



**Fannie Mae™**

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**Fannie Mae GeMS™ Guaranteed REMIC  
Fannie Mae Multifamily REMIC Trust 2020-M5  
Structural and Collateral Term Sheet**

As of February 11, 2020

**Fannie Mae Structured Pass-Through Certificates  
Series 2020-M5 Class FA, A1, A2 & A3 Certificates**

**\$1,037,207,105**

(Approximate Offered Certificates)

**Amherst Pierpont Securities**

Lead Manager and Bookrunner

BofA Securities  
Co-Manager

BMO Capital Markets  
Co-Manager

Loop Capital Markets  
Co-Manager

**Fannie Mae GeMS™**

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- The performance of the collateral and the value of the securities may be largely dependent on the quality of the origination and servicing of the collateral.
- The securities may be substantially dependent on the claims-paying ability of insurers or guarantors, as further described in the Offering Documents.
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## Certificate Structure

Group	Class	Approximate Initial Certificate Balance or Notional Amount <sup>(1)</sup>	% of Initial Group Certificate Balance <sup>(2)</sup>	Expected Weighted Average Life (Years) <sup>(3)</sup>	Expected Principal Window (Months) <sup>(4)</sup>	Coupon Type	Pricing Speed
1	FA	\$219,444,395	100.0%	6.08	1-83	Floater/AFC <sup>(10)</sup>	0 CPY
1	FX <sup>(6)(11)</sup>	\$219,444,395	N/A	N/A	N/A	WAC IO <sup>(12)</sup>	100 CPY
2	A1	\$81,900,000	10.0%	6.31	1-116	Fixed	0 CPY
2	A2	\$570,862,710	69.8%	9.79	116-119	Fixed	0 CPY
2	A3	\$165,000,000	20.2%	9.91	119-119	Fixed	0 CPY
2	X <sup>(5)(6)</sup>	\$652,762,710	N/A	N/A	N/A	WAC IO <sup>(7)</sup>	100 CPY
2	X3 <sup>(6)(8)</sup>	\$165,000,000	N/A	N/A	N/A	WAC IO <sup>(9)</sup>	100 CPY

- (1) The initial certificate balances and notional amounts are approximate and on the settlement date may vary by up to 5%. Underlying pools may be removed from or added to the mortgage pool prior to the settlement date within the same maximum permitted variance. Any reduction or increase in the aggregate principal balance of underlying pools within these parameters will result in changes to the initial certificate balance or notional amount of each class of certificates and to the other statistical data.
- (2) Approximate as of the settlement date.
- (3) Calculated at 0% CPY.
- (4) The expected principal window is expressed in months following the settlement date and reflects the period during which distributions of principal would be received under the pricing speed assumptions.
- (5) The Class X notional amount is equal to the aggregate principal certificate balances of Class A1 and Class A2.
- (6) Class FX, Class X and Class X3 will not be offered.
- (7) For each Distribution Date, the X Class will bear interest during the related interest accrual period at an annual rate equal to the excess of (x) the Weighted Average MBS Pass-Through Rate of the Group 2 Collateral Pool for such distribution date over (y) the weighted average of the interest rates of the A1 and A2 Classes, weighted on the basis of their principal balances (before giving effect to payments made on the related Distribution Date).
- (8) The Class X3 notional amount is equal to the principal certificate balance of Class A3.
- (9) For each Distribution Date, the X3 Class will bear interest during the related interest accrual period at an annual rate equal to the excess of (x) the Weighted Average MBS Pass-Through Rate of the Group 2 collateral pool for such distribution date over (y) the Class A3 coupon.
- (10) The Class FA coupon will be equal to 1 month LIBOR plus [%] subject to a cap equal to the weighted average MBS Pass-Thru Rate of the Group 1 Collateral Pool for such distribution date.
- (11) The Class FX notional amount is equal to the principal certificate balance of Class FA.
- (12) The Class FX coupon will be equal to the positive difference between the weighted average MBS Pass-Thru Rate of the Group 1 Collateral Pool for such distribution date less the Class FA coupon for such distribution date.

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## Issue Characteristics – Group 1

<b>Securities:</b>	\$219,444,395 (approximate) monthly pay, floating rate and variable rate, multiclass commercial mortgage REMIC Pass-Through Certificates (Class FA and Class FX)
<b>Lead Manager:</b>	Amherst Pierpont Securities LLC
<b>Co-Managers:</b>	BofA Securities, BMO Capital Markets and Loop Capital Markets
<b>Issuer:</b>	Federal National Mortgage Association (“Fannie Mae”)
<b>Issuing Entity:</b>	Fannie Mae Multifamily REMIC Trust 2020-M5, a trust to be formed by Fannie Mae.
<b>Trustee:</b>	Fannie Mae
<b>Cut-off Date:</b>	On or about February 1, 2020
<b>Settlement Date:</b>	February 27, 2020
<b>Distribution Date:</b>	The monthly distribution date for the certificates will be the 25 <sup>th</sup> day of each calendar month or on the next business day if the 25 <sup>th</sup> is not a business day, commencing March 2020.
<b>Accrual:</b>	Each class of certificates will accrue interest on a Actual/360 basis during the preceding calendar month.
<b>LIBOR Determination:</b>	15 day calendar lookback
<b>ERISA:</b>	It is expected that all offered certificates will be ERISA eligible.
<b>Tax Status:</b>	Double REMIC Series
<b>Form of Offering:</b>	The certificates are exempt from registration under the Securities Act of 1933 and are “exempted securities” under the Securities Exchange Act of 1934.
<b>Offered Certificates:</b>	The Class FA Certificates
<b>Optional Termination:</b>	None
<b>Minimum Denominations:</b>	\$100,000 for the Class FX Certificates and \$1,000 for the Class FA Certificates, \$1 in excess thereof.
<b>Settlement Terms:</b>	Book-Entry except for Classes R and RL
<b>Analytics:</b>	Cash flows are expected to be available through Bloomberg, L.P., Intex Solutions, Inc. and Trepp LLC.
<b>Bloomberg Ticker:</b>	FNA 2020-M5 <MTGE><GO>
<b>Risk Factors:</b>	THE CERTIFICATES INVOLVE CERTAIN RISKS AND MAY NOT BE SUITABLE FOR ALL INVESTORS. SEE THE “RISK FACTORS” SECTION OF FANNIE MAE’S MULTIFAMILY REMIC PROSPECTUS.

## Issue Characteristics – Group 2

<b>Securities:</b>	\$817,762,710 (approximate) monthly pay fixed and variable rate, multi-class commercial mortgage REMIC Pass-Through Certificates (Class A1, Class A2, Class A3, Class X and Class X3)
<b>Lead Manager:</b>	Amherst Pierpont Securities LLC
<b>Co-Managers:</b>	BofA Securities, BMO Capital Markets and Loop Capital Markets
<b>Issuer:</b>	Federal National Mortgage Association (“Fannie Mae”)
<b>Issuing Entity:</b>	Fannie Mae Multifamily REMIC Trust 2020-M5, a trust to be formed by Fannie Mae.
<b>Trustee:</b>	Fannie Mae
<b>Cut-off Date:</b>	On or about February 1, 2020
<b>Settlement Date:</b>	February 27, 2020
<b>Distribution Date:</b>	The monthly distribution date for the certificates will be the 25 <sup>th</sup> day of each calendar month or on the next business day if the 25 <sup>th</sup> is not a business day, commencing March 2020.
<b>Accrual:</b>	Each class of certificates will accrue interest on a 30/360 basis during the preceding calendar month.
<b>ERISA:</b>	It is expected that all offered certificates will be ERISA eligible.
<b>Tax Status:</b>	Double REMIC Series
<b>Form of Offering:</b>	The certificates are exempt from registration under the Securities Act of 1933 and are “exempted securities” under the Securities Exchange Act of 1934.
<b>Offered Certificates:</b>	The Class A1, Class A2 and Class A3 Certificates
<b>Optional Termination:</b>	None
<b>Minimum Denominations:</b>	\$100,000 for the Class X and Class X3 Certificates and \$1,000 for the Class A1, Class A2 and Class A3 Certificates, \$1 in excess thereof.
<b>Settlement Terms:</b>	Book-Entry except for Classes R and RL
<b>Analytics:</b>	Cash flows are expected to be available through Bloomberg, L.P., Intex Solutions, Inc. and Trepp LLC.
<b>Bloomberg Ticker:</b>	FNA 2020-M5 <MTGE><GO>
<b>Risk Factors:</b>	THE CERTIFICATES INVOLVE CERTAIN RISKS AND MAY NOT BE SUITABLE FOR ALL INVESTORS. SEE THE “RISK FACTORS” SECTION OF FANNIE MAE’S MULTIFAMILY REMIC PROSPECTUS.

## **Structural Overview – Group 1**

<b>Amount of Distributions:</b>	On each Distribution Date, certificate holders will be entitled to receive interest and any principal required to be paid on their certificates on such Distribution Date, distributed from funds available for distribution from the Group 1 MBS Pool.
<b>Priority of Principal:</b>	The Group 1 Principal Distribution Amount for any Distribution Date will be allocated as follows: scheduled and unscheduled principal payments included in the principal distribution for each Group 1 MBS, on an aggregate basis, to Class FA, until retired.
<b>Prepayment Premiums Distribution:</b>	Group 1 Prepayment premiums will be passed through to the Class FX certificate holders.
<b>Call Protection:</b>	34 underlying securities (representing 98% of the Group 1 Collateral Pool) provide for a remaining lockout term. One underlying security (representing 2% of the Group 1 Collateral Pool) has no lockout term. The Group 1 Collateral Pool has a weighted average remaining lockout term of 4(1) (2) months.
<b>Guarantee:</b>	All underlying pools will be guaranteed by Fannie Mae with respect to the full and timely payment of interest and principal. Fannie Mae's guarantee does not cover any prepayment premium payments due on the underlying mortgage loans.

- (1) For more detail on collateral call protection, see Collateral Overview.
- (2) Excludes loans with no lockout term.



## Structural Overview – Group 2

**Amount of Distributions:** On each Distribution Date, certificate holders will be entitled to receive interest and any principal required to be paid on their certificates on such Distribution Date, distributed from funds available for distribution from the Group 2 MBS Pool.

**Priority of Principal:** The Group 2 Principal Distribution Amount for any Distribution Date will be allocated as follows: scheduled and unscheduled principal payments included in the principal distribution for each Group 2 MBS on an aggregate basis, sequentially to Class A1, Class A2 and Class A3 in that order, until retired.

**Prepayment Premiums Distribution:** On each Distribution Date, any prepayment premiums that are included in the related MBS distributions on that date will be allocated as follows:

1. To the A1 Class, an amount equal to 30% of the Group 2 prepayment premiums for that Distribution Date multiplied by the percentage equivalent of a fraction, the numerator of which is the principal payable to the A1 Class on that date and the denominator of which is the aggregate principal payable to the A1, A2 and A3 Classes for that Distribution Date
2. To the A2 Class, an amount equal to 30% of the Group 2 prepayment premiums for that Distribution Date multiplied by the percentage equivalent of a fraction, the numerator of which is the principal payable to the A2 Class on that date and the denominator of which is the aggregate principal payable to the A1, A2 and A3 Classes for that Distribution Date
3. To the X Class, an amount equal to 70% of the Group 2 prepayment premiums for that Distribution Date multiplied by the percentage equivalent of a fraction, the numerator of which is the principal payable to the A1 Class and A2 Class on that date and the denominator of which is the aggregate principal payable to the A1, A2 and A3 Classes for that Distribution Date
4. To the A3 Class, an amount equal to 30% of the Group 2 prepayment premiums for the Distribution Date multiplied by the percentage equivalent of a fraction, the numerator of which is the principal payable to the A3 Class on that date and the denominator of which is the aggregate principal payable to the A1, A2 and A3 Classes for that Distribution Date.
5. To the X3 Class, an amount equal to 70% of the Group 2 prepayment premiums for that Distribution Date multiplied by the percentage equivalent of a fraction, the numerator of which is the principal payable to the A3 Class on that date and the denominator of which is the aggregate principal payable to the A1, A2 and A3 Classes for that

Distribution Date

**Call Protection:** 69 underlying securities (representing 100% of the Group 2 Collateral Pool) provide for a remaining yield maintenance prepayment premium term. The Group 2 Collateral Pool has a weighted average remaining yield maintenance term of 112<sup>(1)</sup> months.

**Guarantee:** All underlying pools will be guaranteed by Fannie Mae with respect to the full and timely payment of interest and principal. Fannie Mae's guarantee does not cover any prepayment premium payments due on the underlying mortgage loans.

(1) For more detail on collateral call protection, see Collateral Overview.

## Collateral Overview – Group 1

**Fannie Mae ARM 7-6™ Program:** Collateral Group 1 comprises 35 loans all originated under Fannie Mae’s ARM 7-6™ program. All loans are 1-month LIBOR floaters with 6% lifetime Pass-through caps and 1% periodic caps.

**Call Protection:** Certain Mortgage Loans are locked out from prepayment during the first 12 months following origination. Thereafter, the loans can be prepaid by paying a prepayment premium, generally equal to 1% of the outstanding principal loan balance, until the Prepayment Premium End Date, which is generally 90 days prior to loan maturity (prepayment premiums collected are not passed through to the investor).

**Amortization:** There are 16 loans in Group 1 collateral that have partial interest-only terms. Following the interest-only period, principal payment amounts on each loan are set so that the outstanding principal balance of the loan will be amortized over an amortization period equal to the Original Amortization Term less the interest-only period.

**Conversion:** The underlying loan in a FNMA ARM 7-6™ MBS may be converted to a fixed rate loan on any rate change date beginning on the first day of the second loan year and ending on the first day of the sixth loan year, provided the loan has not been delinquent during the previous 12 months and the borrower is not in default under any loan documents. At the time of conversion, the loan is removed from the MBS, the MBS is terminated, there is no prepayment premium charged, and the MBS investor is paid off at par. More information on the Fannie Mae ARM 7- 6™ loans can be found by visiting Fannie Mae’s website at: <https://www.efanniemae.com/mf/finsolutions/rateopsfeats/pdf/arm76.pdf>

### Group 1 <sup>(1) (2)</sup>

Aggregate Cut-off Date Balance:	\$219,444,396
Number of Mortgage Loans:	35
Number of Underlying Pools:	35
Number of Properties:	35
Average Cut-off Date Balance per Mortgage Loan:	\$6,269,840
Weighted Average Mortgage Rate	4.24%
% of Group 1 Secured by 5 Largest Mortgage Loans	39.0%
% of Group 1 Secured by 10 Largest Mortgage Loans	63.5%
Weighted Average Original Term to Maturity (months)	84
Weighted Average Remaining Term to Maturity (months)	76
Weighted Average Seasoning (months)	8
Weighted Average Remaining Lockout Term (months) <sup>(4)</sup>	4
Weighted Average Net Margin	1.06%
Weighted Average Pass-Through Cap	6.00%
Weighted Average Periodic Cap	1.00%
Weighted Average Original Amortization Term (months) <sup>(3)</sup>	360
Weighted Average Remaining Amortization Term (months) <sup>(3)</sup>	352
% of Group 1 Amortizing Balloon	40.6%
% of Group 1 Interest Only followed by Amortizing Balloon	54.5%
% of Group 1 Interest Only	4.9%

- (1) Unless otherwise indicated, all references to “% of Group 1” in this Term Sheet reflect a percentage of the Group 1 aggregate principal balance as of the Cut-off Date, after application of all payments of principal due during or prior to February 2020.
- (2) The Group 1 Collateral consists of 35 Fannie Mae multifamily MBS pools containing 35 loans. All loans underlying the pools are monthly-pay, variable-rate multifamily mortgages.
- (3) Excludes loans that are interest only for the entire term.
- (4) Excludes loans with no lockout term.

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## Collateral Overview – Group 2

### Group 2<sup>(1) (2)</sup>

<b>Group 2</b>	
Aggregate Cut-off Date Balance:	\$817,762,711
Number of Mortgage Loans:	69
Number of Underlying Pools:	69
Number of Properties:	69
Average Cut-off Date Balance per Mortgage Loan:	\$11,851,633
Weighted Average Mortgage Rate	3.81%
% of Group 2 Secured by 5 Largest Mortgage Loans	27.3%
% of Group 2 Secured by 10 Largest Mortgage Loans	49.4%
Weighted Average Original Term to Maturity (months)	120
Weighted Average Remaining Term to Maturity (months)	118
Weighted Average Seasoning (months)	2
Weighted Average Original Amortization Term (months) <sup>(3)</sup>	358
Weighted Average Remaining Amortization Term (months) <sup>(3)</sup>	358
Weighted Average Original Prepayment Premium Term (months)	114
Weighted Average Remaining Prepayment Premium Term (months)	112
% of Group 2 Amortizing Balloon	13.7%
% of Group 2 Interest Only followed by Amortizing Balloon	69.2%
% of Group 2 Interest Only	17.1%

- (1) Unless otherwise indicated, all references to “% of Group 2” in this Term Sheet reflect a percentage of the Group 2 aggregate principal balance as of the Cut-off Date, after application of all payments of principal due during or prior to February 2020.
- (2) The Group 2 Collateral consists of 69 Fannie Mae multifamily MBS pools containing 69 loans. All loans underlying the pools are monthly-pay, fixed-rate multifamily mortgages.
- (3) Excludes loans that are interest only for the entire term.

**More information regarding the DUS MBS program can be found on Fannie Mae’s website at:**  
[http://www.fanniemae.com/resources/file/mbs/pdf/mbsenger\\_25yrs.pdf](http://www.fanniemae.com/resources/file/mbs/pdf/mbsenger_25yrs.pdf)

## Collateral Stratification – Group 1

### Underlying Securities by Cut-off Date Principal Balance

Cut-off Date Principal Balance	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
\$1,039,000 - \$2,999,999	13	27,633,619	12.59%	2.681	0.923	84	76	8	4
\$3,000,000 - \$4,999,999	8	28,492,705	12.98%	2.544	0.964	84	77	7	5
\$5,000,000 - \$7,999,999	4	23,954,722	10.92%	2.654	1.006	84	78	6	6
\$8,000,000 - \$11,999,999	5	53,766,327	24.50%	2.402	0.971	84	77	7	5
\$12,000,000 - \$19,999,999	4	64,597,024	29.44%	2.755	1.315	84	75	9	3
\$20,000,000 - \$21,000,000	1	21,000,000	9.57%	2.430	0.890	84	77	7	5
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Top 10 Loan Information

Pool Number	Property Name	City	State	Property Type	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	DSCR (x) <sup>(1)</sup>	LTV (%) <sup>(2)</sup>
BL2825	7 Pointe Apartments	Indianapolis	IN	Multifamily	21,000,000	9.57	1.33	71.4%
BL2543	Falls of Wilcrest	Houston	TX	Multifamily	18,095,435	8.25	1.38	63.2%
BL1772	Falls of Town Park	Houston	TX	Multifamily	17,575,000	8.01	1.34	64.9%
BL2940	Avanti Senior Living at Towne Lake	Cypress	TX	Seniors	14,585,000	6.65	1.45	65.7%
BL2545	Falls of Braeswood	Houston	TX	Multifamily	14,341,589	6.54	1.46	65.0%
BL5064	Oceanaire Apartments	Biloxi	MS	Military	11,960,000	5.45	1.58	63.0%
BL5471	Appletree Court	Richardson	TX	Seniors	10,936,327	4.98	1.65	74.0%
BL2388	The Element at Kirkwood	Atlanta	GA	Multifamily	10,850,000	4.94	2.42	54.9%
BL1936	Capewood Apartments	Houston	TX	Multifamily	10,750,000	4.90	1.44	64.4%
BL1910	Country Ridge Townhomes	Saginaw	MI	Multifamily	9,270,000	4.22	1.47	68.6%
<b>Total / WA:</b>					<b>139,363,351</b>	<b>63.51</b>	<b>1.51</b>	<b>65.7%</b>

(1) DSCR calculations are based on the most recent annual amortizing data for the related mortgage loan, except for the full term interest only loan, which was based on interest only payments.

(2) LTV values are as of the loan origination data of the related mortgage loan.

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## Collateral Stratification- Group 1 (cont.)

Underlying Securities by Most Recent DSCR <sup>(1)</sup>

Most Recent Debt Service Coverage Ratio	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
1.29x - 1.49x	29	177,451,363	80.86%	2.628	1.081	84	76	8	4
1.50x - 1.59x	2	15,530,535	7.08%	2.603	1.046	84	80	4	8
1.60x - 1.99x	2	14,006,299	6.38%	2.516	0.967	84	82	2	9
2.00x - 2.42x	2	12,456,200	5.68%	2.110	0.905	84	75	9	3
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

Underlying Securities by At Issuance LTV <sup>(1)</sup>

UW Loan to Value Ratio	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
50.0% - 59.9%	1	10,850,000	4.94%	2.040	0.920	84	75	9	3
60.0% - 64.9%	4	58,380,435	26.60%	2.681	1.292	84	75	9	3
65.0% - 69.9%	8	49,950,109	22.76%	2.642	1.047	84	75	9	3
70.0% - 74.9%	6	49,059,101	22.36%	2.561	0.972	84	78	6	6
75.0% - 80.0%	16	51,204,752	23.33%	2.577	0.929	84	77	7	5
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

Underlying Securities by Current Amortization Type

Amortization Type	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
Partial IO	16	119,599,000	54.50%	2.575	1.017	84	76	8	4
Balloon	18	88,995,396	40.55%	2.677	1.138	84	77	7	5
Interest Only	1	10,850,000	4.94%	2.040	0.920	84	75	9	3
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

(1) DSCR calculations are based on the most recent annual amortizing data for the related mortgage loan, except for the full term interest only loan, which was based on interest only payments.

(2) LTV values are as of the loan origination data of the related mortgage loan.

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## Collateral Stratification – Group 1 (cont.)

### Underlying Securities by Property Type

Property Type	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
Multifamily	31	177,388,069	80.84%	2.592	1.089	84	76	8	4
Seniors	2	25,521,327	11.63%	2.631	0.954	84	79	5	7
Military	1	11,960,000	5.45%	2.550	0.970	84	82	2	10
Manufactured Housing	1	4,575,000	2.08%	2.370	0.840	84	74	10	2
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Underlying Securities by Loan Note Rate

Loan Note Rate	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
3.650% - 3.999%	2	14,254,000	6.50%	2.104	0.899	84	75	9	3
4.000% - 4.099%	6	45,416,972	20.70%	2.423	0.921	84	76	8	3
4.100% - 4.199%	6	35,925,411	16.37%	2.500	0.910	84	78	6	6
4.200% - 4.299%	6	29,061,230	13.24%	2.559	0.915	84	79	5	7
4.300% - 4.399%	3	47,022,024	21.43%	2.693	1.217	84	75	9	3
4.400% - 4.499%	6	17,589,616	8.02%	2.785	1.097	84	75	9	3
4.500% - 4.844%	6	30,175,142	13.75%	2.930	1.410	84	76	8	4
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Underlying Securities by Pass Through Rate

Pass-Through Rate	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
2.414% - 2.499%	7	19,208,184	8.75%	2.459	0.818	84	75	9	3
2.500% - 2.599%	13	89,250,441	40.67%	2.467	0.895	84	77	7	4
2.600% - 2.699%	3	23,935,327	10.91%	2.562	0.983	84	82	2	10
2.700% - 2.799%	5	23,186,927	10.57%	2.630	1.091	84	74	10	2
2.800% - 2.899%	2	6,884,854	3.14%	2.922	1.179	84	79	5	7
2.900% - 2.999%	2	6,966,639	3.17%	2.853	1.276	84	79	5	7
3.000% - 3.234%	3	50,012,024	22.79%	2.771	1.431	84	74	10	2
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

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## Collateral Stratification – Group 1 (cont.)

### Underlying Securities by State

State	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
TX	7	91,654,351	41.77%	2.679	1.225	84	76	8	4
IL	7	23,033,111	10.50%	2.685	1.018	84	78	6	6
IN	1	21,000,000	9.57%	2.430	0.890	84	77	7	5
GA	4	17,493,491	7.97%	2.247	0.889	84	75	9	3
MS	2	15,615,093	7.12%	2.550	0.947	84	80	4	8
MI	1	9,270,000	4.22%	2.450	0.870	84	73	11	1
OH	2	7,443,938	3.39%	2.451	0.863	84	77	7	5
TN	1	5,538,868	2.52%	2.780	1.100	84	75	9	3
NY	2	5,176,734	2.36%	2.718	1.145	84	75	9	3
MA	1	3,600,000	1.64%	2.570	0.890	84	78	6	6
PA	1	3,396,105	1.55%	2.930	1.250	84	83	1	11
WI	1	3,222,000	1.47%	2.440	0.910	84	80	4	8
VA	1	3,069,972	1.40%	2.430	0.850	84	79	5	0
KS	1	2,953,932	1.35%	2.500	0.820	84	73	11	1
KY	1	2,816,802	1.28%	2.750	1.070	84	74	10	2
MD	1	2,800,000	1.28%	2.440	0.760	84	73	11	1
NC	1	1,360,000	0.62%	2.830	0.850	84	74	10	2
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Underlying Securities by Original Term To Maturity

Original Term to Maturity (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
84	35	219,444,396	100.00%	2.590	1.061	84	76	8	4
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Underlying Securities by Remaining Term To Maturity

Remaining Term to Maturity (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
73 - 75	17	113,060,306	51.52%	2.600	1.167	84	74	10	2
76 - 78	10	61,842,749	28.18%	2.582	0.928	84	77	7	5
79 - 80	3	13,915,972	6.34%	2.465	0.897	84	80	4	6
81 - 82	3	16,292,938	7.42%	2.613	0.979	84	82	2	10
83	2	14,332,432	6.53%	2.632	1.059	84	83	1	11
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

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## Collateral Stratification – Group 1 (cont.)

### Underlying Securities by Loan Age

Loan Age Range (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
1 - 3	4	27,756,432	12.65%	2.626	1.029	84	83	1	11
3 - 5	3	13,714,938	6.25%	2.497	0.908	84	80	4	8
5 - 7	4	17,461,826	7.96%	2.629	0.967	84	78	6	5
7 - 9	7	47,450,895	21.62%	2.555	0.909	84	77	7	5
9 - 11	17	113,060,306	51.52%	2.600	1.167	84	74	10	2
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

### Underlying Securities by Green Financing Type

Green Financing Type	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average ARM Gross Margin (%)	Weighted Average ARM Net Margin (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Lockout Term (Months)
None	32	211,212,196	96.25%	2.596	1.070	84	76	8	4
Green Rewards	3	8,232,200	3.75%	2.414	0.855	84	78	6	6
<b>Total / WA:</b>	<b>35</b>	<b>219,444,396</b>	<b>100.00%</b>	<b>2.590</b>	<b>1.061</b>	<b>84</b>	<b>76</b>	<b>8</b>	<b>4</b>

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## Collateral Stratification – Group 2

Underlying Securities by Cut-off Date Principal Balance

Cut-off Date Principal Balance	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Yield Maintenance Term (Months)
\$997,492 - \$9,999,999	47	172,960,598	21.15%	4.038	2.447	120	118	2	112
\$10,000,000 - \$14,999,999	2	24,000,000	2.93%	3.803	2.388	120	119	1	113
\$15,000,000 - \$19,999,999	5	86,082,000	10.53%	3.763	2.348	120	118	2	112
\$20,000,000 - \$29,999,999	4	98,904,817	12.09%	3.966	2.460	120	118	2	112
\$30,000,000 - \$39,999,999	6	212,584,000	26.00%	3.624	2.342	120	118	2	112
\$40,000,000 - \$54,762,000	5	223,231,296	27.30%	3.775	2.296	120	118	2	112
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Top 10 Loan Information

Pool Number	Property Name	City	State	Property Type	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	DSCR (x) <sup>(1)</sup>	LTV (%) <sup>(2)</sup>
BL5037	The Westerly at Forge Park	Franklin	MA	Multifamily	54,762,000	6.70	1.29x	65.0%
BL5301	Green Leaf Riverwalk	Eugene	OR	Multifamily	43,358,000	5.30	2.15x	64.7%
BL4604	Red Hills Village	Tallahassee	FL	Seniors	43,020,000	5.26	1.37x	75.0%
BL4979	Vickery Rose Retirement Resort	Roswell	GA	Seniors	41,500,000	5.07	1.32x	73.9%
BL5188	Prelude at Paramount	Meridian	ID	Multifamily	40,591,296	4.96	1.26x	72.2%
BL4359	Harmony at Independence	Virginia Beach	VA	Seniors	38,400,000	4.70	1.31x	69.8%
BL5512	Central Square at Frisco	Frisco	TX	Multifamily	37,700,000	4.61	1.25x	66.5%
BL4569	Jefferson at Perimeter Apartments	Atlanta	GA	Multifamily	36,900,000	4.51	1.27x	70.0%
BL4940	Cottages on Hollywood	Fayetteville	AR	Dedicated Student	34,237,000	4.19	1.65x	55.0%
BL5297	Green Leaf Cottonwood	Albuquerque	NM	Multifamily	33,337,000	4.08	2.35x	64.9%
<b>Total / WA:</b>					<b>\$403,805,296</b>	<b>49.38</b>	<b>1.51x</b>	<b>67.9%</b>

(1) DSCR calculations are based on the most recent annual amortizing data for the related mortgage loan, except for the full term interest only loan, which was based on interest only payments.

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## Collateral Stratification – Group 2 (cont.)

Underlying Securities by Most Recent DSCR <sup>(1)</sup>

Most Recent Debt Service Coverage Ratio	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
1.25x - 1.29x	18	271,769,139	33.23%	3.879	2.314	120	118	2	112
1.30x - 1.34x	15	219,580,010	26.85%	4.000	2.444	120	118	2	112
1.35x - 1.39x	7	72,351,718	8.85%	3.782	2.370	120	117	3	111
1.40x - 1.99x	17	110,144,142	13.47%	3.743	2.415	120	118	2	112
2.00x - 2.19x	5	87,124,000	10.65%	3.497	2.310	120	118	2	112
2.20x - 2.95x	7	56,793,702	6.95%	3.448	2.322	120	118	2	112
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Underlying Securities by At Issuance LTV <sup>(2)</sup>

UW Loan to Value Ratio	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
26.7% - 59.9%	20	122,902,200	15.03%	3.791	2.407	120	118	2	112
60.0% - 64.9%	11	167,976,459	20.54%	3.691	2.355	120	118	2	112
65.0% - 69.9%	11	179,943,178	22.00%	3.765	2.314	120	118	2	112
70.0% - 74.9%	15	204,942,981	25.06%	4.029	2.387	120	118	2	112
75.0% - 80.0%	12	141,997,893	17.36%	3.730	2.388	120	118	2	112
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Underlying Securities by Current Amortization Type

Amortization Type	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
Partial IO	41	566,041,900	69.22%	3.858	2.381	120	118	2	112
Interest Only	11	139,935,000	17.11%	3.470	2.310	120	118	2	112
Balloon	17	111,785,811	13.67%	4.024	2.373	120	118	2	112
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Underlying Securities by Property Type

Property Type	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
Multifamily	53	585,043,894	71.54%	3.772	2.359	120	118	2	112
Seniors	3	122,920,000	15.03%	3.887	2.365	120	117	3	111
Dedicated Student	4	86,197,817	10.54%	3.975	2.418	120	118	2	112
Manufactured Housing	9	23,601,000	2.89%	3.888	2.408	120	117	3	111
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

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## Collateral Stratification – Group 2 (cont.)

Underlying Securities by Loan Note Rate

Loan Note Rate	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted Average Loan Age (Months)	Weighted Average Remaining Yield Maintenance Term (Months)
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)		
3.230% - 3.499%	7	144,345,734	17.65%	3.327	2.279	120	118	2	112
3.500% - 3.749%	10	176,896,200	21.63%	3.641	2.331	120	117	3	111
3.750% - 3.999%	27	354,796,398	43.39%	3.857	2.378	120	118	2	112
4.000% - 4.249%	4	15,553,477	1.90%	4.134	2.338	120	118	2	112
4.250% - 4.499%	12	102,754,368	12.57%	4.358	2.470	120	118	2	112
4.500% - 4.999%	6	16,340,544	2.00%	4.667	2.544	120	118	2	112
5.000% - 5.499%	1	3,859,000	0.47%	5.220	2.510	118	117	1	111
5.500% - 5.530%	2	3,216,990	0.39%	5.530	3.050	117	116	1	110
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Underlying Securities by Pass Through Rate

Pass-Through Rate	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted Average Loan Age (Months)	Weighted Average Remaining Yield Maintenance Term (Months)
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)		
2.190% - 2.249%	4	151,153,296	18.48%	3.724	2.214	120	117	3	111
2.250% - 2.299%	4	121,533,200	14.86%	3.376	2.274	120	118	2	112
2.300% - 2.399%	25	231,832,694	28.35%	3.819	2.351	120	118	2	112
2.400% - 2.499%	17	186,568,710	22.81%	4.007	2.449	120	118	2	112
2.500% - 2.599%	11	106,365,326	13.01%	3.929	2.518	120	118	2	112
2.600% - 2.699%	2	10,955,644	1.34%	4.469	2.623	120	118	2	112
2.700% - 3.050%	6	9,353,842	1.14%	4.907	2.841	119	117	2	111
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

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## Collateral Stratification – Group 2 (cont.)

Underlying Securities by State									
State	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Yield Maintenance Term (Months)
TX	8	118,976,644	14.55%	3.790	2.363	120	119	1	113
VA	7	110,686,400	13.54%	3.760	2.418	120	118	2	112
GA	2	78,400,000	9.59%	3.962	2.353	120	117	3	111
MA	3	62,454,773	7.64%	3.814	2.223	120	118	2	112
OR	4	49,340,000	6.03%	3.300	2.283	120	119	1	113
FL	3	47,535,000	5.81%	3.717	2.354	120	116	4	110
ID	1	40,591,296	4.96%	3.860	2.240	120	118	2	112
WA	7	39,863,702	4.87%	3.875	2.425	120	118	2	112
AR	1	34,237,000	4.19%	3.650	2.380	120	118	2	112
NM	1	33,337,000	4.08%	3.230	2.270	120	119	1	113
NV	1	32,010,000	3.91%	3.970	2.520	120	117	3	111
UT	2	28,158,817	3.44%	4.332	2.397	120	119	1	113
IL	4	24,346,171	2.98%	3.906	2.417	120	117	3	111
TN	2	20,487,000	2.51%	3.997	2.357	120	117	3	111
CA	4	12,763,000	1.56%	4.420	2.408	119	117	2	111
NJ	3	11,514,734	1.41%	3.350	2.490	120	117	3	111
KS	1	9,900,000	1.21%	4.320	2.490	120	117	3	111
PA	1	9,052,000	1.11%	4.420	2.620	120	118	2	112
MD	1	8,850,000	1.08%	3.870	2.340	120	119	1	113
OK	1	8,750,000	1.07%	3.620	2.320	120	117	3	111
MN	2	7,408,251	0.91%	4.250	2.439	120	118	2	112
IA	1	6,438,200	0.79%	3.600	2.280	120	117	3	111
SD	1	6,135,000	0.75%	3.560	2.520	120	117	3	111
DE	1	5,000,000	0.61%	3.690	2.350	120	117	3	111
NC	2	3,216,990	0.39%	5.530	3.050	117	116	1	110
OH	1	2,996,500	0.37%	4.550	2.430	120	118	2	112
MO	1	1,701,834	0.21%	4.400	2.590	120	118	2	112
AZ	1	1,275,000	0.16%	4.300	2.390	120	117	3	111
KY	1	1,215,400	0.15%	4.990	2.780	120	118	2	112
MI	1	1,122,000	0.14%	4.040	2.420	120	119	1	113
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

Underlying Securities by Original Term To Maturity									
Original Term to Maturity (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted Average Original Term to Maturity (Months)	Weighted Average Remaining Term to Maturity (Months)	Weighted Average Loan Age (Months)	Weighted Average Remaining Yield Maintenance Term (Months)
117	2	3,216,990	0.39%	5.530	3.050	117	116	1	110
118	1	3,859,000	0.47%	5.220	2.510	118	117	1	111
120	66	810,686,721	99.13%	3.800	2.364	120	118	2	112
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

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## Collateral Stratification – Group 2 (cont.)

### Underlying Securities by Remaining Term To Maturity

Remaining Term to Maturity (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
116	4	83,136,990	10.17%	3.637	2.305	120	116	4	110
117	30	209,064,409	25.57%	3.825	2.396	120	117	3	111
118	22	284,686,095	34.81%	3.969	2.381	120	118	2	112
119	13	240,875,217	29.46%	3.683	2.348	120	119	1	113
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

### Underlying Securities by Loan Age

Loan Age Range (Months)	Number of Underlying Pools	Cut-off Date Principal Balance (\$)	% of Cut-off Date Principal Balance	Weighted Average Mortgage Rate (%)	Weighted Average Pass Thru Rate (%)	Weighted	Weighted	Weighted	Weighted
						Average Original Term to Maturity (Months)	Average Remaining Term to Maturity (Months)	Average Loan Age (Months)	Average Remaining Yield Maintenance Term (Months)
1	16	247,951,206	30.32%	3.730	2.360	120	119	1	113
2	22	284,686,095	34.81%	3.969	2.381	120	118	2	112
3	29	205,205,409	25.09%	3.799	2.394	120	117	3	111
4	2	79,920,000	9.77%	3.561	2.275	120	116	4	110
<b>Total / WA:</b>	<b>69</b>	<b>\$817,762,711</b>	<b>100.00%</b>	<b>3.814</b>	<b>2.368</b>	<b>120</b>	<b>118</b>	<b>2</b>	<b>112</b>

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