0.0%	0.0%	0.0%
144 - 168	31	\$3,836,692	10.7%	4.904%	\$123,764	\$6,262,569	194	157	664	100.0%	0.0%	0.0%	0.0%
168 - 192	31	\$3,873,559	10.8%	4.771%	\$124,954	\$6,082,936	170	180	650	100.0%	0.0%	0.0%	0.0%
192 - 216	23	\$3,133,442	8.8%	4.862%	\$136,237	\$4,104,872	158	206	630	100.0%	0.0%	0.0%	0.0%
216 - 240	83	\$11,651,748	32.6%	4.464%	\$140,383	\$14,967,679	131	232	643	100.0%	0.0%	0.0%	0.0%
> 240	49	\$10,356,744	28.9%	3.915%	\$211,362	\$12,438,617	155	353	635	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

## Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months Cont'd  
(Information provided by Servicing Tape as of 2/29/2020)

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	1	\$99,269	0.3%	4.875%	\$99,269	\$121,545	117	243	638	100.0%	0.0%	0.0%	0.0%
120 to 144	111	\$15,768,864	44.1%	4.485%	\$142,062	\$20,331,415	129	255	637	100.0%	0.0%	0.0%	0.0%
144 to 168	48	\$7,721,416	21.6%	4.434%	\$160,863	\$10,141,767	155	254	625	100.0%	0.0%	0.0%	0.0%
168 to 192	43	\$7,640,157	21.3%	4.494%	\$177,678	\$10,864,320	178	233	675	100.0%	0.0%	0.0%	0.0%
192 to 216	36	\$3,266,432	9.1%	4.732%	\$90,734	\$5,540,035	202	191	645	100.0%	0.0%	0.0%	0.0%
> 216	32	\$1,295,919	3.6%	4.934%	\$40,497	\$3,162,634	256	144	657	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	3	\$291,257	0.8%	4.919%	\$97,086	\$544,000	189	171		100.0%	0.0%	0.0%	0.0%
<= 600	86	\$9,774,965	27.3%	4.607%	\$113,662	\$13,339,009	148	249	545	100.0%	0.0%	0.0%	0.0%
600 - 650	64	\$8,922,805	24.9%	4.080%	\$139,419	\$13,010,749	160	266	630	100.0%	0.0%	0.0%	0.0%
650 - 700	58	\$8,262,888	23.1%	4.704%	\$142,464	\$11,325,578	163	232	678	100.0%	0.0%	0.0%	0.0%
700 - 750	36	\$6,035,403	16.9%	4.642%	\$167,650	\$7,893,053	148	215	722	100.0%	0.0%	0.0%	0.0%
750 - 800	19	\$2,051,390	5.7%	4.887%	\$107,968	\$3,094,047	168	206	774	100.0%	0.0%	0.0%	0.0%
> 800	5	\$453,348	1.3%	4.050%	\$90,670	\$955,280	173	216	819	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	88	\$7,613,138	21.3%	4.739%	\$86,513	\$13,785,544	204	180	666	100.0%	0.0%	0.0%	0.0%
2005	22	\$4,450,348	12.4%	4.361%	\$202,289	\$5,596,445	174	268	668	100.0%	0.0%	0.0%	0.0%
2006	23	\$3,630,524	10.1%	4.427%	\$157,849	\$4,767,185	161	255	636	100.0%	0.0%	0.0%	0.0%
2007	23	\$3,730,527	10.4%	4.444%	\$162,197	\$4,921,062	150	260	626	100.0%	0.0%	0.0%	0.0%
2008	30	\$4,275,948	11.9%	4.466%	\$142,532	\$5,550,774	138	269	624	100.0%	0.0%	0.0%	0.0%
2009	84	\$11,992,303	33.5%	4.495%	\$142,766	\$15,419,161	127	246	637	100.0%	0.0%	0.0%	0.0%
2010	1	\$99,269	0.3%	4.875%	\$99,269	\$121,545	117	243	638	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	270	\$35,646,041	99.6%	4.519%	\$132,022	\$50,011,716	156	240	644	100.0%	0.0%	0.0%	0.0%
2	1	\$146,016	0.4%	3.730%	\$146,016	\$150,000	227	213	754	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	228	\$29,553,793	82.6%	4.572%	\$129,622	\$42,315,038	161	233	644	100.0%	0.0%	0.0%	0.0%
Y	43	\$6,238,264	17.4%	4.247%	\$145,076	\$7,846,678	136	274	643	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	179	\$20,183,545	56.4%	4.991%	\$112,757	\$30,628,267	159	194	655	100.0%	0.0%	0.0%	0.0%
Y	92	\$15,608,512	43.6%	3.901%	\$169,658	\$19,533,449	154	300	630	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Rate/Term Refi	144	\$22,189,933	62.0%	4.404%	\$154,097	\$29,699,186	151	254	647	100.0%	0.0%	0.0%	0.0%
Purchase	127	\$13,602,123	38.0%	4.698%	\$107,103	\$20,462,530	166	218	639	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

## Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	237	\$32,391,563	90.5%	4.494%	\$136,673	\$44,629,559	155	243	645	100.0%	0.0%	0.0%	0.0%
Condo	16	\$1,442,235	4.0%	4.476%	\$90,140	\$2,200,708	163	263	615	100.0%	0.0%	0.0%	0.0%
Manufactured	2	\$219,227	0.6%	5.637%	\$109,613	\$291,015	141	219	710	100.0%	0.0%	0.0%	0.0%
PUD	3	\$210,900	0.6%	4.579%	\$70,300	\$316,234	176	202	643	100.0%	0.0%	0.0%	0.0%
Unavailable	13	\$1,528,132	4.3%	4.847%	\$117,549	\$2,724,200	186	174	640	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
MI	119	\$11,330,104	31.7%	4.602%	\$95,211	\$17,341,460	173	230	635	100.0%	0.0%	0.0%	0.0%
AZ	15	\$4,707,247	13.2%	4.108%	\$313,816	\$6,150,321	165	254	660	100.0%	0.0%	0.0%	0.0%
FL	27	\$2,874,757	8.0%	5.078%	\$106,472	\$4,441,505	174	209	607	100.0%	0.0%	0.0%	0.0%
CA	7	\$1,771,886	5.0%	4.368%	\$253,127	\$2,492,245	133	227	698	100.0%	0.0%	0.0%	0.0%
NY	4	\$1,572,045	4.4%	4.294%	\$393,011	\$1,620,900	132	281	652	100.0%	0.0%	0.0%	0.0%
Other	99	\$13,536,017	37.8%	4.511%	\$136,727	\$18,115,285	141	247	645	100.0%	0.0%	0.0%	0.0%
<b>Grand Total</b>	<b>271</b>	<b>\$35,792,057</b>	<b>100.0%</b>	<b>4.516%</b>	<b>\$132,074</b>	<b>\$50,161,716</b>	<b>156</b>	<b>240</b>	<b>644</b>	<b>100.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

## Portfolio Stratifications

Pool 3 - Performance: Non-Performing

(Information provided by Servicing Tape as of 2/29/2020)

Trust	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
FDIC 2010-R1 Trust	20	\$5,460,477	59.5%	4.696%	\$273,024	\$6,365,800	143	140	561	0.0%	9.8%	0.0%	90.2%
FDIC 2011-R1 Trust	22	\$3,711,147	40.5%	4.307%	\$168,689	\$4,510,973	131	274	569	0.0%	37.4%	0.0%	62.6%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	13	\$1,521,605	16.6%	4.510%	\$117,047	\$2,179,850	160	199	582	0.0%	48.3%	0.0%	51.7%
N	29	\$7,650,020	83.4%	4.544%	\$263,794	\$8,696,923	134	193	560	0.0%	15.5%	0.0%	84.5%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	4	\$129,403	1.4%	5.249%	\$32,351	\$267,365	219	159	652	0.0%	36.9%	0.0%	63.1%
\$50,000 - \$100,000	11	\$791,800	8.6%	4.960%	\$71,982	\$1,136,485	159	236	616	0.0%	32.4%	0.0%	67.6%
\$100,000 - \$150,000	10	\$1,219,540	13.3%	4.573%	\$121,954	\$1,443,544	141	258	545	0.0%	27.6%	0.0%	72.4%
\$150,000 - \$200,000	5	\$874,982	9.5%	4.234%	\$174,996	\$1,035,357	134	286	587	0.0%	17.3%	0.0%	82.7%
\$200,000 - \$250,000	6	\$1,366,620	14.9%	4.234%	\$227,770	\$1,748,709	138	242	572	0.0%	32.1%	0.0%	67.9%
\$250,000 - \$300,000	1	\$266,333	2.9%	5.750%	\$266,333	\$339,500	134	226	544	0.0%	0.0%	0.0%	100.0%
\$300,000 - \$350,000	0	\$0	0.0%		\$0	\$0							
\$350,000 - \$400,000	1	\$386,018	4.2%	2.000%	\$386,018	\$455,550	138	422	531	0.0%	0.0%	0.0%	100.0%
> \$400,000	4	\$4,136,929	45.1%	4.749%	\$1,034,232	\$4,450,263	132	109	553	0.0%	16.8%	0.0%	83.2%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	7	\$1,948,200	21.2%	2.724%	\$278,314	\$2,388,730	140	303	614	0.0%	22.5%	0.0%	77.5%
3.500% - 4.000%	7	\$779,770	8.5%	3.763%	\$111,396	\$889,277	144	324	549	0.0%	34.1%	0.0%	65.9%
4.000% - 4.500%	4	\$621,026	6.8%	4.187%	\$155,257	\$719,812	139	264	546	0.0%	22.1%	0.0%	77.9%
4.500% - 5.000%	8	\$3,608,403	39.3%	4.897%	\$451,050	\$3,914,109	128	85	501	0.0%	20.9%	0.0%	79.1%
5.000% - 5.500%	6	\$736,662	8.0%	5.206%	\$122,777	\$1,142,132	169	190	579	0.0%	29.1%	0.0%	70.9%
5.500% - 6.000%	3	\$470,512	5.1%	5.821%	\$156,837	\$583,051	131	229	540	0.0%	13.3%	0.0%	86.7%
> 6.000%	7	\$1,007,051	11.0%	6.495%	\$143,864	\$1,239,662	145	215	716	0.0%	5.0%	0.0%	95.0%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
60% - 70%	2	\$478,020	5.2%	2.000%	\$239,010	\$567,550	142	424	532	0.0%	0.0%	0.0%	100.0%
70% - 80%	2	\$157,090	1.7%	4.344%	\$78,545	\$245,000	133	278	601	0.0%	39.3%	0.0%	60.7%
80% - 90%	1	\$108,731	1.2%	6.500%	\$108,731	\$132,554	127	233	584	0.0%	0.0%	0.0%	100.0%
> 90%	37	\$8,427,784	91.9%	4.661%	\$227,778	\$9,931,669	138	179	565	0.0%	22.1%	0.0%	77.9%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	4	\$2,333,963	25.4%	4.998%	\$583,491	\$2,524,175	131	-4	457	0.0%	4.7%	0.0%	95.3%
120 - 144	2	\$125,796	1.4%	5.606%	\$62,898	\$215,000	222	131	606	0.0%	65.0%	0.0%	35.0%
144 - 168	2	\$123,090	1.3%	5.576%	\$61,545	\$201,000	204	156	630	0.0%	41.3%	0.0%	58.7%
168 - 192	3	\$405,584	4.4%	5.096%	\$135,195	\$615,400	178	179	580	0.0%	28.9%	0.0%	71.1%
192 - 216	2	\$176,602	1.9%	5.997%	\$88,301	\$238,508	160	200	692	0.0%	0.0%	0.0%	100.0%
216 - 240	18	\$3,716,523	40.5%	4.901%	\$206,473	\$4,403,846	130	230	596	0.0%	39.0%	0.0%	61.0%
> 240	11	\$2,290,066	25.0%	3.157%	\$208,188	\$2,678,844	143	344	602	0.0%	5.0%	0.0%	95.0%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
120 to 144	28	\$7,376,775	80.4%	4.628%	\$263,456	\$8,316,690	130	185	543	0.0%	20.5%	0.0%	79.5%
144 to 168	5	\$1,094,946	11.9%	3.520%	\$218,989	\$1,401,508	154	263	676	0.0%	10.7%	0.0%	89.3%
168 to 192	2	\$288,441	3.1%	5.491%	\$144,221	\$459,400	185	175	605	0.0%	0.0%	0.0%	100.0%
192 to 216	3	\$237,976	2.6%	4.637%	\$79,325	\$333,000	203	235	609	0.0%	69.6%	0.0%	30.4%
> 216	4	\$173,486	1.9%	5.462%	\$43,372	\$366,175	241	114	627	0.0%	74.6%	0.0%	25.4%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

## Portfolio Stratifications

Pool 3 - Performance: Non-Performing Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 600	29	\$6,819,686	74.4%	4.459%	\$235,162	\$7,749,289	136	182	517	0.0%	23.5%	0.0%	76.5%
600 - 650	5	\$695,229	7.6%	4.467%	\$139,046	\$979,201	132	212	630	0.0%	42.4%	0.0%	57.6%
650 - 700	2	\$116,225	1.3%	4.512%	\$58,113	\$193,000	205	155	688	0.0%	0.0%	0.0%	100.0%
700 - 750	3	\$1,387,977	15.1%	4.635%	\$462,659	\$1,688,000	143	248	728	0.0%	0.0%	0.0%	100.0%
750 - 800	3	\$152,507	1.7%	6.895%	\$50,836	\$267,283	190	170	772	0.0%	18.2%	0.0%	81.8%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	8	\$643,615	7.0%	5.035%	\$80,452	\$1,080,975	208	179	598	0.0%	45.9%	0.0%	54.1%
2005	1	\$56,288	0.6%	7.000%	\$56,288	\$77,600	170	190	771	0.0%	0.0%	0.0%	100.0%
2006	4	\$385,747	4.2%	4.475%	\$96,437	\$506,508	159	252	602	0.0%	30.4%	0.0%	69.6%
2007	1	\$709,199	7.7%	3.000%	\$709,199	\$895,000	151	269	716	0.0%	0.0%	0.0%	100.0%
2008	8	\$1,869,809	20.4%	4.468%	\$233,726	\$2,191,050	137	293	612	0.0%	8.1%	0.0%	91.9%
2009	20	\$5,506,966	60.0%	4.682%	\$275,348	\$6,125,640	127	148	519	0.0%	24.7%	0.0%	75.3%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	42	\$9,171,624	100.0%	4.539%	\$218,372	\$10,876,773	138	194	564	0.0%	21.0%	0.0%	79.0%
2	0	\$0	0.0%			\$0							
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	33	\$7,330,218	79.9%	4.502%	\$222,128	\$8,682,859	141	184	563	0.0%	11.1%	0.0%	88.9%
Y	9	\$1,841,407	20.1%	4.683%	\$204,601	\$2,193,914	128	232	567	0.0%	60.4%	0.0%	39.6%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	27	\$5,745,171	62.6%	5.165%	\$212,784	\$6,942,768	138	127	549	0.0%	16.8%	0.0%	83.2%
Y	15	\$3,426,454	37.4%	3.489%	\$228,430	\$3,934,005	138	307	589	0.0%	28.0%	0.0%	72.0%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

FCL Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	31	\$4,530,992	49.4%	4.261%	\$146,161	\$5,748,186	142	262	576	0.0%	42.5%	0.0%	57.5%
Y	11	\$4,640,633	50.6%	4.809%	\$421,876	\$5,128,587	134	127	552	0.0%	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Rate/Term Refi	31	\$5,990,093	65.3%	4.378%	\$193,229	\$7,267,613	138	262	608	0.0%	26.4%	0.0%	73.6%
Purchase	11	\$3,181,532	34.7%	4.842%	\$289,230	\$3,609,160	139	66	481	0.0%	10.8%	0.0%	89.2%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	35	\$7,770,992	84.7%	4.480%	\$222,028	\$9,172,073	137	182	552	0.0%	24.8%	0.0%	75.2%
Condo	1	\$145,481	1.6%	2.000%	\$145,481	\$146,900	125	235	563	0.0%	0.0%	0.0%	100.0%
Manufactured	2	\$203,582	2.2%	4.598%	\$101,791	\$247,000	150	304	616	0.0%	0.0%	0.0%	100.0%
Unavailable	4	\$1,051,569	11.5%	5.312%	\$262,892	\$1,310,800	146	257	644	0.0%	0.0%	0.0%	100.0%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>

## Portfolio Stratifications

Pool 3 - Performance: Non-Performing Cont'd

(Information provided by Servicing Tape as of 2/29/2020)

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
AZ	5	\$2,694,425	29.4%	5.007%	\$538,885	\$2,844,908	130	31	468	0.0%	6.7%	0.0%	93.3%
MI	13	\$2,065,456	22.5%	3.705%	\$158,881	\$2,711,298	160	246	617	0.0%	17.8%	0.0%	82.2%
CA	2	\$959,895	10.5%	4.876%	\$479,947	\$1,079,763	129	231	573	0.0%	72.3%	0.0%	27.7%
IL	4	\$725,726	7.9%	4.601%	\$181,431	\$855,137	130	311	599	0.0%	0.0%	0.0%	100.0%
NY	2	\$651,342	7.1%	6.266%	\$325,671	\$755,000	133	227	698	0.0%	0.0%	0.0%	100.0%
Other	16	\$2,074,781	22.6%	4.040%	\$129,674	\$2,630,667	136	284	577	0.0%	32.9%	0.0%	67.1%
<b>Grand Total</b>	<b>42</b>	<b>\$9,171,624</b>	<b>100.0%</b>	<b>4.539%</b>	<b>\$218,372</b>	<b>\$10,876,773</b>	<b>138</b>	<b>194</b>	<b>564</b>	<b>0.0%</b>	<b>21.0%</b>	<b>0.0%</b>	<b>79.0%</b>