

SALE ANNOUNCEMENT

\$77,012,143* Loan Portfolio Sale

LOAN TYPE: Seasoned Residential Loans – Adjustable and Fixed Rate Mortgages

LOCATION: Nationwide – CA (48.9%), IL (9.3%), VA (5.7%), MD (5.7%) and GA (4.9%)

PERFORMANCE: Performing (78.1%) and Non-Performing (21.9%)

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 2013-R1 Trust (the “Trust” 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 \$77mm 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 a securitization Trust that is 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.

Pooling

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing - 24 Months	309	\$53,059,571	68.9%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%
Performing < 24 Months	39	\$7,069,617	9.2%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%
Non-Performing	59	\$16,882,956	21.9%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

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 60 or more days delinquent during the prior 24 month period; (3) the Non-Performing loans are greater than 60 days past due and / or greater than 30 days past maturity.

* All amounts in this Sale Announcement are approximate.

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. 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 Bid Submission Day (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, foreclosure / litigation documents (if applicable), and collateral document / title information, 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. **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 Trustee, any agent of the Trust, 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 its 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, September 14, 2020
Bid Materials Distributed	Upon Bidder Qualification
Investor Diligence Begins	Monday, September 21, 2020
Calculation Date	Monday, October 5, 2020
Bid Submission Day	Wednesday, October 21, 2020
Portfolio Awarded	Thursday, October 22, 2020
10% Deposit Received (if required)	Friday, October 23, 2020
Escrow Closing Date (Loan Sale Agreement)	Monday, October 26, 2020
Closing Date	Thursday, October 29, 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 members of the transaction team or email FDIC@missioncap.com. To register for FDIC sales with Mission Capital, please visit our [registration page](#) or contact Katie Juarez at (949) 706-3001.

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This advertisement is an announcement only and does not constitute an offer to sell, or a solicitation of an offer to buy, any loans or any interest therein. Information concerning the Loans will be furnished only to persons who represent that they have a level of financial sophistication and resources sufficient to evaluate and bear the risks of an investment in the Loans.

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.

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, NOR IS SUCH REGISTRATION CONTEMPLATED.

Portfolio Stratifications

Entire Portfolio

(Information provided by Servicing Tape as of 8/31/2020)

MCA Performance Status	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Performing	348	\$60,129,188	78.1%	4.350%	\$172,785	\$80,711,083	143	269	729	95.5%	4.5%	0.0%	0.0%
Non-Performing	59	\$16,882,956	21.9%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing - 24 Months	309	\$53,059,571	68.9%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%
Performing < 24 Months	39	\$7,069,617	9.2%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%
Non-Performing	59	\$16,882,956	21.9%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	133	\$28,431,076	36.9%	5.171%	\$213,767	\$36,678,390	164	258	705	69.5%	2.9%	1.9%	25.7%
N	274	\$48,581,067	63.1%	4.069%	\$177,303	\$63,819,411	135	283	713	77.6%	3.8%	2.0%	16.7%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Payment History	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing 24+ months	309	\$53,059,571	68.9%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%
Always Performing 12+ months	14	\$2,228,653	2.9%	4.073%	\$159,189	\$2,681,123	155	320	638	70.2%	29.8%	0.0%	0.0%
Always Performing 6+ months	5	\$1,707,966	2.2%	3.788%	\$341,593	\$2,042,983	151	306	643	47.8%	52.2%	0.0%	0.0%
Always Performing 3+ months	4	\$239,172	0.3%	4.193%	\$59,793	\$358,075	192	244	619	49.6%	50.4%	0.0%	0.0%
Not Always Performing	75	\$19,776,782	25.7%	4.860%	\$263,690	\$23,398,775	154	292	649	14.2%	0.4%	7.5%	77.9%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	82	\$2,872,601	3.7%	4.920%	\$35,032	\$6,181,266	174	159	695	91.7%	4.0%	2.9%	1.4%
\$50,000 - \$100,000	82	\$5,936,541	7.7%	4.470%	\$72,397	\$10,066,128	146	234	715	82.1%	6.8%	1.5%	9.6%
\$100,000 - \$150,000	60	\$7,598,010	9.9%	4.323%	\$126,634	\$10,498,599	126	247	727	86.5%	1.4%	3.7%	8.4%
\$150,000 - \$200,000	49	\$8,484,855	11.0%	4.433%	\$173,160	\$11,023,901	132	263	729	82.0%	0.0%	5.9%	12.1%
\$200,000 - \$250,000	25	\$5,612,034	7.3%	4.530%	\$224,481	\$7,087,409	128	273	738	80.0%	4.2%	3.7%	12.1%
\$250,000 - \$300,000	27	\$7,431,455	9.6%	4.421%	\$275,239	\$9,621,794	142	308	729	84.9%	0.0%	0.0%	15.1%
\$300,000 - \$350,000	28	\$9,021,408	11.7%	4.427%	\$322,193	\$10,889,996	138	284	718	75.4%	3.4%	3.6%	17.6%
\$350,000 - \$400,000	8	\$3,007,565	3.9%	4.855%	\$375,946	\$3,674,265	150	240	754	75.0%	11.9%	0.0%	13.1%
> \$400,000	46	\$27,047,673	35.1%	4.464%	\$587,993	\$31,454,443	159	296	679	61.2%	4.3%	0.0%	34.5%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	81	\$18,355,979	23.8%	2.913%	\$226,617	\$25,447,757	152	307	704	75.9%	6.1%	2.1%	16.0%
3.500% - 4.000%	78	\$12,954,278	16.8%	3.896%	\$166,080	\$17,434,534	132	295	707	81.5%	4.9%	3.4%	10.2%
4.000% - 4.500%	84	\$12,342,588	16.0%	4.312%	\$146,936	\$15,513,250	130	261	718	75.0%	4.4%	3.7%	16.9%
4.500% - 5.000%	60	\$9,941,728	12.9%	4.765%	\$165,695	\$12,756,687	147	273	719	75.8%	1.6%	0.0%	22.6%
5.000% - 5.500%	34	\$7,842,508	10.2%	5.261%	\$230,662	\$9,863,038	147	234	734	91.1%	3.0%	0.5%	5.4%
5.500% - 6.000%	23	\$5,467,063	7.1%	5.853%	\$237,698	\$6,840,250	160	252	738	92.3%	0.0%	0.0%	7.7%
> 6.000%	47	\$10,107,998	13.1%	6.618%	\$215,064	\$12,642,285	161	244	671	39.3%	0.0%	1.6%	59.1%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Portfolio Stratifications

Entire Portfolio

(Information provided by Servicing Tape as of 8/31/2020)

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	7	\$530,286	0.7%	4.701%	\$75,755	\$971,386	172	210	704	81.3%	0.0%	0.0%	18.7%
60% - 70%	11	\$805,534	1.0%	5.048%	\$73,230	\$1,292,766	174	237	705	100.0%	0.0%	0.0%	0.0%
70% - 80%	22	\$2,006,855	2.6%	4.360%	\$91,221	\$3,336,937	180	232	710	71.8%	2.7%	0.0%	25.5%
80% - 90%	19	\$2,052,466	2.7%	4.780%	\$108,025	\$3,003,710	154	234	668	66.8%	6.5%	1.9%	24.8%
> 90%	348	\$71,617,003	93.0%	4.462%	\$205,796	\$91,893,002	144	277	711	74.6%	3.5%	2.0%	19.9%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	50	\$3,220,536	4.2%	4.816%	\$64,411	\$6,940,910	143	59	736	92.7%	1.0%	0.6%	5.8%
120 - 144	13	\$1,971,211	2.6%	5.256%	\$151,632	\$3,228,507	139	133	719	62.6%	0.0%	0.0%	37.4%
144 - 168	28	\$2,102,628	2.8%	4.704%	\$75,737	\$3,386,973	179	158	717	87.0%	2.6%	1.8%	8.6%
168 - 192	30	\$2,584,030	3.4%	5.203%	\$86,134	\$3,799,859	165	177	717	83.0%	5.8%	1.0%	10.3%
192 - 216	35	\$7,683,072	10.0%	4.994%	\$219,516	\$11,405,925	150	208	731	80.1%	4.7%	0.0%	15.2%
216 - 240	26	\$5,102,933	6.6%	4.923%	\$196,267	\$6,975,688	140	226	727	82.2%	4.6%	3.1%	10.1%
> 240	225	\$54,329,733	70.5%	4.269%	\$241,465	\$64,759,939	144	314	703	71.6%	3.4%	2.3%	22.7%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	135	\$19,536,648	25.4%	4.277%	\$144,716	\$26,597,688	104	237	748	89.1%	0.5%	2.0%	8.4%
120 to 144	50	\$10,555,237	13.7%	4.560%	\$211,105	\$13,761,139	135	270	675	65.5%	8.6%	5.4%	20.5%
144 to 168	116	\$32,474,632	42.2%	4.455%	\$279,954	\$40,852,358	156	300	709	73.9%	3.8%	1.4%	20.9%
168 to 192	58	\$11,400,657	14.8%	4.838%	\$196,563	\$14,076,610	177	279	689	62.0%	1.3%	0.0%	36.7%
192 to 216	29	\$2,251,907	2.9%	4.053%	\$77,652	\$3,564,175	203	247	680	65.3%	9.5%	1.7%	23.5%
> 216	19	\$793,063	1.0%	5.081%	\$41,740	\$1,645,831	246	138	665	74.2%	10.5%	2.3%	12.9%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	7	\$2,083,890	2.7%	3.060%	\$297,699	\$2,661,706	158	269		85.7%	0.0%	0.0%	14.3%
<= 600	41	\$9,318,265	12.1%	4.407%	\$227,275	\$11,060,692	153	298	560	45.4%	4.3%	7.0%	43.2%
600 - 650	48	\$8,232,918	10.7%	4.964%	\$171,519	\$10,609,673	156	291	628	53.3%	2.7%	3.8%	40.2%
650 - 700	63	\$12,840,282	16.7%	4.529%	\$203,814	\$15,458,087	156	306	675	52.7%	10.6%	2.8%	33.9%
700 - 750	85	\$15,457,948	20.1%	4.334%	\$181,858	\$22,005,657	143	258	723	82.3%	3.0%	1.0%	13.7%
750 - 800	104	\$17,814,717	23.1%	4.580%	\$171,295	\$23,776,736	139	254	775	94.5%	1.3%	0.0%	4.2%
> 800	59	\$11,264,122	14.6%	4.407%	\$190,917	\$14,925,250	131	258	813	95.2%	0.0%	0.0%	4.8%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	55	\$3,514,694	4.6%	4.369%	\$63,904	\$5,978,706	211	213	679	71.9%	8.4%	1.6%	18.0%
2005	36	\$7,583,550	9.8%	4.680%	\$210,654	\$9,211,686	179	279	662	54.8%	0.9%	0.0%	44.4%
2006	34	\$7,957,667	10.3%	4.583%	\$234,049	\$9,721,106	168	315	702	68.2%	4.9%	1.8%	25.1%
2007	72	\$20,745,357	26.9%	4.613%	\$288,130	\$25,110,500	157	300	718	73.7%	4.5%	1.6%	20.2%
2008	39	\$10,620,273	13.8%	4.659%	\$272,315	\$14,634,174	145	271	676	72.8%	0.0%	2.3%	24.9%
2009	28	\$5,671,199	7.4%	4.137%	\$202,543	\$7,398,921	134	273	715	72.0%	11.8%	2.4%	13.8%
2010	14	\$2,256,032	2.9%	4.079%	\$161,145	\$3,161,098	122	266	672	72.7%	10.4%	8.3%	8.5%
2011	42	\$5,980,524	7.8%	4.345%	\$142,393	\$8,011,372	107	241	719	80.1%	1.5%	6.1%	12.3%
2012	87	\$12,682,847	16.5%	4.223%	\$145,780	\$17,270,239	102	238	764	93.0%	0.0%	0.2%	6.8%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	402	\$76,902,885	99.9%	4.475%	\$191,301	\$100,275,941	146	274	710	74.6%	3.5%	1.9%	20.0%
2	5	\$109,258	0.1%	4.913%	\$21,852	\$221,860	148	111	641	77.1%	0.0%	22.9%	0.0%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Portfolio Stratifications

Entire Portfolio

(Information provided by Servicing Tape as of 8/31/2020)

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	400	\$75,896,852	98.6%	4.483%	\$189,742	\$98,965,116	145	273	711	74.5%	3.5%	2.0%	20.0%
Y	7	\$1,115,292	1.4%	4.010%	\$159,327	\$1,532,685	152	325	649	77.7%	0.0%	0.0%	22.3%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	286	\$51,219,706	66.5%	4.931%	\$179,090	\$68,490,092	142	241	729	78.1%	1.8%	1.4%	18.7%
Y	121	\$25,792,437	33.5%	3.572%	\$213,161	\$32,007,709	152	339	672	67.6%	6.8%	3.1%	22.5%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

FCL Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	400	\$74,387,599	96.6%	4.467%	\$185,969	\$97,900,073	145	273	714	77.2%	3.6%	2.0%	17.2%
Y	7	\$2,624,544	3.4%	4.725%	\$374,935	\$2,597,728	161	280	587	0.0%	0.0%	0.0%	100.0%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Purchase	397	\$75,363,253	97.9%	4.484%	\$189,832	\$98,042,062	145	273	711	75.0%	3.6%	2.0%	19.5%
Rate/Term Refi	9	\$1,372,628	1.8%	3.694%	\$152,514	\$2,115,739	165	320	642	47.5%	0.0%	0.0%	52.5%
Cash-Out Refinance	1	\$276,261	0.4%	6.000%	\$276,261	\$340,000	133	227	808	100.0%	0.0%	0.0%	0.0%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	381	\$72,721,186	94.4%	4.496%	\$190,869	\$95,041,176	146	273	709	73.9%	3.7%	2.0%	20.3%
Condo	18	\$2,739,500	3.6%	4.181%	\$152,194	\$3,448,525	131	271	768	92.9%	0.0%	0.0%	7.1%
PUD	2	\$288,015	0.4%	4.225%	\$144,008	\$372,400	168	234	759	100.0%	0.0%	0.0%	0.0%
Unavailable	6	\$1,263,443	1.6%	4.027%	\$210,574	\$1,635,700	131	349	618	67.3%	0.0%	0.0%	32.7%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
CA	111	\$37,639,850	48.9%	4.599%	\$339,098	\$44,720,549	153	294	710	69.9%	1.8%	1.4%	27.0%
IL	51	\$7,143,757	9.3%	4.417%	\$140,074	\$9,550,175	160	268	728	67.6%	13.4%	4.4%	14.6%
VA	15	\$4,389,427	5.7%	4.506%	\$292,628	\$5,678,809	137	236	693	78.2%	0.0%	0.0%	21.8%
MD	29	\$4,367,345	5.7%	3.913%	\$150,598	\$6,227,752	133	313	669	68.9%	13.3%	8.4%	9.4%
GA	37	\$3,756,399	4.9%	4.052%	\$101,524	\$5,486,282	116	274	664	75.2%	2.4%	6.3%	16.1%
Other	164	\$19,715,365	25.6%	4.461%	\$120,216	\$28,834,233	136	236	724	86.4%	2.0%	0.3%	11.3%
Grand Total	407	\$77,012,143	100.0%	4.476%	\$189,219	\$100,497,801	146	274	710	74.6%	3.5%	1.9%	20.0%

Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months
(Information provided by Servicing Tape as of 8/31/2020)

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing - 24 Months	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	101	\$18,153,021	34.2%	4.943%	\$179,733	\$24,994,303	164	249	736	96.1%	3.9%	0.0%	0.0%
N	208	\$34,906,550	65.8%	4.077%	\$167,820	\$47,022,542	130	272	740	99.4%	0.6%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	68	\$2,391,901	4.5%	5.050%	\$35,175	\$5,126,706	175	159	710	95.2%	4.8%	0.0%	0.0%
\$50,000 - \$100,000	60	\$4,344,246	8.2%	4.558%	\$72,404	\$7,622,029	146	224	743	97.6%	2.4%	0.0%	0.0%
\$100,000 - \$150,000	51	\$6,428,250	12.1%	4.267%	\$126,044	\$8,935,508	124	247	742	98.3%	1.7%	0.0%	0.0%
\$150,000 - \$200,000	39	\$6,799,285	12.8%	4.369%	\$174,341	\$8,973,208	131	262	748	100.0%	0.0%	0.0%	0.0%
\$200,000 - \$250,000	19	\$4,265,949	8.0%	4.831%	\$224,524	\$5,410,564	124	247	776	94.5%	5.5%	0.0%	0.0%
\$250,000 - \$300,000	23	\$6,310,334	11.9%	4.484%	\$274,362	\$8,125,294	142	309	738	100.0%	0.0%	0.0%	0.0%
\$300,000 - \$350,000	16	\$5,152,098	9.7%	4.232%	\$322,006	\$6,198,346	131	276	776	100.0%	0.0%	0.0%	0.0%
\$350,000 - \$400,000	7	\$2,614,360	4.9%	4.608%	\$373,480	\$3,190,265	150	244	744	86.3%	13.7%	0.0%	0.0%
> \$400,000	26	\$14,753,147	27.8%	4.084%	\$567,429	\$18,434,925	155	286	708	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	56	\$13,244,684	25.0%	2.959%	\$236,512	\$19,066,055	151	287	728	98.3%	1.7%	0.0%	0.0%
3.500% - 4.000%	65	\$9,815,967	18.5%	3.910%	\$151,015	\$13,782,584	127	280	750	99.5%	0.5%	0.0%	0.0%
4.000% - 4.500%	63	\$8,751,551	16.5%	4.313%	\$138,914	\$11,139,063	127	254	754	95.4%	4.6%	0.0%	0.0%
4.500% - 5.000%	49	\$7,059,878	13.3%	4.793%	\$144,079	\$9,356,056	142	270	737	100.0%	0.0%	0.0%	0.0%
5.000% - 5.500%	27	\$5,626,747	10.6%	5.249%	\$208,398	\$7,486,275	141	221	745	95.8%	4.2%	0.0%	0.0%
5.500% - 6.000%	20	\$4,721,624	8.9%	5.846%	\$236,081	\$5,861,750	161	259	745	100.0%	0.0%	0.0%	0.0%
> 6.000%	29	\$3,839,118	7.2%	6.704%	\$132,383	\$5,325,063	161	224	695	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	6	\$431,148	0.8%	5.092%	\$71,858	\$848,386	169	158	697	100.0%	0.0%	0.0%	0.0%
60% - 70%	11	\$805,534	1.5%	5.048%	\$73,230	\$1,292,766	174	237	705	100.0%	0.0%	0.0%	0.0%
70% - 80%	18	\$1,379,968	2.6%	5.097%	\$76,665	\$2,536,137	168	193	766	100.0%	0.0%	0.0%	0.0%
80% - 90%	13	\$1,237,767	2.3%	5.031%	\$95,213	\$1,967,635	148	175	732	96.4%	3.6%	0.0%	0.0%
> 90%	261	\$49,205,153	92.7%	4.319%	\$188,525	\$65,371,921	140	270	739	98.2%	1.8%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	41	\$2,517,652	4.7%	4.680%	\$61,406	\$5,613,408	143	60	754	98.7%	1.3%	0.0%	0.0%
120 - 144	9	\$1,192,825	2.2%	4.682%	\$132,536	\$2,083,575	131	129	752	100.0%	0.0%	0.0%	0.0%
144 - 168	23	\$1,753,996	3.3%	4.905%	\$76,261	\$2,834,706	186	159	726	100.0%	0.0%	0.0%	0.0%
168 - 192	23	\$2,015,952	3.8%	5.029%	\$87,650	\$3,021,846	166	176	737	95.9%	4.1%	0.0%	0.0%
192 - 216	27	\$5,923,669	11.2%	4.786%	\$219,395	\$9,166,350	149	207	735	94.0%	6.0%	0.0%	0.0%
216 - 240	23	\$4,382,574	8.3%	4.679%	\$190,547	\$6,045,239	139	227	751	94.6%	5.4%	0.0%	0.0%
> 240	163	\$35,272,902	66.5%	4.169%	\$216,398	\$43,251,722	138	307	737	99.4%	0.6%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months
(Information provided by Servicing Tape as of 8/31/2020)

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	112	\$16,764,219	31.6%	4.287%	\$149,681	\$23,071,507	104	241	761	100.0%	0.0%	0.0%	0.0%
120 to 144	32	\$5,866,734	11.1%	4.781%	\$183,335	\$8,044,777	135	232	721	96.0%	4.0%	0.0%	0.0%
144 to 168	84	\$22,086,174	41.6%	4.207%	\$262,931	\$28,666,651	155	296	731	98.4%	1.6%	0.0%	0.0%
168 to 192	43	\$6,187,100	11.7%	4.637%	\$143,886	\$8,264,761	178	270	725	98.7%	1.3%	0.0%	0.0%
192 to 216	23	\$1,523,606	2.9%	4.739%	\$66,244	\$2,644,550	202	200	724	89.6%	10.4%	0.0%	0.0%
> 216	15	\$631,738	1.2%	5.191%	\$42,116	\$1,324,599	248	146	697	86.8%	13.2%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	5	\$1,648,412	3.1%	2.708%	\$329,682	\$1,928,456	161	280		100.0%	0.0%	0.0%	0.0%
<= 600	12	\$2,839,208	5.4%	4.710%	\$236,601	\$3,267,134	151	295	585	100.0%	0.0%	0.0%	0.0%
600 - 650	25	\$3,491,106	6.6%	4.555%	\$139,644	\$4,793,625	150	282	632	97.8%	2.2%	0.0%	0.0%
650 - 700	41	\$5,811,689	11.0%	4.658%	\$141,749	\$7,631,397	156	289	673	97.5%	2.5%	0.0%	0.0%
700 - 750	72	\$12,504,458	23.6%	4.196%	\$173,673	\$18,365,278	144	258	724	96.3%	3.7%	0.0%	0.0%
750 - 800	98	\$16,039,898	30.2%	4.508%	\$163,672	\$21,779,104	136	251	775	98.5%	1.5%	0.0%	0.0%
> 800	56	\$10,724,800	20.2%	4.331%	\$191,514	\$14,251,850	131	260	812	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	45	\$2,625,068	4.9%	4.838%	\$58,335	\$4,737,849	211	183	713	90.8%	9.2%	0.0%	0.0%
2005	25	\$4,023,251	7.6%	4.477%	\$160,930	\$5,294,586	180	275	700	100.0%	0.0%	0.0%	0.0%
2006	20	\$3,387,494	6.4%	4.509%	\$169,375	\$4,324,275	168	294	767	97.5%	2.5%	0.0%	0.0%
2007	56	\$15,164,956	28.6%	4.303%	\$270,803	\$18,715,825	157	298	734	97.6%	2.4%	0.0%	0.0%
2008	26	\$6,793,266	12.8%	4.519%	\$261,279	\$9,740,700	146	278	699	100.0%	0.0%	0.0%	0.0%
2009	21	\$3,711,753	7.0%	4.308%	\$176,570	\$5,351,471	134	226	741	100.0%	0.0%	0.0%	0.0%
2010	6	\$1,257,469	2.4%	4.404%	\$209,578	\$1,827,909	121	207	760	81.3%	18.7%	0.0%	0.0%
2011	32	\$4,687,562	8.8%	4.316%	\$146,486	\$6,437,306	106	250	740	100.0%	0.0%	0.0%	0.0%
2012	78	\$11,408,751	21.5%	4.235%	\$146,266	\$15,586,925	102	240	771	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	306	\$52,987,695	99.9%	4.372%	\$173,162	\$71,865,195	142	264	739	98.3%	1.7%	0.0%	0.0%
2	3	\$71,876	0.1%	5.345%	\$23,959	\$151,650	171	106	680	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	304	\$52,421,156	98.8%	4.376%	\$172,438	\$71,047,505	142	264	739	98.2%	1.8%	0.0%	0.0%
Y	5	\$638,415	1.2%	4.131%	\$127,683	\$969,340	155	300	672	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	232	\$37,521,111	70.7%	4.700%	\$161,729	\$52,094,483	138	236	752	98.1%	1.9%	0.0%	0.0%
Y	77	\$15,538,460	29.3%	3.583%	\$201,798	\$19,922,362	152	331	704	98.6%	1.4%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Purchase	301	\$52,130,838	98.2%	4.362%	\$173,192	\$70,388,051	142	264	739	98.2%	1.8%	0.0%	0.0%
Rate/Term Refi	7	\$652,471	1.2%	4.563%	\$93,210	\$1,288,794	150	293	701	100.0%	0.0%	0.0%	0.0%
Cash-Out Refinance	1	\$276,261	0.5%	6.000%	\$276,261	\$340,000	133	227	808	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Portfolio Stratifications

Pool 1 - Performance: Always Performing - 24 Months
(Information provided by Servicing Tape as of 8/31/2020)

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	289	\$49,921,980	94.1%	4.383%	\$172,740	\$67,992,645	142	263	737	98.2%	1.8%	0.0%	0.0%
Condo	15	\$2,325,394	4.4%	4.135%	\$155,026	\$2,928,800	131	279	789	100.0%	0.0%	0.0%	0.0%
PUD	2	\$288,015	0.5%	4.225%	\$144,008	\$372,400	168	234	759	100.0%	0.0%	0.0%	0.0%
Unavailable	3	\$524,181	1.0%	4.514%	\$174,727	\$723,000	138	342	698	100.0%	0.0%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
CA	83	\$24,209,729	45.6%	4.253%	\$291,683	\$29,749,899	148	293	745	98.5%	1.5%	0.0%	0.0%
IL	38	\$4,736,321	8.9%	4.801%	\$124,640	\$6,680,894	160	244	750	91.9%	8.1%	0.0%	0.0%
VA	12	\$3,273,945	6.2%	4.425%	\$272,829	\$4,282,745	134	225	690	100.0%	0.0%	0.0%	0.0%
MD	16	\$2,248,341	4.2%	4.103%	\$140,521	\$3,323,386	128	261	733	100.0%	0.0%	0.0%	0.0%
GA	24	\$2,448,799	4.6%	4.057%	\$102,033	\$3,723,802	118	309	705	100.0%	0.0%	0.0%	0.0%
Other	136	\$16,142,436	30.4%	4.502%	\$118,694	\$24,256,120	134	228	742	98.9%	1.1%	0.0%	0.0%
Grand Total	309	\$53,059,571	100.0%	4.373%	\$171,714	\$72,016,845	142	264	739	98.3%	1.7%	0.0%	0.0%

Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months
(Information provided by Servicing Tape as of 8/31/2020)

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Performing < 24 Months	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	12	\$2,444,398	34.6%	5.224%	\$203,700	\$2,835,237	166	255	670	95.1%	4.9%	0.0%	0.0%
N	27	\$4,625,219	65.4%	3.631%	\$171,304	\$5,859,002	144	330	640	64.4%	35.6%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

Payment History	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Always Performing 12+ months	14	\$2,228,653	31.5%	4.073%	\$159,189	\$2,681,123	155	320	618	70.2%	29.8%	0.0%	0.0%
Always Performing 6+ months	5	\$1,707,966	24.2%	3.788%	\$341,593	\$2,042,983	151	306	633	47.8%	52.2%	0.0%	0.0%
Always Performing 3+ months	4	\$239,172	3.4%	4.193%	\$59,793	\$358,075	192	244	636	49.6%	50.4%	0.0%	0.0%
Not Always Performing	16	\$2,893,826	40.9%	4.496%	\$180,864	\$3,612,057	145	296	689	96.9%	3.1%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	10	\$357,846	5.1%	4.375%	\$35,785	\$808,300	156	175	620	100.0%	0.0%	0.0%	0.0%
\$50,000 - \$100,000	13	\$931,126	13.2%	4.454%	\$71,625	\$1,288,422	144	223	613	67.9%	32.1%	0.0%	0.0%
\$100,000 - \$150,000	2	\$250,796	3.5%	2.654%	\$125,398	\$508,250	132	340	533	100.0%	0.0%	0.0%	0.0%
\$150,000 - \$200,000	1	\$159,697	2.3%	3.330%	\$159,697	\$202,500	148	212	776	100.0%	0.0%	0.0%	0.0%
\$200,000 - \$250,000	2	\$456,570	6.5%	3.626%	\$228,285	\$571,900	133	347	670	100.0%	0.0%	0.0%	0.0%
\$300,000 - \$350,000	6	\$1,955,358	27.7%	4.424%	\$325,893	\$2,329,900	145	304	634	84.2%	15.8%	0.0%	0.0%
> \$400,000	5	\$2,958,224	41.8%	4.173%	\$591,645	\$2,984,966	162	341	672	60.9%	39.1%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	11	\$1,800,489	25.5%	2.490%	\$163,681	\$2,283,456	155	381	626	50.9%	49.1%	0.0%	0.0%
3.500% - 4.000%	5	\$1,375,632	19.5%	3.873%	\$275,126	\$1,420,877	131	365	625	57.7%	42.3%	0.0%	0.0%
4.000% - 4.500%	9	\$1,047,261	14.8%	4.305%	\$116,362	\$1,470,649	143	268	666	86.2%	13.8%	0.0%	0.0%
4.500% - 5.000%	5	\$633,249	9.0%	4.935%	\$126,650	\$830,512	151	163	681	75.6%	24.4%	0.0%	0.0%
5.000% - 5.500%	4	\$1,750,201	24.8%	5.271%	\$437,550	\$1,806,013	166	282	673	100.0%	0.0%	0.0%	0.0%
5.500% - 6.000%	1	\$325,745	4.6%	6.000%	\$325,745	\$427,000	150	210	669	100.0%	0.0%	0.0%	0.0%
> 6.000%	4	\$137,040	1.9%	6.826%	\$34,260	\$455,732	188	124	619	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
70% - 80%	2	\$114,635	1.6%	5.683%	\$57,318	\$180,000	193	167	667	52.6%	47.4%	0.0%	0.0%
80% - 90%	3	\$268,145	3.8%	4.088%	\$89,382	\$332,325	137	307	540	66.4%	33.6%	0.0%	0.0%
> 90%	34	\$6,686,837	94.6%	4.159%	\$196,672	\$8,181,913	151	306	655	75.8%	24.2%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	6	\$498,930	7.1%	4.779%	\$83,155	\$1,030,999	140	91	707	100.0%	0.0%	0.0%	0.0%
120 - 144	1	\$40,377	0.6%	7.125%	\$40,377	\$65,932	229	131	567	100.0%	0.0%	0.0%	0.0%
144 - 168	3	\$145,008	2.1%	3.652%	\$48,336	\$241,817	174	160	642	62.5%	37.5%	0.0%	0.0%
168 - 192	4	\$277,162	3.9%	4.862%	\$69,290	\$386,304	154	181	613	76.1%	23.9%	0.0%	0.0%
192 - 216	4	\$588,722	8.3%	4.984%	\$147,180	\$787,625	152	208	698	100.0%	0.0%	0.0%	0.0%
216 - 240	1	\$46,138	0.7%	5.130%	\$46,138	\$58,013	129	231	483	100.0%	0.0%	0.0%	0.0%
> 240	20	\$5,473,281	77.4%	3.990%	\$273,664	\$6,123,549	151	346	644	69.9%	30.1%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	651	75.0%	25.0%	0.0%	0.0%

Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months

(Information provided by Servicing Tape as of 8/31/2020)

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	9	\$737,092	10.4%	3.919%	\$81,899	\$1,002,967	106	228	669	87.8%	12.2%	0.0%	0.0%
120 to 144	8	\$1,952,608	27.6%	3.991%	\$244,076	\$2,338,190	135	321	639	65.7%	34.3%	0.0%	0.0%
144 to 168	12	\$3,148,541	44.5%	4.007%	\$262,378	\$3,763,175	160	326	626	71.9%	28.1%	0.0%	0.0%
168 to 192	6	\$1,031,177	14.6%	5.241%	\$171,863	\$1,293,099	175	273	766	93.6%	6.4%	0.0%	0.0%
192 to 216	3	\$159,821	2.3%	3.575%	\$53,274	\$230,875	208	267	595	66.0%	34.0%	0.0%	0.0%
> 216	1	\$40,377	0.6%	7.125%	\$40,377	\$65,932	229	131	567	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	1	\$137,723	1.9%	2.000%	\$137,723	\$378,250	124	276		100.0%	0.0%	0.0%	0.0%
<= 600	10	\$1,793,946	25.4%	4.274%	\$179,395	\$2,148,343	147	305	545	77.7%	22.3%	0.0%	0.0%
600 - 650	11	\$1,116,086	15.8%	3.948%	\$101,462	\$1,637,416	160	321	639	87.2%	12.8%	0.0%	0.0%
650 - 700	9	\$2,319,606	32.8%	3.846%	\$257,734	\$2,503,815	153	344	667	47.3%	52.7%	0.0%	0.0%
700 - 750	6	\$674,784	9.5%	4.630%	\$112,464	\$950,914	138	157	726	100.0%	0.0%	0.0%	0.0%
750 - 800	2	\$1,027,472	14.5%	5.028%	\$513,736	\$1,075,500	158	295	781	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	4	\$200,198	2.8%	4.291%	\$50,049	\$296,807	212	239	589	72.9%	27.1%	0.0%	0.0%
2005	4	\$194,929	2.8%	5.381%	\$48,732	\$407,100	177	180	699	66.1%	33.9%	0.0%	0.0%
2006	7	\$2,431,952	34.4%	4.411%	\$347,422	\$2,846,399	169	320	684	87.3%	12.7%	0.0%	0.0%
2007	5	\$1,067,396	15.1%	3.520%	\$213,479	\$1,173,275	158	368	633	46.1%	53.9%	0.0%	0.0%
2008	4	\$934,939	13.2%	4.876%	\$233,735	\$1,209,500	146	198	640	100.0%	0.0%	0.0%	0.0%
2009	4	\$1,039,403	14.7%	3.984%	\$259,851	\$1,038,940	137	356	654	35.5%	64.5%	0.0%	0.0%
2010	5	\$617,989	8.7%	3.354%	\$123,598	\$926,689	123	348	544	100.0%	0.0%	0.0%	0.0%
2011	3	\$192,130	2.7%	4.426%	\$64,043	\$255,825	105	241	646	53.1%	46.9%	0.0%	0.0%
2012	3	\$390,681	5.5%	3.955%	\$130,227	\$539,704	102	205	701	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	38	\$7,057,216	99.8%	4.181%	\$185,716	\$8,659,238	151	305	654	75.0%	25.0%	0.0%	0.0%
2	1	\$12,401	0.2%	4.250%	\$12,401	\$35,000	113	27	647	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	38	\$6,841,517	96.8%	4.221%	\$180,040	\$8,397,838	151	300	655	74.2%	25.8%	0.0%	0.0%
Y	1	\$228,100	3.2%	3.000%	\$228,100	\$296,400	164	436	622	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	22	\$3,414,947	48.3%	5.112%	\$155,225	\$4,427,294	155	231	688	93.8%	6.2%	0.0%	0.0%
Y	17	\$3,654,670	51.7%	3.312%	\$214,981	\$4,266,945	147	373	620	57.5%	42.5%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Portfolio Stratifications

Pool 2 - Performance: Performing <24 Months
(Information provided by Servicing Tape as of 8/31/2020)

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	36	\$6,523,645	92.3%	4.188%	\$181,212	\$8,065,938	153	302	662	72.9%	27.1%	0.0%	0.0%
Condo	2	\$219,987	3.1%	4.267%	\$109,993	\$287,300	156	204	630	100.0%	0.0%	0.0%	0.0%
Unavailable	1	\$325,985	4.6%	4.000%	\$325,985	\$341,000	124	416	510	100.0%	0.0%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
CA	6	\$2,771,270	39.2%	4.834%	\$461,878	\$3,159,000	165	298	662	88.8%	11.2%	0.0%	0.0%
IL	5	\$1,050,785	14.9%	3.511%	\$210,157	\$1,239,813	154	312	690	45.3%	54.7%	0.0%	0.0%
VA	1	\$159,697	2.3%	3.330%	\$159,697	\$202,500	148	212	594	100.0%	0.0%	0.0%	0.0%
MD	7	\$1,341,387	19.0%	3.636%	\$191,627	\$1,620,366	138	367	615	56.6%	43.4%	0.0%	0.0%
GA	6	\$466,146	6.6%	3.296%	\$77,691	\$782,954	120	254	593	81.0%	19.0%	0.0%	0.0%
Other	14	\$1,280,331	18.1%	4.318%	\$91,452	\$1,689,606	145	274	669	83.5%	16.5%	0.0%	0.0%
Grand Total	39	\$7,069,617	100.0%	4.181%	\$181,272	\$8,694,238	151	304	654	75.0%	25.0%	0.0%	0.0%

Portfolio Stratifications

Pool 3 - Performance: Non-Performing

(Information provided by Servicing Tape as of 8/31/2020)

Performance Pooling	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Non-Performing	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

ARM Indicator Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Y	20	\$7,833,658	46.4%	5.685%	\$391,683	\$8,848,850	164	281	641	0.0%	0.0%	6.8%	93.2%
N	39	\$9,049,298	53.6%	4.263%	\$232,033	\$10,937,868	147	300	649	0.0%	0.0%	10.5%	89.5%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Balance Range	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
\$0 - \$50,000	4	\$122,854	0.7%	3.966%	\$30,714	\$246,260	210	114	561	0.0%	0.0%	66.7%	33.3%
\$50,000 - \$100,000	9	\$661,169	3.9%	3.914%	\$73,463	\$1,155,676	148	316	642	0.0%	0.0%	13.7%	86.3%
\$100,000 - \$150,000	7	\$918,965	5.4%	5.175%	\$131,281	\$1,054,841	132	228	633	0.0%	0.0%	30.3%	69.7%
\$150,000 - \$200,000	9	\$1,525,873	9.0%	4.837%	\$169,541	\$1,848,194	136	275	660	0.0%	0.0%	32.8%	67.2%
\$200,000 - \$250,000	4	\$889,515	5.3%	3.552%	\$222,379	\$1,104,945	140	357	582	0.0%	0.0%	23.6%	76.4%
\$250,000 - \$300,000	4	\$1,121,121	6.6%	4.066%	\$280,280	\$1,496,500	146	301	656	0.0%	0.0%	0.0%	100.0%
\$300,000 - \$350,000	6	\$1,913,952	11.3%	4.955%	\$318,992	\$2,361,750	151	288	691	0.0%	0.0%	16.9%	83.1%
\$350,000 - \$400,000	1	\$393,205	2.3%	6.500%	\$393,205	\$484,000	145	215	823	0.0%	0.0%	0.0%	100.0%
> \$400,000	15	\$9,336,301	55.3%	5.156%	\$622,420	\$10,034,552	164	298	633	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Rate	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 3.500%	14	\$3,310,806	19.6%	2.959%	\$236,486	\$4,098,246	154	349	658	0.0%	0.0%	11.6%	88.4%
3.500% - 4.000%	8	\$1,762,678	10.4%	3.835%	\$220,335	\$2,231,073	162	321	550	0.0%	0.0%	25.3%	74.7%
4.000% - 4.500%	12	\$2,543,777	15.1%	4.310%	\$211,981	\$2,903,538	134	285	617	0.0%	0.0%	18.0%	82.0%
4.500% - 5.000%	6	\$2,248,601	13.3%	4.632%	\$374,767	\$2,570,120	162	314	669	0.0%	0.0%	0.0%	100.0%
5.000% - 5.500%	3	\$465,560	2.8%	5.375%	\$155,187	\$570,750	145	215	712	0.0%	0.0%	8.3%	91.7%
5.500% - 6.000%	2	\$419,694	2.5%	5.818%	\$209,847	\$551,500	160	200	777	0.0%	0.0%	0.0%	100.0%
> 6.000%	14	\$6,131,840	36.3%	6.560%	\$437,989	\$6,861,490	160	259	657	0.0%	0.0%	2.6%	97.4%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

OLTV	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 60%	1	\$99,138	0.6%	3.000%	\$99,138	\$123,000	185	435	733	0.0%	0.0%	0.0%	100.0%
70% - 80%	2	\$512,252	3.0%	2.080%	\$256,126	\$620,800	209	354	566	0.0%	0.0%	0.0%	100.0%
80% - 90%	3	\$546,553	3.2%	4.553%	\$182,184	\$703,750	175	332	542	0.0%	0.0%	7.1%	92.9%
> 90%	53	\$15,725,013	93.1%	5.040%	\$296,698	\$18,339,168	152	287	651	0.0%	0.0%	9.2%	90.8%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Remaining Term	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	3	\$203,954	1.2%	6.580%	\$67,985	\$296,503	154	-32	564	0.0%	0.0%	9.0%	91.0%
120 - 144	3	\$738,009	4.4%	6.080%	\$246,003	\$1,079,000	145	139	673	0.0%	0.0%	0.0%	100.0%
144 - 168	2	\$221,624	1.3%	3.804%	\$110,812	\$310,450	126	151	689	0.0%	0.0%	17.4%	82.6%
168 - 192	3	\$290,916	1.7%	6.737%	\$96,972	\$391,710	173	179	652	0.0%	0.0%	8.6%	91.4%
192 - 216	4	\$1,170,681	6.9%	6.050%	\$292,670	\$1,451,950	150	210	791	0.0%	0.0%	0.0%	100.0%
216 - 240	2	\$674,221	4.0%	6.500%	\$337,110	\$872,437	141	219	576	0.0%	0.0%	23.5%	76.5%
> 240	42	\$13,583,550	80.5%	4.639%	\$323,418	\$15,384,668	157	320	638	0.0%	0.0%	9.2%	90.8%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Portfolio Stratifications

Pool 3 - Performance: Non-Performing

(Information provided by Servicing Tape as of 8/31/2020)

Loan Age	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 120	14	\$2,035,337	12.1%	4.324%	\$145,381	\$2,523,214	105	212	662	0.0%	0.0%	19.1%	80.9%
120 to 144	10	\$2,735,895	16.2%	4.493%	\$273,589	\$3,378,172	137	316	600	0.0%	0.0%	21.0%	79.0%
144 to 168	20	\$7,239,916	42.9%	5.408%	\$361,996	\$8,422,532	158	301	677	0.0%	0.0%	6.4%	93.6%
168 to 192	9	\$4,182,380	24.8%	5.035%	\$464,709	\$4,518,750	177	293	623	0.0%	0.0%	0.0%	100.0%
192 to 216	3	\$568,480	3.4%	2.349%	\$189,493	\$688,750	204	366	586	0.0%	0.0%	6.8%	93.2%
> 216	3	\$120,948	0.7%	3.821%	\$40,316	\$255,300	240	102	533	0.0%	0.0%	15.3%	84.7%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

FICO	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Unavailable	1	\$297,756	1.8%	5.500%	\$297,756	\$355,000	153	207		0.0%	0.0%	0.0%	100.0%
<= 600	19	\$4,685,111	27.8%	4.275%	\$246,585	\$5,645,214	157	296	551	0.0%	0.0%	14.0%	86.0%
600 - 650	12	\$3,625,726	21.5%	5.672%	\$302,144	\$4,178,632	161	290	621	0.0%	0.0%	8.6%	91.4%
650 - 700	13	\$4,708,988	27.9%	4.707%	\$362,230	\$5,322,875	157	309	681	0.0%	0.0%	7.7%	92.3%
700 - 750	7	\$2,278,706	13.5%	5.004%	\$325,529	\$2,689,465	141	288	719	0.0%	0.0%	6.7%	93.3%
750 - 800	4	\$747,347	4.4%	5.504%	\$186,837	\$922,132	159	250	772	0.0%	0.0%	0.0%	100.0%
> 800	3	\$539,322	3.2%	5.924%	\$179,774	\$673,400	133	227	820	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Vintage	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Pre-2005	6	\$689,428	4.1%	2.607%	\$114,905	\$944,050	210	320	577	0.0%	0.0%	8.3%	91.7%
2005	7	\$3,365,370	19.9%	4.881%	\$480,767	\$3,510,000	178	290	622	0.0%	0.0%	0.0%	100.0%
2006	7	\$2,138,221	12.7%	4.895%	\$305,460	\$2,550,432	168	344	621	0.0%	0.0%	6.6%	93.4%
2007	11	\$4,513,005	26.7%	5.911%	\$410,273	\$5,221,400	160	290	682	0.0%	0.0%	7.1%	92.9%
2008	9	\$2,892,069	17.1%	4.919%	\$321,341	\$3,683,974	144	277	639	0.0%	0.0%	8.6%	91.4%
2009	3	\$920,042	5.4%	3.617%	\$306,681	\$1,008,510	134	368	680	0.0%	0.0%	14.8%	85.2%
2010	3	\$380,574	2.3%	4.186%	\$126,858	\$406,501	123	326	545	0.0%	0.0%	49.4%	50.6%
2011	7	\$1,100,832	6.5%	4.455%	\$157,262	\$1,318,241	107	202	642	0.0%	0.0%	33.1%	66.9%
2012	6	\$883,415	5.2%	4.178%	\$147,236	\$1,143,610	102	221	696	0.0%	0.0%	2.8%	97.2%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Days Past Due	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
<= 90	15	\$2,000,031	11.8%	4.057%	\$133,335	\$2,777,297	142	325	623	0.0%	0.0%	74.2%	25.8%
90 - 120	7	\$1,319,238	7.8%	4.925%	\$188,463	\$1,721,450	135	204	693	0.0%	0.0%	0.0%	100.0%
120 - 150	17	\$5,826,685	34.5%	5.026%	\$342,746	\$7,156,121	148	290	686	0.0%	0.0%	0.0%	100.0%
150 - 180	6	\$2,011,668	11.9%	4.731%	\$335,278	\$2,303,945	170	334	611	0.0%	0.0%	0.0%	100.0%
180 - 210	3	\$1,092,115	6.5%	5.429%	\$364,038	\$1,211,263	162	338	631	0.0%	0.0%	0.0%	100.0%
210 - 240	2	\$983,607	5.8%	4.583%	\$491,803	\$983,913	171	301	683	0.0%	0.0%	0.0%	100.0%
> 240	9	\$3,649,611	21.6%	5.275%	\$405,512	\$3,632,728	165	267	590	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Default Date	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
2014	2	\$286,273	1.7%	6.268%	\$143,137	\$287,341	118	95	547	0.0%	0.0%	0.0%	100.0%
2018	3	\$1,618,498	9.6%	3.856%	\$539,499	\$1,577,587	166	302	565	0.0%	0.0%	0.0%	100.0%
2019	2	\$719,773	4.3%	6.065%	\$359,886	\$732,800	167	306	651	0.0%	0.0%	0.0%	100.0%
2020	52	\$14,258,411	84.5%	4.959%	\$274,200	\$17,188,990	154	294	656	0.0%	0.0%	10.4%	89.6%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

DLQ Status	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
60 Days	15	\$2,000,031	11.8%	4.057%	\$133,335	\$2,777,297	142	325	623	0.0%	0.0%	74.2%	25.8%
90+ Days	37	\$12,258,380	72.6%	5.106%	\$331,308	\$14,411,692	156	289	661	0.0%	0.0%	0.0%	100.0%
Foreclosure	7	\$2,624,544	15.5%	4.725%	\$374,935	\$2,597,728	161	280	587	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Portfolio Stratifications

Pool 3 - Performance: Non-Performing

(Information provided by Servicing Tape as of 8/31/2020)

Lien Position	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1	58	\$16,857,974	99.9%	4.924%	\$290,655	\$19,751,508	155	292	645	0.0%	0.0%	8.7%	91.3%
2	1	\$24,982	0.1%	4.000%	\$24,982	\$35,210	100	170	527	0.0%	0.0%	100.0%	0.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

MI Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	58	\$16,634,179	98.5%	4.927%	\$286,796	\$19,519,773	155	292	645	0.0%	0.0%	8.9%	91.1%
Y	1	\$248,777	1.5%	4.625%	\$248,777	\$266,945	132	288	614	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Mod Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	32	\$10,283,648	60.9%	5.713%	\$321,364	\$11,968,315	155	260	656	0.0%	0.0%	6.7%	93.3%
Y	27	\$6,599,308	39.1%	3.690%	\$244,419	\$7,818,403	155	341	628	0.0%	0.0%	12.0%	88.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

FCL Flag	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
N	52	\$14,258,411	84.5%	4.959%	\$274,200	\$17,188,990	154	294	656	0.0%	0.0%	10.4%	89.6%
Y	7	\$2,624,544	15.5%	4.725%	\$374,935	\$2,597,728	161	280	587	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Loan Purpose	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
Purchase	57	\$16,162,799	95.7%	5.012%	\$283,558	\$18,959,773	154	289	647	0.0%	0.0%	9.2%	90.8%
Rate/Term Refi	2	\$720,157	4.3%	2.907%	\$360,078	\$826,945	179	346	590	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Prop Type	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
1-4 Family	56	\$16,275,560	96.4%	4.964%	\$290,635	\$18,982,593	156	292	646	0.0%	0.0%	9.1%	90.9%
Condo	1	\$194,119	1.1%	4.625%	\$194,119	\$232,425	103	257	681	0.0%	0.0%	0.0%	100.0%
Unavailable	2	\$413,277	2.4%	3.430%	\$206,638	\$571,700	127	306	601	0.0%	0.0%	0.0%	100.0%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%

Top 5 States	Count	UPB	% UPB	WAC	Average Balance	Original Balance	WALA	WAM	FICO	% Current	% 30 DPD	% 60 DPD	% 90+ DPD
CA	22	\$10,658,851	63.1%	5.324%	\$484,493	\$11,811,650	161	296	647	0.0%	0.0%	4.8%	95.2%
IL	8	\$1,356,651	8.0%	3.774%	\$169,581	\$1,629,469	163	320	680	0.0%	0.0%	23.0%	77.0%
VA	2	\$955,785	5.7%	4.981%	\$477,893	\$1,193,565	146	277	720	0.0%	0.0%	0.0%	100.0%
MD	6	\$777,617	4.6%	3.842%	\$129,603	\$1,284,000	140	367	580	0.0%	0.0%	47.4%	52.6%
GA	7	\$841,454	5.0%	4.454%	\$120,208	\$979,527	111	187	573	0.0%	0.0%	28.0%	72.0%
Other	14	\$2,292,597	13.6%	4.252%	\$163,757	\$2,888,507	149	273	634	0.0%	0.0%	2.5%	97.5%
Grand Total	59	\$16,882,956	100.0%	4.922%	\$286,152	\$19,786,718	155	292	645	0.0%	0.0%	8.8%	91.2%