

## Fannie Mae Southern California Wildfires Exposure

The tables below provide the following for our outstanding Single-Family Connecticut Avenue Securities<sup>®</sup> (CAS) and Credit Insurance Risk Transfer<sup>™</sup> (CIRT<sup>™</sup>) programs:

- Active unpaid principal balance (UPB) percentage secured by properties located in the Federal Emergency Management Agency (FEMA) Individual Assistance (IA) designated area for the California wildfires as of January 14, 2025. As of January 14, the IA designation only includes Los Angeles County.
- Deal-level estimates of the percentage of UPB where Fannie Mae has determined that the underlying properties have potentially been damaged by the California wildfires\*.

The list of FEMA counties designated for IA is as of January 14, 2025.

### CRT Weighted Average Summary:

	Active UPB % CA Wildfires FEMA IA County	Active UPB % CA Wildfires Damage Area*
CAS	3.44%	0.01%
CIRT	3.17%	0.01%
<b>CRT Total</b>	<b>3.35%</b>	<b>0.01%</b>



<b>CAS Deal</b>	<b>Active UPB % CA Wildfires FEMA IA County</b>	<b>Active UPB % CA Wildfires Damage Area*</b>
CAS 2015 C01 G1	4.46%	0.04%
CAS 2015 C02 G1	5.17%	0.01%
CAS 2015 C03 G1	4.21%	0.00%
CAS 2015 C04 G1	4.96%	0.01%
CAS 2015 C04 G2	1.30%	0.00%
CAS 2016 C01 G1	5.47%	0.05%
CAS 2016 C01 G2	1.62%	0.00%
CAS 2016 C02 G1	6.06%	0.01%
CAS 2016 C03 G1	5.82%	0.03%
CAS 2016 C03 G2	1.56%	0.00%
CAS 2016 C04 G1	4.40%	0.01%
CAS 2016 C05 G2	1.32%	0.00%
CAS 2016 C06 G1	4.32%	0.01%
CAS 2016 C07 G2	1.20%	0.00%
CAS 2017 C01 G1	4.98%	0.01%
CAS 2017 C02 G2	1.16%	0.02%
CAS 2017 C03 G1	4.38%	0.02%
CAS 2017 C04 G2	1.44%	0.00%
CAS 2017 C05 G1	4.15%	0.03%
CAS 2017 C06 G1	3.74%	0.01%
CAS 2017 C06 G2	1.26%	0.00%
CAS 2017 C07 G1	4.10%	0.01%
CAS 2017 C07 G2	1.53%	0.00%
CAS 2018 C01 G1	3.82%	0.01%
CAS 2018 C02 G2	1.06%	0.00%
CAS 2018 C03 G1	3.89%	0.00%
CAS 2018 C04 G2	1.58%	0.01%
CAS 2018 C05 G1	3.99%	0.01%
CAS 2018 C06 G1	4.59%	0.02%
CAS 2018 C06 G2	1.60%	0.00%
CAS 2018 R07 G1	3.49%	0.00%
CAS 2019 R01 G2	1.15%	0.01%
CAS 2019 R03 G1	2.97%	0.00%
CAS 2019 R04 G2	0.81%	0.00%



<b>CAS Deal</b>	<b>Active UPB % CA Wildfires FEMA IA County</b>	<b>Active UPB % CA Wildfires Damage Area*</b>
CAS 2019 R05 G1	2.93%	0.00%
CAS 2019 R06 G2	1.24%	0.00%
CAS 2019 R07 G1	3.47%	0.00%
CAS 2019-HRP1	4.80%	0.03%
CAS 2020 R01 G1	3.61%	0.01%
CAS 2020 R02 G2	1.32%	0.01%
CAS 2021 R01 G1	4.65%	0.02%
CAS 2021 R02 G2	2.46%	0.00%
CAS 2021 R03 G1	5.04%	0.03%
CAS 2022 R01 G1	5.10%	0.01%
CAS 2022 R02 G2	3.20%	0.01%
CAS 2022 R03 G1	4.69%	0.01%
CAS 2022 R04 G1	5.03%	0.03%
CAS 2022 R05 G2	2.72%	0.00%
CAS 2022 R06 G1	4.21%	0.01%
CAS 2022 R07 G1	4.28%	0.01%
CAS 2022 R08 G1	3.90%	0.02%
CAS 2022 R09 G2	2.36%	0.00%
CAS 2023 R01 G1	4.71%	0.02%
CAS 2023 R02 G1	4.18%	0.02%
CAS 2023 R03 G2	2.67%	0.01%
CAS 2023 R04 G1	3.60%	0.02%
CAS 2023 R05 G1	2.68%	0.01%
CAS 2023 R06 G1	2.62%	0.02%
CAS 2023 R07 G2	1.88%	0.00%
CAS 2023 R08 G1	2.41%	0.02%
CAS 2024 R01 G1	2.65%	0.02%
CAS 2024 R02 G1	2.29%	0.00%
CAS 2024 R03 G2	2.07%	0.00%
CAS 2024 R04 G1	2.24%	0.01%
CAS 2024 R05 G2	1.76%	0.01%
CAS 2024 R06 G1	2.02%	0.01%
CAS 2025 R01 G1**	2.46%	0.03%



CIRT Deal	Active UPB % CA Wildfires FEMA IA County	Active UPB % CA Wildfires Damage Area*
CIRT 2020-1	3.36%	0.01%
CIRT 2020-2	1.57%	0.00%
CIRT 2021-1	3.04%	0.01%
CIRT 2021-2	2.97%	0.01%
CIRT 2022-1	5.03%	0.02%
CIRT 2022-10	2.53%	0.00%
CIRT 2022-11	3.54%	0.02%
CIRT 2022-2	4.68%	0.03%
CIRT 2022-3	2.55%	0.00%
CIRT 2022-4	4.06%	0.02%
CIRT 2022-5	2.56%	0.00%
CIRT 2022-6	4.35%	0.01%
CIRT 2022-7	4.27%	0.01%
CIRT 2022-8	2.41%	0.00%
CIRT 2022-9	4.26%	0.01%
CIRT 2023-1	5.05%	0.03%
CIRT 2023-2	4.01%	0.00%
CIRT 2023-3	2.86%	0.00%
CIRT 2023-4	3.35%	0.01%
CIRT 2023-5	2.16%	0.00%
CIRT 2023-6	2.78%	0.01%
CIRT 2023-7	2.07%	0.00%
CIRT 2023-8	2.50%	0.01%
CIRT 2023-9	1.81%	0.01%
CIRT 2024-H1	2.06%	0.02%
CIRT 2024-H2	1.58%	0.00%
CIRT 2024-H3	1.58%	0.00%
CIRT 2024-L1	2.83%	0.00%
CIRT 2024-L2	2.21%	0.00%
CIRT 2024-L3	2.29%	0.01%
CIRT 2024-L4	2.07%	0.00%
CIRT 2025-L1***	2.55%	0.00%
CIRT FE 2019-1	4.09%	0.03%
CIRT FE 2019-2	1.48%	0.00%
CIRT FE 2020-1	4.32%	0.01%
CIRT FE 2020-2	2.07%	0.01%
CIRT LR FE 2019-1	0.14%	0.00%

\*This analysis provides the estimated percentage of UPB of the underlying properties located in areas that Fannie Mae has determined may have experienced fire due to the January 2025 California wildfires. The figures were derived based principally on information about geographic areas affected by the fires. The figures do not purport to include all properties that were impacted by the fires and may include properties that were not impacted. In addition, fire and other related hazards continue to cause damage to properties in surrounding areas, so properties that are not currently impacted may be impacted in the future. In addition, it is not certain that all loans associated with properties impacted by the fires will experience losses. These figures are as of January 14, 2025.

\*\*This transaction has not closed. The exposure figures represent the final covered pool that was published on January 13, 2025. Full offering documents are expected to be available on or after January 21, 2025.

\*\*\* This transaction has not closed. The covered reference pool for the transaction will be updated once January 2025 balances are available.