

**CRTx®**

*Credit Risk Transfer Return Tracking Index*

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**1/29/2021 Index Rebalancing Update**

**CRTx® Aggregate Index: January 2021 Highlights**

The CRTx® Aggregate opened 2021 up 1.20% MoM for January, nearly identical to the pre-COVID 1.21% total return from 2020's opening month one year ago. CRT outperformed other major rates and corporate credit sectors as the curve bear-steepened ~20bps. Generally firmer spreads across the CRT complex, a flattening of the credit curve, along with better new-issue pricing from the 1<sup>st</sup> STACR deal of the year, helped buoy the CRT sector last month. The CRTx® Aggregate Index February basket starts at \$48.3 billion in market value across 232 constituents.

- Index gains continued to be led by the SUB sub-index (B-Classes), returning 2.66% in January, while LMEZZ (M2s) showed modestly improving spreads and posted a 0.69% total return. The largely par-priced UMEZZ (M1s) sub-index returned at carry. CRT volatility, in kind with the broader bond market, was lower than trend, even for B-pieces.
- Distribution of float across the complex continued to show migration relatively lower in the capital structure as LMEZZ now constitutes 66% of the CRTx® Aggregate, while SUBs increased to 29%. This was influenced at the margin with the latest STACR 2021-DNA1 entering the February basket, with its B1/B2 combination larger vs. its M2, a continuing trend in COVID-era new issuance.
- Aggregate Index paydowns were 1.78% for January, closer towards pre-COVID levels as still-brisk prepayment speeds and benign realized losses continue to help de-lever structures faster. This has materialized into more SSRA-related principal returns to front-pay REMIC classes, despite respective DQ triggers remaining in place. Reference pool credit performance remains on a stable-to-improving trend, and most tranche C/E levels marginally improved for the month.

<b>Jan 2021 CRTx® Agg Tot Ret</b>	<b>+120 bps</b>
Price Attribution	+90 bps
Paydown Attribution	-1 bps
Cpn Accr&Pmt Attribution	+31 bps
Excess Return	+119 bps
Volatility (Annualized)	0.68%
UPB Paydown %	1.78%
<b>QTD Total Return</b>	<b>1.20%</b>
<b>YTD Total Return</b>	<b>1.20%</b>

**CRTx® Rebalancing For Feb 2021**  
As of 1/29/2021

February 2021 Aggregate Constituency (w/MoM Δ):

• Beg. UPB (\$B):	<b>\$47.28</b>	+0.3%
• Beg. Market Value (\$B):	<b>\$48.28</b>	+1.2%
• Constituents:	<b>232</b>	+2
• WAvg Constituent Value:	<b>102.12</b>	+0.9 pts
• WAvg Constituent Coupon:	<b>3.90%</b>	-2 bps

**Index (+) Entries\* & (-) Exits**

(+) STACR 2021-DNA1 M1/M2/B1/B2

(-) STACR 2014-DN1 M2

(-) STACR 2015-HQ1 M3

\* 2.01% of Beg. Aggregate Index Market Value

Deal Vintage	Aggregate	UMEZZ	LMEZZ	SUB
All	100%	4.9%	66.3%	28.8%
2021	2.0%	0.4%	0.6%	0.9%
2020	23.2%	4.1%	10.3%	8.8%
2019	14.8%	0.0%	8.7%	6.1%
2018	16.1%	0.1%	11.3%	4.7%
2017	17.9%	0.3%	13.1%	4.5%
2016	11.8%	0.0%	9.7%	2.1%
2015	6.8%	0.0%	5.2%	1.6%
<=2014	7.3%	0.0%	7.3%	0.0%

1/29/2021 Index Rebalancing Update (continued)

<b>Jan 2021 CRTx® RNI™ Tot Ret</b>	<b>+118 bps</b>
Price Attribution	+90 bps
Paydown Attribution	+0 bps
Cpn Accr&Pmt Attribution	+27 bps
Excess Return	+117 bps
Volatility (Annualized)	1.83%
UPB Paydown %	2.87%
<b>QTD Total Return</b>	<b>1.18%</b>
<b>YTD Total Return</b>	<b>1.18%</b>

**CRTx® RNI™ Rebalancing For Feb 2021**  
As of 1/29/2021

February 2021 Aggregate Constituency (w/MoM Δ):

- Beg. UPB (\$B): **\$10.50** -7.2%
- Beg. Market Value (\$B): **\$10.71** -6.2%
- Constituents: **47** -3
- WAvg Constituent Value: **101.98** +1.17 pts
- WAvg Constituent Coupon: **3.61%** +11 bps

Index (+) Entries\* & (-) Exits

(+) STACR 2021-DNA1 M1/M2/B1/B2

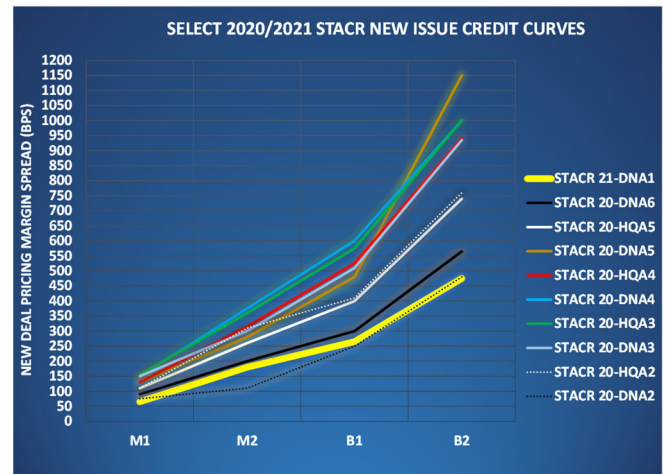
- (-) CAS 2020-R01 1M1/1M2/1B1
- (-) STACR 2020-DNA1 M1/M2/B1/B2

\*9.07% of Beg. Aggregate Index Market Value

Deal Vintage	CRTx® RNI™ Mkt Val Breakdown 2/2021			
	Aggregate	UMEZZ	LMEZZ	SUB
<b>All</b>	<b>100%</b>	<b>18.9%</b>	<b>41.1%</b>	<b>40.0%</b>
<b>2021</b>	<b>9.1%</b>	<b>1.9%</b>	<b>2.9%</b>	<b>4.2%</b>
<b>2020</b>	<b>90.9%</b>	<b>17.0%</b>	<b>38.2%</b>	<b>35.8%</b>
<b>2019</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<b>2018</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<b>2017</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<b>2016</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<b>2015</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>
<b>&lt;=2014</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>	<b>0.0%</b>

**New STACR 2021-DNA1 Pricing And Other Noteworthy Landmarks in January**

The latest STACR 2021-DNA1 printed at SOFR+475, the tightest nominal B2 coupon margin in benchmark GSE CRT history.



For a fun reference, here are other nominal coupon margin records to date by tranche designation type:

- M1: 1ML+45 (STACR 2018-DNA1)
- M2: 1ML+170 (STACR 2020-DNA1)
- B1: 1ML+230 (STACR 2020-DNA1)
- B2: SOFR+475 (STACR 2021-DNA1)
- B: 1ML+755 (STACR 2015-DNA2)

Also, in January, **STACR 2015-HQ1 B** became the **first benchmark GSE CRT B-piece to move into front-pay position** and started receiving principal payments.

**7 More REMIC Deals Reach SSRA Threshold**

With 7 more REMIC CRT deals reaching their respective SSRA thresholds in January, the front-pay classes in a total of 11 deals (CAS 2019-R02 to CAS 2020-R02, and STACR 2019 REMICs) received an SSRA-related paydown (despite being DQ-triggered), up from 4 in December.

1/29/2021 Index Rebalancing Update (continued)

Select SSRA Metrics

SELECT CRT DEAL SUPPLEMENTAL SUBORDINATE REDUCTION STATS (January 2021 Monthly Statements)										
Deal	Pool Type	Legal Format	Tot DQ%	Suppl. Subordinate Reduction			Deal Front-Pay Info			
				DQ Test	Offered Reference Tranche		Curr. Front Pay Class	Curr. Mth Paydown %	Cum Net Loss	Cum Net Loss DQ
					Percentage Measures	Percentage Measures				
CAS 2018-R07	LLTV	REMIC	8.86	NO	5.25%	5.14%	1M2	0.26%		
CAS 2019-R01	HLTV	REMIC	10.16	NO	5.25%	4.82%	2M2	0.24%		
CAS 2019-R02	LLTV	REMIC	8.68	NO	5.25%	5.25%	1M2	3.01%		
CAS 2019-R03	LLTV	REMIC	8.77	NO	5.25%	5.25%	1M2	8.03%		
CAS 2019-R04	HLTV	REMIC	10.53	NO	5.25%	5.25%	2M2	10.22%		
CAS 2019-R05	LLTV	REMIC	9.08	NO	5.25%	5.25%	1M2	9.96%		
CAS 2019-R06	HLTV	REMIC	9.25	NO	5.25%	5.25%	2M2	8.37%		
CAS 2019-R07	LLTV	REMIC	7.32	NO	5.25%	5.25%	1M2	8.06%		
CAS 2020-R01	LLTV	REMIC	7.17	NO	5.50%	5.50%	1M1	2.77%		
CAS 2020-R02	HLTV	REMIC	5.49	NO	5.50%	5.50%	2M1	17.62%		
STACR 2019-DNA4	LLTV	REMIC	6.71	NO	6.15%	6.15%	M2	0.12%		
STACR 2019-HQA4	HLTV	REMIC	9.28	NO	6.15%	6.15%	M2	9.59%		
STACR 2020-DNA1	LLTV	REMIC	5.66	NO	6.15%	5.84%	M1	0.00%		
STACR 2020-DNA2	LLTV	REMIC	4.86	NO	6.15%	5.37%	M1	0.00%		
STACR 2020-HQA1	HLTV	REMIC	7.26	NO	6.15%	6.15%	M1	18.62%		
STACR 2020-HQA2	HLTV	REMIC	6.09	NO	6.15%	5.65%	M1	0.00%		

Sources: FNMA/FHLMC Monthly Statements, MF&Co

Latest Credit Performance

- With 2021 last CRT monthly statement releases, January statement total DQs were largely sideways/marginally higher, although the earliest deals saw further drops, with 180+ day buckets still swollen from aging forbearances (30-days generally steady)
- Seasoned 2013-2015 deal vintage reference pools continue to post lower total delinquencies than later deal vintages. The 2019 deal vintage continues to commensurately show the highest total DQ rates, followed by 2018 vintages.
  - CAS DQ numbers continue to follow a similar trajectory to STACR numbers on a time-normalized basis.
- Early "Type I" fixed severity deals continued to see total DQs trend very low as much of recent 180-day DQ Credit Events have left the pipeline. CE levels are still generally 50bps or greater.
- 72 reference pool groups continue to fail their DQ Test for January (vs. 73 in December) as STACR 2015-DNA1 actually "de-triggered"

Deal Performance Metrics: CAS

CRTx® AGG Index Constituent Performance Data (January 2021 Monthly Statements)															
Deal	Loss	Pool	Delinquency Pipeline						Total DQ%	MoM % Chg	1mth CPR	Pass Test	Pass CE	Pass Loss	Pass DQ
			30d	60d	90d	120d	150d	180d+							
			CAS 2013-C01	FXD1	LLTV	0.55	0.20	0.16							
CAS 2014-C01	FXD1	LLTV	0.47	0.19	0.13	0.12	0.14	-	1.06	-10%	41%	NA	YES	NA	NA
CAS 2014-C02	FXD1	LLTV	0.52	0.16	0.16	0.13	0.16	-	1.12	-15%	38%	NA	YES	NA	NA
CAS 2014-C03	FXD1	HLTV	0.70	0.25	0.25	0.19	0.14	-	1.53	-10%	37%	NA	YES	NA	NA
CAS 2014-C03	FXD2	LLTV	0.62	0.20	0.22	0.15	0.19	-	1.38	-9%	39%	NA	YES	NA	NA
CAS 2014-C03	FXD2	HLTV	0.67	0.30	0.21	0.22	0.21	-	1.61	-15%	39%	NA	YES	NA	NA
CAS 2014-C04	FXD2	LLTV	0.72	0.21	0.24	0.23	0.15	-	1.56	-7%	38%	NA	YES	NA	NA
CAS 2014-C04	FXD2	HLTV	0.98	0.39	0.29	0.27	0.25	-	2.18	-5%	41%	NA	YES	NA	NA
CAS 2015-C01	FXD2	LLTV	0.97	0.39	0.27	0.21	0.25	-	2.08	-9%	39%	NA	NO	NA	NA
CAS 2015-C01	FXD2	HLTV	1.18	0.47	0.38	0.30	0.32	-	2.65	-7%	45%	NA	NO	NA	NA
CAS 2015-C02	FXD2	LLTV	1.07	0.43	0.34	0.32	0.28	-	2.44	-6%	40%	NA	NO	NA	NA
CAS 2015-C02	FXD2	HLTV	1.44	0.51	0.45	0.31	0.40	-	3.10	-6%	47%	NA	NO	NA	NA
CAS 2015-C03	FXD2	LLTV	1.01	0.38	0.31	0.20	0.36	-	2.27	-11%	43%	NA	YES	NA	NA
CAS 2015-C03	FXD2	HLTV	1.49	0.60	0.46	0.35	0.31	-	3.20	-5%	46%	NA	NO	NA	NA
CAS 2015-C04	ACT	LLTV	1.15	0.47	0.25	0.34	0.35	3.07	5.63	1%	42%	NA	YES	NA	NO
CAS 2015-C04	ACT	HLTV	1.51	0.57	0.51	0.47	0.52	3.54	7.12	3%	43%	NA	YES	NA	NO
CAS 2016-C01	ACT	LLTV	0.93	0.41	0.28	0.27	0.31	3.09	5.30	2%	44%	NA	YES	NA	NO
CAS 2016-C01	ACT	HLTV	1.27	0.48	0.47	0.32	0.43	3.68	6.65	4%	45%	NA	YES	NA	NO
CAS 2016-C02	ACT	LLTV	0.82	0.30	0.26	0.26	0.23	2.49	4.36	1%	44%	NA	YES	NA	NO
CAS 2016-C02	ACT	HLTV	0.75	0.28	0.26	0.15	0.24	2.61	4.29	-2%	42%	NA	YES	NA	NO
CAS 2016-C03	ACT	LLTV	1.08	0.49	0.38	0.36	0.37	2.90	5.59	1%	45%	NA	YES	NA	NO
CAS 2016-C03	ACT	HLTV	0.99	0.40	0.33	0.27	0.32	2.73	5.03	1%	43%	NA	YES	NA	NO
CAS 2016-C05	ACT	LLTV	1.35	0.49	0.40	0.44	0.41	3.39	6.48	3%	46%	NA	YES	NA	NO
CAS 2016-C06	ACT	LLTV	1.09	0.42	0.30	0.34	0.37	2.87	5.39	1%	43%	NA	YES	NA	NO
CAS 2016-C07	ACT	LLTV	1.25	0.50	0.43	0.40	0.46	3.63	6.66	2%	45%	NA	YES	NA	NO
CAS 2017-C01	ACT	LLTV	0.81	0.34	0.30	0.31	0.33	2.94	5.03	1%	44%	NA	YES	NA	NO
CAS 2017-C02	ACT	LLTV	1.07	0.47	0.40	0.39	0.42	3.20	5.94	2%	41%	NA	YES	NA	NO
CAS 2017-C03	ACT	LLTV	0.78	0.33	0.32	0.26	0.30	2.48	4.47	1%	42%	NA	YES	NA	NO
CAS 2017-C04	ACT	LLTV	1.07	0.52	0.46	0.39	0.43	3.48	6.35	2%	40%	NA	YES	NA	NO
CAS 2017-C05	ACT	LLTV	0.78	0.32	0.29	0.31	0.28	2.60	4.57	-1%	41%	NA	YES	NA	NO
CAS 2017-C06	ACT	LLTV	1.01	0.38	0.41	0.42	0.44	3.29	5.95	2%	42%	NA	YES	NA	NO
CAS 2017-C06	ACT	HLTV	1.41	0.57	0.60	0.52	0.46	4.43	8.00	1%	46%	NA	YES	NA	NO
CAS 2017-C07	ACT	LLTV	1.04	0.44	0.40	0.38	0.35	3.77	6.39	2%	46%	NA	YES	NA	NO
CAS 2017-C07	ACT	HLTV	1.46	0.70	0.56	0.50	0.51	4.64	8.37	4%	47%	NA	YES	NA	NO
CAS 2018-C01	ACT	LLTV	1.07	0.40	0.40	0.32	0.44	3.58	6.21	2%	47%	NA	YES	NA	NO
CAS 2018-C02	ACT	LLTV	1.41	0.67	0.56	0.48	0.53	4.20	7.85	4%	47%	NA	YES	NA	NO
CAS 2018-C03	ACT	LLTV	1.18	0.51	0.45	0.44	0.48	3.91	6.97	4%	46%	NA	YES	NA	NO
CAS 2018-C04	ACT	LLTV	1.47	0.73	0.60	0.58	0.60	5.04	9.03	2%	45%	NA	YES	NA	NO
CAS 2018-C05	ACT	LLTV	1.15	0.51	0.50	0.44	0.44	4.24	7.29	1%	46%	NA	YES	NA	NO
CAS 2018-C06	ACT	LLTV	1.23	0.64	0.56	0.50	0.47	5.00	8.41	2%	48%	NA	YES	NA	NO
CAS 2018-C06	ACT	HLTV	1.48	0.79	0.71	0.72	0.64	5.41	9.76	2%	47%	NA	YES	NA	NO
CAS 2018-R07	ACT	LLTV	1.48	0.65	0.53	0.52	0.61	5.09	8.86	2%	26%	NA	YES	NA	NO
CAS 2019-R01	ACT	HLTV	1.64	0.77	0.71	0.66	0.64	5.74	10.16	4%	48%	NA	YES	NA	NO
CAS 2019-R02	ACT	LLTV	1.36	0.61	0.55	0.57	0.56	5.04	8.68	2%	50%	NA	YES	NA	NO
CAS 2019-R03	ACT	LLTV	1.40	0.58	0.62	0.58	0.62	4.97	8.77	4%	50%	NA	YES	NA	NO
CAS 2019-R04	ACT	HLTV	1.60	0.82	0.81	0.76	0.75	5.79	10.53	4%	50%	NA	YES	NA	NO
CAS 2019-R05	ACT	LLTV	1.38	0.71	0.60	0.55	0.59	5.26	9.08	2%	48%	NA	YES	NA	NO
CAS 2019-R06	ACT	HLTV	1.39	0.63	0.71	0.67	0.68	5.17	9.25	2%	47%	NA	YES	NA	NO
CAS 2019-R07	ACT	LLTV	1.12	0.50	0.47	0.50	0.48	4.25	7.32	1%	51%	NA	YES	NA	NO
CAS 2020-R01	ACT	LLTV	1.15	0.59	0.52	0.52	0.50	3.90	7.17	33%	43%	NA	YES	NA	NO
CAS 2020-R02	ACT	HLTV	0.93	0.40	0.42	0.36	0.34	3.05	5.49	-21%	51%	NA	YES	NA	NO

1/29/2021 Index Rebalancing Update (continued)

Deal Performance Metrics: STACR

CRTx® AGG Index Constituent Performance Data (January 2021 Monthly Statements)																
Deal	Loss	Pool	Delinquency Pipeline						Total DQC%	MoM % Chg	1mth	Cum Net Credit Event				
			30d	60d	90d	120d	150d	180d+				CPR	Test	Min CE	Test	Net Loss
STACR 2013-DN1	FXD1	LLTV	0.47	0.21	0.12	0.09	0.12	-	1.01	-20%	40%	YES	YES	NA	NA	
STACR 2013-DN2	FXD1	LLTV	0.49	0.18	0.13	0.15	0.13	-	1.08	-12%	36%	YES	YES	NA	NA	
STACR 2014-DN1	FXD1	LLTV	0.57	0.20	0.16	0.12	0.13	-	1.18	-11%	37%	YES	YES	NA	NA	
STACR 2014-DN2	FXD1	LLTV	0.66	0.19	0.16	0.18	0.18	-	1.37	-10%	38%	YES	YES	NA	NA	
STACR 2014-DN3	FXD2	LLTV	0.81	0.29	0.19	0.18	0.21	2.55	4.23	-6%	41%	YES	YES	NA	NA	
STACR 2014-DN4	FXD2	LLTV	1.14	0.31	0.27	0.31	0.27	2.87	5.17	0%	40%	YES	YES	NA	NA	
STACR 2014-HQ1	FXD2	HLTV	1.25	0.33	0.30	0.36	0.26	2.70	5.20	1%	44%	YES	YES	NA	NA	
STACR 2014-HQ2	FXD2	HLTV	0.72	0.27	0.20	0.17	0.20	1.86	3.42	-2%	37%	YES	YES	NA	NA	
STACR 2014-HQ3	FXD2	HLTV	1.23	0.53	0.51	0.46	0.25	2.78	5.76	0%	45%	YES	YES	NA	NA	
STACR 2015-DN1	FXD2	LLTV	1.07	0.36	0.27	0.28	0.24	2.72	4.94	-1%	43%	YES	YES	NA	NA	
STACR 2015-HQ1	FXD2	HLTV	1.35	0.46	0.40	0.31	0.40	3.04	5.96	2%	45%	YES	YES	NA	NA	
STACR 2015-HQ2	FXD2	HLTV	0.69	0.26	0.19	0.17	0.18	1.83	3.32	-1%	38%	YES	YES	NA	NA	
STACR 2015-DNA1	ACT	LLTV	0.48	0.14	0.14	0.27	1.50	2.53	-3%	38%	NA	YES	YES	YES	YES	
STACR 2015-DNA2	ACT	LLTV	1.05	0.35	0.25	0.46	3.25	5.36	1%	43%	NA	YES	YES	NO	NO	
STACR 2015-DNA3	ACT	LLTV	0.86	0.33	0.28	0.46	3.06	4.99	-2%	47%	NA	YES	YES	NO	NO	
STACR 2015-HQA1	ACT	HLTV	1.30	0.56	0.41	0.60	3.42	6.29	2%	47%	NA	YES	YES	NO	NO	
STACR 2015-HQA2	ACT	HLTV	1.20	0.49	0.38	0.81	3.49	6.37	2%	47%	NA	YES	YES	NO	NO	
STACR 2016-DNA1	ACT	LLTV	0.77	0.34	0.26	0.39	2.78	4.54	-2%	45%	NA	YES	YES	NO	NO	
STACR 2016-DNA2	ACT	LLTV	0.90	0.36	0.28	0.50	3.39	5.43	-1%	43%	NA	YES	YES	NO	NO	
STACR 2016-DNA3	ACT	LLTV	0.95	0.37	0.31	0.54	3.40	5.57	-1%	45%	NA	YES	YES	NO	NO	
STACR 2016-DNA4	ACT	LLTV	0.89	0.36	0.36	0.57	3.56	5.74	-2%	46%	NA	YES	YES	NO	NO	
STACR 2016-HQA1	ACT	HLTV	1.02	0.41	0.36	0.66	3.41	5.86	1%	47%	NA	YES	YES	NO	NO	
STACR 2016-HQA2	ACT	HLTV	1.20	0.52	0.40	0.61	3.47	6.20	2%	46%	NA	YES	YES	NO	NO	
STACR 2016-HQA3	ACT	HLTV	1.30	0.51	0.43	0.71	3.59	6.54	2%	47%	NA	YES	YES	NO	NO	
STACR 2016-HQA4	ACT	HLTV	1.26	0.59	0.53	0.79	3.97	7.14	0%	49%	NA	YES	YES	NO	NO	
STACR 2017-DNA1	ACT	LLTV	0.91	0.34	0.27	0.55	3.32	5.39	-1%	45%	NA	YES	YES	NO	NO	
STACR 2017-DNA2	ACT	LLTV	0.87	0.39	0.28	0.51	3.08	5.13	-1%	43%	NA	YES	YES	NO	NO	
STACR 2017-DNA3	ACT	LLTV	0.93	0.40	0.34	0.58	3.32	5.57	-2%	46%	NA	YES	YES	NO	NO	
STACR 2017-HQA1	ACT	HLTV	1.10	0.52	0.39	0.77	3.80	6.58	-2%	45%	NA	YES	YES	NO	NO	
STACR 2017-HQA2	ACT	HLTV	1.15	0.49	0.38	0.70	3.99	6.71	0%	43%	NA	YES	YES	NO	NO	
STACR 2017-HQA3	ACT	HLTV	1.32	0.53	0.45	0.37	0.36	4.15	7.18	12%	47%	NA	YES	YES	NO	NO
STACR 2018-DNA1	ACT	LLTV	1.06	0.46	0.39	0.69	4.13	6.73	-1%	49%	NA	YES	YES	NO	NO	
STACR 2018-HQA1	ACT	HLTV	1.36	0.60	0.54	0.46	0.45	4.83	8.24	16%	51%	NA	YES	YES	NO	NO
STACR 2018-DNA2	ACT	LLTV	0.97	0.45	0.37	0.64	3.76	6.19	-2%	47%	NA	YES	YES	NO	NO	
STACR 2018-DNA3	ACT	LLTV	1.01	0.50	0.39	0.36	0.36	4.26	6.88	19%	47%	NA	YES	YES	NO	NO
STACR 2018-HQA1	ACT	HLTV	1.23	0.66	0.48	0.47	0.44	4.93	8.21	16%	50%	NA	YES	YES	NO	NO
STACR 2018-HQA2	ACT	HLTV	1.24	0.53	0.52	0.40	0.40	4.62	7.71	24%	51%	NA	YES	YES	NO	NO
STACR 2019-DNA1	ACT	LLTV	1.22	0.47	0.41	0.82	4.72	7.64	1%	50%	NA	YES	YES	NO	NO	
STACR 2019-DNA2	ACT	LLTV	1.15	0.49	0.46	0.67	4.08	6.85	0%	50%	NA	YES	YES	NO	NO	
STACR 2019-HQA1	ACT	HLTV	1.42	0.72	0.61	0.62	0.57	5.58	9.52	19%	52%	NA	YES	YES	NO	NO
STACR 2019-HQA2	ACT	HLTV	1.54	0.80	0.66	1.17	5.60	9.77	2%	52%	NA	YES	YES	NO	NO	
STACR 2019-HQA3	ACT	HLTV	1.52	0.72	0.65	1.12	5.63	9.64	2%	53%	NA	YES	YES	NO	NO	
STACR 2019-DNA4	ACT	LLTV	0.96	0.38	0.44	0.76	4.17	6.71	0%	52%	NA	YES	YES	NO	NO	
STACR 2019-HQA4	ACT	HLTV	1.37	0.71	0.66	1.16	5.38	9.28	2%	53%	NA	YES	YES	NO	NO	
STACR 2020-DNA1	ACT	LLTV	0.86	0.38	0.37	0.31	0.38	3.36	5.66	18%	54%	NA	YES	YES	NO	NO
STACR 2020-DNA2	ACT	LLTV	0.83	0.33	0.29	0.54	2.87	4.86	1%	54%	NA	YES	YES	NO	NO	
STACR 2020-DNA3	ACT	LLTV	0.57	0.20	0.19	0.42	0.45	1.83	5%	53%	NA	YES	YES	YES	YES	
STACR 2020-DNA4	ACT	LLTV	0.51	0.21	0.17	0.39	-	1.28	10%	52%	NA	YES	YES	YES	YES	
STACR 2020-DNA5	ACT	LLTV	0.39	0.14	0.12	0.13	-	0.78	18%	43%	NA	YES	YES	YES	YES	
STACR 2020-DNA6	ACT	LLTV	0.32	0.06	-	-	-	0.38	-	50%	NA	NO	YES	YES	YES	
STACR 2020-HQA1	ACT	HLTV	1.13	0.57	0.49	0.41	0.44	4.22	7.26	17%	52%	NA	YES	YES	NO	NO
STACR 2020-HQA2	ACT	HLTV	0.98	0.54	0.41	0.85	3.31	6.09	2%	49%	NA	YES	YES	NO	NO	
STACR 2020-HQA3	ACT	HLTV	0.57	0.27	0.25	0.52	0.25	1.86	8%	48%	NA	YES	YES	YES	YES	
STACR 2020-HQA4	ACT	HLTV	0.52	0.24	0.21	0.21	-	1.18	69%	46%	NA	YES	YES	YES	YES	
STACR 2020-HQA5	ACT	HLTV	0.43	0.18	0.08	0.00	-	0.69	38%	27%	NA	NO	YES	YES	YES	

Latest Credit Performance (continued)

- 2015/2016 SUB Sub-Index: Less than 3bps in write-downs/shortfalls
- Realized write-downs/shortfalls are still nominal, not much change in trend MoM, but forbearance periods/moratoriums still keep loss mitigation actions in check, for now, while home prices are supportive.
- Jan. STACR speeds edge higher/CAS speeds dip (CAS reporting period 1mth lagged vs STACR), both remain brisk on average (~mid 40s CPR STACR range on average), aiding the de-levering process at the margin.

Looking Forward: Relative Value Themes

INDEX CONSTITUENT BASKET	MONTHLY STARTING VALUES				M/E RETURN ATTRIBUTION				M/E RETURN METRICS			ROLLING 12-MTH RETURN METRICS		
	Index Mkt Val	WA Mkt Pct	Accr	Cpn	CPN Pmt Return	Pay down Return	Write-down Int Return	Shortfall Return	Index Total Return	Sharpe Ratio	VOL	Index Total Return	Sharpe Ratio	VOL
AGG	47,222,154,982	101.2	3.92	0.30%	-0.01%	-0.0010%	-0.0001%	1.20%	0.68%	23.07	2.26%	14.02%	0.21	
UMZZ	2,499,575,982	100.1	1.22	0.10%	-0.01%	0.0000%	0.0000%	0.09%	0.12%	9.45	2.86%	2.72%	0.94	
LMEZZ	32,047,687,260	101.0	3.32	0.26%	-0.01%	0.0000%	0.0000%	0.69%	0.96%	9.39	1.62%	11.03%	0.17	
SUB	13,174,891,739	101.9	5.91	0.45%	0.00%	-0.0035%	-0.0005%	2.66%	1.50%	23.21	-3.30%	45.44%	0.22	
AGG 18/19	14,910,597,721	99.3	3.26	0.26%	0.00%	0.0000%	0.0000%	1.63%	1.28%	16.73	3.76%	16.04%	0.30	
UMZZ 18/19	57,522,504	99.8	0.93	0.07%	0.00%	0.0000%	0.0000%	0.06%	0.21%	3.56	2.78%	2.46%	1.01	
LMEZZ 18/19	9,751,201,190	99.4	2.35	0.18%	0.00%	0.0000%	0.0000%	1.10%	1.41%	10.25	3.07%	12.86%	0.28	
SUB 18/19	5,101,874,027	99.1	5.02	0.39%	0.00%	0.0000%	0.0000%	2.66%	2.81%	12.41	-3.30%	47.29%	0.22	
AGG 2020	11,415,597,441	100.8	3.50	0.28%	0.00%	0.0000%	0.0000%	1.18%	1.83%	8.47	0.50%	18.48%	0.11	
UMZZ 2020	2,294,079,917	100.1	1.23	0.10%	-0.02%	0.0000%	0.0000%	0.09%	0.13%	8.80	1.82%	5.79%	0.29	
LMEZZ 2020	4,942,036,355	100.2	2.68	0.21%	0.00%	0.0000%	0.0000%	0.67%	3.08%	2.85	-0.92%	22.68%	0.06	
SUB 2020	4,179,481,170	102.0	5.75	0.45%	0.00%	0.0000%	0.0000%	2.38%	2.68%	11.63	#####	56.75%	0.12	
FXD2 CAS	1,008,748,848	99.5	3.74	0.29%	0.02%	0.0000%	0.0000%	1.36%	2.06%	8.68	1.80%	25.65%	0.19	
FXD2 CAS	1,862,799,244	100.7	4.19	0.32%	-0.01%	0.0000%	0.0000%	0.56%	0.81%	8.97	0.05%	17.98%	0.08	
FXD2 STACR	1,119,528,763	99.6	4.68	0.37%	0.01%	0.0000%	0.0000%	0.20%	2.04%	1.28	0.62%	19.92%	0.11	
FXD2 STACR	985,933,018	103.3	5.66	0.43%	-0.10%	-0.0051%	0.0000%	0.38%	0.76%	6.51	0.11%	20.40%	0.10	
ACT CAS	18,895,037,101	101.0	3.67	0.28%	0.00%	-0.0003%	-0.0002%	1.54%	1.31%	15.38	2.92%	14.58%	0.25	
ACT STACR	23,880,108,009	101.5	3.99	0.31%	-0.01%	-0.0015%	-0.0001%	1.05%	0.71%	19.37	2.13%	16.38%	0.20	

- HLTV over LLTV, and credit over convexity, all else equal.
- Seasoned "Type I" 2013/2014 fixed severity deals: credit+convexity+carry.
- B-pieces off of fast CPR/SSRA-threshold reaching structures that can de-lever while realized reference pool losses are minimal.
- New issues with better-than-average reference pool collateral, struck at par so not as much convexity advantage/disadvantage.
- Seasoned front-pay M2s: relatively large coupon vs. recent M1s, upgrade potential, credit de-levering, housing marketing adding to net loss mitigation.

CRTx® Index Suite Total Return Performance (as of Month End 1/29/2021)

CRTx® (Credit Risk Transfer Return Tracking Index) Return Summary									
RETURNS									
Period									
Annualized									
	Daily	Wkly	Mthly	MTD	QTD	YTD	1-YR	3-YR	As of Date
<b>Aggregate</b>	<b>0.07%</b>	<b>0.25%</b>	<b>1.25%</b>	<b>1.20%</b>	<b>1.20%</b>	<b>1.20%</b>	<b>2.28%</b>	<b>3.65%</b>	<b>1/29/2021</b>
Upper Mezzanine	0.01%	0.02%	0.11%	0.09%	0.09%	0.09%	2.87%	2.67%	1/29/2021
Lower Mezzanine	0.02%	0.13%	0.70%	0.68%	0.68%	0.68%	1.62%	2.85%	1/29/2021
Subordinate	0.22%	0.59%	2.79%	2.66%	2.66%	2.66%	-3.22%	5.40%	1/29/2021
Upper/Lower Mezz.	0.02%	0.12%	0.66%	0.64%	0.64%	0.64%	2.26%	2.97%	1/29/2021
Lower Mezz./Sub.	0.08%	0.26%	1.31%	1.26%	1.26%	1.26%	1.42%	3.56%	1/29/2021
CAS	0.05%	0.37%	1.43%	1.45%	1.45%	1.45%	2.62%	3.72%	1/29/2021
STACR	0.10%	0.15%	1.09%	0.99%	0.99%	0.99%	1.93%	3.60%	1/29/2021
LLTV	0.03%	0.05%	1.21%	1.14%	1.14%	1.14%	2.15%	3.52%	1/29/2021
HLTV	0.15%	0.56%	1.30%	1.29%	1.29%	1.29%	2.41%	3.85%	1/29/2021
<b>Upper Mezzanine 2020</b>	0.01%	0.02%	0.11%	0.09%	0.09%	0.09%	-	-	1/29/2021
<b>2019</b>	-	-	-	-	-	-	-	-	1/29/2021
<b>2018</b>	0.00%	-0.03%	0.02%	0.06%	0.06%	0.06%	2.01%	-	1/29/2021
<b>2017</b>	0.00%	0.03%	0.09%	0.08%	0.08%	0.08%	2.01%	2.31%	1/29/2021
<b>2016</b>	0.01%	0.05%	0.21%	0.18%	0.18%	0.18%	2.97%	2.73%	1/29/2021
<b>2015</b>	-	-	-	-	-	-	-	-	1/29/2021
<b>&lt;=2014</b>	0.00%	0.02%	0.16%	0.16%	0.16%	0.16%	2.62%	2.60%	1/29/2021
<b>Lower Mezzanine 2020</b>	-0.02%	0.06%	0.65%	0.67%	0.67%	0.67%	-	-	1/29/2021
<b>2019</b>	0.08%	0.35%	0.74%	0.77%	0.77%	0.77%	3.44%	-	1/29/2021
<b>2018</b>	0.00%	0.27%	1.36%	1.36%	1.36%	1.36%	2.65%	-	1/29/2021
<b>2017</b>	0.04%	0.10%	0.55%	0.51%	0.51%	0.51%	1.20%	3.04%	1/29/2021
<b>2016</b>	0.01%	0.04%	0.34%	0.30%	0.30%	0.30%	0.84%	1.96%	1/29/2021
<b>2015</b>	0.01%	0.00%	0.28%	0.24%	0.24%	0.24%	0.28%	1.80%	1/29/2021
<b>&lt;=2014</b>	0.00%	-0.02%	0.75%	0.71%	0.71%	0.71%	0.12%	1.88%	1/29/2021
<b>Subordinate 2020</b>	0.51%	1.15%	2.88%	2.38%	2.38%	2.38%	-	-	1/29/2021
<b>2019</b>	-0.13%	0.27%	2.65%	2.86%	2.86%	2.86%	-3.93%	-	1/29/2021
<b>2018</b>	0.34%	0.51%	2.40%	2.42%	2.42%	2.42%	-2.13%	-	1/29/2021
<b>2017</b>	0.17%	0.49%	3.27%	3.18%	3.18%	3.18%	-3.40%	3.64%	1/29/2021
<b>2016</b>	0.02%	0.09%	4.22%	4.09%	4.09%	4.09%	-3.67%	4.29%	1/29/2021
<b>2015</b>	0.02%	-0.03%	1.05%	0.95%	0.95%	0.95%	-2.80%	3.28%	1/29/2021
<b>&lt;=2014</b>									1/29/2021

CRTx® RNI™ (Rolling New Issues*) Return Summary									
RETURNS									
Period									
Annualized									
	Daily	Wkly	Mthly	MTD	QTD	YTD	1-YR	3-YR	As of Date
<b>Aggregate</b>	<b>0.18%</b>	<b>0.45%</b>	<b>1.35%</b>	<b>1.18%</b>	<b>1.18%</b>	<b>1.18%</b>	<b>3.35%</b>	<b>5.20%</b>	<b>1/29/2021</b>
Upper Mezzanine	0.01%	0.02%	0.11%	0.09%	0.09%	0.09%	2.59%	2.52%	1/29/2021
Lower Mezzanine	-0.02%	0.06%	0.65%	0.67%	0.67%	0.67%	4.50%	4.56%	1/29/2021
Subordinate	0.51%	1.15%	2.88%	2.38%	2.38%	2.38%	-3.65%	7.12%	1/29/2021
LLTV	0.00%	-0.03%	1.27%	0.97%	0.97%	0.97%	3.82%	5.11%	1/29/2021
HLTV	0.40%	1.05%	1.47%	1.44%	1.44%	1.44%	3.58%	5.69%	1/29/2021

\* Most recently issued securities within a "rolling" 12-month window

CRTx® Index Suite Total Return Performance (as of Month End 1/29/2021 - Continued)

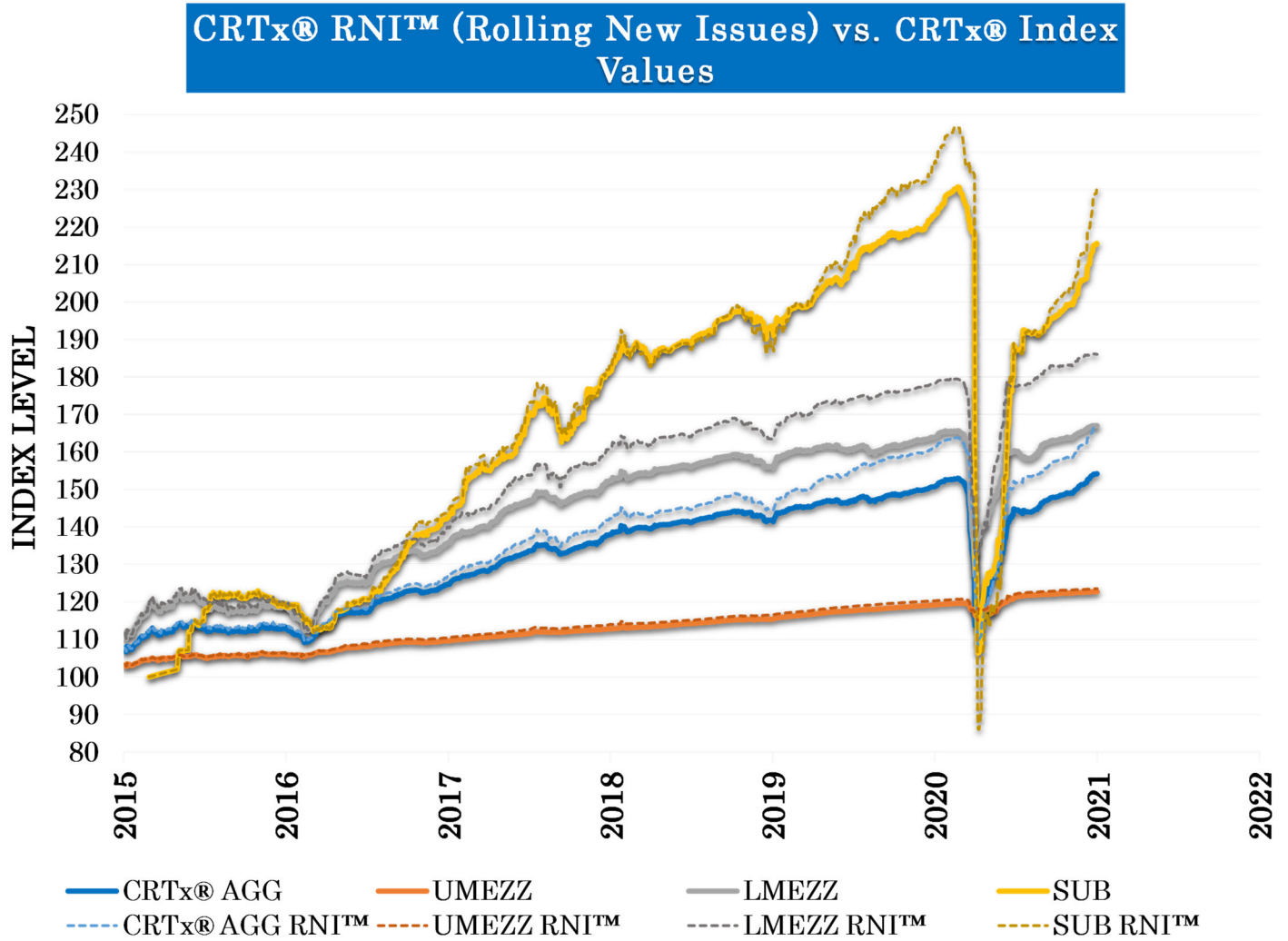
CRTx® (Credit Risk Transfer Return Tracking Index) Return Summary									
RETURNS									
Special Sub-Indexes (NEW)	Period						Annualized		As of Date
	Daily	Wkly	Mthly	MTD	QTD	YTD	1-YR	3-YR	
Fxd Severity - Type I*	0.00%	-0.14%	0.80%	0.75%	0.75%	0.75%	1.21%	2.30%	1/29/2021
Fxd Severity - Type II*	0.01%	0.06%	0.54%	0.50%	0.50%	0.50%	0.11%	1.94%	1/29/2021
Actual Loss	0.08%	0.28%	1.31%	1.27%	1.27%	1.27%	2.56%	3.97%	1/29/2021
CAS Fxd Severity - Type I*	0.00%	0.15%	1.41%	1.36%	1.36%	1.36%	1.83%	2.60%	1/29/2021
STACR Fxd Severity - Type I*	0.00%	-0.40%	0.24%	0.20%	0.20%	0.20%	0.65%	2.03%	1/29/2021
CAS Fxd Severity - Type II*	0.00%	0.13%	0.60%	0.56%	0.56%	0.56%	0.09%	1.87%	1/29/2021
STACR Fxd Severity - Type II*	0.01%	-0.06%	0.42%	0.38%	0.38%	0.38%	0.14%	2.06%	1/29/2021
CAS Act. Loss	0.05%	0.40%	1.52%	1.54%	1.54%	1.54%	2.94%	4.06%	1/29/2021
STACR Act. Loss	0.11%	0.19%	1.16%	1.05%	1.05%	1.05%	2.16%	3.89%	1/29/2021

\* Type I - No Credit Event Relief Provisions For Natural Disaster/Casualty Events  
 Type II - Some Credit Event Relief Provisions For Natural Disaster/Casualty Events

\* CRTx® Aggregate Index and Sub Index Constituency

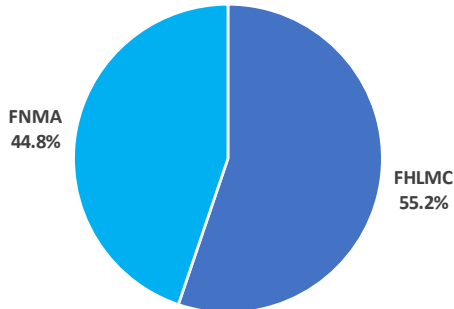
Aggregate	Upper Mezzanine	Lower Mezzanine	Subordinate	LLTV	HLTV
All Index-Eligible FNMA CAS shelf and FHLMC STACR shelf At-Issuance Classes	<u>FNMA CAS Shelf:</u> M1 Classes  <u>FHLMC STACR Shelf:</u> M1 Classes (in M1/M2 structures) M1/M2 Classes (in M1/M2/M3 structures)	<u>FNMA CAS Shelf:</u> M2 Classes  <u>FHLMC STACR Shelf:</u> M2 Classes (in M1/M2 structures) M3 Classes (in M1/M2/M3 structures)	<u>FNMA CAS Shelf:</u> All B Classes  <u>FHLMC STACR Shelf:</u> All B Classes	All Index-Eligible FNMA CAS shelf and FHLMC STACR shelf At-Issuance Classes from deals referencing Low Loan to Value (LLTV) loans	All Index-Eligible FNMA CAS shelf and FHLMC STACR shelf At-Issuance Classes from deals referencing High Loan to Value (HLTV) loans
	Vintage Sub Index constituency determined by deal/security closing year (except 2013/2014 which are grouped as "2014").				
RNI™ (Rolling New Issues) versions of the standard CRTx® Aggregate and Sub-Indexes have dynamic constituent baskets made up exclusively of the most recently issued securities within a "rolling" 12-month look-back window.					

CRTx® / CRTx® RNI™ Historical Index Values Comparison (as of Month End 1/29/2021)

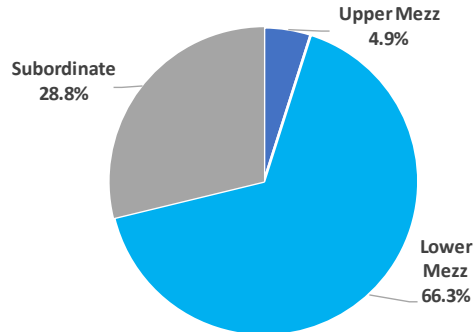


CRTx® Select Constituent Metrics (as of January 2021 Starting Constituency)

Sponsor % of CRTx® Mkt Val For 02/2021



Sub Index % of CRTx® Mkt Val For 02/2021

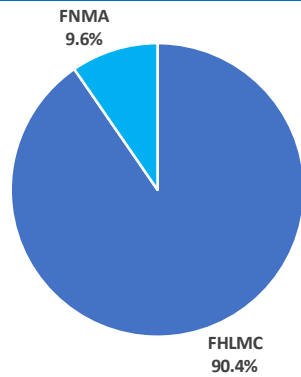


CRTx® Valuation Month	Month End Total Return	Beginning Constituents	Starting UPB	Starting Market Value	Starting Wtd Px + Accr	Starting WAvg Cpn	Starting WAvg Cpn Margin
Feb-2018	-0.26%	167	39,939,512,665	43,994,471,289	110.15	5.25	369
Mar-2018	-0.21%	169	41,017,066,226	44,799,231,631	109.22	5.26	364
Apr-2018	0.85%	173	42,628,557,312	46,147,934,241	108.26	5.46	359
May-2018	0.34%	171	42,241,567,665	45,959,484,313	108.80	5.49	360
Jun-2018	0.10%	174	42,864,967,271	46,548,011,728	108.59	5.53	357
Jul-2018	0.71%	175	43,499,746,985	47,020,352,767	108.09	5.64	355
Aug-2018	0.67%	178	43,951,183,222	47,607,311,601	108.32	5.60	354
Sep-2018	0.49%	181	44,461,531,990	48,228,311,665	108.47	5.59	353
Oct-2018	-0.28%	184	44,818,307,961	48,627,472,412	108.50	5.74	353
Nov-2018	-0.38%	194	46,292,107,661	49,742,058,694	107.45	5.79	351
Dec-2018	-0.79%	196	46,818,174,805	49,837,570,835	106.45	5.82	350
Jan-2019	1.82%	194	46,413,757,739	48,813,599,349	105.17	6.02	351
Feb-2019	0.67%	197	46,772,850,585	49,835,261,884	106.55	6.03	352
Mar-2019	0.02%	203	48,032,924,530	51,194,424,387	106.58	6.00	351
Apr-2019	1.01%	207	49,316,494,813	52,277,031,986	106.00	5.98	349
May-2019	-0.19%	209	49,790,890,759	53,037,404,665	106.52	5.95	348
Jun-2019	0.27%	213	49,953,468,597	52,833,120,553	105.76	5.92	349
Jul-2019	0.64%	209	49,366,797,803	52,160,276,911	105.66	5.91	350
Aug-2019	-0.22%	216	50,468,731,712	53,381,992,659	105.77	5.76	349
Sep-2019	0.65%	219	50,665,720,866	53,218,677,450	105.04	5.63	349
Oct-2019	0.34%	222	50,254,380,617	52,920,221,300	105.30	5.53	351
Nov-2019	0.48%	228	50,975,909,280	53,606,190,708	105.16	5.33	351
Dec-2019	0.65%	233	51,029,160,871	53,690,414,024	105.22	5.22	352
Jan-2020	1.21%	228	49,686,844,416	52,466,578,192	105.59	5.35	356
Feb-2020	-0.16%	232	50,374,851,983	53,578,983,475	106.36	5.20	354
Mar-2020	-25.39%	240	52,372,791,379	55,277,944,042	105.55	5.11	348
Apr-2020	8.97%	234	52,340,281,038	40,767,783,875	77.89	4.45	351
May-2020	7.03%	229	50,951,320,646	42,820,320,693	84.04	4.03	355
Jun-2020	9.04%	218	48,983,309,963	43,695,592,838	89.21	3.77	360
Jul-2020	-0.39%	214	46,718,914,995	45,227,362,482	96.81	3.83	365
Aug-2020	1.69%	217	46,681,772,649	44,843,108,762	96.06	3.87	370
Sep-2020	1.11%	217	46,076,349,850	44,862,684,449	97.37	3.91	374
Oct-2020	0.68%	220	45,735,370,315	44,865,412,741	98.10	3.90	375
Nov-2020	1.52%	224	46,269,817,211	45,566,172,083	98.48	3.93	378
Dec-2020	1.91%	228	46,924,624,650	46,772,793,230	99.68	3.93	378
Jan-2021	1.20%	230	47,148,362,895	47,722,154,982	101.22	3.92	377
Feb-2021		232	47,277,423,099	48,281,726,799	102.12	3.90	377

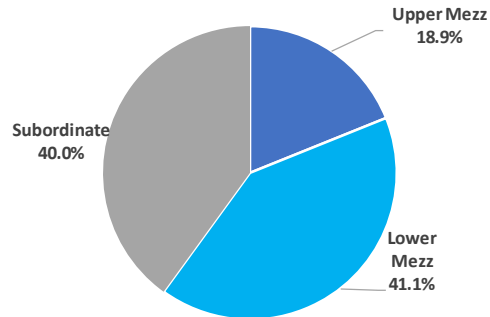


CRT x® RNI™ Select Constituent Metrics (as of January 2021 Starting Constituency)

Sponsor % of CRTx® RNI™ Mkt Val For 02/2021



Sub Index % of CRTx® RNI™ Mkt Val For 02/2021



CRTx® RNI™ Valuation Month	Month End Total Return	Beginning Constituents	Starting UPB	Starting Market Value	Starting Wtd Px + Accr	Starting WAvg Cpn	Starting WAvg Cpn Margin
Feb-2018	-0.52%	48	13,318,377,910	14,033,661,986	105.37	4.11	255
Mar-2018	-0.99%	43	13,241,940,466	13,755,399,805	103.88	4.06	244
Apr-2018	1.17%	46	13,884,239,740	14,126,640,355	101.75	4.21	234
May-2018	0.34%	42	12,545,340,421	12,814,841,641	102.15	4.16	227
Jun-2018	-0.14%	39	11,337,757,334	11,505,111,564	101.48	4.15	219
Jul-2018	0.90%	39	11,577,947,012	11,661,871,155	100.72	4.24	215
Aug-2018	1.08%	39	11,253,518,724	11,383,174,288	101.15	4.25	219
Sep-2018	0.61%	36	11,217,440,268	11,400,528,723	101.63	4.24	217
Oct-2018	-0.75%	40	12,003,066,631	12,221,099,442	101.82	4.42	221
Nov-2018	-0.59%	44	12,140,069,625	12,155,219,472	100.12	4.58	230
Dec-2018	-1.12%	41	11,905,003,810	11,780,986,539	98.96	4.63	232
Jan-2019	2.67%	41	11,878,828,384	11,576,357,066	97.45	4.83	232
Feb-2019	0.96%	42	11,690,163,411	11,668,711,493	99.82	4.95	244
Mar-2019	0.24%	46	11,805,116,972	11,843,264,036	100.32	5.04	255
Apr-2019	1.93%	47	11,496,051,271	11,521,401,714	100.22	5.11	263
May-2019	-0.01%	50	12,325,563,537	12,533,604,780	101.69	5.08	260
Jun-2019	1.10%	51	11,881,379,851	12,033,434,980	101.28	5.11	268
Jul-2019	1.19%	48	10,813,358,090	11,041,172,540	102.11	5.15	275
Aug-2019	0.49%	52	11,648,252,778	11,964,569,893	102.72	5.02	275
Sep-2019	0.62%	52	11,555,452,802	11,866,682,740	102.69	4.90	275
Oct-2019	0.25%	52	11,145,361,078	11,471,457,452	102.93	4.81	278
Nov-2019	0.45%	49	10,957,162,877	11,213,504,874	102.34	4.55	273
Dec-2019	0.96%	53	11,183,706,619	11,434,402,160	102.24	4.43	272
Jan-2020	1.26%	52	10,810,525,676	11,128,255,837	102.94	4.58	279
Feb-2020	-0.14%	54	11,749,620,247	12,143,765,616	103.35	4.32	266
Mar-2020	-24.11%	57	13,219,029,124	13,479,658,957	101.97	4.09	246
Apr-2020	-2.45%	55	12,791,770,386	9,863,362,399	77.11	3.43	249
May-2020	11.46%	51	11,841,276,956	8,721,408,098	73.65	3.01	252
Jun-2020	12.71%	46	10,917,819,539	8,842,509,887	80.99	2.69	253
Jul-2020	1.17%	45	10,409,152,540	9,432,905,082	90.62	2.77	259
Aug-2020	0.71%	46	10,724,189,826	9,890,825,093	92.23	2.99	282
Sep-2020	1.99%	47	10,980,427,286	10,237,992,004	93.24	3.19	301
Oct-2020	0.66%	48	11,105,630,257	10,559,393,889	95.08	3.25	310
Nov-2020	2.03%	47	10,696,965,880	10,283,123,737	96.13	3.47	333
Dec-2020	3.02%	46	10,736,337,604	10,542,306,038	98.19	3.53	339
Jan-2021	1.18%	50	11,324,184,451	11,415,597,441	100.81	3.50	337
Feb-2021		47	10,504,416,039	10,712,665,142	101.98	3.61	350

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