

DATES

| | | | |
|----------------|--------------|--------------------------|--------------|
| Payment Date: | Mar 25, 2024 | First Payment Date: | May 25, 2015 |
| Prior Payment: | Feb 26, 2024 | Closing Date: | Apr 28, 2015 |
| Next Payment: | Apr 25, 2024 | Cut-off Date: | Mar 13, 2015 |
| Record Date: | Mar 22, 2024 | Final Distribution Date: | Oct 25, 2027 |

ADMINISTRATOR

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PARTIES TO THE TRANSACTION

Issuer: Freddie Mac
Global Agent: U.S. Bank





**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

CALCULATION DETAIL - OFFERED, HYPOTHETICAL, & MAC NOTES/INFORMATIONAL ONLY

| Class | CUSIP | Original Balance^ | Beginning Balance | Principal Distribution | Write-down Amounts | Write-up Amounts | Ending Balance | Pass-Thru Rate | Accrual Days | Interest Distribution | Total Distribution |
|---------|-----------|-------------------|-------------------|------------------------|--------------------|------------------|------------------|----------------|--------------|-----------------------|--------------------|
| A-H | | 30,521,016,850.00 | 6,235,715,758.77 | 39,930,575.19 | 0.00 | 0.00 | 6,195,785,183.58 | | | | 39,930,575.19 |
| M-1 | 3137G0EQ8 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6.336130% | 28 | 0.00 | 0.00 |
| M-1H | | 38,757,355.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | | | 0.00 |
| M-2 | 3137G0ET2 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 7.286130% | 28 | 0.00 | 0.00 |
| M-2H | | 38,757,356.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | | | | 0.00 |
| M-3 | 3137G0EW5 | 268,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 8.736130% | 28 | 116,002.49 | 1,586,858.72 |
| M-3H | | 129,700,695.00 | 8,239,350.65 | 709,856.43 | 0.00 | 0.00 | 7,529,494.22 | | | | 709,856.43 |
| B | 3137G0EZ8 | 100,000,000.00 | 98,704,024.97 | 0.00 | 61,416.46 | 0.00 | 98,642,608.51 | 14.636130% | 28 | 1,119,983.39 | 1,119,983.39 |
| B-H | | 218,757,357.00 | 215,922,316.19 | 0.00 | 134,353.01 | 0.00 | 215,787,963.18 | | | | 0.00 |
| M-1F | 3137G0ER6 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 5.836130% | 28 | 0.00 | 0.00 |
| M-1I* | 3137G0ES4 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.500000% | 28 | 0.00 | 0.00 |
| M-2F | 3137G0EU9 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6.536130% | 28 | 0.00 | 0.00 |
| M-2I* | 3137G0EV7 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.750000% | 28 | 0.00 | 0.00 |
| M-3F | 3137G0EX3 | 268,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 7.736130% | 28 | 102,724.01 | 1,573,580.24 |
| M-3I* | 3137G0EY1 | 268,746,000.00 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 1.000000% | 28 | 13,278.48 | 13,278.48 |
| MA | 3137G0FB0 | 828,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 8.736130% | 28 | 116,002.49 | 1,586,858.72 |
| M-12 | 3137G0FA2 | 560,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.000000% | 28 | 0.00 | 0.00 |
| Totals: | | 31,875,735,613.00 | 6,575,653,776.44 | 42,111,287.85 | 195,769.47 | 0.00 | 6,533,346,719.12 | | | 1,235,985.88 | 43,347,273.73 |

MAC Notes are Modifiable and Combinable Notes, as defined in the Offering Circular

*Notional Balance

^Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND PAYMENT DETAIL - OFFERED NOTES

| Class | Original Balance^ | Beginning Balance | Principal Distribution | Write-down Amounts | Write-up Amounts | Ending Balance | Pass-Thru Rate | Accrual Days | Interest Distribution | Total Distribution* | Exchange % Outstanding | Exchange UPB |
|---------|----------------------|----------------------|---------------------------|-----------------------|---------------------|-------------------|-------------------|-----------------|--------------------------|------------------------|---------------------------|--------------|
| | | | | | | | | | | | | |
| M-1 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6.336130% | 28 | 0.00 | 0.00 | 100.00% | 0.00 |
| M-2 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 7.286130% | 28 | 0.00 | 0.00 | 100.00% | 0.00 |
| M-3 | 268,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 8.736130% | 28 | 116,002.49 | 1,586,858.72 | 100.00% | 0.00 |
| B | 100,000,000.00 | 98,704,024.97 | 0.00 | 61,416.46 | 0.00 | 98,642,608.51 | 14.636130% | 28 | 1,119,983.39 | 1,119,983.39 | NA | 0.00 |
| <hr/> | | | | | | | | | | | | |
| Totals: | 928,746,000.00 | 115,776,350.83 | 1,470,856.23 | 61,416.46 | 0.00 | 114,244,078.14 | | | 1,235,985.88 | 2,706,842.11 | | 0.00 |

* Total distribution for exchangeable or combinable notes are reflective of the actual exchange.

[^]Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND FACTOR DETAIL - OFFERED NOTES

| Class | Cusip | Original | | Beginning Balance | Principal Distribution | Write-down Amounts | Write-up Amounts | Ending Balance | Interest | | Total Distribution |
|-------|-----------|----------------|--|----------------------|---------------------------|-----------------------|---------------------|-------------------|--------------|-------------|-----------------------|
| | | Balance^ | | | | | | | Distribution | | |
| M-1 | 3137G0EQ8 | 280,000,000.00 | | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-2 | 3137G0ET2 | 280,000,000.00 | | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-3 | 3137G0EW5 | 268,746,000.00 | | 63.52587893 | 5.47303487 | 0.00000000 | 0.00000000 | 58.05284406 | 0.43164360 | 5.90467847 | |
| B | 3137G0EZ8 | 100,000,000.00 | | 987.04024970 | 0.00000000 | 0.61416460 | 0.00000000 | 986.42608510 | 11.19983392 | 11.19983392 | |

[^]Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND PRINCIPAL DETAIL - OFFERED NOTES

| Class | Final Maturity | Beginning Balance | Principal | Write-down | | Ending Balance | Write-down | Prior Write-up | | Prior Credit Support | | Exchange % Outstanding |
|---------|----------------|-------------------|--------------|------------|---------|----------------|--------------|----------------|----------|----------------------|-------------|------------------------|
| | | | | Amounts | Amounts | | | Amounts | Original | Current | Outstanding | |
| M-1 | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 3.25% | 5.17% | 100.00% | |
| M-2 | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 2.25% | 5.17% | 100.00% | |
| M-3 | 10/25/2027 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 0.00 | 0.00 | 1.00% | 4.81% | 100.00% | |
| B | 10/25/2027 | 98,704,024.97 | 0.00 | 61,416.46 | 0.00 | 98,642,608.51 | 1,434,362.55 | 138,387.52 | 0.00% | 0.00% | NA | |
| Totals: | | 115,776,350.83 | 1,470,856.23 | 61,416.46 | 0.00 | 114,244,078.14 | 1,434,362.55 | 138,387.52 | | | | |



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND INTEREST DETAIL - OFFERED NOTES

| Class | Pass-Thru Rate | Accrual Period | Accrual Days | Estimated | | Prior Unpaid Interest | Interest On Prior Unpaid Accrued Interest | | Prior Interest | Current Interest | Current Interest | Total Interest Distribution | Outstanding Unpaid Interest | Outstanding Exchange % |
|---------|----------------|-------------------|--------------|---------------------|----------|-----------------------|---|-----------|----------------|------------------|------------------|-----------------------------|-----------------------------|------------------------|
| | | | | Next Pass-Thru Rate | Interest | Interest | Interest | Interest | Loss | Loss | Adjustments | Amount | Interest | Outstanding |
| M-1 | 6.336130% | 02/26/24-03/24/24 | 28 | 6.334870% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00% |
| M-2 | 7.286130% | 02/26/24-03/24/24 | 28 | 7.284870% | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 100.00% |
| M-3 | 8.736130% | 02/26/24-03/24/24 | 28 | 8.734870% | 0.00 | 0.00 | 116,002.49 | 0.00 | 0.00 | 0.00 | 0.00 | 116,002.49 | 0.00 | 100.00% |
| B | 14.636130% | 02/26/24-03/24/24 | 28 | 14.634870% | 0.00 | 0.00 | 1,123,612.73 | 76,144.56 | 3,629.34 | 0.00 | 1,119,983.39 | 0.00 | NA | |
| Totals: | | | | | 0.00 | 0.00 | 1,239,615.22 | 76,144.56 | 3,629.34 | 0.00 | 1,235,985.88 | 0.00 | | |



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND PAYMENT DETAIL - MAC NOTES

| Class | Original Balance^ | Beginning Balance | Principal Distribution | Write-down Amounts | Write-up Amounts | Ending Balance | Pass-Thru Rate | Accrual Days | Interest Distribution | Total Distribution** | Exchange % Outstanding | Exchange UPB |
|---------|----------------------|----------------------|---------------------------|-----------------------|---------------------|-------------------|-------------------|-----------------|--------------------------|-------------------------|---------------------------|--------------|
| | | | | | | | | | | | | |
| M-1F | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 5.836130% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-1I* | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.500000% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-2F | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6.536130% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-2I* | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.750000% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-3F | 268,746,000.00 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 7.736130% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-3I* | 268,746,000.00 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 1.000000% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| MA | 828,746,000.00 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 8.736130% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| M-12 | 560,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.000000% | 28 | 0.00 | 0.00 | 0.00% | 0.00 |
| <hr/> | | | | | | | | | | | | |
| Totals: | 828,746,000.00 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | | | 0.00 | 0.00 | | 0.00 |

*Notional Balance

** Total distribution for exchangeable or combinable notes are reflective of the actual exchange.

^Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

FACTOR DETAIL - MAC NOTES

| Class | Cusip | Original | Beginning | Principal | Write-down | Write-up | Ending | Interest | Total |
|-------|-----------|----------------|-------------|--------------|------------|------------|-------------|--------------|--------------|
| | | Balance^ | Balance | Distribution | Amounts | Amounts | Balance | Distribution | Distribution |
| M-1F | 3137G0ER6 | 280,000,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-1I* | 3137G0ES4 | 280,000,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-2F | 3137G0EU9 | 280,000,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-2I* | 3137G0EV7 | 280,000,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |
| M-3F | 3137G0EX3 | 268,746,000.00 | 63.52587893 | 0.00000000 | 0.00000000 | 0.00000000 | 58.05284406 | 0.00000000 | 0.00000000 |
| M-3I* | 3137G0EY1 | 268,746,000.00 | 63.52587893 | 0.00000000 | 0.00000000 | 0.00000000 | 58.05284406 | 0.00000000 | 0.00000000 |
| MA | 3137G0FB0 | 828,746,000.00 | 20.60019096 | 0.00000000 | 0.00000000 | 0.00000000 | 18.82539358 | 0.00000000 | 0.00000000 |
| M-12 | 3137G0FA2 | 560,000,000.00 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 | 0.00000000 |

*Notional Balance

^Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

PRINCIPAL DETAIL - MAC NOTES

| Class | Final Maturity | Beginning | | Write-down | | Write-up | | Ending Balance | Prior Write-down | | Prior Write-up | | Exchange % Outstanding |
|---------|----------------|---------------|-----------|------------|---------|----------|---------|----------------|------------------|---------|----------------|---------|------------------------|
| | | Balance | Principal | Amounts | Amounts | Amounts | Amounts | | Amounts | Amounts | Amounts | Amounts | |
| M-1F | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-1I* | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-2F | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-2I* | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-3F | 10/25/2027 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-3I* | 10/25/2027 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| MA | 10/25/2027 | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| M-12 | 10/25/2027 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00% |
| Totals: | | 17,072,325.86 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 15,601,469.63 | 0.00 | 0.00 | 0.00 | 0.00 | |

*Notional Balance



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

INTEREST DETAIL - MAC NOTES

| Class | Rate | Pass-Thru | Accrual Period | Estimated | | Prior | Interest On | Current | Prior | Current | Current | Total Interest | Outstanding |
|-------|-----------|-------------------|----------------|-----------|------|----------------|-----------------|-----------------------|------------------|----------|----------|----------------|--|
| | | | | Accrual | Days | Next Pass-Thru | Unpaid Interest | Prior Unpaid Interest | Accrued Interest | Interest | Interest | Distribution | Unpaid Interest Exchange % Outstanding |
| M-1F | 5.836130% | 02/26/24-03/24/24 | 28 | 5.834870% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-1I* | 0.500000% | 02/26/24-03/24/24 | 28 | 0.500000% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-2F | 6.536130% | 02/26/24-03/24/24 | 28 | 6.534870% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-2I* | 0.750000% | 02/26/24-03/24/24 | 28 | 0.750000% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-3F | 7.736130% | 02/26/24-03/24/24 | 28 | 7.734870% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-3I* | 1.000000% | 02/26/24-03/24/24 | 28 | 1.000000% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| MA | 8.736130% | 02/26/24-03/24/24 | 28 | 8.734870% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
| M-12 | 0.000000% | 02/26/24-03/24/24 | 28 | 0.000000% | | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 0.00% |
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Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

BOND RETIREMENT DETAIL

| Class | Original | Beginning | Principal | Write-down | Write-up | Ending | Pass-Thru | Accrual | Interest | Total | Exchange % | Exchange UPB |
|---------|----------------|---------------|--------------|------------|----------|---------------|-----------|---------|--------------|----------------|-------------|--------------|
| | Balance^ | Balance | Distribution | Amounts | Amounts | Balance | Rate | Days | Distribution | Distribution** | Outstanding | |
| M-3 | 268,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 8.736130% | 28 | 116,002.49 | 1,586,858.72 | 100.00% | 0.00 |
| M-3H | 48,446,695.00 | 3,077,618.88 | 265,150.45 | 0.00 | 0.00 | 2,812,468.42 | | | | 265,150.45 | | |
| M-3BB | 81,254,000.00 | 5,161,731.77 | 444,705.98 | 0.00 | 0.00 | 4,717,025.80 | | | | 444,705.98 | | |
| | | | | | | | | | | | | |
| Totals: | 398,446,695.00 | 25,311,676.51 | 2,180,712.66 | 0.00 | 0.00 | 23,130,963.85 | | | 116,002.49 | 2,296,715.15 | | 0.00 |

** Total distribution for exchangeable or combinable notes are reflective of the actual exchange.

^Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-T04 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

ACTIVE OFFERED NOTES DETAIL

| Class | Original | Beginning | Principal | Balance | Realized | Ending | Pass-Thru | Accrual | Accrual | Interest | Total |
|---------|----------------|----------------|--------------|---------|-----------|----------------|-----------|-------------------|---------|--------------|--------------|
| | Balance^ | Balance | Distribution | Change | Loss | Balance | Rate | Period | Days | Distribution | Distribution |
| M-1 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 6.34% | 02/26/24-03/24/24 | 28 | 0.00 | 0.00 |
| M-2 | 280,000,000.00 | 0.00 | 0.00 | 0.00 | 0.00 | 0.00 | 7.29% | 02/26/24-03/24/24 | 28 | 0.00 | 0.00 |
| M-3 | 268,746,000.00 | 17,072,325.86 | 1,470,856.23 | 0.00 | 0.00 | 15,601,469.63 | 8.74% | 02/26/24-03/24/24 | 28 | 116,002.49 | 1,586,858.72 |
| B | 100,000,000.00 | 98,704,024.97 | 0.00 | 0.00 | 61,416.46 | 98,642,608.51 | 14.64% | 02/26/24-03/24/24 | 28 | 1,119,983.39 | 1,119,983.39 |
| <hr/> | | | | | | | | | | | |
| Totals: | 928,746,000.00 | 115,776,350.83 | 1,470,856.23 | 0.00 | 61,416.46 | 114,244,078.14 | | | | 1,235,985.88 | 2,706,842.11 |

[^]Balance has been adjusted in the amount of \$81,254,000 as a result of the STACR 2022-TO4 tender offers. See <https://crt.freddiemac.com/news-insights/reference-materials/stacr-repurchase-faq> for more information.



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

CASH DISTRIBUTION AND REFERENCE POOL INFORMATION

Cash Distributions on Offered Bonds:

| | Current | Cumulative |
|-------------------------------------|---------------------|------------|
| Fees paid to Global Agent | 2,916.67 | |
| Interest Payment to Offered Bonds | 1,235,985.88 | |
| Principal Payments to Offered Bonds | <u>1,470,856.23</u> | |
| Total: | <u>2,709,758.78</u> | |

Principal Activity:

| | | |
|-----------------------|---------------|-------------------|
| Scheduled Principal | 23,381,833.41 | 4,347,871,533.85 |
| Unscheduled Principal | 18,801,151.11 | 20,977,156,254.13 |
| Recovery Principal* | (71,696.67) | |

Adjusted SOFR

| | |
|---------------------|----------|
| Current Rate | 5.43613% |
| Estimated Next Rate | 5.43487% |

Senior / Subordinate % & Prepayment %:

| | |
|------------------------------|-----------|
| Senior Percentage | 94.83035% |
| Subordinate Percentage | 5.16965% |
| Senior Prepayment Percentage | 94.83035% |

| | Amount of UPB |
|---|------------------|
| | Number |
| Total Credit Events | 119 |
| Underwriting Defects and Major Servicing Defects | 10 |
| Unconfirmed Defects Recinded and Minor Servicing Defects | 8 |
| Unconfirmed Defects Outstanding | 3 |
| Total Identified Defects | <u>21</u> |

| | |
|------------------------------|---------------|
| Senior Reduction Amount | 39,930,575.19 |
| Subordinate Reduction Amount | 2,180,712.66 |

Other Information:

| | |
|------------------------------|------|
| Constant Prepayment Rate | 3.4% |
| Overcollateralization Amount | 0.00 |

Origination Rep and Warranty Settlements

| | |
|--|------------|
| Settlement Amount | 0.00 |
| Loan Allocation Amount | 290,384.95 |
| Number of Sellers and Corresponding UPB of | |
| Reference Obligations no Longer Subject to | |
| Freddie Mac's Quality Control Process | 0 |
| | 0.00 |

Risk Retention Greater Than or Equal to 5%

Yes

* This may include adjustments according to the Tranche Write-down Amount, as defined in the Offering Circular



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

CREDIT EVENTS & TESTS

Test Information:

| | |
|---|-------------------|
| (A) Cumulative Principal Loss Amount | 4,734,348.49 |
| (B) Cumulative Principal Recovery Amount | 407,563.18 |
| (C) Cumulative Net Loss Amount (A-B) | 4,326,785.31 |
| (D) Reference Obligations UPB as of Cut-off Date | 31,875,735,613.65 |
| (E) Cumulative Net Loss Percentage (C/D) | 0.01357% |
| (F) Applicable Loss Limit | 0.90000% |
| (G) Subordinate Class Balance | 339,938,017.67 |
| (H) Subordinate Percentage | 5.16965% |
| (I) Cumulative Net Credit Event Percentage | 0.01357% |
| (J) Current Principal Balance of Loans 60 days or more delinquent, bankruptcy, foreclosure or REO status | 26,491,122.13 |
| (K) Reference Obligations Modified in the last 12 Months | 3,017,629.51 |
| (L) Prior 5 Month Rolling Distressed Principal Balance | 157,088,093.53 |
| (M) Distressed Principal Balance (J+K+L) | 186,596,845.17 |
| (N) Beginning UPB of the Reference Obligations | 6,575,653,777.09 |
| (O) Current Principal Loss Amount | 195,769.47 |

Cumulative Net Loss Event Test:

| | |
|--|----------|
| The test will be satisfied if: | |
| (1) Cumulative Net Loss Percentage does not exceed | 0.01357% |
| (2) Applicable Loss Limit | 0.90000% |

Satisfied? YES

Minimum Credit Enhancement Test:

| | |
|---------------------------------|----------|
| The test will be satisfied if: | |
| Subordinate Percentage => 4.75% | 5.16965% |

Satisfied? YES

Delinquency Test:

| | |
|--|------------------|
| The test will be satisfied if a < b: | |
| (a) Six Month Rolling Average Distressed Principal Balance | 31,099,474.20 |
| (b) 50% of which (i) exceeds (ii) | 169,871,258.01 |
| (i) product of (x & y) | |
| (x) Current Subordinate Percentage | 5.16965% |
| (y) Beginning UPB of the Reference Obligations | 6,575,653,777.09 |
| (ii) Current Principal Loss Amount | 195,769.47 |

Satisfied? YES

REFERENCE POOL SUMMARY

Pool Balance Information:

| | |
|-------------------------------|---------------------------|
| Beginning Balance | \$6,575,653,777.09 |
| Less: Principal Collections | \$42,111,287.85 |
| Less: Reference Pool Removals | \$0.00 |
| Less: Principal Losses | \$195,769.47 |
| Plus: Pool Reactivation | \$0.00 |
| Ending Balance | \$6,533,346,719.77 |

Other Information:

| | |
|---------------------------------|---------------|
| Beginning Loan Count | 42,257 |
| Paid In Full - Count | 136 |
| Reference Pool Removals - Count | 0 |
| Credit Events - Count | 1 |
| Pool Reactivation - Count | 0 |
| Ending Loan Count | 42,120 |

Principal Collections:

| | |
|------------------------------------|------------------------|
| Scheduled Principal | \$23,381,833.41 |
| Prepayments | \$13,258,218.72 |
| Curtailments | \$5,542,932.39 |
| Recovery Principal | (\$71,696.67) |
| Total Principal Collections | \$42,111,287.85 |

| | |
|---|----------------|
| Ending Pool Factor | 0.2049630101 |
| Weighted Average Coupon | 3.64097% |
| Underwriting Defect Settlements - Count | 0 |
| Underwriting Defect Settlements - Balance | (\$34,351.02) |
| Modification Costs | \$11,568.79 |
| Loans Modified in the Last 12 Months | \$3,017,629.51 |

Credit Events - Current Period

| | Credit Events | | | Reversed Credit Events | | | Net Credit Events | | |
|-------------------------|---------------|---------------------|----------------|------------------------|----------------------|----------------|-------------------|---------------------|----------------|
| | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % |
| Foreclosure Alternative | 1 | \$161,418.45 | 100.00% | 1 | (\$34,351.02) | 100.00% | 0 | \$195,769.47 | 100.00% |
| REO Liquidation | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% |
| TOTAL | 1 | \$161,418.45 | 100.00% | 1 | (\$34,351.02) | 100.00% | 0 | \$195,769.47 | 100.00% |

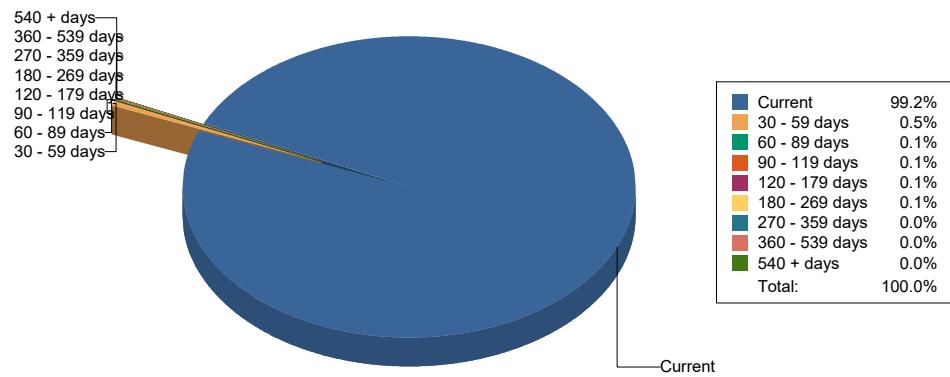
Credit Events - Cumulative

| | Credit Events | | | Reversed Credit Events | | | Net Credit Events | | |
|-------------------------|---------------|-----------------------|----------------|------------------------|---------------------|----------------|-------------------|-----------------------|----------------|
| | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % |
| Foreclosure Alternative | 77 | \$1,535,591.08 | 34.28% | 8 | (\$9,510.49) | -6.21% | 69 | \$1,545,101.57 | 35.71% |
| REO Liquidation | 53 | \$2,944,418.97 | 65.72% | 3 | \$162,735.23 | 106.21% | 50 | \$2,781,683.74 | 64.29% |
| TOTAL | 130 | \$4,480,010.05 | 100.00% | 11 | \$153,224.74 | 100.00% | 119 | \$4,326,785.31 | 100.00% |

REFERENCE POOL DELINQUENCY REPORT

Delinquency Information

| | Delinquent | | | Bankruptcy | | | Foreclosure | | | REO | | | TOTAL | | |
|-----------------------|---------------|---------------------------|---------------|------------|-----------------------|--------------|-------------|-----------------------|--------------|----------|---------------------|--------------|---------------|---------------------------|----------------|
| | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % |
| Current | 41,738 | \$6,474,150,248.02 | 99.09% | 33 | \$4,132,249.62 | 0.06% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 41,771 | \$6,478,282,497.64 | 99.16% |
| 30 - 59 days | 206 | \$32,705,349.62 | 0.50% | 5 | \$536,208.24 | 0.01% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 211 | \$33,241,557.86 | 0.51% |
| 60 - 89 days | 35 | \$5,991,795.93 | 0.09% | 1 | \$115,664.78 | 0.00% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 36 | \$6,107,460.71 | 0.09% |
| 90 - 119 days | 20 | \$3,096,214.19 | 0.05% | 2 | \$231,568.11 | 0.00% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 22 | \$3,327,782.30 | 0.05% |
| 120 - 179 days | 15 | \$2,810,563.81 | 0.04% | 3 | \$520,885.56 | 0.01% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 18 | \$3,331,449.37 | 0.05% |
| 180 - 269 days | 18 | \$2,476,193.58 | 0.04% | 0 | \$0.00 | 0.00% | 13 | \$1,696,020.66 | 0.03% | 0 | \$0.00 | 0.00% | 31 | \$4,172,214.24 | 0.06% |
| 270 - 359 days | 4 | \$892,518.58 | 0.01% | 0 | \$0.00 | 0.00% | 2 | \$361,502.38 | 0.01% | 0 | \$0.00 | 0.00% | 6 | \$1,254,020.96 | 0.02% |
| 360 - 539 days | 3 | \$444,653.99 | 0.01% | 0 | \$0.00 | 0.00% | 7 | \$1,172,795.60 | 0.02% | 0 | \$0.00 | 0.00% | 10 | \$1,617,449.59 | 0.02% |
| 540 + days | 3 | \$461,175.87 | 0.01% | 1 | \$75,998.76 | 0.00% | 7 | \$880,785.75 | 0.01% | 4 | \$594,326.72 | 0.01% | 15 | \$2,012,287.10 | 0.03% |
| Total | 42,042 | \$6,523,028,713.59 | 99.84% | 45 | \$5,612,575.07 | 0.09% | 29 | \$4,111,104.39 | 0.06% | 4 | \$594,326.72 | 0.01% | 42,120 | \$6,533,346,719.77 | 100.00% |

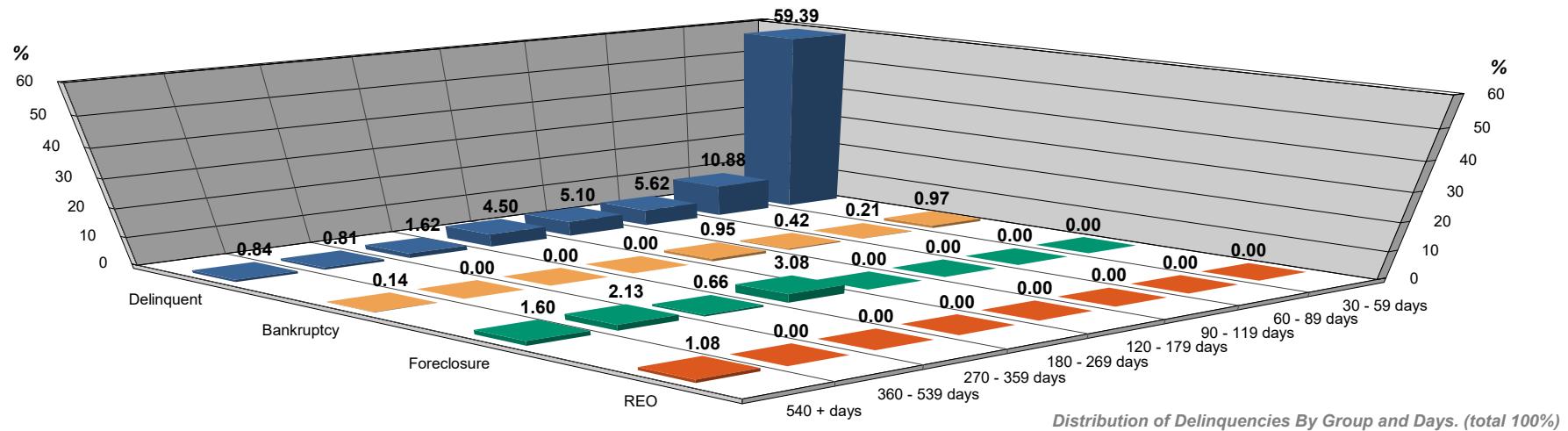


* Percentages are based on scheduled balance as a percent of total pool scheduled balance.

REFERENCE POOL DELINQUENCY REPORT

Delinquency Distribution

| | Delinquent | | | Bankruptcy | | | Foreclosure | | | REO | | | TOTAL | | |
|----------------|------------|-----------------|--------|------------|----------------|-------|-------------|----------------|-------|-------|--------------|-------|-------|-----------------|---------|
| | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % | Count | Balance (\$) | % |
| 30 - 59 days | 206 | \$32,705,349.62 | 59.39% | 5 | \$536,208.24 | 0.97% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 211 | \$33,241,557.86 | 60.37% |
| 60 - 89 days | 35 | \$5,991,795.93 | 10.88% | 1 | \$115,664.78 | 0.21% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 36 | \$6,107,460.71 | 11.09% |
| 90 - 119 days | 20 | \$3,096,214.19 | 5.62% | 2 | \$231,568.11 | 0.42% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 22 | \$3,327,782.30 | 6.04% |
| 120 - 179 days | 15 | \$2,810,563.81 | 5.10% | 3 | \$520,885.56 | 0.95% | 0 | \$0.00 | 0.00% | 0 | \$0.00 | 0.00% | 18 | \$3,331,449.37 | 6.05% |
| 180 - 269 days | 18 | \$2,476,193.58 | 4.50% | 0 | \$0.00 | 0.00% | 13 | \$1,696,020.66 | 3.08% | 0 | \$0.00 | 0.00% | 31 | \$4,172,214.24 | 7.58% |
| 270 - 359 days | 4 | \$892,518.58 | 1.62% | 0 | \$0.00 | 0.00% | 2 | \$361,502.38 | 0.66% | 0 | \$0.00 | 0.00% | 6 | \$1,254,020.96 | 2.28% |
| 360 - 539 days | 3 | \$444,653.99 | 0.81% | 0 | \$0.00 | 0.00% | 7 | \$1,172,795.60 | 2.13% | 0 | \$0.00 | 0.00% | 10 | \$1,617,449.59 | 2.94% |
| 540 + days | 3 | \$461,175.87 | 0.84% | 1 | \$75,998.76 | 0.14% | 7 | \$880,785.75 | 1.60% | 4 | \$594,326.72 | 1.08% | 15 | \$2,012,287.10 | 3.65% |
| Total | 304 | \$48,878,465.57 | 88.77% | 12 | \$1,480,325.45 | 2.69% | 29 | \$4,111,104.39 | 7.47% | 4 | \$594,326.72 | 1.08% | 349 | \$55,064,222.13 | 100.00% |



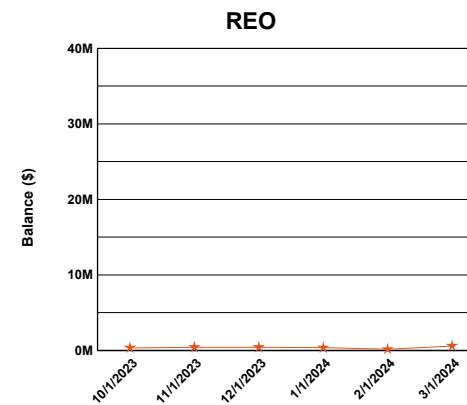
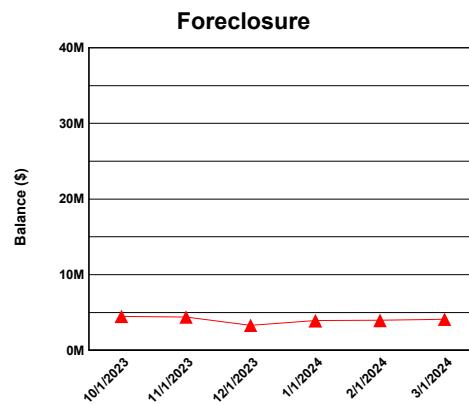
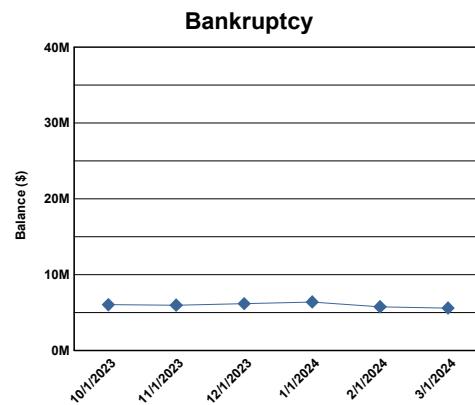
Distribution of Delinquencies By Group and Days. (total 100%)

* Percentages are based on scheduled balance as a percent of total delinquent scheduled balance.

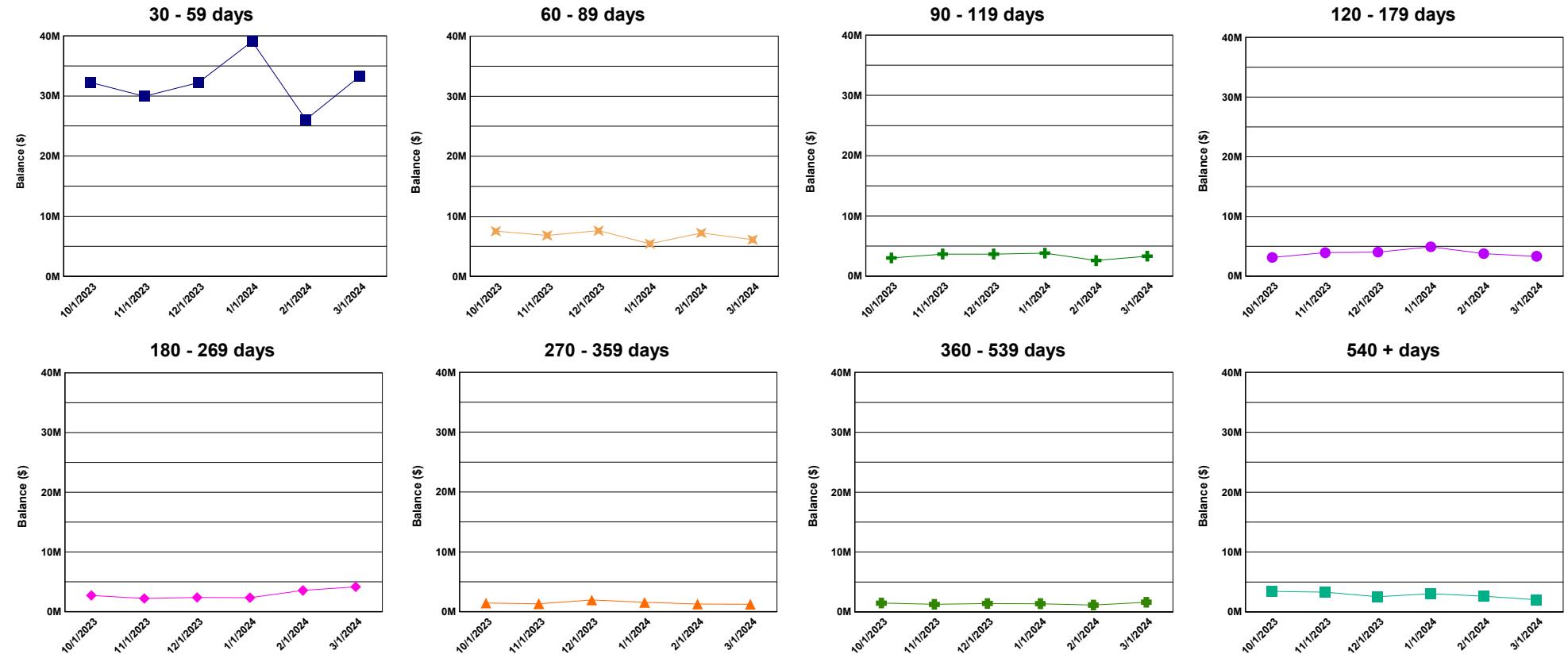
DELINQUENCY HISTORY REPORT - SIX MONTHS

| | October 2023 | | November 2023 | | December 2023 | | January 2024 | | February 2024 | | March 2024 | |
|-----------------------|--------------|---------------|---------------|---------------|---------------|---------------|--------------|---------------|---------------|---------------|------------|---------------|
| | Count | Balance (\$) | Count | Balance (\$) | Count | Balance (\$) | Count | Balance (\$) | Count | Balance (\$) | Count | Balance (\$) |
| 30 - 59 days | 211 | 32,244,605.28 | 189 | 29,937,224.68 | 206 | 32,228,483.31 | 247 | 39,081,940.22 | 178 | 26,065,816.27 | 211 | 33,241,557.86 |
| 60 - 89 days | 48 | 7,522,040.19 | 44 | 6,831,465.97 | 49 | 7,608,806.24 | 32 | 5,447,940.59 | 48 | 7,242,556.48 | 36 | 6,107,460.71 |
| 90 - 119 days | 22 | 3,044,402.40 | 28 | 3,683,197.71 | 30 | 3,688,067.11 | 21 | 3,830,651.27 | 14 | 2,604,346.34 | 22 | 3,327,782.30 |
| 120 - 179 days | 18 | 3,135,540.30 | 22 | 3,934,886.26 | 26 | 4,027,024.85 | 35 | 4,934,747.95 | 26 | 3,785,628.77 | 18 | 3,331,449.37 |
| 180 - 269 days | 14 | 2,715,154.80 | 12 | 2,209,908.63 | 13 | 2,384,258.17 | 14 | 2,327,352.20 | 22 | 3,547,879.42 | 31 | 4,172,214.24 |
| 270 - 359 days | 12 | 1,456,168.87 | 11 | 1,334,028.47 | 12 | 1,961,678.41 | 8 | 1,558,798.42 | 5 | 1,264,773.78 | 6 | 1,254,020.96 |
| 360 - 539 days | 12 | 1,476,657.10 | 11 | 1,263,026.77 | 12 | 1,401,944.79 | 12 | 1,370,217.15 | 9 | 1,144,442.52 | 10 | 1,617,449.59 |
| 540 + days | 25 | 3,413,743.12 | 24 | 3,320,281.83 | 17 | 2,560,545.60 | 20 | 3,049,512.37 | 18 | 2,626,480.62 | 15 | 2,012,287.10 |
| Bankruptcy | 44 | 6,042,222.45 | 44 | 5,989,314.85 | 47 | 6,177,985.61 | 49 | 6,407,154.17 | 46 | 5,775,104.72 | 45 | 5,612,575.07 |
| Foreclosure | 35 | 4,475,708.02 | 34 | 4,401,237.52 | 26 | 3,302,358.22 | 30 | 3,916,033.66 | 29 | 3,956,232.46 | 29 | 4,111,104.39 |
| REO | 3 | 333,389.67 | 4 | 417,371.57 | 4 | 417,371.57 | 3 | 353,938.82 | 2 | 151,749.77 | 4 | 594,326.72 |

* Delinquency counts and amounts include loans in Bankruptcy, Foreclosure and REO's



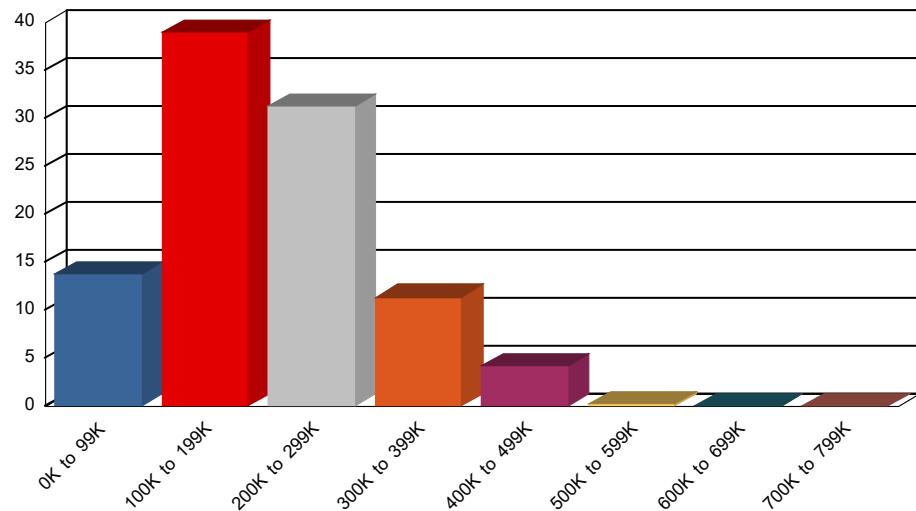
DELINQUENCY HISTORY REPORT - SIX MONTHS



REFERENCE POOL CHARACTERISTICS

Remaining Principal Balance

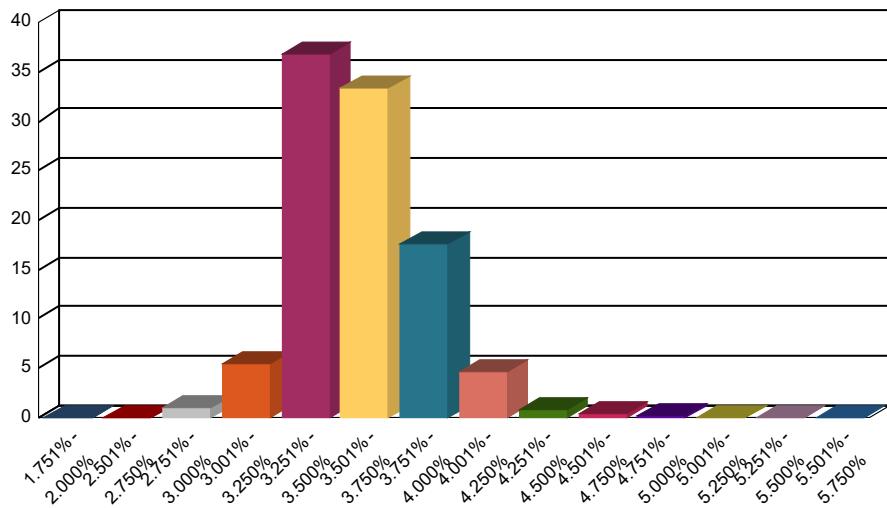
| | Count | Balance (\$) | % |
|--------------|---------------|-------------------------|----------------|
| 0K to 99K | 13,237 | 902,653,954.75 | 13.82% |
| 100K to 199K | 17,638 | 2,550,157,052.43 | 39.03% |
| 200K to 299K | 8,349 | 2,048,633,797.54 | 31.36% |
| 300K to 399K | 2,245 | 742,652,221.19 | 11.37% |
| 400K to 499K | 620 | 272,006,228.57 | 4.16% |
| 500K to 599K | 25 | 13,233,107.77 | 0.20% |
| 600K to 699K | 4 | 2,576,630.45 | 0.04% |
| 700K to 799K | 2 | 1,433,727.07 | 0.02% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |



Gross Rate

| | Count | Balance (\$) | % |
|-----------------|---------------|-------------------------|----------------|
| 1.751% - 2.000% | 1 | 126,462.16 | 0.00% |
| 2.501% - 2.750% | 11 | 1,476,536.70 | 0.02% |
| 2.751% - 3.000% | 434 | 59,516,115.71 | 0.91% |
| 3.001% - 3.250% | 2,484 | 354,166,505.93 | 5.42% |
| 3.251% - 3.500% | 14,874 | 2,398,634,454.05 | 36.71% |
| 3.501% - 3.750% | 13,639 | 2,178,032,912.77 | 33.34% |
| 3.751% - 4.000% | 7,480 | 1,152,426,132.54 | 17.64% |
| 4.001% - 4.250% | 2,414 | 306,797,127.33 | 4.70% |
| 4.251% - 4.500% | 432 | 51,712,159.13 | 0.79% |
| 4.501% - 4.750% | 260 | 23,454,745.84 | 0.36% |
| 4.751% - 5.000% | 84 | 6,749,320.93 | 0.10% |
| 5.001% - 5.250% | 4 | 139,531.65 | 0.00% |
| 5.251% - 5.500% | 1 | 32,124.66 | 0.00% |
| 5.501% - 5.750% | 2 | 82,590.37 | 0.00% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

Total Weighted Average Rate: 3.64%

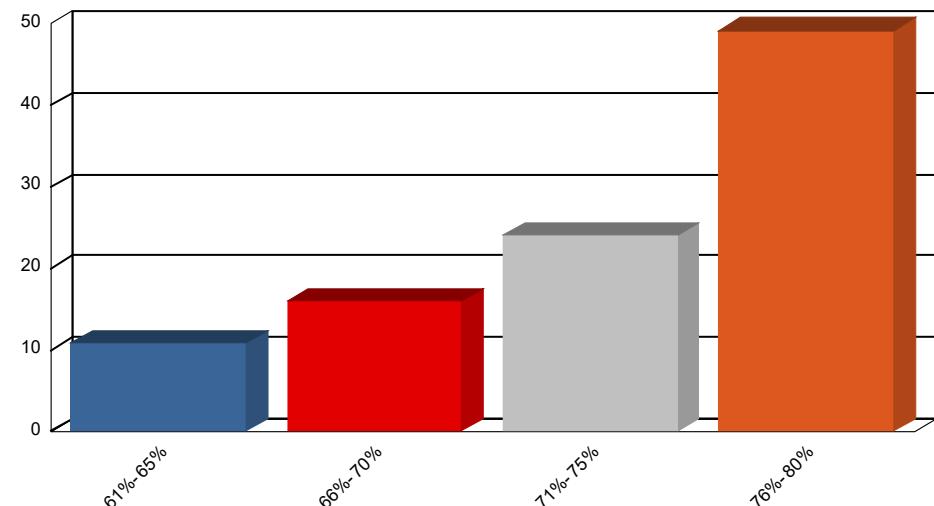


REFERENCE POOL CHARACTERISTICS

Original LTV

| Original LTV | Count | Balance (\$) | % |
|--------------|--------|------------------|---------|
| 61%- 65% | 4,316 | 704,758,364.03 | 10.79% |
| 66%- 70% | 6,349 | 1,045,792,527.01 | 16.01% |
| 71%- 75% | 9,791 | 1,575,135,783.09 | 24.11% |
| 76%- 80% | 21,664 | 3,207,660,045.64 | 49.10% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

Total Weighted Average Original LTV: 74.45%

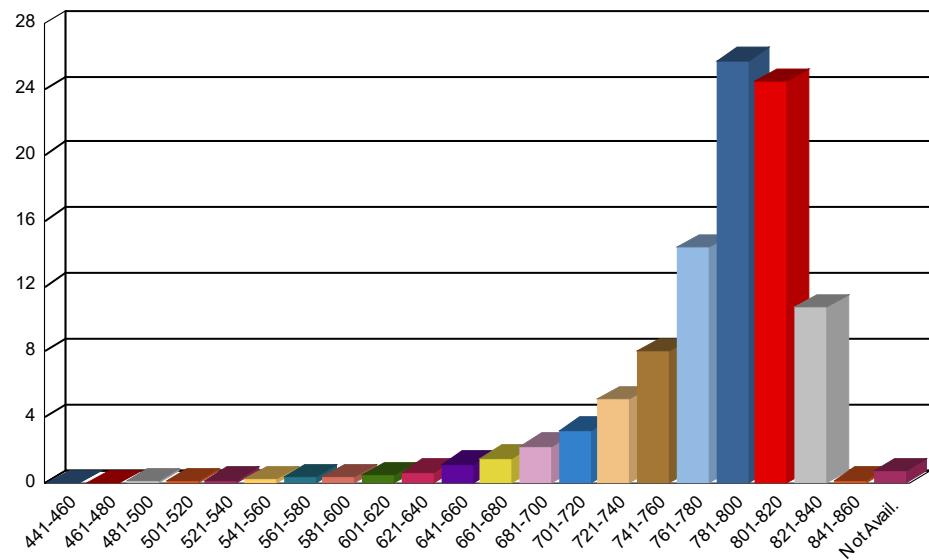


REFERENCE POOL CHARACTERISTICS

Credit Score

| Credit Score | Count | Balance (\$) | % |
|--------------|---------------|-------------------------|----------------|
| 441-460 | 2 | 200,721.85 | 0.00% |
| 461-480 | 14 | 1,870,725.14 | 0.03% |
| 481-500 | 47 | 6,765,731.93 | 0.10% |
| 501-520 | 51 | 7,642,078.80 | 0.12% |
| 521-540 | 86 | 13,199,461.05 | 0.20% |
| 541-560 | 103 | 14,303,658.93 | 0.22% |
| 561-580 | 160 | 23,753,418.87 | 0.36% |
| 581-600 | 154 | 22,476,396.71 | 0.34% |
| 601-620 | 225 | 33,197,802.79 | 0.51% |
| 621-640 | 280 | 43,820,772.37 | 0.67% |
| 641-660 | 454 | 74,626,907.21 | 1.14% |
| 661-680 | 634 | 99,712,639.93 | 1.53% |
| 681-700 | 925 | 148,399,339.67 | 2.27% |
| 701-720 | 1,305 | 209,579,082.43 | 3.21% |
| 721-740 | 2,077 | 335,450,605.79 | 5.13% |
| 741-760 | 3,285 | 524,254,058.23 | 8.02% |
| 761-780 | 5,965 | 939,931,136.43 | 14.39% |
| 781-800 | 10,565 | 1,682,170,000.67 | 25.75% |
| 801-820 | 10,557 | 1,596,988,408.51 | 24.44% |
| 821-840 | 4,809 | 698,433,312.62 | 10.69% |
| 841-860 | 78 | 10,740,479.15 | 0.16% |
| Not Avail. | 344 | 45,829,980.69 | 0.70% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

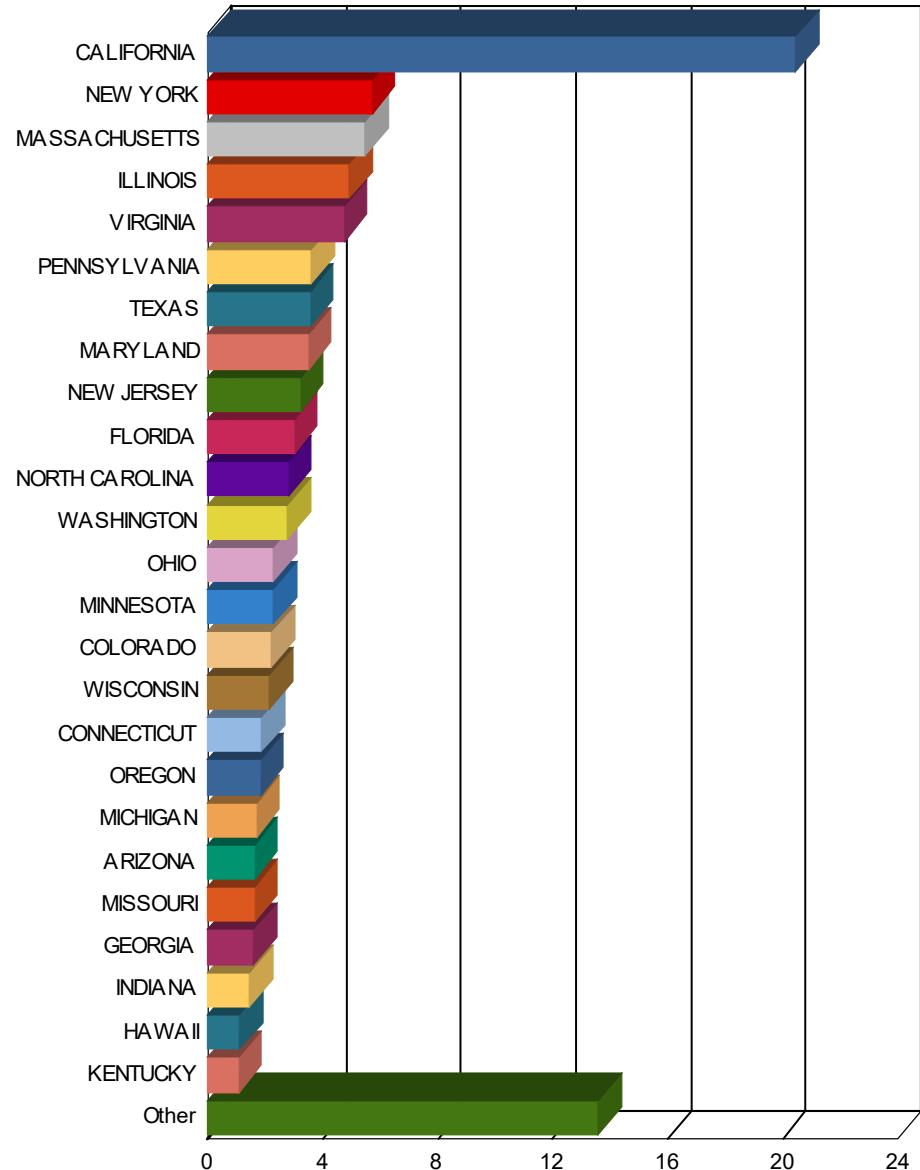
Total Weighted Average Credit Score: 772



REFERENCE POOL CHARACTERISTICS

Geographic Distribution by State

| | Count | Balance (\$) | % |
|----------------------|-------|------------------|--------|
| CALIFORNIA | 6,289 | 1,336,936,009.55 | 20.46% |
| NEW YORK | 2,050 | 373,515,874.30 | 5.72% |
| MASSACHUSETTS | 1,857 | 358,307,647.64 | 5.48% |
| ILLINOIS | 2,291 | 322,011,939.79 | 4.93% |
| VIRGINIA | 1,635 | 310,267,219.55 | 4.75% |
| PENNSYLVANIA | 1,774 | 233,983,469.29 | 3.58% |
| TEXAS | 1,718 | 233,208,597.74 | 3.57% |
| MARYLAND | 1,140 | 228,043,662.98 | 3.49% |
| NEW JERSEY | 1,035 | 210,173,215.02 | 3.22% |
| FLORIDA | 1,502 | 195,727,778.76 | 3.00% |
| NORTH CAROLINA | 1,364 | 183,534,306.28 | 2.81% |
| WASHINGTON | 1,062 | 179,582,981.39 | 2.75% |
| OHIO | 1,419 | 148,815,934.63 | 2.28% |
| MINNESOTA | 1,102 | 148,132,068.07 | 2.27% |
| COLORADO | 881 | 143,072,065.10 | 2.19% |
| WISCONSIN | 1,206 | 138,514,056.62 | 2.12% |
| CONNECTICUT | 722 | 122,304,376.75 | 1.87% |
| OREGON | 794 | 118,917,572.51 | 1.82% |
| MICHIGAN | 1,040 | 109,753,946.08 | 1.68% |
| ARIZONA | 828 | 105,254,403.94 | 1.61% |
| MISSOURI | 916 | 105,021,167.28 | 1.61% |
| GEORGIA | 787 | 102,875,898.19 | 1.57% |
| INDIANA | 940 | 95,445,219.00 | 1.46% |
| HAWAII | 252 | 70,882,988.54 | 1.08% |
| KENTUCKY | 638 | 70,213,675.11 | 1.07% |
| UTAH | 456 | 65,494,852.09 | 1.00% |
| TENNESSEE | 520 | 65,425,357.55 | 1.00% |
| SOUTH CAROLINA | 509 | 64,385,217.59 | 0.99% |
| IOWA | 575 | 64,147,764.47 | 0.98% |
| NEW HAMPSHIRE | 358 | 53,134,011.16 | 0.81% |
| KANSAS | 412 | 48,284,926.46 | 0.74% |
| LOUISIANA | 365 | 47,347,769.38 | 0.72% |
| ALABAMA | 361 | 43,251,434.32 | 0.66% |
| MAINE | 304 | 39,842,834.37 | 0.61% |
| VERMONT | 251 | 36,158,267.68 | 0.55% |
| DISTRICT OF COLUMBIA | 132 | 34,439,707.48 | 0.53% |
| ARKANSAS | 323 | 33,967,535.08 | 0.52% |
| NEVADA | 253 | 30,857,433.90 | 0.47% |
| DELAWARE | 200 | 30,530,611.48 | 0.47% |
| OKLAHOMA | 273 | 30,370,469.96 | 0.46% |

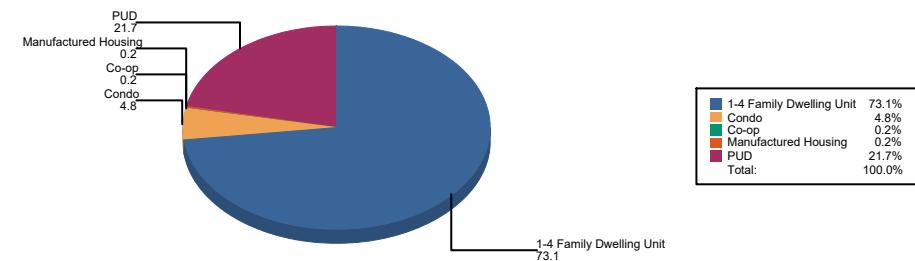


REFERENCE POOL CHARACTERISTICS

| | Count | Balance (\$) | % |
|----------------|---------------|-------------------------|----------------|
| NEW MEXICO | 230 | 29,010,856.67 | 0.44% |
| RHODE ISLAND | 200 | 28,746,156.24 | 0.44% |
| ALASKA | 125 | 22,194,181.15 | 0.34% |
| NEBRASKA | 185 | 19,855,759.91 | 0.30% |
| WEST VIRGINIA | 177 | 19,847,380.78 | 0.30% |
| MONTANA | 149 | 19,671,304.79 | 0.30% |
| IDAHO | 172 | 19,296,678.40 | 0.30% |
| NORTH DAKOTA | 99 | 11,674,142.50 | 0.18% |
| MISSISSIPPI | 97 | 11,540,816.87 | 0.18% |
| WYOMING | 45 | 5,808,920.62 | 0.09% |
| SOUTH DAKOTA | 45 | 5,290,573.85 | 0.08% |
| GUAM | 32 | 5,238,694.78 | 0.08% |
| PUERTO RICO | 27 | 2,605,169.94 | 0.04% |
| VIRGIN ISLANDS | 3 | 431,816.19 | 0.01% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

Property Type

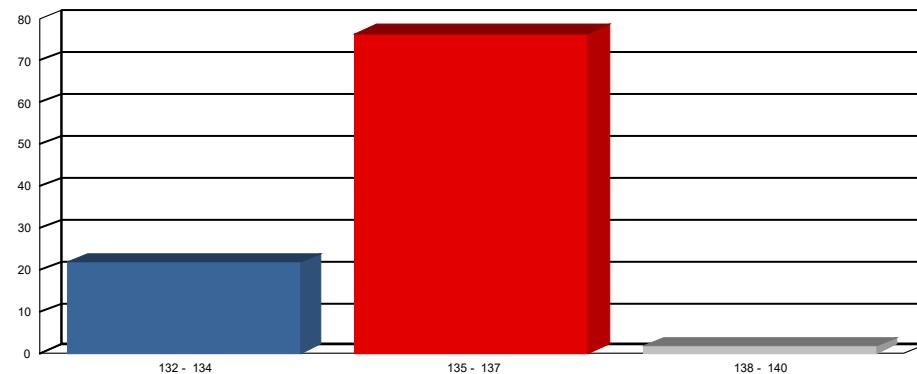
| | Count | Balance (\$) | % |
|--------------------------|---------------|-------------------------|----------------|
| 1-4 Family Dwelling Unit | 31,071 | 4,775,903,674.40 | 73.10% |
| Condo | 2,131 | 315,919,358.35 | 4.84% |
| Co-op | 79 | 13,374,040.33 | 0.20% |
| Manufactured Housing | 158 | 10,851,510.25 | 0.17% |
| PUD | 8,681 | 1,417,298,136.44 | 21.69% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |



REFERENCE POOL CHARACTERISTICS

Seasoning

| Months | Count | Balance (\$) | % |
|--------------|---------------|-------------------------|----------------|
| 132 - 134 | 9,303 | 1,413,235,831.06 | 21.63% |
| 135 - 137 | 31,981 | 4,999,489,933.34 | 76.52% |
| 138 - 140 | 836 | 120,620,955.37 | 1.85% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

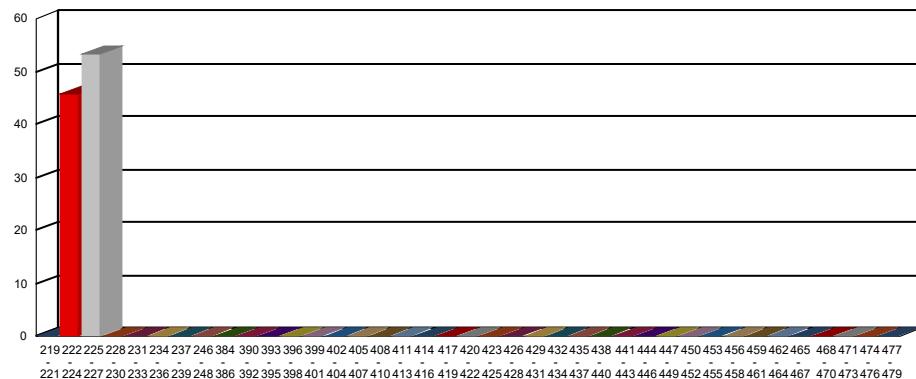
Total Weighted Average Seasoning: 135

REFERENCE POOL CHARACTERISTICS

Remaining Term to Maturity

| Months | Count | Balance (\$) | % |
|--------------|---------------|-------------------------|----------------|
| 219 - 221 | 5 | 529,401.69 | 0.01% |
| 222 - 224 | 19,047 | 2,988,640,340.40 | 45.74% |
| 225 - 227 | 22,793 | 3,489,608,295.88 | 53.41% |
| 228 - 230 | 9 | 1,118,568.95 | 0.02% |
| 231 - 233 | 6 | 1,234,067.38 | 0.02% |
| 234 - 236 | 1 | 135,930.78 | 0.00% |
| 237 - 239 | 1 | 265,474.98 | 0.00% |
| 246 - 248 | 1 | 218,534.14 | 0.00% |
| 384 - 386 | 1 | 194,650.91 | 0.00% |
| 390 - 392 | 2 | 195,519.50 | 0.00% |
| 393 - 395 | 1 | 189,550.03 | 0.00% |
| 396 - 398 | 3 | 498,363.00 | 0.01% |
| 399 - 401 | 8 | 1,306,165.36 | 0.02% |
| 402 - 404 | 5 | 1,015,972.53 | 0.02% |
| 405 - 407 | 4 | 626,582.80 | 0.01% |
| 408 - 410 | 6 | 854,861.01 | 0.01% |
| 411 - 413 | 2 | 556,407.18 | 0.01% |
| 414 - 416 | 9 | 1,578,910.82 | 0.02% |
| 417 - 419 | 8 | 2,164,934.80 | 0.03% |
| 420 - 422 | 5 | 710,972.16 | 0.01% |
| 423 - 425 | 6 | 768,751.33 | 0.01% |
| 426 - 428 | 8 | 1,565,705.98 | 0.02% |
| 429 - 431 | 8 | 1,401,387.33 | 0.02% |
| 432 - 434 | 6 | 1,025,960.64 | 0.02% |
| 435 - 437 | 2 | 359,855.31 | 0.01% |
| 438 - 440 | 1 | 561,235.59 | 0.01% |
| 441 - 443 | 5 | 676,259.23 | 0.01% |
| 444 - 446 | 4 | 781,947.63 | 0.01% |
| 447 - 449 | 4 | 1,001,765.99 | 0.02% |
| 450 - 452 | 14 | 2,464,280.48 | 0.04% |
| 453 - 455 | 27 | 7,465,422.82 | 0.11% |
| 456 - 458 | 42 | 8,910,706.71 | 0.14% |
| 459 - 461 | 30 | 6,891,506.14 | 0.11% |
| 462 - 464 | 12 | 2,151,003.94 | 0.03% |
| 465 - 467 | 5 | 1,108,513.86 | 0.02% |
| 468 - 470 | 6 | 850,503.61 | 0.01% |
| 471 - 473 | 8 | 1,349,987.00 | 0.02% |
| 474 - 476 | 10 | 1,324,595.02 | 0.02% |
| 477 - 479 | 5 | 1,043,826.86 | 0.02% |
| Total | 42,120 | 6,533,346,719.77 | 100.00% |

Total Weighted Average Remaining Months: 226





**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

REFERENCE POOL LOSS SUMMARY

Pool Level Realized Loss Statement

| | Cumulative Loss | 202403 | 202402 | 202401 | 202312 | 202311 |
|--|-----------------------|---------------------|---------------------|----------------------|--------------------|-----------------------|
| Loan Removal UPB | \$16,094,736.81 | \$43,950.41 | \$305,282.13 | \$63,432.75 | \$669,314.68 | \$15,012,756.84 |
| + Net Sales Proceeds | (\$14,536,433.87) | \$61,036.03 | (\$434,301.10) | (\$175,193.71) | (\$763,947.65) | (\$13,224,027.44) |
| - Forgiven UPB * | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| - Taxes & Insurance | \$566,329.82 | \$0.00 | \$102,904.07 | \$52,608.48 | \$65,336.15 | \$345,481.12 |
| - Legal Costs | \$369,378.68 | (\$9,870.93) | \$16,741.37 | \$9,328.03 | \$1,298.00 | \$351,882.21 |
| - Bankruptcy Cramdown Costs | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| - Maintenance & Preservation Costs | \$746,257.48 | \$34,325.68 | \$85,260.68 | \$1,237.40 | \$904.00 | \$624,529.72 |
| - Miscellaneous Expenses | \$251,938.86 | \$50,282.30 | \$1,388.95 | (\$5,380.49) | \$15,925.00 | \$189,723.10 |
| + Miscellaneous Credits ** | (\$174,028.02) | \$151.93 | (\$3,654.74) | (\$2,843.92) | (\$10,732.11) | (\$156,949.18) |
| - Delinquent Accrued Interest | \$1,008,605.55 | \$15,894.05 | \$51,675.13 | \$11,396.75 | \$66,573.13 | \$863,066.49 |
| + MI Credit | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| Subtotal - Actual Net Loss (Recovery) | \$4,326,785.31 | \$195,769.47 | \$125,296.49 | (\$45,414.71) | \$44,671.20 | \$4,006,462.86 |
| - Modification Costs | \$254,285.25 | \$11,568.79 | \$11,583.75 | \$11,552.31 | \$11,547.78 | \$208,032.62 |
| Total Loss - Actual Net Loss (Recovery) | \$4,581,070.56 | \$207,338.26 | \$136,880.24 | (\$33,862.40) | \$56,218.98 | \$4,214,495.48 |

* - As of date hereof, an unutilized data field resulting from current Freddie Mac policies and/or operational procedures that limit or prevent the use of this data field. Such data field may be used in the future as Freddie Mac's policies and procedures change.

** - Starting in Oct 2020, Origination Rep and Warranty/Servicing Breach Settlement amount for current Payment Date and any amount applied in previous Payment Date are disclosed on the loan level. The negative amount shown here is to reflect the loan level change and does not have an impact to cashflow to the bonds.

Losses on Liquidations

| | UPB | Total Losses | Severity |
|---------------------------------|------------------------|-----------------------|---------------|
| Foreclosure Alternative | \$9,312,953.04 | \$1,545,101.57 | 16.59% |
| REO Liquidation | \$6,781,783.77 | \$2,781,683.74 | 41.01% |
| Total Liquidation Losses | \$16,094,736.81 | \$4,326,785.31 | 26.88% |

Modification Losses

| | UPB Modified | Total Losses | Severity |
|----------------------|------------------------|---------------------|--------------|
| Modifications | \$93,765,982.68 | \$254,285.25 | 0.27% |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | Bankruptcy | | | Maint. & Preservation | | Delinquent | | | Total | Current | | | | | |
|-----|-----------------|--------------|---------|----------|---------|------|-------------|--------------|--------------|-----------------------|-----------------------|----------------|--------------------|----------------|---------------|------------------|-------------|------------|-----------------|-----------------|------------|--------|
| | | UPB At | Rate At | Interest | Balance | Code | Removal UPB | Net Sales | Forgiven | Taxes & Insurance | Legal Costs | Cramdown Costs | Preservation Costs | Misc. Expenses | Misc. Credits | Accrued Interest | Mod. Costs | MI Credit | Actual Net Loss | Period Net Loss | | |
| 1 | 15DNA1119870 | \$210,000.00 | 3.500 | KY | 3.500 | 3 | 201512 | \$201,485.66 | \$106,854.77 | \$0.00 | \$2,641.83 | \$6,474.25 | \$0.00 | \$0.00 | \$101.50 | \$730.78 | \$5,247.02 | \$0.00 | \$0.00 | \$108,364.71 | \$0.00 | |
| 2 | 15DNA1071639 | \$34,000.00 | 4.000 | KS | 4.000 | 3 | 201603 | \$31,743.07 | \$23,997.50 | \$0.00 | \$360.15 | \$0.00 | \$0.00 | \$165.00 | \$210.00 | \$0.00 | \$482.76 | \$0.00 | \$0.00 | \$8,963.48 | \$0.00 | |
| 3 | 15DNA1134643 | \$400,000.00 | 3.250 | IN | 3.250 | 3 | 201603 | \$381,573.47 | \$335,000.00 | \$0.00 | \$5,596.75 | \$3,664.68 | \$0.00 | \$1,433.00 | \$85.00 | \$1.00 | \$11,987.77 | \$0.00 | \$0.00 | \$69,339.67 | \$0.00 | |
| 4 | 15DNA1039324 | \$75,000.00 | 3.375 | IN | 3.375 | 3 | 201604 | \$70,851.17 | \$43,804.55 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$184.14 | \$105.00 | \$0.00 | \$1,071.62 | \$0.00 | \$0.00 | \$28,407.38 | \$0.00 | |
| 5 | 15DNA1063338 | \$85,000.00 | 3.875 | IN | 3.875 | 3 | 201604 | \$80,087.09 | \$76,409.76 | \$0.00 | \$2,039.00 | \$0.00 | \$0.00 | \$45.00 | \$160.00 | \$982.92 | \$941.02 | \$0.00 | \$0.00 | \$5,879.43 | \$0.00 | |
| 6 | 15DNA1072137 | \$120,000.00 | 4.000 | CA | 4.000 | 3 | 201605 | \$112,534.97 | \$110,000.00 | \$0.00 | \$1,683.29 | \$2,501.93 | \$0.00 | \$754.00 | \$3,935.00 | \$167.25 | \$3,765.23 | \$0.00 | \$0.00 | \$15,007.17 | \$0.00 | |
| 7 | 15DNA1106613 | \$381,000.00 | 3.625 | AR | 3.625 | 9 | 201607 | \$355,623.28 | \$268,919.33 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$894.92 | \$1,087.43 | \$1,500.00 | \$4,852.78 | \$0.00 | \$0.00 | \$92,039.08 | \$0.00 | |
| 8 | 15DNA1023492 | \$89,000.00 | 3.250 | KY | 3.250 | 9 | 201609 | \$83,637.04 | \$54,963.22 | \$0.00 | \$0.00 | \$1,118.00 | \$0.00 | \$7,614.33 | \$1,078.09 | \$110.00 | \$2,223.35 | \$0.00 | \$0.00 | \$40,597.59 | \$0.00 | |
| 9 | 15DNA1078100 | \$57,000.00 | 4.625 | TN | 4.625 | 3 | 201610 | \$54,088.11 | \$52,000.00 | \$0.00 | \$1,655.00 | \$2,139.27 | \$0.00 | \$1,461.00 | \$1,905.00 | \$278.56 | \$2,504.96 | \$0.00 | \$0.00 | \$11,474.78 | \$0.00 | |
| 10 | 15DNA1051734 | \$94,000.00 | 3.750 | MA | 3.750 | 9 | 201611 | \$88,233.62 | \$52,035.56 | \$0.00 | \$0.00 | \$810.00 | \$0.00 | \$5,951.84 | \$1,548.15 | \$0.00 | \$2,499.95 | \$0.00 | \$0.00 | \$47,008.00 | \$0.00 | |
| 11 | 15DNA1075520 | \$410,000.00 | 3.375 | AL | 3.375 | 3 | 201611 | \$380,529.43 | \$286,015.00 | \$0.00 | \$386.96 | \$3,628.03 | \$0.00 | \$45.00 | \$85.00 | \$1,770.96 | \$6,714.76 | \$0.00 | \$0.00 | \$103,603.22 | \$0.00 | |
| 12 | 15DNA1125473 | \$98,000.00 | 3.625 | IA | 3.625 | 3 | 201611 | \$93,044.36 | \$57,724.00 | \$0.00 | \$6,478.00 | \$3,119.54 | \$0.00 | \$4,702.23 | \$485.00 | \$1,693.30 | \$5,078.67 | \$0.00 | \$0.00 | \$53,490.50 | \$0.00 | |
| 13 | 15DNA1021348 | \$55,000.00 | 4.875 | IN | 4.875 | 3 | 201612 | \$52,321.65 | \$45,000.00 | \$0.00 | \$1,826.77 | \$3,313.15 | \$0.00 | \$75.00 | \$85.00 | \$484.88 | \$2,289.07 | \$0.00 | \$0.00 | \$14,425.76 | \$0.00 | |
| 14 | 15DNA1091568 | \$130,000.00 | 4.125 | DE | 4.125 | 3 | 201612 | \$124,566.58 | \$99,295.29 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$255.00 | \$0.00 | \$7,053.58 | \$0.00 | \$0.00 | \$32,579.87 | \$0.00 | |
| 15 | 15DNA1012920 | \$286,000.00 | 4.000 | NJ | 4.000 | 1 | 201701 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$187.59 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 16 | 15DNA1044514 | \$108,000.00 | 3.625 | MO | 3.625 | 3 | 201701 | \$101,128.20 | \$86,000.00 | \$0.00 | \$1,086.53 | \$2,881.46 | \$0.00 | \$1,005.67 | \$2,235.00 | \$510.85 | \$3,311.95 | \$0.00 | \$0.00 | \$25,137.96 | \$0.00 | |
| 17 | 15DNA1013579 | \$65,000.00 | 3.750 | IL | 3.750 | 9 | 201702 | \$61,196.89 | \$44,439.36 | \$0.00 | \$1,142.34 | \$1,001.00 | \$0.00 | \$7,575.50 | \$5,143.15 | \$0.00 | \$2,080.69 | \$0.00 | \$0.00 | \$33,700.21 | \$0.00 | |
| 18 | 15DNA1078638 | \$89,000.00 | 3.875 | KY | 3.875 | 3 | 201703 | \$84,941.34 | \$41,500.00 | \$0.00 | \$4,656.91 | \$5,161.44 | \$0.00 | \$2,479.10 | \$85.00 | \$1,002.15 | \$6,237.88 | \$0.00 | \$0.00 | \$61,059.52 | \$0.00 | |
| 19 | 15DNA1000650 | \$59,000.00 | 3.750 | NY | 3.750 | 9 | 201704 | \$54,714.58 | \$28,767.04 | \$0.00 | \$3,094.45 | \$5,406.01 | \$0.00 | \$4,619.18 | \$1,528.15 | \$0.00 | \$2,790.44 | \$0.00 | \$0.00 | \$43,385.77 | \$0.00 | |
| 20 | 15DNA1084722 | \$184,000.00 | 3.375 | MI | 3.375 | 3 | 201705 | \$169,973.92 | \$173,660.55 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$85.00 | \$0.00 | \$3,427.81 | \$0.00 | \$0.00 | (\$173.82) | \$0.00 | |
| 21 | 15DNA1135119 | \$155,000.00 | 3.950 | MO | 3.950 | 9 | 201705 | \$144,599.64 | \$131,192.62 | \$0.00 | \$1,785.74 | \$800.00 | \$0.00 | \$18,733.80 | \$1,163.15 | \$1,625.82 | \$6,073.18 | \$0.00 | \$0.00 | \$40,337.07 | \$0.00 | |
| 22 | 15DNA1004177 | \$223,000.00 | 3.990 | OR | 3.990 | 1 | 201706 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$74.55 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 23 | 15DNA1043015 | \$131,000.00 | 3.625 | MO | 3.625 | 3 | 201707 | \$122,161.64 | \$127,104.47 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$3,475.77 | \$29.92 | \$4,667.59 | \$0.00 | \$0.00 | \$3,170.61 | \$0.00 | |
| 24 | 15DNA1074661 | \$104,000.00 | 4.000 | MO | 4.000 | 3 | 201707 | \$94,971.26 | \$69,903.42 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$160.00 | \$0.00 | \$577.74 | \$0.00 | \$0.00 | \$25,805.58 | \$0.00 | |
| 25 | 15DNA1076980 | \$190,000.00 | 3.750 | CA | 3.750 | 1 | 201707 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$118.98 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 26 | 15DNA1132378 | \$242,000.00 | 3.750 | FL | 3.750 | 1 | 201707 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 27 | 15DNA1134465 | \$57,000.00 | 4.250 | VA | 4.250 | 9 | 201707 | \$53,456.38 | \$25,654.61 | \$0.00 | \$135.42 | \$1,231.42 | \$0.00 | \$10,522.87 | \$1,564.47 | \$148.55 | \$2,084.80 | \$0.00 | \$0.00 | \$43,192.20 | \$0.00 | |
| 28 | 15DNA1060246 | \$88,000.00 | 3.875 | NC | 3.875 | 9 | 201709 | \$81,567.17 | \$28,195.66 | \$0.00 | \$2,350.27 | \$4,054.68 | \$0.00 | \$2,605.27 | \$1,203.15 | \$955.84 | \$3,114.85 | \$0.00 | \$0.00 | \$65,743.89 | \$0.00 | |
| 29 | 15DNA1104918 | \$108,000.00 | 3.625 | IN | 3.625 | 3 | 201709 | \$97,423.17 | \$100,572.31 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$3,410.00 | \$0.00 | \$3,190.61 | \$0.00 | \$0.00 | \$3,451.47 | \$0.00 | |
| 30 | 15DNA1117103 | \$96,000.00 | 3.990 | MI | 3.990 | 3 | 201709 | \$87,862.62 | \$89,932.54 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$85.00 | \$60.36 | \$2,132.13 | \$0.00 | \$0.00 | \$86.85 | \$0.00 | |
| 31 | 15DNA1057229 | \$123,000.00 | 3.625 | KY | 3.625 | 9 | 201710 | \$114,493.80 | \$15,281.52 | \$0.00 | \$2,917.22 | \$7,384.59 | \$0.00 | \$4,627.24 | \$1,145.15 | \$1,202.28 | \$5,624.51 | \$0.00 | \$0.00 | \$119,708.71 | \$0.00 | |
| 32 | 15DNA1116801 | \$144,000.00 | 3.750 | CA | 3.750 | 1 | 201710 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 33 | 15DNA1031665 | \$397,000.00 | 3.875 | PA | 3.875 | 1 | 201801 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$14,603.53 | \$1,573.83 | \$2,179.07 | \$7,121.09 | \$0.00 | \$0.00 | (\$304.39) | \$0.00 |
| 34 | 15DNA1111299 | \$112,000.00 | 3.750 | OH | 3.750 | 9 | 201801 | \$104,721.93 | \$61,888.25 | \$0.00 | \$5,332.61 | \$6,373.80 | \$0.00 | \$14,603.53 | \$1,573.83 | \$2,179.07 | \$7,121.09 | \$0.00 | \$0.00 | \$75,659.47 | \$0.00 | |
| 35 | 15DNA1121920 | \$188,000.00 | 3.375 | VA | 3.375 | 1 | 201801 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 36 | 15DNA1023066 | \$58,000.00 | 3.375 | VT | 3.375 | 9 | 201802 | \$54,056.09 | \$17,562.16 | \$0.00 | \$0.00 | \$460.00 | \$0.00 | \$2,584.33 | \$1,358.15 | \$440.00 | \$2,861.59 | \$0.00 | \$0.00 | \$43,318.00 | \$0.00 | |
| 37 | 15DNA1107055 | \$626,000.00 | 3.875 | VA | 3.875 | 1 | 201802 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$315.31 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 38 | 15DNA1096921 | \$280,000.00 | 3.750 | OH | 3.750 | 1 | 201803 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 39 | 15DNA1097282 | \$207,000.00 | 3.875 | OK | 3.875 | 3 | 201803 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 40 | 15DNA1113651 | \$322,000.00 | 3.625 | OR | 3.625 | 1 | 201803 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$28.07 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 41 | 15DNA1062345 | \$260,000.00 | 3.950 | MD | 3.950 | 9 | 201804 | \$242,538.22 | \$131,449.47 | \$0.00 (\$116,115.32) | \$5,571.79 | \$0.00 | \$4,797.00 | \$1,067.32 | \$1,534.79 | \$16,856.41 | \$0.00 | \$0.00 | \$21,731.16 | \$0.00 | | |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Preservation | | Delinquent | | Total | Current | | | | | |
|-----|-----------------|--------------|---------|----------|---------|------|-------------|--------------|--------------|-------------------|-----------------------|----------------|--------------------|----------------|---------------|---------------|-------------|-----------|-----------------------|-------------------------|--------|
| | | UPB At | Rate At | Interest | Balance | Code | Removal UPB | Net Sales | Forgiven | Taxes & Insurance | Legal Costs | Cramdown Costs | Preservation Costs | Misc. Expenses | Misc. Credits | Mod. Interest | MI Costs | MI Credit | Total Actual Net Loss | Current Period Net Loss | |
| 42 | 15DNA1074636 | \$182,000.00 | 4.250 | TX | 4.250 | 9 | 201804 | \$166,394.92 | \$144,240.34 | \$0.00 | \$4,315.66 | \$2,283.46 | \$0.00 | \$1,374.95 | \$1,152.38 | \$3,469.66 | \$6,489.40 | \$0.00 | \$0.00 | \$34,300.77 | \$0.00 |
| 43 | 15DNA1049227 | \$88,000.00 | 4.125 | PA | 4.125 | 3 | 201805 | \$82,683.01 | \$73,000.00 | \$0.00 | \$8,539.31 | \$16,196.68 | \$0.00 | \$150.00 | \$1,995.00 | \$6,393.58 | \$7,283.00 | \$0.00 | \$0.00 | \$37,453.42 | \$0.00 |
| 44 | 15DNA1103571 | \$222,000.00 | 3.750 | FL | 3.750 | 1 | 201805 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$34.88 | \$0.00 | \$0.00 |
| 45 | 15DNA1108163 | \$64,000.00 | 3.750 | OK | 3.750 | 9 | 201805 | \$59,350.42 | \$27,106.20 | \$0.00 | \$982.90 | \$4,932.84 | \$0.00 | \$4,363.86 | \$1,043.15 | \$0.00 | \$3,195.03 | \$0.00 | \$0.00 | \$46,762.00 | \$0.00 |
| 46 | 15DNA1012152 | \$222,000.00 | 3.500 | MA | 3.500 | 1 | 201806 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 47 | 15DNA1014068 | \$194,000.00 | 4.125 | MD | 4.125 | 1 | 201806 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | (\$384.14) | \$0.00 | \$0.00 |
| 48 | 15DNA1018957 | \$144,000.00 | 3.125 | IL | 3.125 | 9 | 201806 | \$132,155.46 | \$108,777.26 | \$0.00 | \$8,464.94 | \$5,748.18 | \$0.00 | \$15,440.79 | \$1,519.54 | \$0.00 | \$6,417.80 | \$0.00 | \$0.00 | \$60,969.45 | \$0.00 |
| 49 | 15DNA1104622 | \$44,000.00 | 3.375 | IN | 3.375 | 9 | 201806 | \$39,858.74 | \$40,876.31 | \$0.00 | \$1,562.00 | \$3,705.43 | \$0.00 | \$7,751.36 | \$1,094.73 | \$551.59 | \$1,205.73 | \$0.00 | \$0.00 | \$13,750.09 | \$0.00 |
| 50 | 15DNA1113271 | \$252,000.00 | 3.875 | CT | 3.875 | 1 | 201806 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | (\$121.53) | \$0.00 | \$0.00 |
| 51 | 15DNA1130732 | \$256,000.00 | 3.500 | KY | 3.500 | 9 | 201806 | \$235,907.01 | \$232,690.70 | \$0.00 | \$5,084.33 | \$10,887.42 | \$0.00 | \$5,142.07 | \$922.69 | \$32.52 | \$12,385.12 | \$0.00 | \$0.00 | \$37,605.42 | \$0.00 |
| 52 | 15DNA1015755 | \$124,000.00 | 3.500 | AL | 3.500 | 9 | 201807 | \$112,106.30 | \$140,386.23 | \$0.00 | \$1,609.34 | \$2,316.97 | \$0.00 | \$18,959.93 | \$1,006.08 | \$832.82 | \$3,531.35 | \$0.00 | \$0.00 | (\$1,689.08) | \$0.00 |
| 53 | 15DNA1030133 | \$58,000.00 | 3.375 | LA | 3.375 | 9 | 201807 | \$51,898.82 | \$38,554.87 | \$0.00 | \$2,057.31 | \$6,072.04 | \$0.00 | \$2,081.51 | \$897.95 | \$1,627.33 | \$1,569.94 | \$0.00 | \$0.00 | \$24,395.37 | \$0.00 |
| 54 | 15DNA1046977 | \$67,000.00 | 4.000 | VA | 4.000 | 9 | 201807 | \$61,461.20 | \$41,073.13 | \$0.00 | \$1,236.76 | \$2,716.20 | \$0.00 | \$920.65 | \$784.00 | \$629.43 | \$1,682.50 | \$0.00 | \$0.00 | \$27,098.75 | \$0.00 |
| 55 | 15DNA1061828 | \$113,000.00 | 3.375 | ND | 3.375 | 9 | 201807 | \$104,723.68 | \$98,359.46 | \$0.00 | \$4,813.19 | \$3,378.38 | \$0.00 | \$14,120.91 | \$1,055.73 | \$0.00 | \$6,599.77 | \$0.00 | \$0.00 | \$36,332.20 | \$0.00 |
| 56 | 15DNA1086991 | \$100,000.00 | 3.625 | TX | 3.625 | 1 | 201807 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 57 | 15DNA1131412 | \$152,000.00 | 4.000 | TX | 4.000 | 1 | 201807 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 58 | 15DNA1058659 | \$626,000.00 | 4.250 | NY | 4.250 | 1 | 201808 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | (\$346.00) | \$0.00 | \$0.00 |
| 59 | 15DNA1045636 | \$177,000.00 | 3.625 | KY | 3.625 | 1 | 201809 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 60 | 15DNA1052514 | \$264,000.00 | 3.250 | KY | 3.250 | 9 | 201809 | \$238,620.46 | \$243,994.55 | \$0.00 | \$2,789.32 | \$9,630.93 | \$0.00 | \$7,017.45 | \$830.54 | \$0.00 | \$8,073.33 | \$0.00 | \$0.00 | \$22,967.48 | \$0.00 |
| 61 | 15DNA1129994 | \$211,000.00 | 3.750 | PA | 3.750 | 9 | 201809 | \$200,862.40 | \$153,084.66 | \$0.00 | \$26,678.15 | \$8,356.57 | \$0.00 | \$31,014.51 | \$1,051.15 | \$4,961.09 | \$22,195.30 | \$0.00 | \$0.00 | \$132,112.33 | \$0.00 |
| 62 | 15DNA1067901 | \$172,000.00 | 3.750 | ME | 3.750 | 1 | 201810 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 63 | 15DNA1002182 | \$338,000.00 | 3.250 | TN | 3.250 | 3 | 201811 | \$301,329.32 | \$311,246.35 | \$0.00 | \$4,888.13 | \$4,191.04 | \$0.00 | \$180.00 | \$170.00 | \$10,427.70 | \$9,466.76 | \$0.00 | \$0.00 | (\$1,448.80) | \$0.00 |
| 64 | 15DNA1028608 | \$352,000.00 | 3.625 | FL | 3.625 | 1 | 201811 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 65 | 15DNA1041379 | \$126,000.00 | 3.500 | TN | 3.500 | 3 | 201811 | \$112,145.25 | \$114,714.86 | \$0.00 | \$0.00 | \$1,742.23 | \$0.00 | \$135.00 | \$3,060.00 | \$0.00 | \$2,355.05 | \$0.00 | \$0.00 | \$4,722.67 | \$0.00 |
| 66 | 15DNA1045058 | \$282,000.00 | 3.990 | IL | 3.990 | 1 | 201811 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 67 | 15DNA1096677 | \$150,000.00 | 3.250 | KY | 3.250 | 96 | 201811 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 68 | 15DNA1122971 | \$153,000.00 | 3.875 | NJ | 3.875 | 3 | 201811 | \$144,723.94 | \$111,500.00 | \$0.00 | \$22,182.77 | \$12,296.35 | \$0.00 | \$1,928.75 | \$12,804.33 | \$0.00 | \$15,305.76 | \$0.00 | \$0.00 | \$97,741.90 | \$0.00 |
| 69 | 15DNA1123611 | \$225,000.00 | 3.750 | NY | 3.750 | 9 | 201811 | \$211,146.42 | \$199,014.44 | \$0.00 | \$24,553.32 | \$7,710.26 | \$0.00 | \$23,424.97 | \$1,097.73 | \$0.00 | \$20,938.69 | \$0.00 | \$0.00 | \$89,856.95 | \$0.00 |
| 70 | 15DNA1123860 | \$50,000.00 | 3.625 | IN | 3.625 | 3 | 201811 | \$44,708.51 | \$32,935.00 | \$0.00 | \$3,426.84 | \$4,019.38 | \$0.00 | \$120.00 | \$908.38 | \$817.44 | \$1,586.22 | \$0.00 | \$0.00 | \$21,016.89 | \$0.00 |
| 71 | 15DNA1024414 | \$124,000.00 | 3.625 | WI | 3.625 | 96 | 201812 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 72 | 15DNA1041389 | \$178,000.00 | 3.500 | PA | 3.500 | 3 | 201812 | \$155,592.51 | \$123,239.25 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$160.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$32,513.26 | \$0.00 |
| 73 | 15DNA1048215 | \$175,000.00 | 3.375 | WI | 3.375 | 3 | 201812 | \$153,966.39 | \$126,288.91 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$160.00 | \$0.00 | \$2,328.74 | \$0.00 | \$0.00 | \$30,166.22 | \$0.00 | |
| 74 | 15DNA1064153 | \$125,000.00 | 3.500 | MI | 3.500 | 3 | 201812 | \$109,140.31 | \$111,767.41 | \$0.00 | \$0.00 | \$1,717.50 | \$0.00 | \$120.00 | \$3,710.00 | \$35,980.80 | \$2,578.44 | \$0.00 | \$0.00 | (\$30,481.96) | \$0.00 |
| 75 | 15DNA1099540 | \$196,000.00 | 3.375 | DE | 3.375 | 3 | 201812 | \$177,683.44 | \$164,742.46 | \$0.00 | \$0.00 | \$1,697.42 | \$0.00 | \$83.29 | \$1,610.00 | \$0.00 | \$9,854.03 | \$0.00 | \$0.00 | \$26,185.72 | \$0.00 |
| 76 | 15DNA1108599 | \$194,000.00 | 3.625 | NY | 3.625 | 3 | 201812 | \$174,048.09 | \$191,853.73 | \$0.00 | \$0.00 | \$4,655.33 | \$0.00 | \$97.17 | \$1,077.46 | \$0.00 | \$11,400.15 | \$0.00 | \$0.00 | (\$575.53) | \$0.00 |
| 77 | 15DNA1123020 | \$112,000.00 | 4.125 | PA | 4.125 | 3 | 201812 | \$105,394.52 | \$77,486.10 | \$0.00 | \$0.00 | \$1,914.15 | \$0.00 | \$277.63 | \$170.01 | \$0.00 | \$5,967.96 | \$0.00 | \$0.00 | \$36,238.17 | \$0.00 |
| 78 | 15DNA1043333 | \$200,000.00 | 3.875 | FL | 3.875 | 1 | 201901 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | (\$193.81) | \$0.00 | \$0.00 |
| 79 | 15DNA1051472 | \$351,000.00 | 3.500 | MD | 3.500 | 9 | 201901 | \$333,622.69 | \$355,369.22 | \$0.00 | \$25,920.58 | \$12,078.33 | \$0.00 | \$11,834.34 | \$1,138.25 | \$2,763.46 | \$40,284.94 | \$0.00 | \$0.00 | \$66,746.45 | \$0.00 |
| 80 | 15DNA1063770 | \$126,000.00 | 3.625 | IN | 3.625 | 3 | 201901 | \$113,559.72 | \$118,869.40 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$3,295.00 | \$0.00 | \$5,268.70 | \$0.00 | \$0.00 | \$3,254.02 | \$0.00 |
| 81 | 15DNA1106930 | \$114,000.00 | 3.500 | GA | 3.500 | 3 | 201901 | \$101,611.85 | \$104,923.27 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$4,195.00 | \$0.00 | \$3,200.77 | \$0.00 | \$0.00 | \$4,084.35 | \$0.00 |
| 82 | 15DNA1108298 | \$130,000.00 | 4.000 | PA | 4.000 | 96 | 201901 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Preservation | | Delinquent | | Total | | Current | | | | |
|-----|-----------------|--------------|---------|----------|---------|------|---------|--------------|--------------|---------|-----------------------|------------|--------------|-------------|-------------|------------|-------------|--------|-----------------------|-----------------|--------|
| | | UPB At | Rate At | Interest | Balance | Code | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total Actual Net Loss | Period Net Loss | |
| 83 | 15DNA1128618 | \$408,000.00 | 4.000 | AZ | 4.000 | 1 | 201901 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | | | | | | (\$333.30) | \$0.00 | \$0.00 | | |
| 84 | 15DNA1037696 | \$157,000.00 | 3.625 | CT | 3.625 | 9 | 201902 | \$146,914.54 | \$152,898.66 | \$0.00 | \$14,307.88 | \$5,690.35 | \$0.00 | \$28,144.97 | \$1,081.97 | \$0.00 | \$14,835.31 | \$0.00 | \$0.00 | \$58,076.36 | \$0.00 |
| 85 | 15DNA1108359 | \$294,000.00 | 3.750 | MS | 3.750 | 9 | 201902 | \$269,039.67 | \$240,963.12 | \$0.00 | \$11,087.02 | \$1,893.94 | \$0.00 | \$25,834.11 | \$1,402.95 | \$305.20 | \$16,007.86 | \$0.00 | \$0.00 | \$83,997.23 | \$0.00 |
| 86 | 15DNA1108697 | \$335,000.00 | 3.500 | MN | 3.500 | 1 | 201902 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 87 | 15DNA1114961 | \$51,000.00 | 3.750 | NY | 3.750 | 3 | 201902 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 88 | 15DNA1030645 | \$50,000.00 | 3.250 | OH | 3.250 | 3 | 201904 | \$44,174.85 | \$38,875.37 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$105.00 | \$0.00 | \$960.80 | \$0.00 | \$0.00 | \$6,365.28 | \$0.00 |
| 89 | 15DNA1107028 | \$119,000.00 | 3.875 | WI | 3.875 | 3 | 201904 | \$107,384.14 | \$113,265.81 | \$0.00 | \$0.00 | \$4,257.89 | \$0.00 | \$1,975.70 | \$3,745.00 | \$1,116.69 | \$5,993.38 | \$0.00 | \$0.00 | \$8,973.61 | \$0.00 |
| 90 | 15DNA1005688 | \$142,000.00 | 4.375 | PA | 4.375 | 1 | 201905 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$13,475.90 | \$911.20 | \$752.03 | \$4,051.05 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 91 | 15DNA1007287 | \$108,000.00 | 3.500 | NC | 3.500 | 9 | 201905 | \$96,453.46 | \$114,696.77 | \$0.00 | \$1,850.77 | \$5,879.12 | \$0.00 | \$13,475.90 | \$911.20 | \$752.03 | \$4,051.05 | \$0.00 | \$0.00 | \$7,172.70 | \$0.00 |
| 92 | 15DNA1008152 | \$100,000.00 | 4.125 | PA | 4.125 | 3 | 201905 | \$88,594.65 | \$70,377.12 | \$0.00 | \$324.48 | \$2,222.75 | \$0.00 | \$90.00 | \$160.00 | \$0.00 | \$2,229.63 | \$0.00 | \$0.00 | \$23,244.39 | \$0.00 |
| 93 | 15DNA1015892 | \$161,000.00 | 3.750 | AL | 3.750 | 9 | 201905 | \$149,535.01 | \$93,027.90 | \$0.00 | \$6,591.50 | \$6,677.22 | \$0.00 | \$39,583.00 | \$1,637.21 | \$3,735.52 | \$14,066.26 | \$0.00 | \$0.00 | \$121,326.78 | \$0.00 |
| 94 | 15DNA1073667 | \$110,000.00 | 4.000 | IL | 4.000 | 96 | 201905 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 95 | 15DNA1117378 | \$329,000.00 | 3.500 | TX | 3.500 | 1 | 201905 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 96 | 15DNA1126864 | \$215,000.00 | 3.625 | TX | 3.625 | 96 | 201905 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 97 | 15DNA1032984 | \$190,000.00 | 4.125 | TN | 4.125 | 1 | 201906 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 98 | 15DNA1044030 | \$332,000.00 | 3.750 | PA | 3.750 | 1 | 201906 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 99 | 15DNA1081174 | \$117,000.00 | 3.990 | TX | 3.990 | 1 | 201906 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 100 | 15DNA1133619 | \$170,000.00 | 4.125 | FL | 4.125 | 96 | 201906 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 101 | 15DNA1009492 | \$204,000.00 | 3.750 | ME | 3.750 | 3 | 201907 | \$188,825.12 | \$71,749.77 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$28.00 | \$1,816.08 | \$0.00 | \$17,708.65 | \$0.00 | \$0.00 | \$136,628.08 | \$0.00 |
| 102 | 15DNA1044517 | \$240,000.00 | 3.500 | NY | 3.500 | 1 | 201907 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$31.13 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 103 | 15DNA1086412 | \$190,000.00 | 3.750 | MO | 3.750 | 3 | 201907 | \$168,673.89 | \$151,559.31 | \$0.00 | \$2,570.54 | \$2,486.70 | \$0.00 | \$165.00 | \$350.00 | \$1,286.61 | \$6,066.64 | \$0.00 | \$0.00 | \$27,466.85 | \$0.00 |
| 104 | 15DNA1122128 | \$120,000.00 | 3.375 | IL | 3.375 | 9 | 201907 | \$108,954.70 | \$36,291.60 | \$0.00 | \$8,865.58 | \$5,061.32 | \$0.00 | \$5,134.00 | \$913.05 | \$4,241.11 | \$6,866.42 | \$0.00 | \$0.00 | \$95,262.36 | \$0.00 |
| 105 | 15DNA1019517 | \$158,000.00 | 3.875 | FL | 3.875 | 1 | 201908 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 106 | 15DNA1177712 | \$23,000.00 | 3.750 | OH | 3.750 | 9 | 201908 | \$18,039.42 | \$49,568.26 | \$0.00 | \$1,826.19 | \$1,876.50 | \$0.00 | \$3,187.21 | \$993.29 | \$586.22 | \$511.12 | \$0.00 | \$0.00 | (\$23,720.75) | \$0.00 |
| 107 | 15DNA1132578 | \$121,000.00 | 3.875 | VA | 3.875 | 9 | 201908 | \$107,487.84 | \$97,512.49 | \$0.00 | \$2,391.03 | \$3,499.15 | \$0.00 | \$25,915.22 | \$1,466.83 | \$828.82 | \$5,051.93 | \$0.00 | \$0.00 | \$47,470.69 | \$0.00 |
| 108 | 15DNA1067042 | \$201,000.00 | 3.250 | CA | 3.250 | 3 | 201909 | \$179,747.26 | \$189,479.43 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$12,085.00 | \$0.00 | \$9,556.56 | \$0.00 | \$0.00 | \$11,909.39 | \$0.00 |
| 109 | 15DNA1087915 | \$190,000.00 | 3.875 | WA | 3.875 | 3 | 201909 | \$164,955.65 | \$171,740.56 | \$0.00 | \$0.00 | \$30.00 | \$0.00 | \$0.00 | \$8,155.00 | \$0.00 | \$6,495.13 | \$0.00 | \$0.00 | \$7,895.22 | \$0.00 |
| 110 | 15DNA1006141 | \$180,000.00 | 4.100 | FL | 4.100 | 1 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 111 | 15DNA1016912 | \$321,000.00 | 3.875 | NJ | 3.875 | 1 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 112 | 15DNA1060743 | \$204,000.00 | 4.125 | NH | 4.125 | 96 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 113 | 15DNA1067353 | \$304,000.00 | 3.875 | ND | 3.875 | 9 | 201910 | \$287,767.06 | \$249,724.89 | \$0.00 | \$19,304.99 | \$4,203.75 | \$0.00 | \$21,432.14 | \$1,228.75 | \$2,998.83 | \$40,575.16 | \$0.00 | \$0.00 | \$121,788.13 | \$0.00 |
| 114 | 15DNA1090901 | \$228,000.00 | 3.990 | FL | 3.990 | 1 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 115 | 15DNA1105515 | \$116,000.00 | 3.750 | AK | 3.750 | 9 | 201910 | \$105,326.12 | \$116,413.32 | \$0.00 | \$3,715.81 | \$5,077.31 | \$0.00 | \$13,165.78 | \$1,152.95 | \$1,039.65 | \$8,654.30 | \$0.00 | \$0.00 | \$19,639.30 | \$0.00 |
| 116 | 15DNA1119401 | \$256,000.00 | 4.250 | MA | 4.250 | 96 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 117 | 15DNA1130026 | \$145,000.00 | 3.750 | KY | 3.750 | 1 | 201910 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 118 | 15DNA1109185 | \$166,000.00 | 3.625 | KY | 3.625 | 1 | 201911 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 119 | 15DNA1113096 | \$277,000.00 | 3.875 | GA | 3.875 | 1 | 201911 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$49.03) | \$0.00 | \$0.00 | \$0.00 | |
| 120 | 15DNA1043718 | \$626,000.00 | 3.750 | CA | 3.750 | 3 | 201912 | \$532,861.99 | \$547,973.68 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$15.00 | \$14,258.01 | \$0.00 | \$13,587.98 | \$0.00 | \$0.00 | \$12,749.30 | \$0.00 |
| 121 | 15DNA1085796 | \$188,000.00 | 3.625 | MS | 3.625 | 9 | 201912 | \$164,245.84 | \$130,096.53 | \$0.00 | \$504.92 | \$1,812.50 | \$0.00 | \$13,070.79 | \$976.94 | \$251.65 | \$7,620.32 | \$0.00 | \$0.00 | \$57,883.13 | \$0.00 |
| 122 | 15DNA1096334 | \$405,000.00 | 3.750 | FL | 3.750 | 96 | 201912 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | |
| 123 | 15DNA1100247 | \$317,000.00 | 3.625 | NC | 3.625 | 9 | 201912 | \$278,637.21 | \$165,700.58 | \$0.00 | \$6,360.12 | \$2,160.50 | \$0.00 | \$24,737.68 | \$942.95 | \$2,738.35 | \$11,406.71 | \$0.00 | \$0.00 | \$155,806.24 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Preservation | | Delinquent | | Total | | Current | | | |
|-----|-----------------|--------------|---------|----------|---------|------|---------|--------------|--------------|---------|-----------------------|------------|--------------|-------------|-------------|------------|--------------|--------|-----------------------|-----------------|
| | | UPB At | Rate At | Interest | Balance | Code | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total Actual Net Loss | Period Net Loss |
| 124 | 15DNA1029841 | \$164,000.00 | 3.875 | TX | 3.875 | 1 | 202001 | \$0.00 | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 125 | 15DNA1055981 | \$109,000.00 | 4.250 | WA | 4.250 | 3 | 202001 | \$100,029.58 | \$113,286.70 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$30.00 | \$3,857.50 | \$0.00 | \$10,728.17 | \$0.00 | \$0.00 | \$1,358.55 |
| 126 | 15DNA1058999 | \$94,000.00 | 3.625 | AR | 3.625 | 9 | 202001 | \$83,269.87 | \$63,320.91 | \$0.00 | \$2,648.00 | \$4,781.60 | \$0.00 | \$195.00 | \$869.00 | \$1,163.28 | \$4,545.15 | \$0.00 | \$0.00 | \$31,824.43 |
| 127 | 15DNA1078507 | \$190,000.00 | 3.375 | CT | 3.375 | 9 | 202001 | \$165,621.38 | \$182,459.67 | \$0.00 | \$17,600.31 | \$7,625.17 | \$0.00 | \$4,701.13 | \$784.00 | \$4,886.40 | \$8,350.08 | \$0.00 | \$0.00 | \$17,336.00 |
| 128 | 15DNA1080356 | \$43,000.00 | 3.750 | IN | 3.750 | 9 | 202001 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 129 | 15DNA1080581 | \$80,000.00 | 3.875 | KS | 3.875 | 3 | 202001 | \$71,356.81 | \$74,874.11 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$85.00 | \$0.00 | \$4,013.82 | \$0.00 | \$0.00 | \$581.52 |
| 130 | 15DNA1113208 | \$160,000.00 | 3.875 | CA | 3.875 | 3 | 202001 | \$148,409.56 | \$168,749.98 | \$0.00 | \$0.00 | \$2,468.74 | \$0.00 | \$305.40 | \$2,805.38 | \$0.00 | \$18,745.98 | \$0.00 | \$0.00 | \$3,985.08 |
| 131 | 15DNA1035949 | \$55,000.00 | 4.000 | ND | 4.000 | 9 | 202002 | \$49,258.95 | \$10,148.47 | \$0.00 | \$5,648.25 | \$3,408.66 | \$0.00 | \$4,526.47 | \$952.95 | \$637.41 | \$3,595.90 | \$0.00 | \$0.00 | \$56,605.30 |
| 132 | 15DNA1089953 | \$417,000.00 | 3.875 | FL | 3.875 | 1 | 202002 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 133 | 15DNA1053590 | \$184,000.00 | 3.875 | CA | 3.875 | 1 | 202003 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 134 | 15DNA1112693 | \$87,000.00 | 4.000 | NC | 4.000 | 9 | 202003 | \$76,001.43 | \$49,299.51 | \$0.00 | \$763.29 | \$5,303.05 | \$0.00 | \$3,716.95 | \$827.50 | \$381.74 | \$2,311.71 | \$0.00 | \$0.00 | \$39,242.68 |
| 135 | 15DNA1130764 | \$223,000.00 | 3.625 | VA | 3.625 | 3 | 202003 | \$196,237.17 | \$206,170.43 | \$0.00 | \$0.00 | \$2,256.75 | \$0.00 | \$0.00 | \$15,194.93 | \$0.00 | \$10,175.71 | \$0.00 | \$0.00 | \$17,694.13 |
| 136 | 15DNA1012224 | \$176,000.00 | 3.625 | NC | 3.625 | 1 | 202004 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 137 | 15DNA1107617 | \$46,000.00 | 4.750 | OH | 4.750 | 9 | 202004 | \$35,128.10 | \$38,329.31 | \$0.00 | \$5,914.42 | \$9,025.64 | \$0.00 | \$1,944.41 | \$1,109.53 | \$36.23 | \$3,667.37 | \$0.00 | \$0.00 | \$18,423.93 |
| 138 | 15DNA1131244 | \$200,000.00 | 4.625 | WV | 4.625 | 9 | 202004 | \$177,704.64 | \$35,588.89 | \$0.00 | \$4,539.76 | \$1,863.01 | \$0.00 | \$15,797.39 | \$3,364.01 | \$1,587.64 | \$11,848.46 | \$0.00 | \$0.00 | \$177,940.74 |
| 139 | 15DNA1026428 | \$125,000.00 | 3.625 | MS | 3.625 | 3 | 202005 | \$106,951.02 | \$100,801.00 | \$0.00 | \$1,021.93 | \$2,111.56 | \$0.00 | \$455.00 | \$85.00 | \$977.31 | \$2,626.98 | \$0.00 | \$0.00 | \$11,473.18 |
| 140 | 15DNA1078018 | \$150,000.00 | 4.000 | NM | 4.000 | 1 | 202005 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 141 | 15DNA1062215 | \$526,000.00 | 3.625 | CA | 3.625 | 1 | 202006 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 142 | 15DNA1083964 | \$205,000.00 | 3.500 | CA | 3.500 | 1 | 202007 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 143 | 15DNA1008478 | \$82,000.00 | 3.625 | IL | 3.625 | 9 | 202008 | \$68,909.57 | \$77,175.89 | \$0.00 | \$2,570.62 | \$1,507.80 | \$0.00 | \$8,613.34 | \$1,418.95 | \$555.53 | \$2,820.99 | \$0.00 | \$0.00 | \$8,109.85 |
| 144 | 15DNA1015403 | \$92,000.00 | 4.750 | NM | 4.750 | 1 | 202008 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 145 | 15DNA1044396 | \$67,000.00 | 4.000 | IL | 4.000 | 9 | 202008 | \$58,921.39 | \$38,366.32 | \$0.00 | \$4,610.22 | \$6,799.24 | \$0.00 | \$19,363.87 | \$1,585.64 | \$51.14 | \$3,405.17 | \$0.00 | \$0.00 | \$56,268.07 |
| 146 | 15DNA1068130 | \$70,000.00 | 4.625 | IA | 4.625 | 3 | 202009 | \$61,819.02 | \$54,081.00 | \$0.00 | \$5,008.00 | \$4,017.08 | \$0.00 | \$2,909.06 | \$2,681.98 | \$0.00 | \$3,523.68 | \$0.00 | \$0.00 | \$25,877.82 |
| 147 | 15DNA1111919 | \$202,000.00 | 3.250 | WV | 3.250 | 1 | 202009 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 148 | 15DNA1056517 | \$208,000.00 | 3.875 | FL | 3.875 | 1 | 202010 | \$0.00 | \$0.00 | | | | | | | | (\$206.44) | | \$0.00 | \$0.00 |
| 149 | 15DNA1115028 | \$120,000.00 | 3.625 | ME | 3.625 | 1 | 202010 | \$0.00 | \$0.00 | | | | | | | | \$38.70 | | \$0.00 | \$0.00 |
| 150 | 15DNA1012090 | \$336,000.00 | 3.625 | FL | 3.625 | 1 | 202011 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 151 | 15DNA1023614 | \$332,000.00 | 3.875 | TX | 3.875 | 1 | 202011 | \$0.00 | \$0.00 | | | | | | | | (\$1,009.41) | | \$0.00 | \$0.00 |
| 152 | 15DNA1055606 | \$54,000.00 | 4.000 | FL | 4.000 | 1 | 202011 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 153 | 15DNA1058397 | \$338,000.00 | 3.990 | FL | 3.990 | 1 | 202011 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 154 | 15DNA1013622 | \$327,000.00 | 4.000 | CT | 4.000 | 3 | 202012 | \$310,802.21 | \$310,587.13 | \$0.00 | \$6,213.51 | \$1,055.72 | \$0.00 | \$146.48 | \$1,305.00 | \$927.89 | \$18,907.13 | \$0.00 | \$0.00 | \$26,915.03 |
| 155 | 15DNA1017124 | \$168,000.00 | 3.750 | LA | 3.750 | 3 | 202012 | \$143,138.02 | \$138,298.52 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$39.00 | \$195.00 | \$0.00 | \$5,677.81 | \$0.00 | \$0.00 | \$10,751.31 |
| 156 | 15DNA1037205 | \$130,000.00 | 4.250 | TX | 4.250 | 3 | 202012 | \$115,600.27 | \$130,941.81 | \$0.00 | \$2,471.93 | \$4,255.34 | \$0.00 | \$165.89 | \$14,753.47 | \$630.08 | \$10,303.84 | \$0.00 | \$0.00 | \$15,978.85 |
| 157 | 15DNA1052702 | \$70,000.00 | 3.750 | AR | 3.750 | 3 | 202012 | \$61,617.21 | \$55,000.00 | \$0.00 | \$2,591.22 | \$0.00 | \$0.00 | \$5.00 | \$12,850.31 | \$1.00 | \$4,888.30 | \$0.00 | \$0.00 | \$26,951.04 |
| 158 | 15DNA1013146 | \$350,000.00 | 3.875 | MA | 3.875 | 1 | 202101 | \$0.00 | \$0.00 | | | | | | | | (\$1,505.05) | | \$0.00 | \$0.00 |
| 159 | 15DNA1067291 | \$136,000.00 | 4.000 | IL | 4.000 | 1 | 202101 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 160 | 15DNA1015963 | \$189,000.00 | 3.625 | WI | 3.625 | 1 | 202102 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 161 | 15DNA1055840 | \$169,000.00 | 3.500 | FL | 3.500 | 1 | 202102 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 162 | 15DNA1057781 | \$228,000.00 | 4.125 | TX | 4.125 | 1 | 202103 | \$0.00 | \$0.00 | | | | | | | | (\$1,717.64) | | \$0.00 | \$0.00 |
| 163 | 15DNA1114879 | \$626,000.00 | 3.875 | CA | 3.875 | 1 | 202103 | \$0.00 | \$0.00 | | | | | | | | (\$1,062.19) | | \$0.00 | \$0.00 |
| 164 | 15DNA1124717 | \$111,000.00 | 4.000 | AZ | 4.000 | 1 | 202103 | \$0.00 | \$0.00 | | | | | | | | \$0.00 | | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | | Bankruptcy | | | Maint. & Preservation | | | Delinquent | | | Total | | Current | |
|-----|-----------------|--------------|---------|----------|---------|------|---------|--------------|--------------|------------|-------------|-------------|-----------------------|--------------|--------------|-------------|-------------|--------|--------|-----------------------|-----------------|--------|
| | | UPB At | Rate At | Interest | Balance | Code | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total Actual Net Loss | Period Net Loss | |
| 165 | 15DNA1127996 | \$53,000.00 | 4.000 | FL | 4.000 | 1 | 202103 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 166 | 15DNA1021168 | \$230,000.00 | 3.875 | TX | 3.875 | 1 | 202104 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$1,318.62) | \$0.00 | \$0.00 |
| 167 | 15DNA1037011 | \$400,000.00 | 3.875 | PA | 3.875 | 1 | 202104 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 168 | 15DNA1062285 | \$109,000.00 | 4.750 | TX | 4.750 | 1 | 202104 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$353.95) | \$0.00 | \$0.00 |
| 169 | 15DNA1064722 | \$89,000.00 | 3.875 | GA | 3.875 | 3 | 202104 | \$76,078.57 | \$79,563.65 | \$0.00 | \$0.00 | \$55.00 | \$0.00 | \$54.00 | \$2,595.00 | \$50.00 | \$3,352.21 | \$0.00 | \$0.00 | \$2,521.13 | \$0.00 | |
| 170 | 15DNA1104783 | \$268,000.00 | 3.500 | PA | 3.500 | 1 | 202104 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 171 | 15DNA1011759 | \$81,000.00 | 4.125 | MD | 4.125 | 1 | 202105 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 172 | 15DNA1016227 | \$236,000.00 | 3.875 | FL | 3.875 | 1 | 202105 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$940.44) | \$0.00 | \$0.00 |
| 173 | 15DNA1042827 | \$311,000.00 | 3.875 | MA | 3.875 | 1 | 202105 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$1,089.05) | \$0.00 | \$0.00 |
| 174 | 15DNA1017877 | \$368,000.00 | 4.375 | OK | 4.375 | 1 | 202106 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$366.34) | \$0.00 | \$0.00 |
| 175 | 15DNA1056102 | \$124,000.00 | 3.500 | NH | 3.500 | 1 | 202106 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 176 | 15DNA1005651 | \$148,000.00 | 3.625 | MO | 3.625 | 3 | 202107 | \$126,472.62 | \$133,843.98 | \$0.00 | \$0.00 | \$213.81 | \$0.00 | \$15.00 | \$4,635.00 | \$0.00 | \$6,903.30 | \$0.00 | \$0.00 | \$4,395.75 | \$0.00 | |
| 177 | 15DNA1030107 | \$486,000.00 | 3.750 | NY | 3.750 | 1 | 202107 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 178 | 15DNA1077366 | \$379,000.00 | 3.750 | AL | 3.750 | 1 | 202107 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$374.03) | \$0.00 | \$0.00 |
| 179 | 15DNA1131662 | \$206,000.00 | 3.500 | KY | 3.500 | 1 | 202107 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 180 | 15DNA1128440 | \$184,000.00 | 3.625 | FL | 3.625 | 1 | 202108 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 181 | 15DNA1047764 | \$358,000.00 | 4.125 | NC | 4.125 | 1 | 202109 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 182 | 15DNA1098986 | \$153,000.00 | 3.875 | TN | 3.875 | 1 | 202109 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$476.28) | \$0.00 | \$0.00 |
| 183 | 15DNA1101490 | \$360,000.00 | 3.625 | FL | 3.625 | 1 | 202109 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 184 | 15DNA1106077 | \$144,000.00 | 3.875 | FL | 3.875 | 1 | 202109 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | (\$634.76) | \$0.00 | \$0.00 |
| 185 | 15DNA1106336 | \$384,000.00 | 3.750 | MA | 3.750 | 1 | 202109 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 186 | 15DNA1026453 | \$357,000.00 | 3.000 | CT | 3.000 | 1 | 202111 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 187 | 15DNA1034654 | \$128,000.00 | 3.375 | AL | 3.375 | 9 | 202111 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 188 | 15DNA1048261 | \$59,000.00 | 3.625 | FL | 3.625 | 1 | 202111 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 189 | 15DNA1117774 | \$98,000.00 | 3.500 | AK | 3.500 | 3 | 202111 | \$74,202.38 | \$77,958.50 | \$0.00 | \$1,589.88 | \$1,152.00 | \$0.00 | \$14,303.57 | (\$5,009.72) | \$6,408.70 | \$3,895.62 | \$0.00 | \$0.00 | \$5,766.53 | \$0.00 | |
| 190 | 15DNA1008370 | \$153,000.00 | 3.625 | WI | 3.625 | 3 | 202112 | \$144,384.04 | \$142,824.59 | \$0.00 | \$8,116.66 | \$245.74 | \$0.00 | \$375.00 | \$0.00 | \$3,397.96 | \$6,304.77 | \$0.00 | \$0.00 | \$13,203.66 | \$0.00 | |
| 191 | 15DNA1043329 | \$228,000.00 | 3.750 | NJ | 3.750 | 3 | 202112 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 192 | 15DNA1057422 | \$231,000.00 | 4.125 | MD | 4.125 | 3 | 202112 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 193 | 15DNA1071232 | \$263,000.00 | 3.875 | NY | 3.875 | 3 | 202112 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 194 | 15DNA1072352 | \$334,000.00 | 3.625 | CT | 3.625 | 3 | 202112 | \$278,328.63 | \$284,816.02 | \$0.00 | \$12,032.88 | \$0.00 | \$0.00 | \$150.00 | \$0.00 | \$2,196.11 | \$12,153.68 | \$0.00 | \$0.00 | \$15,653.06 | \$0.00 | |
| 195 | 15DNA1105545 | \$89,000.00 | 3.625 | IN | 3.625 | 3 | 202112 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 196 | 15DNA1133383 | \$158,000.00 | 3.500 | IL | 3.500 | 3 | 202112 | \$136,799.58 | \$166,882.93 | \$0.00 | \$26,948.48 | \$4,191.73 | \$0.00 | \$465.00 | \$60.00 | \$7,129.19 | \$11,850.26 | \$0.00 | \$0.00 | \$6,302.93 | \$0.00 | |
| 197 | 15DNA1014982 | \$492,000.00 | 3.500 | NJ | 3.500 | 1 | 202201 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 198 | 15DNA1034605 | \$38,000.00 | 3.500 | IN | 3.500 | 9 | 202201 | \$31,877.33 | \$30,324.50 | \$0.00 | \$1,220.10 | \$3,920.91 | \$0.00 | \$10,228.63 | \$1,379.49 | \$0.00 | \$2,008.27 | \$0.00 | \$0.00 | \$20,310.23 | \$0.00 | |
| 199 | 15DNA1071238 | \$383,000.00 | 4.125 | NY | 4.125 | 1 | 202201 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 200 | 15DNA1100755 | \$540,000.00 | 3.750 | CT | 3.750 | 9 | 202201 | \$483,125.88 | \$395,118.74 | \$0.00 | \$29,752.83 | \$11,968.15 | \$0.00 | \$256.00 | \$10,196.88 | \$0.00 | \$69,296.36 | \$0.00 | \$0.00 | \$209,477.36 | \$0.00 | |
| 201 | 15DNA1111025 | \$114,000.00 | 3.625 | TX | 3.625 | 3 | 202201 | \$101,953.89 | \$110,297.78 | \$0.00 | \$12,131.38 | \$1,539.60 | \$0.00 | \$720.00 | \$7,130.00 | \$13,220.87 | \$8,069.23 | \$0.00 | \$0.00 | \$8,025.45 | \$0.00 | |
| 202 | 15DNA1045908 | \$253,000.00 | 3.375 | IL | 3.375 | 1 | 202202 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 203 | 15DNA1065838 | \$364,000.00 | 3.375 | PA | 3.375 | 3 | 202202 | \$316,629.76 | \$345,489.24 | \$0.00 | \$0.00 | \$912.50 | \$0.00 | \$45.00 | \$170.00 | \$0.00 | \$29,532.32 | \$0.00 | \$0.00 | \$1,800.34 | \$0.00 | |
| 204 | 15DNA1081583 | \$134,000.00 | 4.000 | TX | 4.000 | 1 | 202202 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 205 | 15DNA1031821 | \$200,000.00 | 3.625 | VA | 3.625 | 1 | 202203 | \$0.00 | | \$0.00 | | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | Bankruptcy | | | Maint. & Preservation | | | Delinquent | | | Total | Current | | | |
|-----|-----------------|--------------|---------|----------|---------|------|--------|-------------|--------------|--------------------|-----------------------|-------------------|-------------|----------------|--------------------|----------------|---------------|------------------|------------|-------------|-----------------|
| | | UPB At | Rate At | Interest | Balance | Rate | Code | Code Date | Removal UPB | Net Sales Proceeds | Forgiven UPB * | Taxes & Insurance | Legal Costs | Cramdown Costs | Preservation Costs | Misc. Expenses | Misc. Credits | Accrued Interest | Mod. Costs | MI Credit | Actual Net Loss |
| 206 | 15DNA1053041 | \$97,000.00 | 3.500 | PA | 3.500 | 3 | 202203 | \$81,709.34 | \$85,337.37 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$105.00 | \$0.00 | \$4,933.20 | \$0.00 | \$0.00 | \$1,410.17 | \$0.00 |
| 207 | 15DNA1118890 | \$312,000.00 | 4.000 | NC | 4.000 | 1 | 202203 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$398.31) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 208 | 15DNA1065940 | \$248,000.00 | 3.500 | NY | 3.500 | 1 | 202204 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 209 | 15DNA1082484 | \$186,000.00 | 3.500 | NV | 2.875 | 1 | 202204 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$177.31 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 210 | 15DNA1130018 | \$417,000.00 | 3.500 | TX | 3.500 | 1 | 202204 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 211 | 15DNA1010718 | \$548,000.00 | 3.500 | VA | 3.500 | 1 | 202205 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$1,787.63) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 212 | 15DNA1023026 | \$252,000.00 | 4.000 | VA | 4.000 | 1 | 202205 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$136.96) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 213 | 15DNA1065178 | \$415,000.00 | 3.375 | CA | 3.375 | 1 | 202206 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 214 | 15DNA1124557 | \$431,000.00 | 3.875 | NY | 3.875 | 96 | 202206 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 215 | 15DNA1131900 | \$70,000.00 | 4.125 | IL | 4.125 | 1 | 202206 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 216 | 15DNA1094694 | \$308,000.00 | 3.375 | MN | 3.375 | 1 | 202207 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 217 | 15DNA1085234 | \$417,000.00 | 3.500 | CO | 2.875 | 96 | 202208 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 218 | 15DNA1120686 | \$417,000.00 | 4.125 | CA | 4.125 | 96 | 202208 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 219 | 15DNA1011621 | \$392,000.00 | 4.250 | CA | 4.250 | 96 | 202209 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 220 | 15DNA1029880 | \$298,000.00 | 4.000 | MA | 2.875 | 96 | 202209 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 221 | 15DNA1037200 | \$268,000.00 | 3.875 | KY | 3.875 | 96 | 202209 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 222 | 15DNA1036137 | \$94,000.00 | 3.875 | NY | 3.875 | 9 | 202210 | \$85,769.57 | \$104,752.38 | \$0.00 | \$19,061.30 | \$7,058.92 | \$0.00 | \$34,959.85 | \$2,783.95 | \$2,036.81 | \$16,376.63 | \$0.00 | \$0.00 | \$59,221.03 | \$0.00 |
| 223 | 15DNA1044611 | \$328,000.00 | 4.000 | MD | 4.000 | 1 | 202210 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 224 | 15DNA1048700 | \$268,000.00 | 4.250 | MD | 3.125 | 1 | 202210 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$1,714.95 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 225 | 15DNA1119707 | \$97,000.00 | 3.500 | AR | 3.500 | 96 | 202210 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 226 | 15DNA1008041 | \$104,000.00 | 3.990 | NC | 3.990 | 3 | 202211 | \$88,281.11 | \$95,697.15 | \$0.00 | \$53.45 | \$5,077.59 | \$0.00 | \$915.00 | (\$5,256.08) | \$955.71 | \$7,765.79 | \$0.00 | \$0.00 | \$184.00 | \$0.00 |
| 227 | 15DNA1012485 | \$606,000.00 | 3.750 | CA | 2.875 | 96 | 202212 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 228 | 15DNA1100027 | \$383,000.00 | 3.750 | NY | 3.750 | 1 | 202212 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 229 | 15DNA1045190 | \$264,000.00 | 3.875 | TX | 3.125 | 96 | 202302 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 230 | 15DNA1028136 | \$232,000.00 | 3.875 | NY | 3.875 | 1 | 202304 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$2,210.08) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 231 | 15DNA1047075 | \$101,000.00 | 4.250 | CA | 4.250 | 3 | 202304 | \$81,486.12 | \$86,019.58 | \$0.00 | \$0.00 | \$30.00 | \$0.00 | \$0.00 | \$10,110.00 | \$355.49 | \$4,502.11 | \$0.00 | \$0.00 | \$9,753.16 | \$0.00 |
| 232 | 15DNA1051549 | \$128,000.00 | 3.750 | NC | 3.750 | 1 | 202304 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$350.95) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 233 | 15DNA1063215 | \$170,000.00 | 3.750 | IN | 3.750 | 1 | 202304 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 234 | 15DNA1105095 | \$132,000.00 | 3.500 | AZ | 3.500 | 1 | 202304 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 235 | 15DNA1052366 | \$192,000.00 | 4.000 | IL | 4.000 | 9 | 202305 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 236 | 15DNA1111523 | \$300,000.00 | 3.875 | NC | 3.875 | 1 | 202305 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$2,466.49) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 237 | 15DNA1033681 | \$87,000.00 | 3.375 | VA | 3.375 | 1 | 202306 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 238 | 15DNA1073445 | \$596,000.00 | 3.625 | CA | 3.125 | 96 | 202306 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 239 | 15DNA1034367 | \$242,000.00 | 3.375 | CA | 3.375 | 96 | 202307 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 240 | 15DNA1041034 | \$145,000.00 | 3.625 | KY | 3.625 | 96 | 202307 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 241 | 15DNA1113474 | \$97,000.00 | 3.625 | FL | 3.625 | 3 | 202307 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$34,351.02 |
| 242 | 15DNA1130040 | \$230,000.00 | 4.000 | CO | 4.000 | 3 | 202307 | \$1,093.45 | \$0.00 | \$0.00 | \$5,010.83 | \$33.00 | \$0.00 | \$20.00 | \$100.00 | \$3,001.73 | \$16.63 | \$0.00 | \$0.00 | \$3,272.18 | \$0.00 |
| 243 | 15DNA1017548 | \$112,000.00 | 3.500 | CA | 3.500 | 1 | 202308 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 244 | 15DNA1134057 | \$74,000.00 | 4.125 | OH | 4.125 | 1 | 202308 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 245 | 15DNA1000862 | \$192,000.00 | 4.500 | OH | 4.500 | 1 | 202309 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$784.87) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 246 | 15DNA1098198 | \$384,000.00 | 3.625 | NJ | 3.625 | 1 | 202309 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Preservation | | Delinquent | | Total | | Current | | | | |
|-----|-----------------|--------------|---------|----------|---------|---------|-------------|--------------|--------------|-------------------|-----------------------|----------------|--------------------|----------------|---------------|------------------|--------------|------------|-----------------|-----------------|--------------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal UPB | Net Sales | Forgiven | Taxes & Insurance | Legal Costs | Cramdown Costs | Preservation Costs | Misc. Expenses | Misc. Credits | Accrued Interest | Mod. Costs | MI Credit | Actual Net Loss | Period Net Loss | |
| 247 | 15DNA1123774 | \$99,000.00 | 3.750 | IL | 3.750 | 9 | 202309 | \$81,225.83 | \$78,011.51 | \$0.00 | \$10,102.27 | \$961.84 | \$0.00 | \$38,675.09 | \$4,044.49 | \$431.65 | \$7,134.34 | \$0.00 | \$0.00 | \$63,700.70 | \$0.00 |
| 248 | 15DNA1134574 | \$144,000.00 | 3.625 | FL | 3.125 | 1 | 202309 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$699.95 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 249 | 15DNA1039343 | \$236,000.00 | 3.625 | AR | 3.625 | 1 | 202310 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 250 | 15DNA1094149 | \$626,000.00 | 4.125 | VA | 4.125 | 1 | 202310 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 251 | 15DNA1101802 | \$380,000.00 | 3.750 | UT | 2.875 | 1 | 202310 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$4,455.17 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 252 | 15DNA1023377 | \$82,000.00 | 3.500 | IA | 3.500 | 3 | 202311 | \$64,132.69 | \$68,270.37 | \$0.00 | \$1,877.00 | \$65.00 | \$0.00 | \$0.00 | \$3,700.00 | \$0.00 | \$4,208.71 | \$0.00 | \$0.00 | \$5,713.03 | \$0.00 |
| 253 | 15DNA1047938 | \$100,000.00 | 3.875 | VA | 3.875 | 3 | 202311 | \$78,744.78 | \$91,301.18 | \$0.00 | \$10,310.66 | \$50.00 | \$0.00 | \$3,621.19 | \$0.00 | \$0.00 | \$7,402.01 | \$0.00 | \$0.00 | \$8,827.46 | \$3,576.19 |
| 254 | 15DNA1093719 | \$165,000.00 | 3.875 | CA | 3.875 | 3 | 202311 | \$90,334.53 | \$95,143.51 | \$0.00 | \$102.00 | \$58.50 | \$0.00 | \$0.00 | \$12,225.00 | \$0.00 | \$5,164.12 | \$0.00 | \$0.00 | \$12,740.64 | \$0.00 |
| 255 | 15DNA1114718 | \$207,000.00 | 3.950 | VA | 3.950 | 3 | 202311 | \$197,562.51 | \$212,570.34 | \$0.00 | \$8,211.40 | \$729.50 | \$0.00 | \$30.00 | \$0.00 | \$832.26 | \$18,966.00 | (\$720.37) | \$0.00 | \$12,096.81 | \$0.00 |
| 256 | 15DNA1115187 | \$120,000.00 | 4.125 | TX | 4.125 | 3 | 202311 | \$121,043.57 | \$169,197.60 | \$0.00 | \$65,337.61 | \$0.00 | \$0.00 | \$13,329.08 | \$0.00 | \$7,043.47 | \$17,516.01 | \$0.00 | \$0.00 | \$40,985.20 | \$12,960.08 |
| 257 | 15DNA1119326 | \$205,000.00 | 3.500 | CA | 3.500 | 1 | 202311 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 258 | 15DNA1124663 | \$140,000.00 | 3.750 | FL | 3.750 | 3 | 202311 | \$117,496.60 | \$127,464.65 | \$0.00 | \$31,300.28 | \$450.00 | \$0.00 | \$18,714.41 | \$0.00 | \$2,856.38 | \$13,316.28 | \$0.00 | \$0.00 | \$50,956.54 | \$18,254.41 |
| 259 | 15DNA1022642 | \$72,000.00 | 4.750 | NJ | 4.750 | 9 | 202312 | \$63,432.75 | \$175,193.71 | \$0.00 | \$805.68 | \$12,483.15 | \$0.00 | \$1,228.00 | (\$5,380.49) | \$2,843.92 | \$11,396.75 | \$0.00 | \$0.00 | (\$94,071.79) | \$0.00 |
| 260 | 15DNA1093584 | \$344,000.00 | 4.000 | NJ | 4.000 | 1 | 202312 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 261 | 15DNA1047517 | \$169,000.00 | 3.750 | FL | 3.750 | 1 | 202401 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 262 | 15DNA1071342 | \$129,000.00 | 4.250 | IN | 4.250 | 3 | 202401 | \$103,093.08 | \$108,954.65 | \$0.00 | \$5,373.18 | \$1,352.10 | \$0.00 | \$128.00 | \$4,602.50 | \$0.00 | \$6,030.95 | \$0.00 | \$0.00 | \$11,625.16 | \$4,502.50 |
| 263 | 15DNA1076899 | \$220,000.00 | 3.500 | NJ | 3.500 | 9 | 202401 | \$202,189.05 | \$325,346.45 | \$0.00 | \$97,530.89 | \$12,179.15 | \$0.00 | \$85,132.68 | \$1,288.95 | \$3,654.74 | \$45,644.18 | \$0.00 | \$0.00 | \$114,963.71 | \$0.00 |
| 264 | 15DNA1094739 | \$400,000.00 | 4.125 | WA | 4.125 | 1 | 202402 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$1,415.84) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 265 | 15DNA1131451 | \$143,000.00 | 4.250 | LA | 4.250 | 3 | 202402 | \$124,072.80 | \$25,441.60 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$5.00 | \$1,035.00 | \$0.00 | \$22,454.07 | \$0.00 | \$0.00 | \$122,125.27 | \$122,125.27 |
| 266 | 15DNA1001168 | \$112,000.00 | 3.875 | CT | 3.125 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$763.77 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 267 | 15DNA1002215 | \$300,000.00 | 3.375 | OK | 3.375 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 268 | 15DNA1002256 | \$264,000.00 | 3.625 | NJ | 3.625 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$1,050.72 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 269 | 15DNA1003409 | \$416,000.00 | 3.500 | CA | 3.500 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 270 | 15DNA1003429 | \$251,000.00 | 4.125 | CA | 4.125 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 271 | 15DNA1003570 | \$120,000.00 | 3.375 | PR | 3.375 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 272 | 15DNA1003721 | \$136,000.00 | 3.750 | PA | 3.750 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$127.02) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 273 | 15DNA1003791 | \$110,000.00 | 3.500 | NC | 3.500 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 274 | 15DNA1003820 | \$72,000.00 | 4.250 | SC | 4.250 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 275 | 15DNA1005305 | \$82,000.00 | 4.625 | LA | 4.625 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 276 | 15DNA1005691 | \$189,000.00 | 3.875 | VA | 3.125 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$2,314.56 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 277 | 15DNA1006012 | \$92,000.00 | 3.875 | AL | 3.875 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 278 | 15DNA1006666 | \$92,000.00 | 4.125 | MI | 4.125 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 279 | 15DNA1007198 | \$235,000.00 | 3.500 | MA | 3.500 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 280 | 15DNA1007441 | \$220,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 281 | 15DNA1007541 | \$112,000.00 | 4.125 | FL | 4.125 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 282 | 15DNA1007734 | \$268,000.00 | 3.750 | TX | 3.750 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$5,338.72 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 283 | 15DNA1008799 | \$209,000.00 | 4.250 | UT | 2.875 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | (\$972.13) | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 284 | 15DNA1009029 | \$204,000.00 | 3.875 | CA | 3.875 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 285 | 15DNA1009293 | \$274,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 286 | 15DNA1009341 | \$222,000.00 | 4.000 | AL | 4.000 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |
| 287 | 15DNA1010152 | \$244,000.00 | 4.000 | MA | 4.000 | | | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | Bankruptcy | | | Maint. & Preservation | | | Delinquent | | | Total | Current | | |
|-----|-----------------|--------------|---------|----------|---------|---------|---------|------------|----------|-------------------|-----------------------|----------------|--------------------|----------------|---------------|------------------|--------------|-----------|-----------------|-----------------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & Insurance | Legal Costs | Cramdown Costs | Preservation Costs | Misc. Expenses | Misc. Credits | Accrued Interest | Mod. Costs | MI Credit | Actual Net Loss | Period Net Loss |
| 288 | 15DNA1010817 | \$300,000.00 | 4.125 | CA | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 289 | 15DNA1010871 | \$160,000.00 | 3.500 | NY | 2.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,409.10 | | \$0.00 | \$0.00 |
| 290 | 15DNA1012490 | \$268,000.00 | 3.875 | NJ | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$984.96) | | \$0.00 | \$0.00 |
| 291 | 15DNA1012585 | \$405,000.00 | 4.000 | NY | 4.000 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 292 | 15DNA1013356 | \$141,000.00 | 3.625 | MA | 3.625 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 293 | 15DNA1013530 | \$408,000.00 | 4.375 | CA | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$4,909.32 | | \$0.00 | \$0.00 |
| 294 | 15DNA1014780 | \$64,000.00 | 4.250 | IL | 4.250 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 295 | 15DNA1015050 | \$181,000.00 | 4.000 | ME | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,524.62 | | \$0.00 | \$0.00 |
| 296 | 15DNA1015189 | \$240,000.00 | 4.000 | DC | 3.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,228.44 | | \$0.00 | \$0.00 |
| 297 | 15DNA1015199 | \$206,000.00 | 3.990 | FL | 3.990 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 298 | 15DNA1015259 | \$103,000.00 | 3.750 | NC | 3.750 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 299 | 15DNA1015332 | \$417,000.00 | 3.500 | MA | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 300 | 15DNA1017025 | \$369,000.00 | 3.250 | CA | 3.250 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 301 | 15DNA1017509 | \$124,000.00 | 3.875 | MA | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$43.23) | | \$0.00 | \$0.00 |
| 302 | 15DNA1017846 | \$263,000.00 | 3.375 | CA | 2.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,060.89 | | \$0.00 | \$0.00 |
| 303 | 15DNA1017978 | \$120,000.00 | 3.875 | TX | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 304 | 15DNA1018731 | \$326,000.00 | 4.000 | NM | 4.000 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 305 | 15DNA1018801 | \$98,000.00 | 4.000 | KS | 4.000 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 306 | 15DNA1019426 | \$173,000.00 | 4.250 | MD | 4.250 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$548.38) | | \$0.00 | \$0.00 |
| 307 | 15DNA1019908 | \$368,000.00 | 3.500 | VA | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 308 | 15DNA1020615 | \$369,000.00 | 3.625 | NY | 3.625 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 309 | 15DNA1021899 | \$225,000.00 | 3.750 | MD | 3.750 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$1,290.79) | | \$0.00 | \$0.00 |
| 310 | 15DNA1021921 | \$80,000.00 | 4.125 | TN | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$40.80 | | \$0.00 | \$0.00 |
| 311 | 15DNA1022724 | \$154,000.00 | 4.125 | TX | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 312 | 15DNA1023197 | \$147,000.00 | 3.750 | TX | 3.750 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$575.14) | | \$0.00 | \$0.00 |
| 313 | 15DNA1023541 | \$114,000.00 | 4.250 | OH | 4.250 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$532.94) | | \$0.00 | \$0.00 |
| 314 | 15DNA1023745 | \$113,000.00 | 4.250 | NM | 4.250 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$50.57) | | \$0.00 | \$0.00 |
| 315 | 15DNA1024990 | \$175,000.00 | 3.375 | PA | 3.375 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 316 | 15DNA1025209 | \$447,000.00 | 3.500 | MA | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 317 | 15DNA1025392 | \$268,000.00 | 3.500 | NV | 2.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,263.14 | | \$0.00 | \$0.00 |
| 318 | 15DNA1026025 | \$389,000.00 | 3.375 | VA | 3.375 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 319 | 15DNA1026185 | \$158,000.00 | 4.125 | FL | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 320 | 15DNA1026370 | \$131,000.00 | 3.500 | KY | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 321 | 15DNA1026652 | \$257,000.00 | 3.875 | NJ | 3.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,459.43 | | \$0.00 | \$0.00 |
| 322 | 15DNA1026669 | \$80,000.00 | 4.250 | IA | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$428.08 | | \$0.00 | \$0.00 |
| 323 | 15DNA1027068 | \$120,000.00 | 3.875 | NJ | 3.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$137.01) | | \$0.00 | \$0.00 |
| 324 | 15DNA1027439 | \$75,000.00 | 3.500 | UT | 3.500 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 325 | 15DNA1027661 | \$65,000.00 | 4.375 | OH | 4.375 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$35.64 | | \$0.00 | \$0.00 |
| 326 | 15DNA1028250 | \$289,000.00 | 4.000 | NY | 2.875 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$5,096.90 | | \$0.00 | \$0.00 |
| 327 | 15DNA1028512 | \$71,000.00 | 4.125 | AR | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 328 | 15DNA1028880 | \$163,000.00 | 4.125 | FL | 4.125 | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |



Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Cramdown | | Preservation | | Delinquent | | Total | | Current | | |
|-----|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|------------|---------|-------------------|----------|--------------|----------|------------|---------|--------|--------------|----------|--------|--------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Actual | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Costs | Credit | Net Loss | Net Loss | | |
| 329 | 15DNA1028982 | \$110,000.00 | 3.750 | MS | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,049.69 | | \$0.00 | \$0.00 |
| 330 | 15DNA1029033 | \$104,000.00 | 3.300 | WI | 3.300 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 331 | 15DNA1029137 | \$417,000.00 | 4.000 | CA | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 332 | 15DNA1029285 | \$159,000.00 | 3.500 | LA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 333 | 15DNA1030643 | \$297,000.00 | 3.500 | MA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,811.31 | | \$0.00 | \$0.00 |
| 334 | 15DNA1031280 | \$134,000.00 | 3.500 | VA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 335 | 15DNA1032033 | \$184,000.00 | 3.500 | MN | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,071.36 | | \$0.00 | \$0.00 |
| 336 | 15DNA1033059 | \$264,000.00 | 3.750 | PA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 337 | 15DNA1033299 | \$143,000.00 | 3.750 | NJ | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,275.53 | | \$0.00 | \$0.00 |
| 338 | 15DNA1033465 | \$250,000.00 | 3.625 | CT | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,662.71 | | \$0.00 | \$0.00 |
| 339 | 15DNA1033699 | \$260,000.00 | 3.750 | GA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,829.32 | | \$0.00 | \$0.00 |
| 340 | 15DNA1034475 | \$180,000.00 | 3.750 | AL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 341 | 15DNA1034863 | \$98,000.00 | 3.625 | TX | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 342 | 15DNA1035242 | \$528,000.00 | 3.500 | CA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 343 | 15DNA1035567 | \$101,000.00 | 3.950 | CA | 3.950 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 344 | 15DNA1035605 | \$208,000.00 | 4.250 | UT | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 345 | 15DNA1035681 | \$360,000.00 | 3.625 | MD | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 346 | 15DNA1035743 | \$190,000.00 | 4.125 | OK | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 347 | 15DNA1035966 | \$140,000.00 | 3.500 | DE | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 348 | 15DNA1036104 | \$90,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 349 | 15DNA1036647 | \$596,000.00 | 3.750 | NY | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 350 | 15DNA1036950 | \$110,000.00 | 3.625 | WA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 351 | 15DNA1036951 | \$197,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 352 | 15DNA1037670 | \$280,000.00 | 3.750 | MA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 353 | 15DNA1037886 | \$161,000.00 | 3.500 | NJ | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 354 | 15DNA1038200 | \$206,000.00 | 3.500 | KS | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 355 | 15DNA1039239 | \$417,000.00 | 3.375 | CA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,649.50 | | \$0.00 | \$0.00 |
| 356 | 15DNA1039515 | \$232,000.00 | 3.750 | MO | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,439.17 | | \$0.00 | \$0.00 |
| 357 | 15DNA1039718 | \$220,000.00 | 4.625 | PA | 4.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 358 | 15DNA1039852 | \$128,000.00 | 3.500 | TN | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 359 | 15DNA1040299 | \$124,000.00 | 3.625 | WI | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 360 | 15DNA1040352 | \$178,000.00 | 3.750 | CO | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$196.88) | | \$0.00 | \$0.00 |
| 361 | 15DNA1040443 | \$213,000.00 | 4.000 | WV | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 362 | 15DNA1041617 | \$255,000.00 | 3.750 | WA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,572.95 | | \$0.00 | \$0.00 |
| 363 | 15DNA1041711 | \$183,000.00 | 3.625 | AL | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,358.81 | | \$0.00 | \$0.00 |
| 364 | 15DNA1041774 | \$218,000.00 | 3.875 | IL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$3,126.63) | | \$0.00 | \$0.00 |
| 365 | 15DNA1042398 | \$350,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 366 | 15DNA1042507 | \$275,000.00 | 3.375 | VA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 367 | 15DNA1042768 | \$391,000.00 | 3.875 | IL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$946.36) | | \$0.00 | \$0.00 |
| 368 | 15DNA1044075 | \$294,000.00 | 4.000 | OR | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$6,084.42 | | \$0.00 | \$0.00 |
| 369 | 15DNA1044209 | \$204,000.00 | 3.375 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,958.95 | | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Cramdown | | Preservation | | Delinquent | | Total | | Current | | |
|-----|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|------------|---------|-------------------|----------|--------------|----------|------------|---------|--------|--------------|----------|--------|--------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Actual | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Costs | Credit | Net Loss | Net Loss | | |
| 370 | 15DNA1044636 | \$144,000.00 | 4.125 | IL | 2.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$24,545.96 | | \$0.00 | \$0.00 |
| 371 | 15DNA1045075 | \$396,000.00 | 3.375 | CA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 372 | 15DNA1045279 | \$100,000.00 | 3.500 | OH | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 373 | 15DNA1045754 | \$181,000.00 | 4.125 | TX | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$947.74) | | \$0.00 | \$0.00 |
| 374 | 15DNA1045832 | \$380,000.00 | 3.625 | CA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 375 | 15DNA1046923 | \$64,000.00 | 4.875 | FL | 4.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$410.53) | | \$0.00 | \$0.00 |
| 376 | 15DNA1047511 | \$371,000.00 | 4.125 | NY | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$5,957.73 | | \$0.00 | \$0.00 |
| 377 | 15DNA1047788 | \$111,000.00 | 4.250 | WA | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 378 | 15DNA1048298 | \$340,000.00 | 4.375 | NY | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$10,052.43 | | \$0.00 | \$0.00 |
| 379 | 15DNA1048402 | \$304,000.00 | 3.500 | CA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,855.76 | | \$0.00 | \$0.00 |
| 380 | 15DNA1048565 | \$237,000.00 | 3.375 | MO | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$785.46 | | \$0.00 | \$0.00 |
| 381 | 15DNA1048722 | \$138,000.00 | 3.950 | MD | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$2,578.48) | | \$0.00 | \$0.00 |
| 382 | 15DNA1049299 | \$115,000.00 | 3.750 | FL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$69.23 | | \$0.00 | \$0.00 |
| 383 | 15DNA1049646 | \$128,000.00 | 3.750 | MO | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 384 | 15DNA1049737 | \$59,000.00 | 3.500 | IN | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 385 | 15DNA1049801 | \$162,000.00 | 4.375 | NJ | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,721.33 | | \$0.00 | \$0.00 |
| 386 | 15DNA1050658 | \$336,000.00 | 3.875 | NY | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$1,016.80) | | \$0.00 | \$0.00 |
| 387 | 15DNA1051221 | \$168,000.00 | 3.625 | LA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 388 | 15DNA1051499 | \$160,000.00 | 4.125 | NC | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$6,898.15 | | \$0.00 | \$0.00 |
| 389 | 15DNA1051780 | \$95,000.00 | 3.625 | PA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 390 | 15DNA1051913 | \$152,000.00 | 4.750 | CA | 4.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 391 | 15DNA1052392 | \$625,000.00 | 3.750 | NJ | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$1,566.49) | | \$0.00 | \$0.00 |
| 392 | 15DNA1052993 | \$236,000.00 | 3.875 | FL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$721.99) | | \$0.00 | \$0.00 |
| 393 | 15DNA1053058 | \$336,000.00 | 3.625 | GA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 394 | 15DNA1053370 | \$244,000.00 | 3.375 | CA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 395 | 15DNA1053741 | \$136,000.00 | 3.750 | PA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$184.91) | | \$0.00 | \$0.00 |
| 396 | 15DNA1053753 | \$464,000.00 | 3.500 | HI | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 397 | 15DNA1054010 | \$228,000.00 | 4.125 | CA | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 398 | 15DNA1054432 | \$159,000.00 | 4.500 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$4,486.53 | | \$0.00 | \$0.00 |
| 399 | 15DNA1055061 | \$392,000.00 | 3.625 | NY | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,042.48 | | \$0.00 | \$0.00 |
| 400 | 15DNA1055398 | \$336,000.00 | 3.375 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,444.14 | | \$0.00 | \$0.00 |
| 401 | 15DNA1056377 | \$417,000.00 | 3.625 | CA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 402 | 15DNA1056607 | \$235,000.00 | 3.500 | NJ | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$69.25 | | \$0.00 | \$0.00 |
| 403 | 15DNA1056618 | \$218,000.00 | 3.625 | FL | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,504.83 | | \$0.00 | \$0.00 |
| 404 | 15DNA1056994 | \$296,000.00 | 3.875 | NY | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$461.45) | | \$0.00 | \$0.00 |
| 405 | 15DNA1057009 | \$452,000.00 | 3.500 | NY | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 406 | 15DNA1057055 | \$338,000.00 | 3.875 | CA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$752.44) | | \$0.00 | \$0.00 |
| 407 | 15DNA1058013 | \$295,000.00 | 3.625 | CA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 408 | 15DNA1060394 | \$296,000.00 | 3.625 | AL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 409 | 15DNA1061664 | \$123,000.00 | 3.750 | CA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,310.71 | | \$0.00 | \$0.00 |
| 410 | 15DNA1062363 | \$209,000.00 | 3.625 | AR | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Cramdown | | Preservation | | Delinquent | | Total | | Current | | |
|-----|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|------------|---------|-------------------|----------|--------------|----------|------------|----------|-------|--------|--------------|----------|--------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Actual | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Interest | Costs | Credit | Net Loss | Net Loss | |
| 411 | 15DNA1062845 | \$226,000.00 | 4.00 | NY | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | (\$2,293.08) | \$0.00 | \$0.00 |
| 412 | 15DNA1063587 | \$115,000.00 | 3.250 | IA | 3.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 413 | 15DNA1064391 | \$200,000.00 | 3.865 | OH | 3.865 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | (\$1,404.13) | \$0.00 | \$0.00 |
| 414 | 15DNA1064766 | \$226,000.00 | 3.875 | MO | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 415 | 15DNA1064889 | \$223,000.00 | 3.875 | VA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,535.88 | \$0.00 | \$0.00 |
| 416 | 15DNA1065347 | \$196,000.00 | 3.875 | IL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | (\$19.75) | \$0.00 | \$0.00 |
| 417 | 15DNA1065716 | \$221,000.00 | 3.750 | NJ | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 418 | 15DNA1065809 | \$368,000.00 | 4.125 | NJ | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$8,434.22 | \$0.00 | \$0.00 |
| 419 | 15DNA1065889 | \$432,000.00 | 3.625 | MA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 420 | 15DNA1066874 | \$165,000.00 | 4.000 | MA | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 421 | 15DNA1068190 | \$392,000.00 | 3.875 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$5,184.17 | \$0.00 | \$0.00 |
| 422 | 15DNA1069016 | \$82,000.00 | 4.125 | PA | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 423 | 15DNA1069404 | \$154,000.00 | 4.750 | IL | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$5,892.82 | \$0.00 | \$0.00 |
| 424 | 15DNA1069881 | \$164,000.00 | 3.500 | KY | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$938.22 | \$0.00 | \$0.00 |
| 425 | 15DNA1070032 | \$75,000.00 | 4.000 | AL | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 426 | 15DNA1070404 | \$134,000.00 | 3.625 | KS | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 427 | 15DNA1071056 | \$285,000.00 | 3.625 | CT | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,875.98 | \$0.00 | \$0.00 |
| 428 | 15DNA1071832 | \$330,000.00 | 3.750 | RI | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$5,167.33 | \$0.00 | \$0.00 |
| 429 | 15DNA1072473 | \$417,000.00 | 4.000 | LA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$818.77 | \$0.00 | \$0.00 |
| 430 | 15DNA1072522 | \$102,000.00 | 4.750 | VA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$3,356.99 | \$0.00 | \$0.00 |
| 431 | 15DNA1073236 | \$150,000.00 | 3.875 | MT | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 432 | 15DNA1073249 | \$304,000.00 | 3.375 | NY | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,389.21 | \$0.00 | \$0.00 |
| 433 | 15DNA1073583 | \$131,000.00 | 3.500 | LA | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | (\$4,980.62) | \$0.00 | \$0.00 |
| 434 | 15DNA1074138 | \$58,000.00 | 4.000 | WI | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 435 | 15DNA1074279 | \$173,000.00 | 3.375 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$1,670.97 | \$0.00 | \$0.00 |
| 436 | 15DNA1075662 | \$118,000.00 | 4.050 | WI | 4.050 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 437 | 15DNA1076306 | \$240,000.00 | 3.500 | IN | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$39.41 | \$0.00 | \$0.00 |
| 438 | 15DNA1076548 | \$319,000.00 | 3.625 | IN | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 439 | 15DNA1076574 | \$250,000.00 | 3.875 | OH | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$4,338.93 | \$0.00 | \$0.00 |
| 440 | 15DNA1078627 | \$208,000.00 | 3.750 | FL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | (\$807.40) | \$0.00 | \$0.00 |
| 441 | 15DNA1078969 | \$87,000.00 | 4.250 | PA | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 442 | 15DNA1079049 | \$165,000.00 | 3.500 | FL | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$1,694.71 | \$0.00 | \$0.00 |
| 443 | 15DNA1079455 | \$47,000.00 | 4.250 | IL | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$347.75 | \$0.00 | \$0.00 |
| 444 | 15DNA1079635 | \$300,000.00 | 4.125 | NJ | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 445 | 15DNA1080262 | \$325,000.00 | 3.750 | NY | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 446 | 15DNA1080610 | \$182,000.00 | 3.750 | NY | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 447 | 15DNA1081089 | \$130,000.00 | 3.875 | CA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 448 | 15DNA1081126 | \$128,000.00 | 3.875 | MN | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,496.39 | \$0.00 | \$0.00 |
| 449 | 15DNA1081138 | \$148,000.00 | 3.875 | TX | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,391.94 | \$0.00 | \$0.00 |
| 450 | 15DNA1082097 | \$158,000.00 | 4.125 | NE | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 451 | 15DNA1083117 | \$258,000.00 | 3.625 | NJ | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | | \$2,049.26 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | | | Bankruptcy | | Maint. & | | Delinquent | | Total | | Current | |
|-----|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|----------|---------|------------|----------|--------------|----------|------------|----------|-------|-------------|-----------------|----------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Interest | Costs | Credit | Actual Net Loss | Net Loss |
| 452 | 15DNA1084159 | \$560,000.00 | 3.750 | NY | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 453 | 15DNA1084506 | \$200,000.00 | 3.875 | AL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 454 | 15DNA1086272 | \$282,000.00 | 3.500 | VT | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 455 | 15DNA1086452 | \$225,000.00 | 3.750 | PA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 456 | 15DNA1086620 | \$110,000.00 | 3.500 | OR | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 457 | 15DNA1087739 | \$455,000.00 | 3.500 | MA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,099.60 | \$0.00 | \$0.00 |
| 458 | 15DNA1088334 | \$266,000.00 | 3.875 | TX | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 459 | 15DNA1088460 | \$63,000.00 | 3.750 | AR | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 460 | 15DNA1088654 | \$230,000.00 | 3.375 | IL | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 461 | 15DNA1089235 | \$184,000.00 | 3.875 | CT | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$32.45) | \$0.00 | \$0.00 |
| 462 | 15DNA1090941 | \$296,000.00 | 4.000 | FL | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 463 | 15DNA1091232 | \$154,000.00 | 3.625 | MO | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 464 | 15DNA1091643 | \$88,000.00 | 4.125 | LA | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 465 | 15DNA1091950 | \$189,000.00 | 3.875 | MA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,406.89 | \$0.00 | \$0.00 |
| 466 | 15DNA1092281 | \$258,000.00 | 3.625 | TX | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 467 | 15DNA1092949 | \$174,000.00 | 3.750 | FL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 468 | 15DNA1093185 | \$341,000.00 | 3.875 | CA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$87.05) | \$0.00 | \$0.00 |
| 469 | 15DNA1094700 | \$498,000.00 | 3.500 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$5,188.13 | \$0.00 | \$0.00 |
| 470 | 15DNA1095307 | \$110,000.00 | 3.500 | SC | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 471 | 15DNA1095724 | \$399,000.00 | 3.750 | WA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 472 | 15DNA1096168 | \$232,000.00 | 3.750 | NJ | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 473 | 15DNA1096262 | \$109,000.00 | 3.125 | KY | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 474 | 15DNA1096330 | \$160,000.00 | 3.500 | CT | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 475 | 15DNA1096378 | \$178,000.00 | 4.000 | MN | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,510.33 | \$0.00 | \$0.00 |
| 476 | 15DNA1097345 | \$117,000.00 | 3.625 | TX | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 477 | 15DNA1097951 | \$257,000.00 | 3.500 | NJ | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 478 | 15DNA1098152 | \$410,000.00 | 4.375 | NY | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$10,799.00 | \$0.00 | \$0.00 |
| 479 | 15DNA1098289 | \$62,000.00 | 4.500 | AR | 4.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$395.24) | \$0.00 | \$0.00 |
| 480 | 15DNA1098313 | \$125,000.00 | 3.875 | TX | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 481 | 15DNA1098450 | \$192,000.00 | 4.250 | NC | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 482 | 15DNA1099353 | \$282,000.00 | 3.500 | MA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 483 | 15DNA1099828 | \$345,000.00 | 3.500 | CT | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$4,154.16 | \$0.00 | \$0.00 |
| 484 | 15DNA1100899 | \$159,000.00 | 4.125 | MD | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$5.93) | \$0.00 | \$0.00 |
| 485 | 15DNA1101786 | \$410,000.00 | 3.950 | IL | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$4,630.65 | \$0.00 | \$0.00 |
| 486 | 15DNA1102859 | \$312,000.00 | 4.250 | MA | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,533.29 | \$0.00 | \$0.00 |
| 487 | 15DNA1103503 | \$265,000.00 | 3.500 | MA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 488 | 15DNA1104282 | \$415,000.00 | 3.625 | MA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 489 | 15DNA1106663 | \$609,000.00 | 3.375 | NJ | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$5,672.39 | \$0.00 | \$0.00 |
| 490 | 15DNA1107196 | \$107,000.00 | 3.875 | GA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |
| 491 | 15DNA1107377 | \$143,000.00 | 4.125 | SC | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,406.93 | \$0.00 | \$0.00 |
| 492 | 15DNA1107684 | \$210,000.00 | 3.750 | IL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & Cramdown | | Preservation | | Delinquent | | Total | | Current | | |
|-----|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|------------|---------|-------------------|----------|--------------|----------|------------|---------|--------|--------------|----------|--------|--------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Actual | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Costs | Credit | Net Loss | Net Loss | | |
| 493 | 15DNA1107811 | \$485,000.00 | 3.750 | MD | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$6,381.03 | | \$0.00 | \$0.00 |
| 494 | 15DNA1107813 | \$208,000.00 | 3.500 | PA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,253.06 | | \$0.00 | \$0.00 |
| 495 | 15DNA1107835 | \$60,000.00 | 3.875 | IN | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 496 | 15DNA1108053 | \$387,000.00 | 3.500 | FL | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$355.68 | | \$0.00 | \$0.00 |
| 497 | 15DNA1108376 | \$352,000.00 | 3.500 | TX | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,744.67 | | \$0.00 | \$0.00 |
| 498 | 15DNA1108419 | \$589,000.00 | 3.250 | CA | 3.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 499 | 15DNA1108565 | \$122,000.00 | 4.125 | CA | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 500 | 15DNA1109248 | \$178,000.00 | 3.875 | OH | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 501 | 15DNA1109779 | \$405,000.00 | 3.500 | TN | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 502 | 15DNA1110171 | \$156,000.00 | 4.000 | MD | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$34.05 | | \$0.00 | \$0.00 |
| 503 | 15DNA1110459 | \$244,000.00 | 3.875 | PA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$2,347.12) | | \$0.00 | \$0.00 |
| 504 | 15DNA1110500 | \$473,000.00 | 3.500 | CA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 505 | 15DNA1111248 | \$182,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 506 | 15DNA1111304 | \$240,000.00 | 4.000 | NV | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$4,659.26 | | \$0.00 | \$0.00 |
| 507 | 15DNA1111410 | \$209,000.00 | 3.625 | VA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 508 | 15DNA1111447 | \$360,000.00 | 4.250 | IL | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$6,384.06 | | \$0.00 | \$0.00 |
| 509 | 15DNA1111794 | \$213,000.00 | 3.750 | MA | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 510 | 15DNA1111895 | \$228,000.00 | 3.750 | NC | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$1,867.97 | | \$0.00 | \$0.00 |
| 511 | 15DNA1112287 | \$298,000.00 | 3.990 | FL | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$2,918.72 | | \$0.00 | \$0.00 |
| 512 | 15DNA1112467 | \$274,000.00 | 3.625 | CA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 513 | 15DNA1112553 | \$287,000.00 | 3.375 | TX | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 514 | 15DNA1112782 | \$276,000.00 | 3.625 | MD | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$3,966.77 | | \$0.00 | \$0.00 |
| 515 | 15DNA1113350 | \$200,000.00 | 3.375 | PR | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 516 | 15DNA1114712 | \$209,000.00 | 3.500 | IL | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$675.27 | | \$0.00 | \$0.00 |
| 517 | 15DNA1114717 | \$190,000.00 | 3.875 | CA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$1,248.75) | | \$0.00 | \$0.00 |
| 518 | 15DNA1114838 | \$607,000.00 | 3.500 | DC | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 519 | 15DNA1115255 | \$228,000.00 | 3.625 | GA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 520 | 15DNA1115539 | \$340,000.00 | 3.750 | IL | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | (\$1,171.79) | | \$0.00 | \$0.00 |
| 521 | 15DNA1117666 | \$601,000.00 | 3.875 | CT | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$5,691.11 | | \$0.00 | \$0.00 |
| 522 | 15DNA1118755 | \$106,000.00 | 4.250 | SD | 4.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 523 | 15DNA1118826 | \$140,000.00 | 4.750 | TN | 4.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 524 | 15DNA1119225 | \$560,000.00 | 3.625 | NY | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 525 | 15DNA1119475 | \$250,000.00 | 3.625 | NY | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 526 | 15DNA1120791 | \$128,000.00 | 3.875 | FL | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 527 | 15DNA1121314 | \$303,000.00 | 3.375 | PA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 528 | 15DNA1121636 | \$317,000.00 | 3.625 | NY | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$533.52 | | \$0.00 | \$0.00 |
| 529 | 15DNA1121746 | \$142,000.00 | 3.500 | TX | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 530 | 15DNA1122261 | \$350,000.00 | 3.375 | NJ | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 531 | 15DNA1123071 | \$220,000.00 | 4.250 | NJ | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$7,022.62 | | \$0.00 | \$0.00 |
| 532 | 15DNA1124021 | \$502,000.00 | 3.375 | CA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |
| 533 | 15DNA1124226 | \$220,000.00 | 3.875 | SC | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | | \$0.00 | | \$0.00 | \$0.00 |



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

LOAN LEVEL DATA - REALIZED LOSS

| Obs | Loan Sequence # | Interest | | Current | Zero | Zero | Loan | | Bankruptcy | | Maint. & | | Delinquent | | Total | | Current | | | | |
|----------------|-----------------|--------------|-------------|----------|---------|---------|-----------|-----------|------------|---------|-----------|----------|--------------|----------|---------|----------|---------------------|--------|-----------------------|---------------------|--------|
| | | UPB At | Rate At | Interest | Balance | Balance | Removal | Net Sales | Forgiven | Taxes & | Legal | Cramdown | Preservation | Misc. | Misc. | Accrued | Mod. | MI | Total | Actual | Period |
| | | Origination | Origination | State | Rate | Code | Code Date | UPB | Proceeds | UPB * | Insurance | Costs | Costs | Expenses | Credits | Interest | Costs | Credit | Net Loss | Net Loss | |
| 534 | 15DNA1124276 | \$140,000.00 | 3.375 | PA | 3.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 535 | 15DNA1124535 | \$330,000.00 | 3.750 | CA | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$3,043.88 | | \$0.00 | \$0.00 | |
| 536 | 15DNA1124978 | \$163,000.00 | 4.500 | PA | 4.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$25.65 | | \$0.00 | \$0.00 | |
| 537 | 15DNA1125004 | \$360,000.00 | 3.625 | FL | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 538 | 15DNA1125948 | \$305,000.00 | 3.500 | MA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$3,461.47 | | \$0.00 | \$0.00 | |
| 539 | 15DNA1126156 | \$225,000.00 | 3.500 | PA | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 540 | 15DNA1126273 | \$212,000.00 | 3.625 | NC | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 541 | 15DNA1126902 | \$230,000.00 | 3.625 | PA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 542 | 15DNA1127340 | \$402,000.00 | 3.625 | PA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$5,667.93 | | \$0.00 | \$0.00 | |
| 543 | 15DNA1128222 | \$250,000.00 | 3.625 | OR | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 544 | 15DNA1128429 | \$176,000.00 | 3.250 | WI | 3.250 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 545 | 15DNA1129121 | \$152,000.00 | 4.000 | NC | 4.000 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 546 | 15DNA1129305 | \$84,000.00 | 3.625 | TX | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 547 | 15DNA1129416 | \$96,000.00 | 3.625 | PA | 3.625 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 548 | 15DNA1130779 | \$180,000.00 | 3.750 | NJ | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$2,622.82 | | \$0.00 | \$0.00 | |
| 549 | 15DNA1131685 | \$100,000.00 | 3.625 | TX | 3.500 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$181.22 | | \$0.00 | \$0.00 | |
| 550 | 15DNA1131812 | \$169,000.00 | 3.875 | NH | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 551 | 15DNA1131958 | \$104,000.00 | 3.750 | MT | 3.750 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 552 | 15DNA1132158 | \$187,000.00 | 3.750 | LA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | (\$2,637.81) | | \$0.00 | \$0.00 | |
| 553 | 15DNA1132206 | \$35,000.00 | 4.125 | OH | 4.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 554 | 15DNA1133677 | \$87,000.00 | 4.375 | VA | 4.375 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 555 | 15DNA1133852 | \$528,000.00 | 4.375 | CA | 2.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$14,802.04 | | \$0.00 | \$0.00 | |
| 556 | 15DNA1133995 | \$175,000.00 | 3.875 | PA | 3.875 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$0.00 | | \$0.00 | \$0.00 | |
| 557 | 15DNA1135654 | \$130,000.00 | 3.950 | OH | 3.125 | | | \$0.00 | | \$0.00 | | \$0.00 | | | | | \$1,714.45 | | \$0.00 | \$0.00 | |
| Totals: | 557 | | | | | | | | | | | | | | | | \$254,285.25 | | \$4,326,785.31 | \$195,769.47 | |

* - As of date hereof, an unutilized data field resulting from current Freddie Mac policies and/or operational procedures that limit or prevent the use of this data field. Such data field may be used in the future as Freddie Mac's policies and procedures change.



**Structured Agency Credit Risk (STACR) Debt Notes,
Series 2015-DNA1**

March 2024

SUPPLEMENTAL INFORMATION

Notice Date

July 01, 2023

Notes

As has been widely reported, LIBOR ceased to be available after June 30, 2023. Accordingly, with respect to this transaction, LIBOR has been replaced, or will be replaced at the applicable time, with a new SOFR-based benchmark pursuant to the contractual terms and/or the Adjustable Interest Rate (LIBOR) Act and related regulation promulgated by the Board of Governors of the Federal Reserve System (together such Act and regulations, the "Federal LIBOR Law"). To the extent this report includes terms from the transaction's governing documents that reference LIBOR, such references should be deemed references to the applicable replacement index, subject to conforming changes made to the contractual terms, if any, in connection with the replacement of LIBOR. Information regarding the LIBOR transition and the Federal LIBOR Law is readily available in the public domain.