

**DATES**

Payment Date:	Feb 26, 2024	First Payment Date:	May 25, 2015
Prior Payment:	Jan 25, 2024	Closing Date:	Apr 28, 2015
Next Payment:	Mar 25, 2024	Cut-off Date:	Mar 13, 2015
Record Date:	Feb 23, 2024	Final Distribution Date:	Oct 25, 2027

**ADMINISTRATOR**

Name: Timothy Doucette  
Title: Account Administrator

Address: 1 Federal St.  
Boston, MA 02110

Phone: 617.603.6407  
Email: [timothy.doucette@usbank.com](mailto:timothy.doucette@usbank.com)  
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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**

February 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	6,279,626,202.19	43,910,443.42	0.00	0.00	6,235,715,758.77				43,910,443.42
M-1	3137G0EQ8	280,000,000.00	0.00	0.00	0.00	0.00	0.00	6.359120%	32	0.00	0.00
M-1H		38,757,355.00	0.00	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	7.309120%	32	0.00	0.00
M-2H		38,757,356.00	0.00	0.00	0.00	0.00	0.00	0.00			0.00
M-3	3137G0EW5	268,746,000.00	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	8.759120%	32	145,446.62	1,753,930.18
M-3H		129,700,695.00	9,015,628.01	776,277.36	0.00	0.00	8,239,350.65				776,277.36
B	3137G0EZ8	100,000,000.00	98,743,332.77	0.00	39,307.80	0.00	98,704,024.97	14.659120%	32	1,283,024.07	1,283,024.07
B-H		218,757,357.00	216,008,304.88	0.00	85,988.69	0.00	215,922,316.19				0.00
M-1F	3137G0ER6	280,000,000.00	0.00	0.00	0.00	0.00	0.00	5.859120%	32	0.00	0.00
M-1I*	3137G0ES4	280,000,000.00	0.00	0.00	0.00	0.00	0.00	0.500000%	32	0.00	0.00
M-2F	3137G0EU9	280,000,000.00	0.00	0.00	0.00	0.00	0.00	6.559120%	32	0.00	0.00
M-2I*	3137G0EV7	280,000,000.00	0.00	0.00	0.00	0.00	0.00	0.750000%	32	0.00	0.00
M-3F	3137G0EX3	268,746,000.00	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	7.759120%	32	128,841.46	1,737,325.02
M-3I*	3137G0EY1	268,746,000.00	18,680,809.42	0.00	0.00	0.00	17,072,325.86	1.000000%	32	16,605.16	16,605.16
MA	3137G0FB0	828,746,000.00	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	8.759120%	32	145,446.62	1,753,930.18
M-12	3137G0FA2	560,000,000.00	0.00	0.00	0.00	0.00	0.00	0.000000%	32	0.00	0.00
Totals:		31,875,735,613.00	6,622,074,277.27	46,295,204.34	125,296.49	0.00	6,575,653,776.44			1,428,470.70	47,723,675.04

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

February 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	6.359120%	32	0.00	0.00	100.00%	0.00
M-2	280,000,000.00	0.00	0.00	0.00	0.00	0.00	7.309120%	32	0.00	0.00	100.00%	0.00
M-3	268,746,000.00	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	8.759120%	32	145,446.62	1,753,930.18	100.00%	0.00
B	100,000,000.00	98,743,332.77	0.00	39,307.80	0.00	98,704,024.97	14.659120%	32	1,283,024.07	1,283,024.07	NA	0.00
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Totals:	928,746,000.00	117,424,142.19	1,608,483.56	39,307.80	0.00	115,776,350.83				1,428,470.70	3,036,954.26	0.00

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

<sup>^</sup>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

February 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		69.51102312	5.98514419	0.00000000	0.00000000	63.52587893	0.54120479	6.52634898	
B	3137G0EZ8	100,000,000.00		987.43332770	0.00000000	0.39307800	0.00000000	987.04024970	12.83024072	12.83024072	

<sup>^</sup>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

February 2024

BOND PRINCIPAL DETAIL - OFFERED NOTES

Class	Final Maturity	Beginning Balance		Write-down		Write-up		Ending Balance	Prior Write-down		Prior Write-up		Credit Support		Exchange % Outstanding
		Principal	Amounts	Amounts	Amounts	Amounts	Amounts		Amounts	Original	Amounts	Original	Current	Outstanding	
M-1	10/25/2027	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	3.25%	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	0.00	2.25%	0.00	2.25%	5.17%	100.00%	
M-3	10/25/2027	18,680,809.42	1,608,483.56	0.00	0.00	0.00	17,072,325.86	0.00	0.00	1.00%	0.00	1.00%	4.78%	100.00%	
B	10/25/2027	98,743,332.77	0.00	39,307.80	0.00	98,704,024.97	1,395,054.75	138,387.52	0.00%	0.00%	0.00%	0.00%	0.00%	NA	
Totals:		117,424,142.19	1,608,483.56	39,307.80	0.00	115,776,350.83	1,395,054.75	138,387.52							



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

February 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	6.359120%	01/25/24-02/25/24	32	6.336130%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00%
M-2	7.309120%	01/25/24-02/25/24	32	7.286130%	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	100.00%
M-3	8.759120%	01/25/24-02/25/24	32	8.736130%	0.00	0.00	145,446.62	0.00	0.00	0.00	0.00	145,446.62	0.00	100.00%
B	14.659120%	01/25/24-02/25/24	32	14.636130%	0.00	0.00	1,286,658.10	72,510.53	3,634.03	0.00	1,283,024.07	0.00	NA	
Totals:					0.00	0.00	1,432,104.73	72,510.53	3,634.03	0.00	1,428,470.70	0.00		



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

February 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	5.859120%	32	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%	32	0.00	0.00	0.00%	0.00
M-2F	280,000,000.00	0.00	0.00	0.00	0.00	0.00	6.559120%	32	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%	32	0.00	0.00	0.00%	0.00
M-3F	268,746,000.00	18,680,809.42	0.00	0.00	0.00	17,072,325.86	7.759120%	32	0.00	0.00	0.00%	0.00
M-3I*	268,746,000.00	18,680,809.42	0.00	0.00	0.00	17,072,325.86	1.000000%	32	0.00	0.00	0.00%	0.00
MA	828,746,000.00	18,680,809.42	0.00	0.00	0.00	17,072,325.86	8.759120%	32	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%	32	0.00	0.00	0.00%	0.00
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Totals:	828,746,000.00	18,680,809.42	0.00	0.00	0.00	17,072,325.86			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

February 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	69.51102312	0.00000000	0.00000000	0.00000000	63.52587893	0.00000000	0.00000000
M-3I*	3137G0EY1	268,746,000.00	69.51102312	0.00000000	0.00000000	0.00000000	63.52587893	0.00000000	0.00000000
MA	3137G0FB0	828,746,000.00	22.54105531	0.00000000	0.00000000	0.00000000	20.60019096	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

February 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	18,680,809.42	0.00	0.00	0.00	0.00	0.00	17,072,325.86	0.00	0.00	0.00	0.00	0.00%
M-3I*	10/25/2027	18,680,809.42	0.00	0.00	0.00	0.00	0.00	17,072,325.86	0.00	0.00	0.00	0.00	0.00%
MA	10/25/2027	18,680,809.42	0.00	0.00	0.00	0.00	0.00	17,072,325.86	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:		18,680,809.42	0.00	0.00	0.00	0.00	0.00	17,072,325.86	0.00	0.00	0.00	0.00	

\*Notional Balance



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

February 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	5.859120%	01/25/24-02/25/24	32	5.836130%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-1I*	0.500000%	01/25/24-02/25/24	32	0.500000%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-2F	6.559120%	01/25/24-02/25/24	32	6.536130%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-2I*	0.750000%	01/25/24-02/25/24	32	0.750000%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-3F	7.759120%	01/25/24-02/25/24	32	7.736130%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-3I*	1.000000%	01/25/24-02/25/24	32	1.000000%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
MA	8.759120%	01/25/24-02/25/24	32	8.736130%		0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00 0.00%
M-12	0.000000%	01/25/24-02/25/24	32	0.000000%		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

February 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	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	8.759120%	32	145,446.62	1,753,930.18	100.00%	0.00
M-3H	48,446,695.00	3,367,579.33	289,960.45	0.00	0.00	3,077,618.88				289,960.45		
M-3BB	81,254,000.00	5,648,048.68	486,316.91	0.00	0.00	5,161,731.77				486,316.91		
Totals:	398,446,695.00	27,696,437.43	2,384,760.92	0.00	0.00	25,311,676.51			145,446.62	2,530,207.54		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

February 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	6.36%	01/25/24-02/25/24	32	0.00	0.00
M-2	280,000,000.00	0.00	0.00	0.00	0.00	0.00	7.31%	01/25/24-02/25/24	32	0.00	0.00
M-3	268,746,000.00	18,680,809.42	1,608,483.56	0.00	0.00	17,072,325.86	8.76%	01/25/24-02/25/24	32	145,446.62	1,753,930.18
B	100,000,000.00	98,743,332.77	0.00	0.00	39,307.80	98,704,024.97	14.66%	01/25/24-02/25/24	32	1,283,024.07	1,283,024.07
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Totals:	928,746,000.00	117,424,142.19	1,608,483.56	0.00	39,307.80	115,776,350.83				1,428,470.70	3,036,954.26

<sup>^</sup>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.

**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	1,428,470.70	
Principal Payments to Offered Bonds	<u>1,608,483.56</u>	
Total:	<u>3,039,870.93</u>	

**Principal Activity:**

Scheduled Principal	23,224,480.44	4,324,489,700.44
Unscheduled Principal	22,890,738.26	20,958,355,103.02
Recovery Principal*	179,985.64	

**Adjusted SOFR**

Current Rate	5.45912%
Estimated Next Rate	5.43613%

**Senior / Subordinate % & Prepayment %:**

Senior Percentage	94.82869%
Subordinate Percentage	5.17131%
Senior Prepayment Percentage	94.82869%

	Amount of UPB
	Number
Total Credit Events	119
	<u>16,050,786.40</u>
Underwriting Defects and Major Servicing Defects	9
	1,228,900.43
Unconfirmed Defects Recinded and Minor Servicing Defects	8
	1,020,788.53
Unconfirmed Defects Outstanding	4
	495,181.93
Total Identified Defects	<u>21</u>
	<u>2,744,870.89</u>

**Senior Reduction Amount**

43,910,443.42

**Subordinate Reduction Amount**

2,384,760.92

**Other Information:**

Constant Prepayment Rate	4.1%
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

February 2024

CREDIT EVENTS & TESTS

Test Information:

(A) Cumulative Principal Loss Amount	4,572,930.04
(B) Cumulative Principal Recovery Amount	441,914.20
(C) Cumulative Net Loss Amount (A-B)	4,131,015.84
(D) Reference Obligations UPB as of Cut-off Date	31,875,735,613.65
(E) Cumulative Net Loss Percentage (C/D)	0.01296%
(F) Applicable Loss Limit	0.90000%
(G) Subordinate Class Balance	342,448,075.08
(H) Subordinate Percentage	5.17131%
(I) Cumulative Net Credit Event Percentage	0.01296%
(J) Current Principal Balance of Loans 60 days or more delinquent, bankruptcy, foreclosure or REO status	26,863,299.82
(K) Reference Obligations Modified in the last 12 Months	3,091,754.38
(L) Prior 5 Month Rolling Distressed Principal Balance	160,602,800.36
(M) Distressed Principal Balance (J+K+L)	190,557,854.56
(N) Beginning UPB of the Reference Obligations	6,622,074,277.92
(O) Current Principal Loss Amount	125,296.49

Cumulative Net Loss Event Test:

The test will be satisfied if:	
(1) Cumulative Net Loss Percentage does not exceed	0.01296%
(2) Applicable Loss Limit	0.90000%

Satisfied? YES

Minimum Credit Enhancement Test:

The test will be satisfied if:	
Subordinate Percentage => 4.75%	5.17131%

Satisfied? YES

Delinquency Test:

The test will be satisfied if a < b:	
(a) Six Month Rolling Average Distressed Principal Balance	31,759,642.43
(b) 50% of which (i) exceeds (ii)	171,161,346.43
(i) product of (x & y)	
(x) Current Subordinate Percentage	5.17131%
(y) Beginning UPB of the Reference Obligations	6,622,074,277.92
(ii) Current Principal Loss Amount	125,296.49

Satisfied? YES

### REFERENCE POOL SUMMARY

**Pool Balance Information:**

Beginning Balance	\$6,622,074,277.92
Less: Principal Collections	\$46,295,204.34
Less: Reference Pool Removals	\$0.00
Less: Principal Losses	\$125,296.49
Plus: Pool Reactivation	\$0.00
<b>Ending Balance</b>	<b>\$6,575,653,777.09</b>

**Other Information:**

Beginning Loan Count	42,417
Paid In Full - Count	158
Reference Pool Removals - Count	0
Credit Events - Count	2
Pool Reactivation - Count	0
<b>Ending Loan Count</b>	<b>42,257</b>

**Principal Collections:**

Scheduled Principal	\$23,224,480.44
Prepayments	\$15,106,858.41
Curtailments	\$7,783,879.85
Recovery Principal	\$179,985.64
<b>Total Principal Collections</b>	<b>\$46,295,204.34</b>

Ending Pool Factor	0.2062902597
Weighted Average Coupon	3.64091%
Underwriting Defect Settlements - Count	0
Underwriting Defect Settlements - Balance	\$0.00
Modification Costs	\$11,583.75
Loans Modified in the Last 12 Months	\$3,091,754.38

**Credit Events - Current Period**

	Credit Events			Reversed Credit Events			Net Credit Events		
	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%
Foreclosure Alternative	1	\$7,122.66	5.68%	0	\$0.00	0.00%	1	\$7,122.66	5.68%
REO Liquidation	1	\$118,173.83	94.32%	0	\$0.00	0.00%	1	\$118,173.83	94.32%
<b>TOTAL</b>	<b>2</b>	<b>\$125,296.49</b>	<b>100.00%</b>	<b>0</b>	<b>\$0.00</b>	<b>0.00%</b>	<b>2</b>	<b>\$125,296.49</b>	<b>100.00%</b>

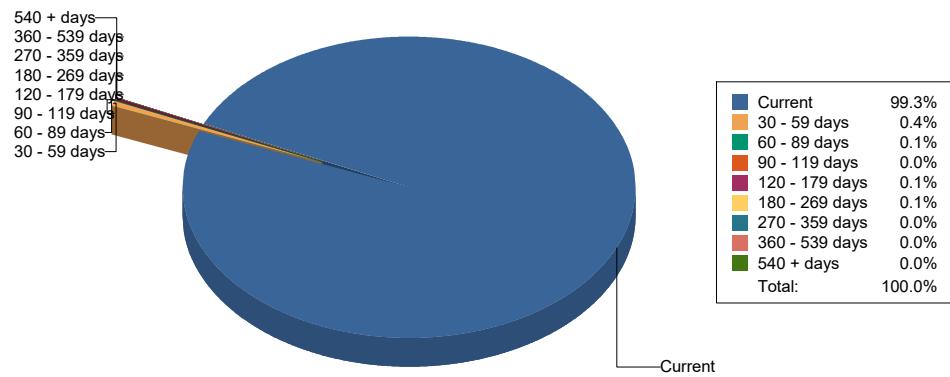
**Credit Events - Cumulative**

	Credit Events			Reversed Credit Events			Net Credit Events		
	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%
Foreclosure Alternative	76	\$1,374,172.63	31.82%	7	\$24,840.53	13.24%	69	\$1,349,332.10	32.66%
REO Liquidation	53	\$2,944,418.97	68.18%	3	\$162,735.23	86.76%	50	\$2,781,683.74	67.34%
<b>TOTAL</b>	<b>129</b>	<b>\$4,318,591.60</b>	<b>100.00%</b>	<b>10</b>	<b>\$187,575.76</b>	<b>100.00%</b>	<b>119</b>	<b>\$4,131,015.84</b>	<b>100.00%</b>

### REFERENCE POOL DELINQUENCY REPORT

#### Delinquency Information

	Delinquent			Bankruptcy			Foreclosure			REO			TOTAL		
	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%
<b>Current</b>	41,902	\$6,523,075,306.90	99.20%	35	\$4,296,545.99	0.07%	0	\$0.00	0.00%	0	\$0.00	0.00%	41,937	\$6,527,371,852.89	99.27%
<b>30 - 59 days</b>	175	\$25,715,170.37	0.39%	3	\$350,645.90	0.01%	0	\$0.00	0.00%	0	\$0.00	0.00%	178	\$26,065,816.27	0.40%
<b>60 - 89 days</b>	45	\$6,894,972.94	0.10%	3	\$347,583.54	0.01%	0	\$0.00	0.00%	0	\$0.00	0.00%	48	\$7,242,556.48	0.11%
<b>90 - 119 days</b>	13	\$2,422,646.93	0.04%	1	\$181,699.41	0.00%	0	\$0.00	0.00%	0	\$0.00	0.00%	14	\$2,604,346.34	0.04%
<b>120 - 179 days</b>	21	\$3,288,554.54	0.05%	2	\$279,212.01	0.00%	3	\$217,862.22	0.00%	0	\$0.00	0.00%	26	\$3,785,628.77	0.06%
<b>180 - 269 days</b>	14	\$2,239,599.33	0.03%	1	\$243,419.11	0.00%	7	\$1,064,860.98	0.02%	0	\$0.00	0.00%	22	\$3,547,879.42	0.05%
<b>270 - 359 days</b>	3	\$770,377.46	0.01%	0	\$0.00	0.00%	2	\$494,396.32	0.01%	0	\$0.00	0.00%	5	\$1,264,773.78	0.02%
<b>360 - 539 days</b>	2	\$298,940.74	0.00%	0	\$0.00	0.00%	7	\$845,501.78	0.01%	0	\$0.00	0.00%	9	\$1,144,442.52	0.02%
<b>540 + days</b>	5	\$1,065,120.93	0.02%	1	\$75,998.76	0.00%	10	\$1,333,611.16	0.02%	2	\$151,749.77	0.00%	18	\$2,626,480.62	0.04%
<b>Total</b>	<b>42,180</b>	<b>\$6,565,770,690.14</b>	<b>99.85%</b>	<b>46</b>	<b>\$5,775,104.72</b>	<b>0.09%</b>	<b>29</b>	<b>\$3,956,232.46</b>	<b>0.06%</b>	<b>2</b>	<b>\$151,749.77</b>	<b>0.00%</b>	<b>42,257</b>	<b>\$6,575,653,777.09</b>	<b>100.00%</b>

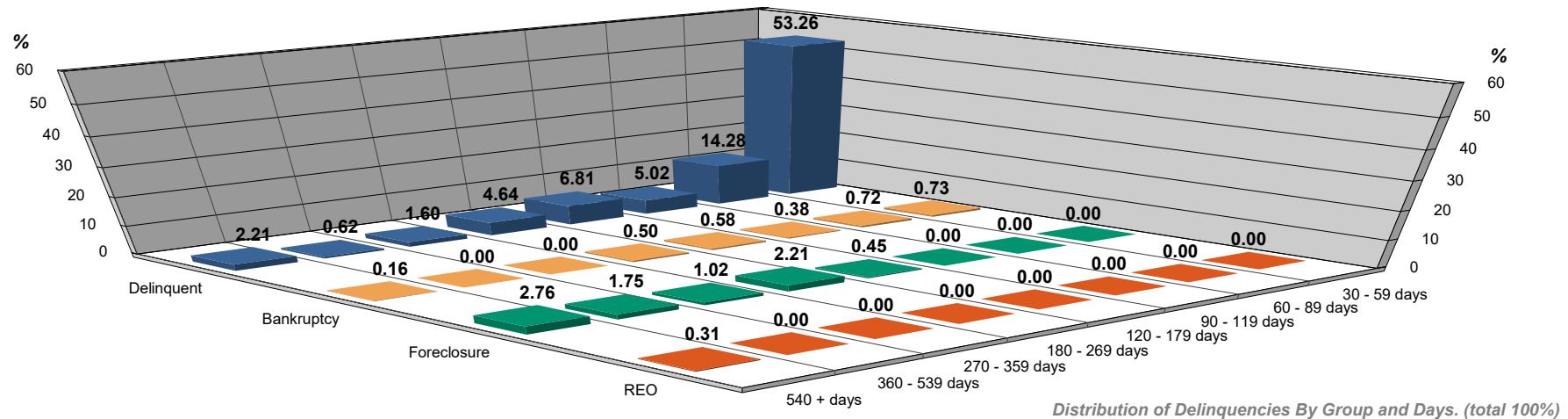


\* Percentages are based on scheduled balance as a percent of total pool scheduled balance.

### REFERENCE POOL DELINQUENCY REPORT

#### Delinquency Distribution

	Delinquent			Bankruptcy			Foreclosure			REO			TOTAL		
	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%	Count	Balance (\$)	%
30 - 59 days	175	\$25,715,170.37	53.26%	3	\$350,645.90	0.73%	0	\$0.00	0.00%	0	\$0.00	0.00%	178	\$26,065,816.27	53.99%
60 - 89 days	45	\$6,894,972.94	14.28%	3	\$347,583.54	0.72%	0	\$0.00	0.00%	0	\$0.00	0.00%	48	\$7,242,556.48	15.00%
90 - 119 days	13	\$2,422,646.93	5.02%	1	\$181,699.41	0.38%	0	\$0.00	0.00%	0	\$0.00	0.00%	14	\$2,604,346.34	5.39%
120 - 179 days	21	\$3,288,554.54	6.81%	2	\$279,212.01	0.58%	3	\$217,862.22	0.45%	0	\$0.00	0.00%	26	\$3,785,628.77	7.84%
180 - 269 days	14	\$2,239,599.33	4.64%	1	\$243,419.11	0.50%	7	\$1,064,860.98	2.21%	0	\$0.00	0.00%	22	\$3,547,879.42	7.35%
270 - 359 days	3	\$770,377.46	1.60%	0	\$0.00	0.00%	2	\$494,396.32	1.02%	0	\$0.00	0.00%	5	\$1,264,773.78	2.62%
360 - 539 days	2	\$298,940.74	0.62%	0	\$0.00	0.00%	7	\$845,501.78	1.75%	0	\$0.00	0.00%	9	\$1,144,442.52	2.37%
540 + days	5	\$1,065,120.93	2.21%	1	\$75,998.76	0.16%	10	\$1,333,611.16	2.76%	2	\$151,749.77	0.31%	18	\$2,626,480.62	5.44%
Total	278	\$42,695,383.24	88.43%	11	\$1,478,558.73	3.06%	29	\$3,956,232.46	8.19%	2	\$151,749.77	0.31%	320	\$48,281,924.20	100.00%



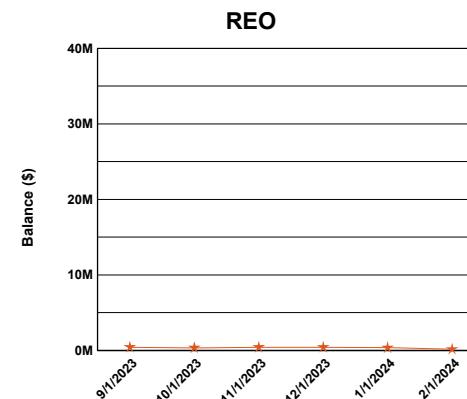
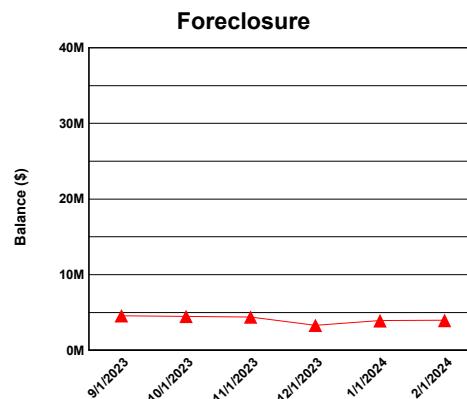
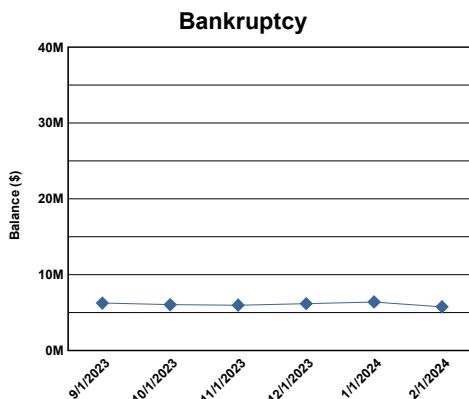
Distribution of Delinquencies By Group and Days. (total 100%)

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

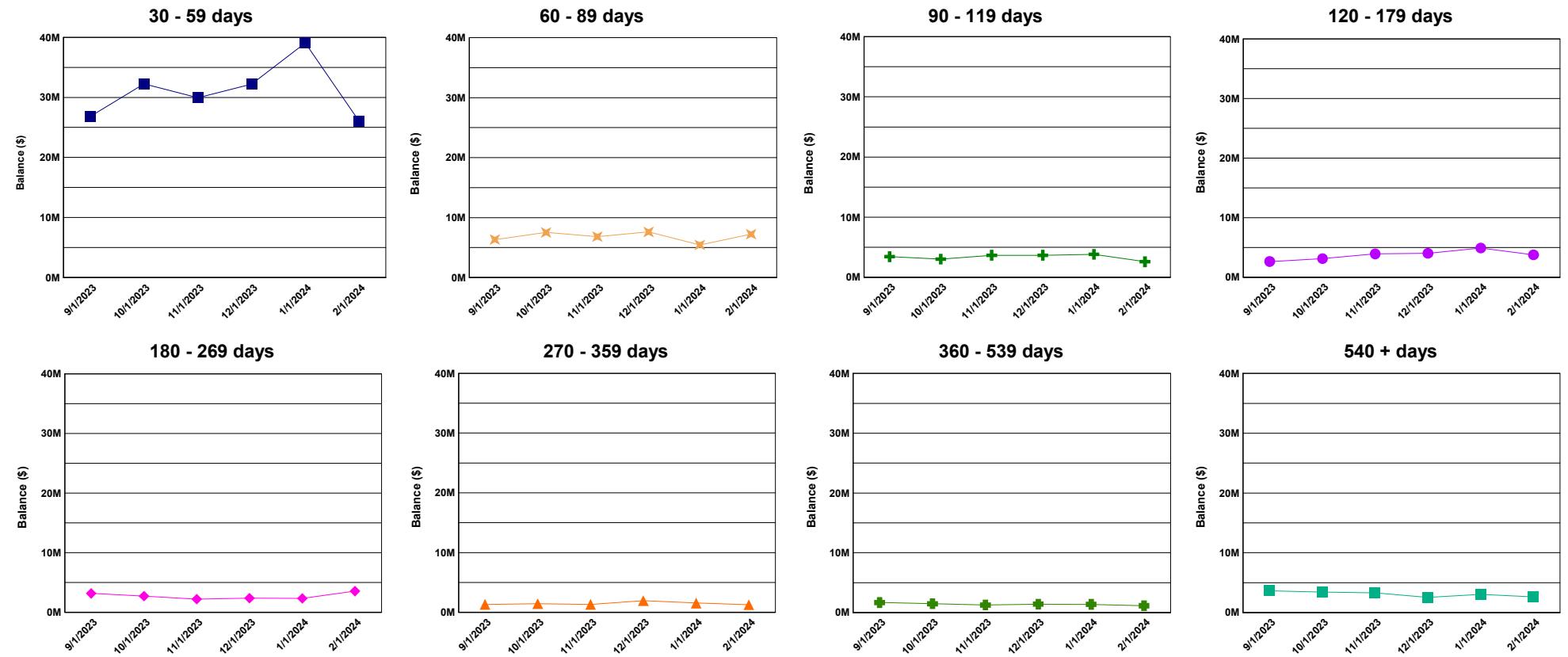
### DELINQUENCY HISTORY REPORT - SIX MONTHS

	September 2023		October 2023		November 2023		December 2023		January 2024		February 2024	
	Count	Balance (\$)	Count	Balance (\$)	Count	Balance (\$)	Count	Balance (\$)	Count	Balance (\$)	Count	Balance (\$)
30 - 59 days	173	26,846,168.85	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
60 - 89 days	48	6,340,375.88	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
90 - 119 days	22	3,444,817.32	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
120 - 179 days	16	2,650,263.59	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
180 - 269 days	18	3,171,690.86	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
270 - 359 days	11	1,331,846.28	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
360 - 539 days	13	1,677,699.86	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
540 + days	27	3,653,624.69	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
Bankruptcy	46	6,247,746.67	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
Foreclosure	34	4,571,582.99	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
REO	4	414,615.50	3	333,389.67	4	417,371.57	4	417,371.57	3	353,938.82	2	151,749.77

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



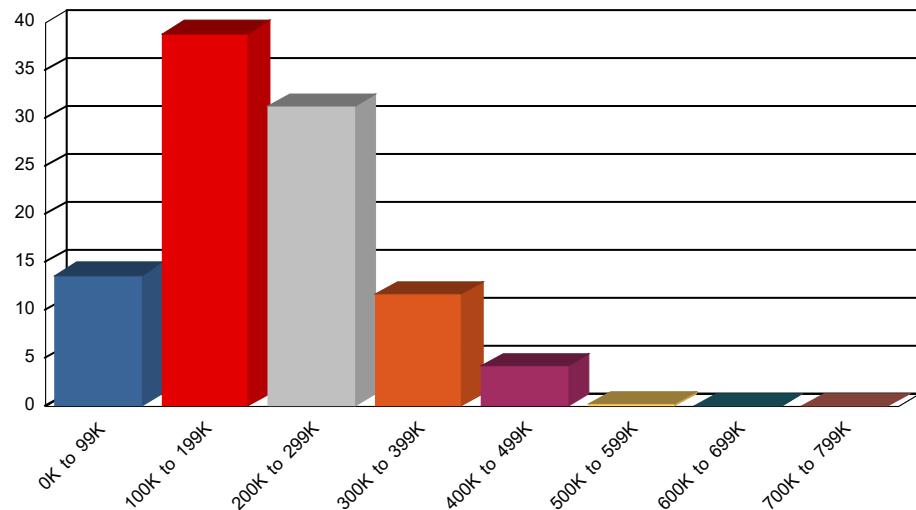
### DELINQUENCY HISTORY REPORT - SIX MONTHS



### REFERENCE POOL CHARACTERISTICS

#### Remaining Principal Balance

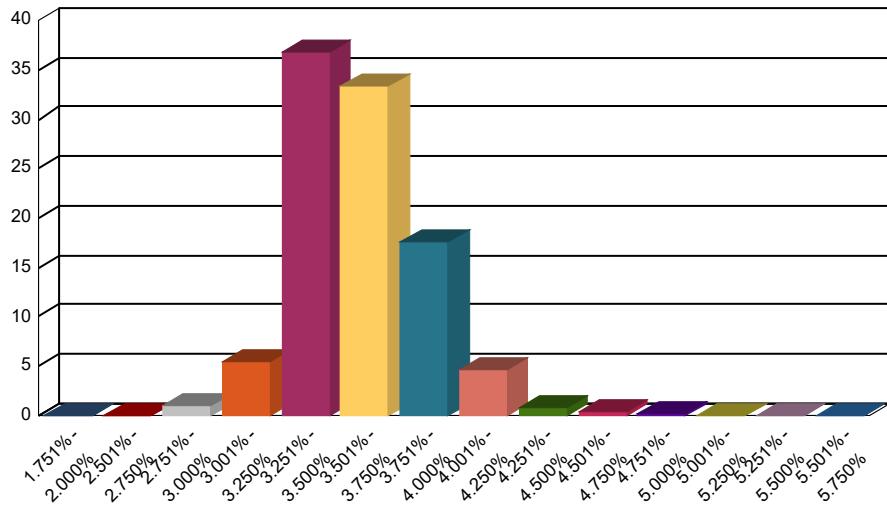
	Count	Balance (\$)	%
0K to 99K	13,202	900,882,067.47	13.70%
100K to 199K	17,688	2,557,159,001.33	38.89%
200K to 299K	8,384	2,055,863,057.19	31.26%
300K to 399K	2,319	766,370,072.65	11.65%
400K to 499K	633	278,087,912.41	4.23%
500K to 599K	24	12,665,574.13	0.19%
600K to 699K	4	2,486,456.37	0.04%
700K to 799K	3	2,139,635.54	0.03%
Total	42,257	6,575,653,777.09	100.00%



#### Gross Rate

	Count	Balance (\$)	%
1.751% - 2.000%	1	126,614.45	0.00%
2.501% - 2.750%	11	1,482,423.83	0.02%
2.751% - 3.000%	435	59,864,211.33	0.91%
3.001% - 3.250%	2,488	356,083,424.32	5.42%
3.251% - 3.500%	14,917	2,413,137,832.38	36.70%
3.501% - 3.750%	13,690	2,192,820,236.50	33.35%
3.751% - 4.000%	7,505	1,160,014,905.40	17.64%
4.001% - 4.250%	2,425	309,641,488.17	4.71%
4.251% - 4.500%	433	51,911,392.78	0.79%
4.501% - 4.750%	261	23,540,531.81	0.36%
4.751% - 5.000%	84	6,775,722.40	0.10%
5.001% - 5.250%	4	140,054.52	0.00%
5.251% - 5.500%	1	32,124.66	0.00%
5.501% - 5.750%	2	82,814.54	0.00%
Total	42,257	6,575,653,777.09	100.00%

Total Weighted Average Rate: 3.64%

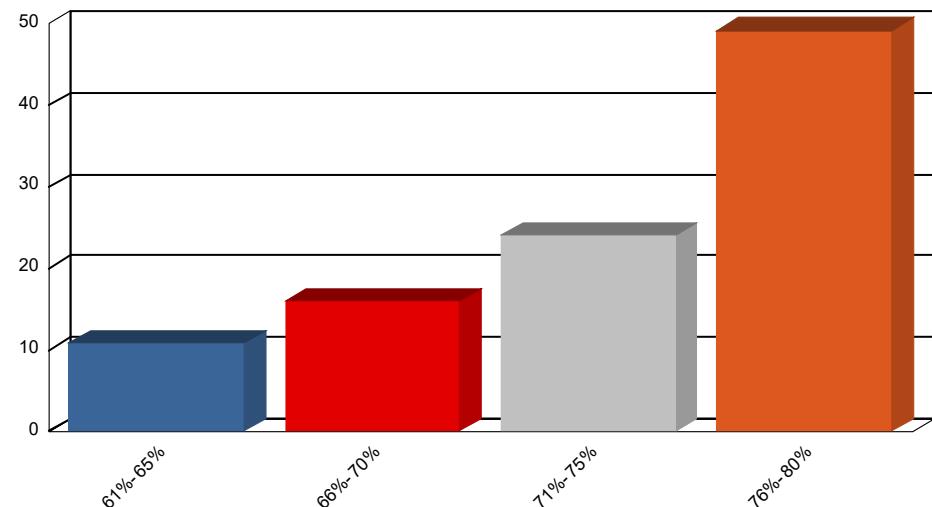


### REFERENCE POOL CHARACTERISTICS

#### Original LTV

Original LTV	Count	Balance (\$)	%
61%- 65%	4,330	708,977,902.37	10.78%
66%- 70%	6,362	1,051,723,634.21	15.99%
71%- 75%	9,820	1,584,225,093.88	24.09%
76%- 80%	21,745	3,230,727,146.63	49.13%
Total	42,257	6,575,653,777.09	100.00%

Total Weighted Average Original LTV: 74.46%

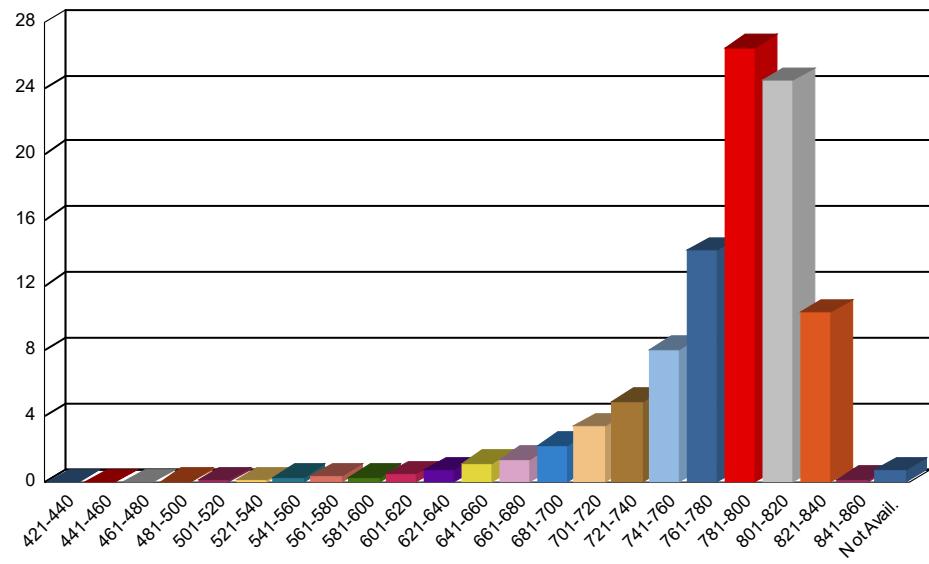


### REFERENCE POOL CHARACTERISTICS

#### Credit Score

Credit Score	Count	Balance (\$)	%
421-440	2	217,371.22	0.00%
441-460	1	68,243.91	0.00%
461-480	8	1,003,951.92	0.02%
481-500	33	5,061,188.20	0.08%
501-520	60	8,950,107.01	0.14%
521-540	71	9,648,636.28	0.15%
541-560	120	18,646,018.45	0.28%
561-580	126	21,598,424.17	0.33%
581-600	138	18,923,408.76	0.29%
601-620	215	32,140,421.40	0.49%
621-640	300	46,097,678.13	0.70%
641-660	485	76,089,797.17	1.16%
661-680	608	92,532,519.90	1.41%
681-700	942	149,593,776.57	2.27%
701-720	1,346	222,277,598.40	3.38%
721-740	2,055	324,783,980.89	4.94%
741-760	3,311	530,968,442.32	8.07%
761-780	5,847	926,300,278.32	14.09%
781-800	10,896	1,739,482,075.98	26.45%
801-820	10,573	1,610,676,343.09	24.49%
821-840	4,684	682,609,291.32	10.38%
841-860	83	11,011,131.99	0.17%
Not Avail.	353	46,973,091.69	0.71%
<b>Total</b>	<b>42,257</b>	<b>6,575,653,777.09</b>	<b>100.00%</b>

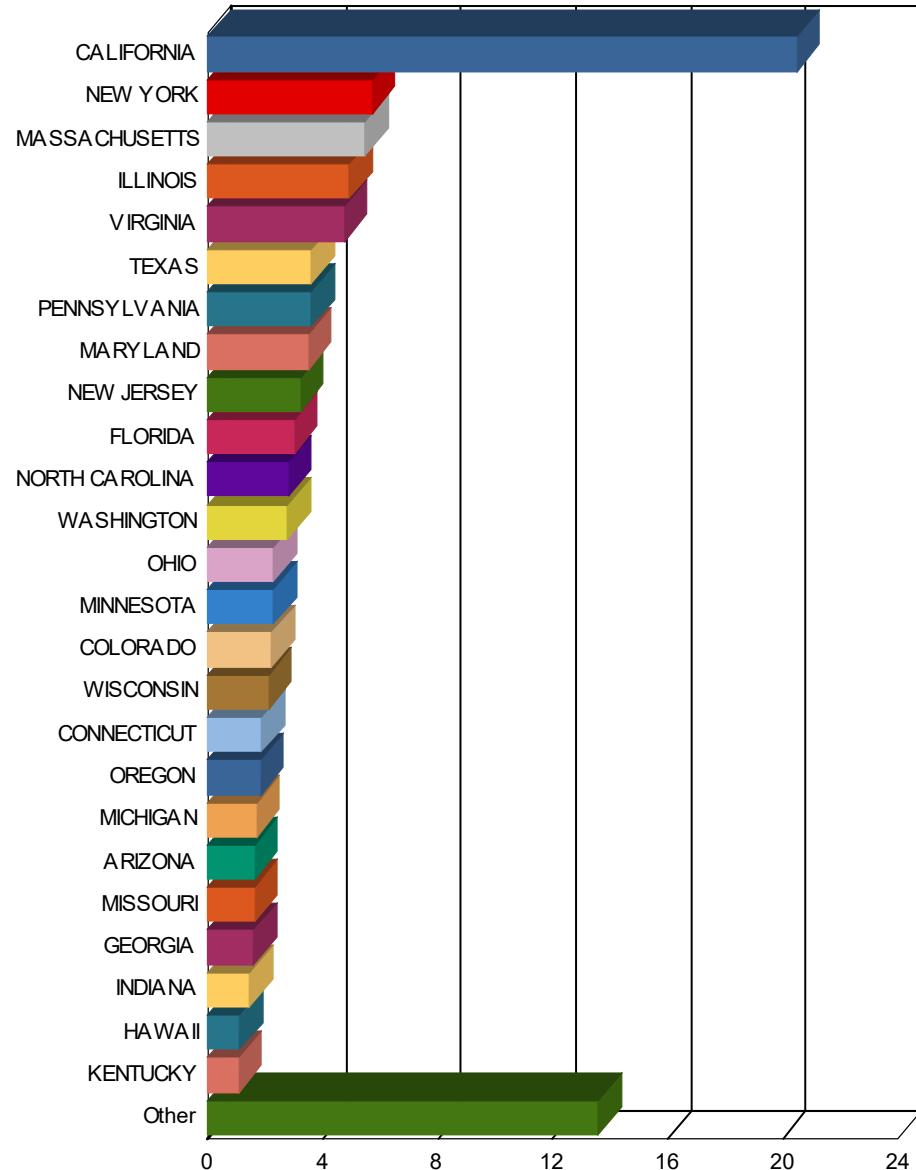
Total Weighted Average Credit Score: 772



### REFERENCE POOL CHARACTERISTICS

#### Geographic Distribution by State

	Count	Balance (\$)	%
CALIFORNIA	6,313	1,346,398,214.16	20.48%
NEW YORK	2,053	375,606,354.57	5.71%
MASSACHUSETTS	1,864	360,702,433.12	5.49%
ILLINOIS	2,298	324,057,095.89	4.93%
VIRGINIA	1,637	311,806,584.86	4.74%
TEXAS	1,730	235,411,921.82	3.58%
PENNSYLVANIA	1,778	235,397,049.66	3.58%
MARYLAND	1,142	229,150,524.60	3.48%
NEW JERSEY	1,037	211,214,336.07	3.21%
FLORIDA	1,509	196,995,464.88	3.00%
NORTH CAROLINA	1,369	184,650,731.43	2.81%
WASHINGTON	1,067	181,393,725.52	2.76%
OHIO	1,427	150,061,970.99	2.28%
MINNESOTA	1,105	149,112,611.25	2.27%
COLORADO	883	143,819,632.31	2.19%
WISCONSIN	1,206	139,168,417.17	2.12%
CONNECTICUT	722	122,833,048.44	1.87%
OREGON	798	119,626,822.46	1.82%
MICHIGAN	1,046	110,545,193.79	1.68%
ARIZONA	830	105,937,077.39	1.61%
MISSOURI	920	105,583,118.48	1.61%
GEORGIA	790	103,752,179.82	1.58%
INDIANA	946	96,202,272.76	1.46%
HAWAII	252	71,139,348.73	1.08%
KENTUCKY	638	70,510,014.11	1.07%
UTAH	456	65,794,180.84	1.00%
TENNESSEE	520	65,757,124.77	1.00%
SOUTH CAROLINA	510	64,862,715.35	0.99%
IOWA	575	64,420,556.59	0.98%
NEW HAMPSHIRE	358	53,372,480.08	0.81%
KANSAS	414	48,679,864.18	0.74%
LOUISIANA	370	48,066,802.42	0.73%
ALABAMA	363	43,806,084.40	0.67%
MAINE	305	40,117,626.73	0.61%
VERMONT	251	36,296,745.97	0.55%
DISTRICT OF COLUMBIA	132	34,583,182.75	0.53%
ARKANSAS	324	34,117,835.95	0.52%
NEVADA	254	31,073,692.24	0.47%
DELAWARE	200	30,661,054.41	0.47%
OKLAHOMA	274	30,519,230.22	0.46%

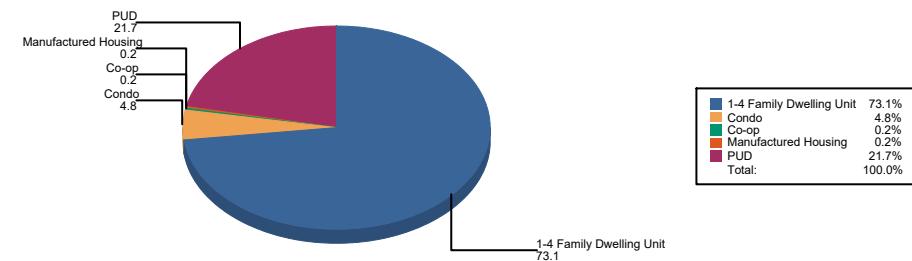


### REFERENCE POOL CHARACTERISTICS

	Count	Balance (\$)	%
NEW MEXICO	232	29,412,789.72	0.45%
RHODE ISLAND	200	28,868,714.82	0.44%
ALASKA	125	22,292,337.37	0.34%
WEST VIRGINIA	178	19,944,175.45	0.30%
NEBRASKA	185	19,940,382.03	0.30%
MONTANA	150	19,751,153.69	0.30%
IDAHO	173	19,472,573.69	0.30%
NORTH DAKOTA	99	11,722,163.26	0.18%
MISSISSIPPI	97	11,585,163.70	0.18%
WYOMING	45	5,834,932.74	0.09%
SOUTH DAKOTA	45	5,310,495.98	0.08%
GUAM	32	5,265,157.30	0.08%
PUERTO RICO	27	2,615,160.86	0.04%
VIRGIN ISLANDS	3	433,255.30	0.01%
<b>Total</b>	<b>42,257</b>	<b>6,575,653,777.09</b>	<b>100.00%</b>

### Property Type

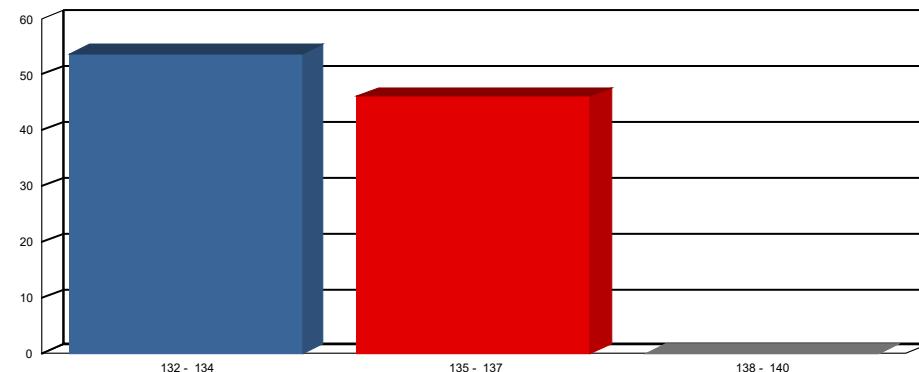
	Count	Balance (\$)	%
1-4 Family Dwelling Unit	31,161	4,805,238,937.83	73.08%
Condo	2,140	318,106,618.95	4.84%
Co-op	80	13,530,161.35	0.21%
Manufactured Housing	160	10,987,293.95	0.17%
PUD	8,716	1,427,790,765.01	21.71%
<b>Total</b>	<b>42,257</b>	<b>6,575,653,777.09</b>	<b>100.00%</b>



## REFERENCE POOL CHARACTERISTICS

## Seasoning

Months	Count	Balance (\$)	%
132 - 134	23,004	3,540,302,361.56	53.84%
135 - 137	19,248	3,034,820,313.20	46.15%
138 - 140	5	531,102.33	0.01%
<b>Total</b>	<b>42,257</b>	<b>6,575,653,777.09</b>	<b>100.00%</b>

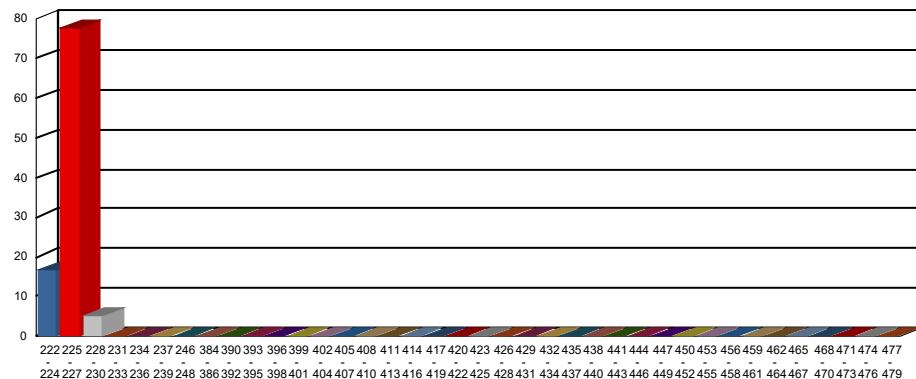
*Total Weighted Average Seasoning: 134*

### REFERENCE POOL CHARACTERISTICS

#### Remaining Term to Maturity

Months	Count	Balance (\$)	%
222 - 224	6,987	1,085,316,762.07	16.51%
225 - 227	32,766	5,108,569,781.96	77.69%
228 - 230	2,236	328,116,106.07	4.99%
231 - 233	8	1,468,295.44	0.02%
234 - 236	1	136,346.54	0.00%
237 - 239	1	266,266.81	0.00%
246 - 248	1	219,156.22	0.00%
384 - 386	1	194,912.02	0.00%
390 - 392	2	195,778.26	0.00%
393 - 395	1	189,965.37	0.00%
396 - 398	2	215,277.89	0.00%
399 - 401	7	1,381,056.09	0.02%
402 - 404	6	819,400.81	0.01%
405 - 407	3	803,829.77	0.01%
408 - 410	8	1,086,520.33	0.02%
411 - 413	1	296,400.86	0.00%
414 - 416	6	1,230,840.96	0.02%
417 - 419	11	2,648,268.04	0.04%
420 - 422	6	840,019.62	0.01%
423 - 425	4	593,295.04	0.01%
426 - 428	8	1,517,665.65	0.02%
429 - 431	5	568,947.36	0.01%
432 - 434	7	1,275,458.56	0.02%
435 - 437	5	997,588.74	0.02%
438 - 440	1	172,620.33	0.00%
441 - 443	2	789,003.99	0.01%
444 - 446	8	1,232,632.26	0.02%
447 - 449	3	698,057.78	0.01%
450 - 452	11	2,008,464.30	0.03%
453 - 455	16	4,407,061.20	0.07%
456 - 458	43	10,017,568.06	0.15%
459 - 461	39	8,208,395.10	0.12%
462 - 464	13	2,814,956.69	0.04%
465 - 467	9	1,970,071.03	0.03%
468 - 470	5	738,526.37	0.01%
471 - 473	8	1,290,106.58	0.02%
474 - 476	10	1,524,951.93	0.02%
477 - 479	6	833,420.99	0.01%
<b>Total</b>	<b>42,257</b>	<b>6,575,653,777.09</b>	<b>100.00%</b>

Total Weighted Average Remaining Months: 227





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

February 2024

**REFERENCE POOL LOSS SUMMARY**

**Pool Level Realized Loss Statement**

	Cumulative Loss	202402	202401	202312	202311	202310
<b>Loan Removal UPB</b>	\$16,050,786.40	\$305,282.13	\$63,432.75	\$669,314.68	\$0.00	\$15,012,756.84
+ Net Sales Proceeds	(\$14,597,469.90)	(\$434,301.10)	(\$175,193.71)	(\$763,947.65)	\$0.00	(\$13,224,027.44)
- Forgiven UPB *	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
- Taxes & Insurance	\$566,329.82	\$102,904.07	\$52,608.48	\$65,336.15	\$0.00	\$345,481.12
- Legal Costs	\$379,249.61	\$16,741.37	\$9,328.03	\$1,298.00	\$0.00	\$351,882.21
- Bankruptcy Cramdown Costs	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
- Maintenance & Preservation Costs	\$711,931.80	\$85,260.68	\$1,237.40	\$904.00	\$60.00	\$624,469.72
- Miscellaneous Expenses	\$201,656.56	\$1,388.95	(\$5,380.49)	\$15,925.00	\$0.00	\$189,723.10
+ Miscellaneous Credits **	(\$174,179.95)	(\$3,654.74)	(\$2,843.92)	(\$10,732.11)	(\$50.00)	(\$156,899.18)
- Delinquent Accrued Interest	\$992,711.50	\$51,675.13	\$11,396.75	\$66,573.13	\$0.00	\$863,066.49
+ MI Credit	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
<b>Subtotal - Actual Net Loss (Recovery)</b>	<b>\$4,131,015.84</b>	<b>\$125,296.49</b>	<b>(\$45,414.71)</b>	<b>\$44,671.20</b>	<b>\$10.00</b>	<b>\$4,006,452.86</b>
<b>- Modification Costs</b>	<b>\$242,716.46</b>	<b>\$11,583.75</b>	<b>\$11,552.31</b>	<b>\$11,547.78</b>	<b>\$11,782.88</b>	<b>\$196,249.74</b>
<b>Total Loss - Actual Net Loss (Recovery)</b>	<b>\$4,373,732.30</b>	<b>\$136,880.24</b>	<b>(\$33,862.40)</b>	<b>\$56,218.98</b>	<b>\$11,792.88</b>	<b>\$4,202,702.60</b>

\* - 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
<b>Foreclosure Alternative</b>	\$9,269,002.63	\$1,349,332.10	14.55%
<b>REO Liquidation</b>	\$6,781,783.77	\$2,781,683.74	41.01%
<b>Total Liquidation Losses</b>	<b>\$16,050,786.40</b>	<b>\$4,131,015.84</b>	<b>25.73%</b>

**Modification Losses**

	UPB Modified	Total Losses	Severity
<b>Modifications</b>	<b>\$93,345,766.10</b>	<b>\$242,716.46</b>	<b>0.26%</b>



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

February 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**

February 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**

February 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 Proceeds	Forgiven UPB *	Taxes & Insurance	Legal Costs	Cramdown Costs	Preservation Costs	Misc. Expenses	Misc. Credits	Accrued Interest	Mod. Costs	MI Credit	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	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$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	\$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	\$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	\$0.00	\$0.00	\$0.00	\$0.00	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$0.00	\$0.00	\$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	\$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**

February 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.	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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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	\$0.00
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**

February 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	
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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$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	\$0.00	



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

February 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 UPB	Net Sales	Forgiven	Taxes & Insurance	Legal Costs	Cramdown Costs	Preservation Costs	Misc. Expenses	Misc. Credits	Mod. Costs	MI Credit	Total Actual Net Loss	Current Period 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	\$0.00	\$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	\$0.00	\$177.31	\$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	\$0.00	\$1,787.63	\$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	\$0.00	\$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	\$0.00	\$1,714.95	\$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	\$0.00	(\$2,210.08)	\$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	\$0.00	(\$350.95)	\$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	\$0.00	(\$2,466.49)	\$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	\$80,122.39	\$86,477.63	\$0.00	\$0.00	\$9,870.93	\$0.00	\$470.00	(\$44,744.80)	\$151.93	\$6,560.02	\$0.00	\$0.00	(\$34,351.02)	\$0.00
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	\$0.00	(\$784.87)	\$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**

February 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	Mod. Costs	MI Credit	Total Actual Net Loss	Current 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	\$45.00	\$0.00	\$0.00	\$7,402.01	\$0.00	\$0.00	\$5,251.27	\$0.00
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	\$369.00	\$0.00	\$7,043.47	\$17,516.01	\$0.00	\$0.00	\$28,025.12	\$0.00
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	\$460.00	\$0.00	\$2,856.38	\$13,316.28	\$0.00	\$0.00	\$32,702.13	\$0.00
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)	\$3,210.12
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	\$100.00	\$0.00	\$6,030.95	\$0.00	\$0.00	\$7,122.66	\$7,122.66
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	\$114,963.71
264	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	\$729.41	\$0.00	\$0.00	\$0.00	\$0.00	
265	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
266	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	\$955.20	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
267	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
268	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
269	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
270	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	(\$127.02)	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
271	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
272	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
273	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
274	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	\$2,215.17	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
275	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
276	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
277	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
278	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
279	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
280	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	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
281	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	\$5,136.33	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
282	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	(\$950.55)	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00
283	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
284	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
285	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
286	15DNA1010817	\$300,000.00	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
287	15DNA1010871	\$160,000.00	3.500	NY	2.875			\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00	\$1,351.90	\$0.00	\$0.00	\$0.00	\$0.00	\$0.00



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

**February 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	
288	15DNA1012490	\$268,000.00	3.875	NJ	3.875			\$0.00		\$0.00		\$0.00						(\$974.40)	\$0.00	\$0.00	
289	15DNA1012585	\$405,000.00	4.000	NY	4.000			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
290	15DNA1013356	\$141,000.00	3.625	MA	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
291	15DNA1013530	\$408,000.00	4.375	CA	3.500			\$0.00		\$0.00		\$0.00						\$4,666.17	\$0.00	\$0.00	
292	15DNA1014780	\$64,000.00	4.250	IL	4.250			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
293	15DNA1015050	\$181,000.00	4.000	ME	3.875			\$0.00		\$0.00		\$0.00						\$2,490.16	\$0.00	\$0.00	
294	15DNA1015189	\$240,000.00	4.000	DC	3.125			\$0.00		\$0.00		\$0.00						\$3,090.13	\$0.00	\$0.00	
295	15DNA1015199	\$206,000.00	3.990	FL	3.990			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
296	15DNA1015259	\$103,000.00	3.750	NC	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
297	15DNA1015332	\$417,000.00	3.500	MA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
298	15DNA1017025	\$369,000.00	3.250	CA	3.250			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
299	15DNA1017509	\$124,000.00	3.875	MA	3.875			\$0.00		\$0.00		\$0.00						(\$42.77)	\$0.00	\$0.00	
300	15DNA1017846	\$263,000.00	3.375	CA	2.875			\$0.00		\$0.00		\$0.00						\$1,964.40	\$0.00	\$0.00	
301	15DNA1017978	\$120,000.00	3.875	TX	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
302	15DNA1018731	\$326,000.00	4.000	NM	4.000			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
303	15DNA1018801	\$98,000.00	4.000	KS	4.000			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
304	15DNA1019426	\$173,000.00	4.250	MD	4.250			\$0.00		\$0.00		\$0.00						(\$538.26)	\$0.00	\$0.00	
305	15DNA1019908	\$368,000.00	3.500	VA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
306	15DNA1020615	\$369,000.00	3.625	NY	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
307	15DNA1021899	\$225,000.00	3.750	MD	3.750			\$0.00		\$0.00		\$0.00						(\$1,277.80)	\$0.00	\$0.00	
308	15DNA1021921	\$80,000.00	4.125	TN	4.125			\$0.00		\$0.00		\$0.00						\$40.80	\$0.00	\$0.00	
309	15DNA1022724	\$154,000.00	4.125	TX	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
310	15DNA1023197	\$147,000.00	3.750	TX	3.750			\$0.00		\$0.00		\$0.00						(\$567.77)	\$0.00	\$0.00	
311	15DNA1023541	\$114,000.00	4.250	OH	4.250			\$0.00		\$0.00		\$0.00						(\$526.70)	\$0.00	\$0.00	
312	15DNA1023745	\$113,000.00	4.250	NM	4.250			\$0.00		\$0.00		\$0.00						(\$50.57)	\$0.00	\$0.00	
313	15DNA1024990	\$175,000.00	3.375	PA	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
314	15DNA1025209	\$447,000.00	3.500	MA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
315	15DNA1025392	\$268,000.00	3.500	NV	2.875			\$0.00		\$0.00		\$0.00						\$3,139.48	\$0.00	\$0.00	
316	15DNA1026025	\$389,000.00	3.375	VA	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
317	15DNA1026185	\$158,000.00	4.125	FL	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
318	15DNA1026370	\$131,000.00	3.500	KY	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
319	15DNA1026652	\$257,000.00	3.875	NJ	3.125			\$0.00		\$0.00		\$0.00						\$3,310.83	\$0.00	\$0.00	
320	15DNA1026669	\$80,000.00	4.250	IA	3.875			\$0.00		\$0.00		\$0.00						\$405.73	\$0.00	\$0.00	
321	15DNA1027068	\$120,000.00	3.875	NJ	3.875			\$0.00		\$0.00		\$0.00						(\$128.50)	\$0.00	\$0.00	
322	15DNA1027439	\$75,000.00	3.500	UT	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
323	15DNA1027661	\$65,000.00	4.375	OH	4.375			\$0.00		\$0.00		\$0.00						\$35.64	\$0.00	\$0.00	
324	15DNA1028250	\$289,000.00	4.000	NY	2.875			\$0.00		\$0.00		\$0.00						\$4,887.43	\$0.00	\$0.00	
325	15DNA1028512	\$71,000.00	4.125	AR	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
326	15DNA1028880	\$163,000.00	4.125	FL	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
327	15DNA1028982	\$110,000.00	3.750	MS	3.125			\$0.00		\$0.00		\$0.00						\$1,001.90	\$0.00	\$0.00	
328	15DNA1029033	\$104,000.00	3.300	WI	3.300			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	



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

February 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	15DNA1029137	\$417,000.00	4.00	CA	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
330	15DNA1029285	\$159,000.00	3.500	LA	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
331	15DNA1030643	\$297,000.00	3.500	MA	3.125			\$0.00		\$0.00		\$0.00					\$1,729.89		\$0.00	\$0.00	
332	15DNA1031280	\$134,000.00	3.500	VA	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
333	15DNA1032033	\$184,000.00	3.500	MN	3.500			\$0.00		\$0.00		\$0.00					\$1,031.68		\$0.00	\$0.00	
334	15DNA1033059	\$264,000.00	3.750	PA	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
335	15DNA1033299	\$143,000.00	3.750	NJ	3.125			\$0.00		\$0.00		\$0.00					\$1,215.44		\$0.00	\$0.00	
336	15DNA1033465	\$250,000.00	3.625	CT	2.875			\$0.00		\$0.00		\$0.00					\$2,531.58		\$0.00	\$0.00	
337	15DNA1033699	\$260,000.00	3.750	GA	2.875			\$0.00		\$0.00		\$0.00					\$3,678.37		\$0.00	\$0.00	
338	15DNA1034475	\$180,000.00	3.750	AL	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
339	15DNA1034863	\$98,000.00	3.625	TX	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
340	15DNA1035242	\$528,000.00	3.500	CA	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
341	15DNA1035567	\$101,000.00	3.950	CA	3.950			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
342	15DNA1035605	\$208,000.00	4.250	UT	4.250			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
343	15DNA1035681	\$360,000.00	3.625	MD	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
344	15DNA1035743	\$190,000.00	4.125	OK	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
345	15DNA1035966	\$140,000.00	3.500	DE	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
346	15DNA1036104	\$90,000.00	3.625	FL	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
347	15DNA1036647	\$596,000.00	3.750	NY	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
348	15DNA1036950	\$110,000.00	3.625	WA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
349	15DNA1036951	\$197,000.00	3.625	FL	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
350	15DNA1037670	\$280,000.00	3.750	MA	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
351	15DNA1037886	\$161,000.00	3.500	NJ	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
352	15DNA1038200	\$206,000.00	3.500	KS	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
353	15DNA1039239	\$417,000.00	3.375	CA	3.125			\$0.00		\$0.00		\$0.00					\$1,575.39		\$0.00	\$0.00	
354	15DNA1039515	\$232,000.00	3.750	MO	2.875			\$0.00		\$0.00		\$0.00					\$3,297.78		\$0.00	\$0.00	
355	15DNA1039718	\$220,000.00	4.625	PA	4.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
356	15DNA1039852	\$128,000.00	3.500	TN	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
357	15DNA1040299	\$124,000.00	3.625	WI	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
358	15DNA1040352	\$178,000.00	3.750	CO	3.750			\$0.00		\$0.00		\$0.00					(\$186.60)		\$0.00	\$0.00	
359	15DNA1040443	\$213,000.00	4.000	WV	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
360	15DNA1041617	\$255,000.00	3.750	WA	2.875			\$0.00		\$0.00		\$0.00					\$3,419.59		\$0.00	\$0.00	
361	15DNA1041711	\$183,000.00	3.625	AL	2.875			\$0.00		\$0.00		\$0.00					\$2,257.56		\$0.00	\$0.00	
362	15DNA1041774	\$218,000.00	3.875	IL	3.875			\$0.00		\$0.00		\$0.00					(\$3,092.59)		\$0.00	\$0.00	
363	15DNA1042398	\$350,000.00	3.625	FL	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
364	15DNA1042507	\$275,000.00	3.375	VA	3.375			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
365	15DNA1042768	\$391,000.00	3.875	IL	3.875			\$0.00		\$0.00		\$0.00					(\$946.36)		\$0.00	\$0.00	
366	15DNA1044075	\$294,000.00	4.000	OR	2.875			\$0.00		\$0.00		\$0.00					\$5,834.17		\$0.00	\$0.00	
367	15DNA1044209	\$204,000.00	3.375	CA	2.875			\$0.00		\$0.00		\$0.00					\$1,884.70		\$0.00	\$0.00	
368	15DNA1044636	\$144,000.00	4.125	IL	2.000			\$0.00		\$0.00		\$0.00					\$24,264.54		\$0.00	\$0.00	
369	15DNA1045075	\$396,000.00	3.375	CA	3.375			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	



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

**February 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	
370	15DNA1045279	\$100,000.00	3.500	OH	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
371	15DNA1045754	\$181,000.00	4.125	TX	3.500			\$0.00		\$0.00		\$0.00					(\$993.28)		\$0.00	\$0.00	
372	15DNA1045832	\$380,000.00	3.625	CA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
373	15DNA1046923	\$64,000.00	4.875	FL	4.875			\$0.00		\$0.00		\$0.00					(\$404.32)		\$0.00	\$0.00	
374	15DNA1047511	\$371,000.00	4.125	NY	3.125			\$0.00		\$0.00		\$0.00					\$5,663.02		\$0.00	\$0.00	
375	15DNA1047788	\$111,000.00	4.250	WA	4.250			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
376	15DNA1048298	\$340,000.00	4.375	NY	2.875			\$0.00		\$0.00		\$0.00					\$9,671.79		\$0.00	\$0.00	
377	15DNA1048402	\$304,000.00	3.500	CA	3.125			\$0.00		\$0.00		\$0.00					\$1,768.35		\$0.00	\$0.00	
378	15DNA1048565	\$237,000.00	3.375	MO	2.875			\$0.00		\$0.00		\$0.00					\$754.47		\$0.00	\$0.00	
379	15DNA1048722	\$138,000.00	3.950	MD	4.250			\$0.00		\$0.00		\$0.00					(\$2,547.09)		\$0.00	\$0.00	
380	15DNA1049299	\$115,000.00	3.750	FL	3.750			\$0.00		\$0.00		\$0.00					\$69.23		\$0.00	\$0.00	
381	15DNA1049646	\$128,000.00	3.750	MO	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
382	15DNA1049737	\$59,000.00	3.500	IN	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
383	15DNA1049801	\$162,000.00	4.375	NJ	3.500			\$0.00		\$0.00		\$0.00					\$1,626.52		\$0.00	\$0.00	
384	15DNA1050658	\$336,000.00	3.875	NY	3.875			\$0.00		\$0.00		\$0.00					(\$1,016.80)		\$0.00	\$0.00	
385	15DNA1051221	\$168,000.00	3.625	LA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
386	15DNA1051499	\$160,000.00	4.125	NC	3.125			\$0.00		\$0.00		\$0.00					\$6,760.75		\$0.00	\$0.00	
387	15DNA1051780	\$95,000.00	3.625	PA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
388	15DNA1051913	\$152,000.00	4.750	CA	4.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
389	15DNA1052392	\$625,000.00	3.750	NJ	3.750			\$0.00		\$0.00		\$0.00					(\$1,529.03)		\$0.00	\$0.00	
390	15DNA1052993	\$236,000.00	3.875	FL	3.875			\$0.00		\$0.00		\$0.00					(\$721.99)		\$0.00	\$0.00	
391	15DNA1053058	\$336,000.00	3.625	GA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
392	15DNA1053370	\$244,000.00	3.375	CA	3.375			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
393	15DNA1053741	\$136,000.00	3.750	PA	3.750			\$0.00		\$0.00		\$0.00					(\$177.32)		\$0.00	\$0.00	
394	15DNA1053753	\$464,000.00	3.500	HI	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
395	15DNA1054010	\$228,000.00	4.125	CA	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
396	15DNA1054432	\$159,000.00	4.500	CA	2.875			\$0.00		\$0.00		\$0.00					\$4,294.17		\$0.00	\$0.00	
397	15DNA1055061	\$392,000.00	3.625	NY	3.125			\$0.00		\$0.00		\$0.00					\$2,899.11		\$0.00	\$0.00	
398	15DNA1055398	\$336,000.00	3.375	CA	2.875			\$0.00		\$0.00		\$0.00					\$3,318.52		\$0.00	\$0.00	
399	15DNA1056377	\$417,000.00	3.625	CA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
400	15DNA1056607	\$235,000.00	3.500	NJ	3.500			\$0.00		\$0.00		\$0.00					\$69.25		\$0.00	\$0.00	
401	15DNA1056618	\$218,000.00	3.625	FL	2.875			\$0.00		\$0.00		\$0.00					\$3,356.23		\$0.00	\$0.00	
402	15DNA1056994	\$296,000.00	3.875	NY	3.875			\$0.00		\$0.00		\$0.00					(\$415.50)		\$0.00	\$0.00	
403	15DNA1057055	\$338,000.00	3.875	CA	3.875			\$0.00		\$0.00		\$0.00					(\$740.49)		\$0.00	\$0.00	
404	15DNA1058013	\$295,000.00	3.625	CA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
405	15DNA1060394	\$296,000.00	3.625	AL	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
406	15DNA1061664	\$123,000.00	3.750	CA	3.125			\$0.00		\$0.00		\$0.00					\$1,256.83		\$0.00	\$0.00	
407	15DNA1062363	\$209,000.00	3.625	AR	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
408	15DNA1062845	\$226,000.00	4.000	NY	4.000			\$0.00		\$0.00		\$0.00					(\$2,245.89)		\$0.00	\$0.00	
409	15DNA1063587	\$115,000.00	3.250	IA	3.250			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
410	15DNA1064391	\$200,000.00	3.865	OH	3.865			\$0.00		\$0.00		\$0.00					(\$1,379.45)		\$0.00	\$0.00	



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

February 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 &	Legal	Cramdown	Preservation	Misc.	Misc.	Accrued	Mod.	MI	Total	Actual
		Origination	Origination	State	Rate	Code	Code Date	UPB	Proceeds	UPB *	Insurance	Costs	Costs	Expenses	Credits	Interest	Costs	Credit	Net Loss	Net Loss
411	15DNA1064766	\$226,000.00	3.875	MO	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
412	15DNA1064889	\$223,000.00	3.875	VA	3.125			\$0.00		\$0.00		\$0.00					\$2,427.96		\$0.00	\$0.00
413	15DNA1065347	\$196,000.00	3.875	IL	3.875			\$0.00		\$0.00		\$0.00					(\$17.78)		\$0.00	\$0.00
414	15DNA1065716	\$221,000.00	3.750	NJ	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
415	15DNA1065809	\$368,000.00	4.125	NJ	2.875			\$0.00		\$0.00		\$0.00					\$8,072.19		\$0.00	\$0.00
416	15DNA1065889	\$432,000.00	3.625	MA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
417	15DNA1066874	\$165,000.00	4.000	MA	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
418	15DNA1068190	\$392,000.00	3.875	CA	2.875			\$0.00		\$0.00		\$0.00					\$4,940.20		\$0.00	\$0.00
419	15DNA1069016	\$82,000.00	4.125	PA	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
420	15DNA1069404	\$154,000.00	4.750	IL	2.875			\$0.00		\$0.00		\$0.00					\$5,659.89		\$0.00	\$0.00
421	15DNA1069881	\$164,000.00	3.500	KY	3.125			\$0.00		\$0.00		\$0.00					\$894.03		\$0.00	\$0.00
422	15DNA1070032	\$75,000.00	4.000	AL	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
423	15DNA1070404	\$134,000.00	3.625	KS	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
424	15DNA1071056	\$285,000.00	3.625	CT	2.875			\$0.00		\$0.00		\$0.00					\$2,733.77		\$0.00	\$0.00
425	15DNA1071832	\$330,000.00	3.750	RI	2.875			\$0.00		\$0.00		\$0.00					\$4,945.67		\$0.00	\$0.00
426	15DNA1072473	\$417,000.00	4.000	LA	3.875			\$0.00		\$0.00		\$0.00					\$778.18		\$0.00	\$0.00
427	15DNA1072522	\$102,000.00	4.750	VA	2.875			\$0.00		\$0.00		\$0.00					\$3,155.42		\$0.00	\$0.00
428	15DNA1073236	\$150,000.00	3.875	MT	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
429	15DNA1073249	\$304,000.00	3.375	NY	2.875			\$0.00		\$0.00		\$0.00					\$2,282.03		\$0.00	\$0.00
430	15DNA1073583	\$131,000.00	3.500	LA	4.000			\$0.00		\$0.00		\$0.00					(\$4,928.97)		\$0.00	\$0.00
431	15DNA1074138	\$58,000.00	4.000	WI	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
432	15DNA1074279	\$173,000.00	3.375	CA	2.875			\$0.00		\$0.00		\$0.00					\$1,807.64		\$0.00	\$0.00
433	15DNA1075662	\$118,000.00	4.050	WI	4.050			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
434	15DNA1076306	\$240,000.00	3.500	IN	3.500			\$0.00		\$0.00		\$0.00					\$39.41		\$0.00	\$0.00
435	15DNA1076548	\$319,000.00	3.625	IN	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
436	15DNA1076574	\$250,000.00	3.875	OH	2.875			\$0.00		\$0.00		\$0.00					\$4,170.42		\$0.00	\$0.00
437	15DNA1078627	\$208,000.00	3.750	FL	3.750			\$0.00		\$0.00		\$0.00					(\$796.92)		\$0.00	\$0.00
438	15DNA1078969	\$87,000.00	4.250	PA	4.250			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
439	15DNA1079049	\$165,000.00	3.500	FL	2.875			\$0.00		\$0.00		\$0.00					\$1,618.60		\$0.00	\$0.00
440	15DNA1079455	\$47,000.00	4.250	IL	4.250			\$0.00		\$0.00		\$0.00					\$278.20		\$0.00	\$0.00
441	15DNA1079635	\$300,000.00	4.125	NJ	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
442	15DNA1080262	\$325,000.00	3.750	NY	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
443	15DNA1080610	\$182,000.00	3.750	NY	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
444	15DNA1081089	\$130,000.00	3.875	CA	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
445	15DNA1081126	\$128,000.00	3.875	MN	2.875			\$0.00		\$0.00		\$0.00					\$2,397.94		\$0.00	\$0.00
446	15DNA1081138	\$148,000.00	3.875	TX	2.875			\$0.00		\$0.00		\$0.00					\$2,279.39		\$0.00	\$0.00
447	15DNA1082097	\$158,000.00	4.125	NE	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
448	15DNA1083117	\$258,000.00	3.625	NJ	3.125			\$0.00		\$0.00		\$0.00					\$1,952.75		\$0.00	\$0.00
449	15DNA1084159	\$560,000.00	3.750	NY	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
450	15DNA1084506	\$200,000.00	3.875	AL	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00
451	15DNA1086272	\$282,000.00	3.500	VT	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00



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

February 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	Net Loss
452	15DNA1086452	\$225,000.00	3.750	PA	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
453	15DNA1086620	\$110,000.00	3.500	OR	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
454	15DNA1087739	\$455,000.00	3.500	MA	3.125			\$0.00		\$0.00		\$0.00						\$2,972.47	\$0.00	\$0.00	
455	15DNA1088334	\$266,000.00	3.875	TX	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
456	15DNA1088460	\$63,000.00	3.750	AR	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
457	15DNA1088654	\$230,000.00	3.375	IL	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
458	15DNA1089235	\$184,000.00	3.875	CT	3.875			\$0.00		\$0.00		\$0.00						(\$28.86)	\$0.00	\$0.00	
459	15DNA1090941	\$296,000.00	4.000	FL	4.000			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
460	15DNA1091232	\$154,000.00	3.625	MO	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
461	15DNA1091643	\$88,000.00	4.125	LA	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
462	15DNA1091950	\$189,000.00	3.875	MA	3.125			\$0.00		\$0.00		\$0.00						\$2,298.77	\$0.00	\$0.00	
463	15DNA1092281	\$258,000.00	3.625	TX	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
464	15DNA1092949	\$174,000.00	3.750	FL	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
465	15DNA1093185	\$341,000.00	3.875	CA	3.875			\$0.00		\$0.00		\$0.00						(\$85.81)	\$0.00	\$0.00	
466	15DNA1094700	\$498,000.00	3.500	CA	2.875			\$0.00		\$0.00		\$0.00						\$4,965.37	\$0.00	\$0.00	
467	15DNA1094739	\$400,000.00	4.125	WA	4.125			\$0.00		\$0.00		\$0.00						(\$1,333.12)	\$0.00	\$0.00	
468	15DNA1095307	\$110,000.00	3.500	SC	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
469	15DNA1095724	\$399,000.00	3.750	WA	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
470	15DNA1096168	\$232,000.00	3.750	NJ	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
471	15DNA1096262	\$109,000.00	3.125	KY	3.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
472	15DNA1096330	\$160,000.00	3.500	CT	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
473	15DNA1096378	\$178,000.00	4.000	MN	3.125			\$0.00		\$0.00		\$0.00						\$2,397.91	\$0.00	\$0.00	
474	15DNA1097345	\$117,000.00	3.625	TX	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
475	15DNA1097951	\$257,000.00	3.500	NJ	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
476	15DNA1098152	\$410,000.00	4.375	NY	2.875			\$0.00		\$0.00		\$0.00						\$10,335.49	\$0.00	\$0.00	
477	15DNA1098289	\$62,000.00	4.500	AR	4.500			\$0.00		\$0.00		\$0.00						(\$387.49)	\$0.00	\$0.00	
478	15DNA1098313	\$125,000.00	3.875	TX	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
479	15DNA1098450	\$192,000.00	4.250	NC	4.250			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
480	15DNA1099353	\$282,000.00	3.500	MA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
481	15DNA1099828	\$345,000.00	3.500	CT	2.875			\$0.00		\$0.00		\$0.00						\$4,002.62	\$0.00	\$0.00	
482	15DNA1100899	\$159,000.00	4.125	MD	4.125			\$0.00		\$0.00		\$0.00						(\$2.97)	\$0.00	\$0.00	
483	15DNA1101786	\$410,000.00	3.950	IL	3.125			\$0.00		\$0.00		\$0.00						\$4,412.53	\$0.00	\$0.00	
484	15DNA1102859	\$312,000.00	4.250	MA	4.250			\$0.00		\$0.00		\$0.00						\$1,504.36	\$0.00	\$0.00	
485	15DNA1103503	\$265,000.00	3.500	MA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
486	15DNA1104282	\$415,000.00	3.625	MA	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
487	15DNA1106663	\$609,000.00	3.375	NJ	2.875			\$0.00		\$0.00		\$0.00						\$5,458.94	\$0.00	\$0.00	
488	15DNA1107196	\$107,000.00	3.875	GA	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
489	15DNA1107377	\$143,000.00	4.125	SC	3.125			\$0.00		\$0.00		\$0.00						\$2,298.73	\$0.00	\$0.00	
490	15DNA1107684	\$210,000.00	3.750	IL	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
491	15DNA1107811	\$485,000.00	3.750	MD	2.875			\$0.00		\$0.00		\$0.00						\$6,130.86	\$0.00	\$0.00	
492	15DNA1107813	\$208,000.00	3.500	PA	3.125			\$0.00		\$0.00		\$0.00						\$1,194.04	\$0.00	\$0.00	



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

**February 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	
493	15DNA1107835	\$60,000.00	3.875	IN	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
494	15DNA1108053	\$387,000.00	3.500	FL	3.500			\$0.00		\$0.00		\$0.00						\$355.68	\$0.00	\$0.00	
495	15DNA1108376	\$352,000.00	3.500	TX	2.875			\$0.00		\$0.00		\$0.00						\$3,596.96	\$0.00	\$0.00	
496	15DNA1108419	\$589,000.00	3.250	CA	3.250			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
497	15DNA1108565	\$122,000.00	4.125	CA	4.125			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
498	15DNA1109248	\$178,000.00	3.875	OH	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
499	15DNA1109779	\$405,000.00	3.500	TN	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
500	15DNA1110171	\$156,000.00	4.000	MD	4.000			\$0.00		\$0.00		\$0.00						\$34.05	\$0.00	\$0.00	
501	15DNA1110459	\$244,000.00	3.875	PA	3.875			\$0.00		\$0.00		\$0.00						(\$2,310.70)	\$0.00	\$0.00	
502	15DNA1110500	\$473,000.00	3.500	CA	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
503	15DNA1111248	\$182,000.00	3.625	FL	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
504	15DNA1111304	\$240,000.00	4.000	NV	2.875			\$0.00		\$0.00		\$0.00						\$4,467.96	\$0.00	\$0.00	
505	15DNA1111410	\$209,000.00	3.625	VA	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
506	15DNA1111447	\$360,000.00	4.250	IL	3.125			\$0.00		\$0.00		\$0.00						\$6,083.60	\$0.00	\$0.00	
507	15DNA1111794	\$213,000.00	3.750	MA	3.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
508	15DNA1111895	\$228,000.00	3.750	NC	3.125			\$0.00		\$0.00		\$0.00						\$1,770.81	\$0.00	\$0.00	
509	15DNA1112287	\$298,000.00	3.990	FL	3.125			\$0.00		\$0.00		\$0.00						\$2,758.12	\$0.00	\$0.00	
510	15DNA1112467	\$274,000.00	3.625	CA	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
511	15DNA1112553	\$287,000.00	3.375	TX	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
512	15DNA1112782	\$276,000.00	3.625	MD	2.875			\$0.00		\$0.00		\$0.00						\$3,810.33	\$0.00	\$0.00	
513	15DNA1113350	\$200,000.00	3.375	PR	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
514	15DNA1114712	\$209,000.00	3.500	IL	3.125			\$0.00		\$0.00		\$0.00						\$643.45	\$0.00	\$0.00	
515	15DNA1114717	\$190,000.00	3.875	CA	3.875			\$0.00		\$0.00		\$0.00						(\$1,228.21)	\$0.00	\$0.00	
516	15DNA1114838	\$607,000.00	3.500	DC	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
517	15DNA1115255	\$228,000.00	3.625	GA	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
518	15DNA1115539	\$340,000.00	3.750	IL	3.750			\$0.00		\$0.00		\$0.00						(\$1,150.09)	\$0.00	\$0.00	
519	15DNA1117666	\$601,000.00	3.875	CT	3.125			\$0.00		\$0.00		\$0.00						\$5,462.58	\$0.00	\$0.00	
520	15DNA1118755	\$106,000.00	4.250	SD	4.250			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
521	15DNA1118826	\$140,000.00	4.750	TN	4.750			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
522	15DNA1119225	\$560,000.00	3.625	NY	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
523	15DNA1119475	\$250,000.00	3.625	NY	3.625			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
524	15DNA1120791	\$128,000.00	3.875	FL	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
525	15DNA1121314	\$303,000.00	3.375	PA	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
526	15DNA1121636	\$317,000.00	3.625	NY	3.500			\$0.00		\$0.00		\$0.00						\$504.12	\$0.00	\$0.00	
527	15DNA1121746	\$142,000.00	3.500	TX	3.500			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
528	15DNA1122261	\$350,000.00	3.375	NJ	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
529	15DNA1123071	\$220,000.00	4.250	NJ	2.875			\$0.00		\$0.00		\$0.00						\$6,757.80	\$0.00	\$0.00	
530	15DNA1124021	\$502,000.00	3.375	CA	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
531	15DNA1124226	\$220,000.00	3.875	SC	3.875			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
532	15DNA1124276	\$140,000.00	3.375	PA	3.375			\$0.00		\$0.00		\$0.00						\$0.00	\$0.00	\$0.00	
533	15DNA1124535	\$330,000.00	3.750	CA	3.125			\$0.00		\$0.00		\$0.00						\$2,893.39	\$0.00	\$0.00	



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

February 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	15DNA1124978	\$163,000.00	4.500	PA	4.500			\$0.00		\$0.00		\$0.00					\$25.65		\$0.00	\$0.00	
535	15DNA1125004	\$360,000.00	3.625	FL	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
536	15DNA1125948	\$305,000.00	3.500	MA	2.875			\$0.00		\$0.00		\$0.00					\$3,319.28		\$0.00	\$0.00	
537	15DNA1126156	\$225,000.00	3.500	PA	3.500			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
538	15DNA1126273	\$212,000.00	3.625	NC	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
539	15DNA1126902	\$230,000.00	3.625	PA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
540	15DNA1127340	\$402,000.00	3.625	PA	2.875			\$0.00		\$0.00		\$0.00					\$5,444.40		\$0.00	\$0.00	
541	15DNA1128222	\$250,000.00	3.625	OR	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
542	15DNA1128429	\$176,000.00	3.250	WI	3.250			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
543	15DNA1129121	\$152,000.00	4.000	NC	4.000			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
544	15DNA1129305	\$84,000.00	3.625	TX	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
545	15DNA1129416	\$96,000.00	3.625	PA	3.625			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
546	15DNA1130779	\$180,000.00	3.750	NJ	2.875			\$0.00		\$0.00		\$0.00					\$2,522.85		\$0.00	\$0.00	
547	15DNA1131685	\$100,000.00	3.625	TX	3.500			\$0.00		\$0.00		\$0.00					\$172.68		\$0.00	\$0.00	
548	15DNA1131812	\$169,000.00	3.875	NH	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
549	15DNA1131958	\$104,000.00	3.750	MT	3.750			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
550	15DNA1132158	\$187,000.00	3.750	LA	3.875			\$0.00		\$0.00		\$0.00					(\$2,609.91)		\$0.00	\$0.00	
551	15DNA1132206	\$35,000.00	4.125	OH	4.125			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
552	15DNA1133677	\$87,000.00	4.375	VA	4.375			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
553	15DNA1133852	\$528,000.00	4.375	CA	2.875			\$0.00		\$0.00		\$0.00					\$14,216.77		\$0.00	\$0.00	
554	15DNA1133995	\$175,000.00	3.875	PA	3.875			\$0.00		\$0.00		\$0.00					\$0.00		\$0.00	\$0.00	
555	15DNA1135654	\$130,000.00	3.950	OH	3.125			\$0.00		\$0.00		\$0.00					\$1,640.80		\$0.00	\$0.00	
<b>Totals:</b>	<b>555</b>																\$242,716.46		\$4,131,015.84	\$125,296.49	

\* - 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**

February 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.