

# FNMA Prepayment Speed Comparison

## January 2018

### FNMA Jumbos vs FNMA Generic

	Jumbo Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
15yr Jumbo 2	95	6.5	-0.3	3.4	0.6	-1.7	0.3	-4%	33%	8%	-31%	4%
2013	72	8.3	0.4	4.7	-0.6	-2.3	-0.1	5%	38%	-8%	-40%	-2%
15yr Jumbo 2.5	1,936	6.6	-1.3	1.2	-0.7	-1.0	-1.4	-20%	13%	-9%	-13%	-20%
2017	96	3.1	-1.4	-3.4	-2.8	-3.4	-	-46%	-283%	-177%	-335%	-
2016	719	4.0	-2.2	-1.1	-1.5	-1.6	-1.3	-56%	-20%	-29%	-31%	-29%
2015	294	7.3	-0.9	-0.5	-1.6	-0.8	-1.1	-12%	-5%	-22%	-9%	-15%
2014	44	1.5	-8.4	0.2	-5.4	0.2	-2.3	-577%	2%	-110%	2%	-27%
2013	465	6.0	-3.0	3.5	-0.1	-0.1	-1.0	-50%	27%	-1%	-1%	-12%
2012	319	14.2	4.6	6.3	2.8	0.0	-0.7	32%	40%	23%	0%	-8%
15yr Jumbo 3	446	7.0	-2.3	4.7	-0.1	1.4	0.4	-34%	32%	-1%	12%	3%
2017	81	13.8	8.0	16.2	6.7	7.7	2.8	58%	73%	53%	54%	33%
2014	27	2.7	-8.1	5.2	-4.1	1.9	0.7	-304%	30%	-56%	13%	6%
2012	99	7.2	-3.9	6.8	1.9	1.7	0.4	-54%	38%	15%	12%	4%
2011	198	5.8	-5.3	-1.9	-3.4	-1.7	-1.7	-91%	-20%	-44%	-17%	-18%
15yr Jumbo 3.5	175	12.2	1.0	-3.3	0.7	0.7	2.2	9%	-39%	6%	5%	15%
2011	112	15.5	3.3	-1.3	1.7	-0.6	-0.4	21%	-11%	12%	-5%	-3%
2010	41	3.7	-9.5	-11.0	-7.5	-2.3	1.1	-258%	-438%	-139%	-21%	7%
30yr Jumbo 2.5	355	1.0	-4.1	-1.3	-2.1	-2.1	-2.0	-407%	-31%	-68%	-63%	-54%
2016	183	0.9	-2.5	-3.7	-1.9	-1.1	-0.5	-296%	-1014%	-124%	-47%	-18%
2012	162	1.2	-5.3	2.3	-1.5	-2.0	-2.4	-441%	27%	-33%	-43%	-52%
30yr Jumbo 3	30,835	5.3	-1.0	-0.8	-0.8	-0.7	-0.8	-20%	-12%	-13%	-10%	-12%
2017	1,252	1.4	-1.5	0.0	0.0	0.3	-0.8	-109%	0%	-1%	9%	-47%
2016	13,654	4.8	-0.5	-0.5	-0.5	-0.3	-0.3	-10%	-8%	-10%	-4%	-6%
2015	2,879	6.0	-1.0	-0.5	-0.7	-0.9	-0.9	-17%	-7%	-9%	-12%	-13%
2014	538	4.9	-3.4	2.8	-1.7	-0.9	-1.9	-69%	23%	-23%	-10%	-25%
2013	6,200	5.6	-1.6	-0.1	-0.7	-0.4	-0.7	-29%	-1%	-9%	-4%	-9%
2012	6,310	6.5	-0.7	-2.2	-1.1	-1.4	-1.3	-11%	-36%	-16%	-19%	-18%
30yr Jumbo 3.5	25,668	9.8	1.4	1.9	2.1	2.4	1.3	14%	16%	18%	19%	12%
2017	10,239	9.4	5.0	5.0	5.0	4.9	2.5	53%	52%	53%	50%	40%
2016	4,545	12.7	3.9	6.5	5.9	6.8	5.3	31%	40%	38%	40%	38%
2015	3,040	9.3	-0.9	1.4	1.6	3.0	2.2	-10%	11%	12%	20%	16%
2014	1,291	12.4	0.9	4.7	2.5	1.9	0.7	7%	26%	17%	12%	5%
2013	1,412	6.7	-3.0	-0.8	0.4	0.2	-0.2	-45%	-8%	4%	1%	-2%
2012	4,599	8.8	-0.4	-1.5	-0.5	0.1	-0.6	-5%	-16%	-5%	1%	-6%
2011	480	5.8	-3.2	-5.2	-2.7	-0.8	1.2	-55%	-109%	-39%	-8%	10%
2010	61	0.8	-8.5	3.7	-4.9	-1.8	-3.0	-1121%	26%	-89%	-20%	-37%
30yr Jumbo 4	8,536	15.7	4.6	6.6	6.6	7.7	5.3	29%	34%	35%	37%	29%
2017	2,930	23.0	15.5	14.8	16.5	18.4	12.1	67%	64%	67%	69%	67%
2016	533	17.8	5.8	9.1	7.6	12.4	14.1	33%	40%	37%	47%	54%
2015	205	15.7	1.6	0.9	4.8	5.5	5.8	10%	5%	23%	24%	27%
2014	520	5.9	-7.8	3.7	1.5	4.2	4.0	-133%	19%	9%	20%	20%
2013	642	12.8	0.1	6.6	4.3	5.8	3.3	1%	31%	23%	28%	18%
2012	350	12.1	0.2	6.4	1.6	3.9	2.6	2%	33%	11%	22%	16%
2011	1,703	10.2	-1.2	1.6	1.4	3.2	2.1	-11%	11%	10%	19%	14%
2010	1,621	11.4	-0.1	3.6	3.0	2.9	2.6	-1%	22%	19%	18%	16%
2009	34	4.8	-7.1	12.4	2.9	-4.1	-1.4	-147%	49%	18%	-41%	-11%
30yr Jumbo 4.5	1,904	20.7	7.0	2.6	5.6	5.5	5.5	34%	14%	28%	26%	26%
2017	194	31.9	20.7	19.8	22.6	21.9	14.3	65%	61%	65%	65%	64%
2013	25	0.4	-15.3	-11.9	0.2	-8.6	-3.9	-4032%	-230%	1%	-96%	-29%
2011	476	15.8	2.5	-3.7	3.4	4.6	5.7	16%	-33%	19%	22%	27%
2010	780	21.0	7.5	1.1	2.7	3.2	3.4	35%	7%	16%	17%	18%
2009	362	24.0	9.8	2.1	6.0	4.6	5.8	41%	12%	28%	22%	26%
30yr Jumbo 5	547	18.8	3.5	3.2	3.5	4.0	4.6	18%	16%	18%	19%	20%
2011	52	10.4	-4.7	0.7	-0.4	4.1	6.2	-45%	4%	-3%	19%	25%
2010	178	21.6	5.4	8.5	5.1	4.3	3.8	25%	33%	23%	19%	17%
2009	226	13.9	-2.0	3.0	1.9	3.6	3.1	-14%	14%	10%	17%	15%

Source: Bloomberg

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# FNMA Prepayment Speed Comparison

## January 2018

### FNMA 105-125 LTV vs FNMA Generic

	HLTV Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
<b>30yr 105-125 LTV 3</b>	<b>3,429</b>	<b>6.8</b>	<b>0.5</b>	<b>2.7</b>	<b>1.9</b>	<b>1.8</b>	<b>2.4</b>	<b>7%</b>	<b>27%</b>	<b>22%</b>	<b>19%</b>	<b>25%</b>
2016	182	3.5	-1.8	-3.4	-2.2	-2.7	-1.0	-52%	-127%	-60%	-79%	-24%
2015	58	5.6	-1.5	-7.6	-3.3	-3.8	-4.7	-26%	-3638%	-76%	-80%	-132%
2013	1,982	6.7	-0.5	1.9	1.5	0.9	0.9	-8%	19%	16%	9%	9%
2012	1,192	7.6	0.4	2.7	0.9	1.0	1.7	6%	25%	10%	11%	16%
<b>30yr 105-125 LTV 3.5</b>	<b>15,022</b>	<b>10.0</b>	<b>1.6</b>	<b>1.7</b>	<b>1.5</b>	<b>1.8</b>	<b>1.6</b>	<b>16%</b>	<b>15%</b>	<b>14%</b>	<b>15%</b>	<b>14%</b>
2017	59	2.7	-1.7	-4.4	-3.5	-4.2	-3.4	-62%	-2744%	-344%	-708%	-858%
2016	360	6.7	-2.1	-2.6	-3.2	-3.2	-3.2	-32%	-36%	-51%	-47%	-60%
2015	465	6.7	-3.5	-5.1	-4.4	-5.2	-4.9	-52%	-77%	-62%	-73%	-77%
2014	188	8.9	-2.6	-5.9	-2.4	-3.7	-4.5	-30%	-81%	-23%	-37%	-52%
2013	5,501	10.3	0.7	-0.1	0.0	0.2	-0.2	6%	-1%	0%	1%	-2%
2012	8,410	10.2	0.9	1.6	1.3	1.9	1.6	9%	13%	12%	15%	12%
2011	33	9.4	0.5	11.6	4.5	6.1	2.3	5%	54%	31%	37%	18%
<b>30yr 105-125 LTV 4</b>	<b>10,157</b>	<b>11.6</b>	<b>0.5</b>	<b>0.1</b>	<b>0.2</b>	<b>0.2</b>	<b>0.2</b>	<b>4%</b>	<b>0%</b>	<b>1%</b>	<b>2%</b>	<b>2%</b>
2017	283	3.7	-3.9	-6.6	-6.0	-6.1	-4.4	-107%	-419%	-274%	-301%	-300%
2016	220	9.3	-2.6	-1.8	-4.3	-6.2	-5.4	-28%	-16%	-49%	-81%	-83%
2015	619	11.6	-2.5	-6.5	-5.3	-8.3	-6.8	-21%	-66%	-50%	-95%	-77%
2014	986	11.8	-1.9	-4.0	-3.9	-5.0	-5.4	-16%	-32%	-34%	-42%	-49%
2013	2,308	10.0	-2.6	-2.0	-2.5	-2.5	-2.8	-26%	-16%	-21%	-20%	-23%
2012	5,147	12.6	0.7	0.6	0.7	1.5	1.4	6%	4%	5%	10%	9%
2011	469	11.2	-0.1	0.8	1.7	2.9	2.3	-1%	6%	12%	18%	14%
2010	124	17.9	6.4	-0.6	3.3	5.5	3.2	36%	-5%	21%	29%	20%
<b>30yr 105-125 LTV 4.5</b>	<b>3,945</b>	<b>14.9</b>	<b>1.2</b>	<b>0.9</b>	<b>0.5</b>	<b>0.7</b>	<b>0.9</b>	<b>8%</b>	<b>5%</b>	<b>3%</b>	<b>4%</b>	<b>5%</b>
2017	26	0.1	-11.2	-12.3	-11.9	-11.2	-7.9	-9292%	-10225%	-9822%	-3263%	-2830%
2015	40	3.2	-12.1	-15.7	-10.5	-10.8	-9.7	-376%	-7136%	-189%	-174%	-147%
2014	829	13.5	-1.9	-3.2	-2.6	-4.7	-5.1	-14%	-23%	-19%	-35%	-39%
2013	953	14.5	-1.2	-2.5	-2.8	-3.0	-2.6	-9%	-18%	-21%	-21%	-18%
2012	415	9.6	-5.6	3.6	-1.0	-0.6	0.8	-58%	19%	-7%	-4%	5%
2011	1,257	16.6	3.3	2.9	2.3	2.8	2.6	20%	16%	14%	15%	14%
2010	399	19.7	6.1	0.6	3.8	6.5	6.6	31%	4%	20%	29%	29%
<b>30yr 105-125 LTV 5</b>	<b>1,225</b>	<b>16.5</b>	<b>1.1</b>	<b>3.8</b>	<b>3.3</b>	<b>4.5</b>	<b>4.6</b>	<b>7%</b>	<b>19%</b>	<b>17%</b>	<b>21%</b>	<b>21%</b>
2014	31	8.2	-9.9	4.6	-2.9	-8.3	-6.5	-120%	25%	-21%	-71%	-49%
2013	55	19.1	5.2	-5.1	-2.2	-1.7	-2.5	27%	-48%	-15%	-10%	-16%
2011	704	16.0	0.9	5.0	2.9	3.6	4.1	6%	23%	15%	17%	18%
2010	365	15.1	-1.1	2.0	3.0	4.8	5.6	-7%	10%	15%	21%	23%
2009	64	30.0	14.0	-2.3	4.2	7.6	4.8	47%	-14%	20%	30%	21%
<b>30yr 105-125 LTV 5.5</b>	<b>87</b>	<b>23.5</b>	<b>9.8</b>	<b>8.6</b>	<b>3.3</b>	<b>4.1</b>	<b>7.2</b>	<b>42%</b>	<b>31%</b>	<b>16%</b>	<b>18%</b>	<b>28%</b>
2010	60	20.4	6.7	4.2	0.9	2.6	6.7	33%	18%	5%	13%	26%

Source: Bloomberg

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# FNMA Prepayment Speed Comparison

## January 2018

### FNMA 125+ LTV vs FNMA Generic

	HLTV Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
<b>30yr 125+ LTV 3</b>	<b>2,855</b>	<b>9.6</b>	<b>3.3</b>	<b>3.4</b>	<b>3.1</b>	<b>2.6</b>	<b>2.0</b>	<b>34%</b>	<b>32%</b>	<b>31%</b>	<b>25%</b>	<b>22%</b>
2013	1,631	9.1	1.9	0.4	0.9	0.9	-0.5	21%	5%	10%	9%	-6%
2012	1,148	10.1	2.9	5.2	3.7	2.2	2.0	29%	39%	32%	21%	19%
<b>30yr 125+ LTV 3.5</b>	<b>15,736</b>	<b>9.4</b>	<b>1.0</b>	<b>1.6</b>	<b>1.3</b>	<b>1.1</b>	<b>0.8</b>	<b>10%</b>	<b>14%</b>	<b>12%</b>	<b>10%</b>	<b>7%</b>
2017	27	0.2	-4.2	-4.2	-4.3	-4.6	-3.5	-2100%	-1368%	-1806%	-2137%	-1456%
2016	152	5.6	-3.2	-6.1	-5.1	-5.7	-5.1	-57%	-168%	-112%	-128%	-150%
2015	215	9.1	-1.2	-8.1	-6.1	-7.4	-6.4	-13%	-217%	-114%	-149%	-133%
2014	64	2.6	-8.9	-9.3	-7.1	-8.5	-7.9	-338%	-242%	-128%	-163%	-150%
2013	5,846	8.9	-0.8	-0.4	-0.6	-0.8	-1.5	-9%	-4%	-6%	-8%	-15%
2012	9,432	9.8	0.6	1.5	1.2	1.2	0.7	6%	12%	10%	10%	6%
<b>30yr 125+ LTV 4</b>	<b>8,984</b>	<b>11.4</b>	<b>0.3</b>	<b>-1.6</b>	<b>-0.7</b>	<b>-1.0</b>	<b>-1.1</b>	<b>2%</b>	<b>-14%</b>	<b>-6%</b>	<b>-8%</b>	<b>-9%</b>
2017	96	4.5	-3.1	-7.9	-4.1	-5.9	-4.5	-68%	-2312%	-99%	-274%	-348%
2016	101	3.5	-8.4	-10.3	-9.4	-7.7	-6.7	-238%	-306%	-246%	-124%	-131%
2015	301	9.1	-5.0	-10.7	-8.5	-9.8	-9.0	-55%	-189%	-115%	-135%	-136%
2014	506	9.8	-3.8	-8.6	-6.4	-7.7	-7.8	-39%	-114%	-70%	-85%	-91%
2013	2,116	9.0	-3.6	-4.2	-4.6	-4.9	-4.8	-40%	-41%	-49%	-48%	-47%
2012	5,864	12.7	0.8	-1.0	0.1	0.2	-0.2	6%	-8%	1%	1%	-2%
<b>30yr 125+ LTV 4.5</b>	<b>2,187</b>	<b>11.6</b>	<b>-2.1</b>	<b>-4.6</b>	<b>-3.6</b>	<b>-3.4</b>	<b>-4.1</b>	<b>-18%</b>	<b>-44%</b>	<b>-32%</b>	<b>-28%</b>	<b>-35%</b>
2017	13	13.5	2.2	-3.3	-2.0	-6.4	-	17%	-36%	-20%	-122%	-
2015	26	21.6	6.4	-11.2	-4.4	-5.9	-7.0	29%	-235%	-38%	-53%	-75%
2014	593	10.9	-4.5	-7.5	-7.3	-7.8	-8.4	-42%	-79%	-80%	-78%	-88%
2013	994	10.7	-5.0	-8.1	-6.4	-6.4	-6.8	-46%	-91%	-63%	-57%	-64%
2012	556	12.9	-2.3	-1.0	-0.5	0.8	-0.4	-18%	-7%	-3%	5%	-2%
<b>30yr 125+ LTV 5</b>	<b>112</b>	<b>9.8</b>	<b>-5.5</b>	<b>-5.1</b>	<b>-6.9</b>	<b>-5.7</b>	<b>-6.4</b>	<b>-56%</b>	<b>-44%</b>	<b>-72%</b>	<b>-49%</b>	<b>-56%</b>
2014	54	8.7	-9.4	-4.8	-11.2	-10.7	-8.7	-109%	-55%	-186%	-116%	-81%
2013	57	11.0	-2.9	-1.5	-3.8	-4.3	-6.4	-26%	-10%	-29%	-31%	-53%

Source: Bloomberg

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# FNMA Prepayment Speed Comparison

## January 2018

### FNMA Relo vs FNMA Generic

	Relo Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
15yr RELO 2	45	15.6	8.8	19.0	12.5	7.0	7.1	57%	73%	64%	49%	50%
2015	20	2.3	-5.4	19.4	6.8	4.4	7.0	-239%	68%	45%	34%	47%
15yr RELO 2.5	254	9.5	1.5	4.4	3.6	4.8	4.9	16%	35%	31%	36%	37%
2017	35	7.7	3.2	1.1	7.2	6.3	-	41%	18%	62%	59%	-
2015	40	9.7	1.5	10.1	6.1	12.8	6.5	16%	53%	42%	58%	42%
2014	103	10.6	0.8	-2.3	0.0	0.5	4.1	8%	-28%	0%	4%	27%
2012	32	11.2	1.5	13.8	3.1	0.6	-1.9	14%	59%	24%	6%	-24%
2011	28	9.8	-1.6	6.9	3.1	3.4	2.9	-16%	36%	22%	23%	20%
30yr RELO 2.5	292	10.9	5.7	8.8	6.8	6.4	5.1	53%	62%	57%	54%	47%
2016	84	4.7	1.3	4.6	5.2	2.3	0.5	28%	53%	60%	41%	13%
2013	147	15.5	10.2	8.5	7.8	7.7	6.1	65%	58%	57%	53%	46%
2012	57	7.8	1.3	7.9	3.8	4.6	5.0	17%	56%	39%	40%	42%
30yr RELO 3	4,176	8.4	2.1	2.6	2.5	3.1	4.2	25%	26%	27%	29%	37%
2017	1,400	2.9	0.0	0.4	0.3	0.8	0.6	0%	16%	11%	22%	19%
2016	658	7.7	2.5	1.6	2.4	1.6	1.7	32%	21%	29%	21%	24%
2015	1,086	13.7	6.7	6.9	6.9	6.2	6.5	49%	47%	47%	42%	44%
2014	364	15.4	7.2	7.7	6.8	8.1	7.1	47%	45%	42%	45%	43%
2013	345	6.4	-0.8	2.6	1.3	3.6	4.9	-12%	24%	14%	29%	35%
2012	283	8.1	0.9	3.2	1.9	3.0	4.2	12%	28%	19%	25%	33%
2011	40	4.7	-2.6	6.7	-1.8	-1.1	2.4	-56%	47%	-27%	-14%	21%
30yr RELO 3.5	1,576	10.3	1.9	5.6	4.7	5.5	6.1	18%	37%	34%	34%	37%
2017	231	5.1	0.7	-0.6	-0.4	-0.1	-	13%	-14%	-10%	-2%	-
2014	690	13.1	1.6	4.3	5.1	6.0	6.2	12%	25%	29%	30%	32%
2013	217	12.1	2.4	5.7	2.7	5.5	4.8	20%	34%	20%	32%	29%
2012	124	8.4	-0.8	6.3	3.6	6.2	4.4	-10%	37%	26%	36%	28%
2011	155	12.7	3.8	10.2	6.2	4.0	6.5	30%	50%	39%	27%	38%
2010	141	1.9	-7.4	3.7	1.5	0.5	2.1	-402%	26%	12%	4%	16%
30yr RELO 4	500	15.3	4.2	5.8	5.5	5.9	6.9	28%	31%	31%	31%	34%
2014	117	18.8	5.1	19.7	16.1	11.2	11.4	27%	55%	51%	40%	41%
2011	194	9.1	-2.3	0.0	-0.3	1.7	3.4	-25%	0%	-2%	11%	20%
2010	154	18.9	7.5	0.0	1.6	3.4	4.9	39%	0%	12%	21%	27%
30yr RELO 4.5	101	16.8	3.1	-2.7	8.3	6.8	7.2	18%	-21%	36%	30%	32%
2011	42	18.9	5.7	-0.4	12.4	7.6	7.8	30%	-3%	46%	33%	33%

Source: Bloomberg

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# FGLMC Prepayment Speed Comparison

## January 2018

### FGLMC Jumbos vs FGLMC Generic

	Jumbo Data		CPR Differences vs Generic						% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo	
15yr Jumbo 2	37	2.6	-4.4	13.8	5.6	1.2	-1.4	-171%	66%	44%	14%	-23%	
2013	24	3.4	-5.1	21.5	10.0	3.9	0.0	-152%	73%	55%	31%	0%	
15yr Jumbo 2.5	470	6.2	-1.7	-0.6	-0.9	-0.6	-0.8	-27%	-8%	-13%	-8%	-10%	
2016	34	0.5	-5.6	-5.7	-5.9	-3.0	-2.0	-1085%	-643%	-848%	-78%	-48%	
2015	74	6.8	-1.4	-1.1	2.2	0.4	0.8	-20%	-14%	20%	5%	8%	
2014	27	15.8	6.1	-8.1	-2.4	0.1	-2.2	39%	-687%	-33%	1%	-26%	
2013	140	5.0	-3.5	-5.2	-2.4	-3.6	-2.8	-70%	-142%	-36%	-62%	-42%	
2012	184	6.7	-3.1	3.0	-1.9	-0.7	-2.1	-46%	23%	-24%	-7%	-25%	
15yr Jumbo 3	92	10.3	1.3	6.7	3.3	2.6	1.4	12%	41%	26%	20%	12%	
2015	14	0.9	-8.8	-8.8	-9.1	-4.4	-6.7	-934%	-562%	-779%	-66%	-180%	
2014	15	29.4	19.1	13.4	15.6	10.6	4.6	65%	54%	58%	47%	28%	
2012	32	11.6	0.3	7.4	0.4	-0.8	0.5	3%	40%	4%	-7%	4%	
2011	21	0.8	-10.9	8.7	-3.5	1.2	0.0	-1295%	42%	-44%	9%	0%	
30yr Jumbo 2.5	1,112	4.7	1.2	-1.3	0.2	1.1	1.0	26%	-38%	4%	18%	19%	
2013	111	5.5	2.8	-5.1	-0.1	2.4	1.0	51%	-1191%	-2%	36%	17%	
2012	974	4.7	1.1	-3.6	-1.2	-0.9	-1.1	23%	-90%	-26%	-15%	-20%	
30yr Jumbo 3	13,269	4.4	-1.7	-1.0	-1.4	-1.1	-1.1	-38%	-16%	-25%	-18%	-19%	
2017	1,171	2.6	0.0	0.8	0.2	0.0	-	0%	22%	8%	-2%	-	
2016	4,811	4.2	-1.3	-0.7	-1.2	-0.5	-0.9	-30%	-13%	-24%	-9%	-20%	
2015	1,998	4.4	-2.6	-0.6	-1.0	-0.8	-0.9	-60%	-8%	-14%	-11%	-13%	
2014	138	16.0	8.2	0.7	5.3	2.3	0.3	51%	8%	39%	20%	3%	
2013	2,318	4.4	-2.4	-0.5	-1.9	-2.3	-2.4	-54%	-7%	-33%	-36%	-37%	
2012	2,834	5.0	-2.2	-2.3	-2.1	-2.0	-1.6	-44%	-43%	-36%	-31%	-22%	
30yr Jumbo 3.5	13,187	9.2	1.1	3.5	3.1	3.4	2.0	12%	27%	25%	25%	17%	
2017	3,776	8.8	4.1	6.7	6.5	5.9	-	47%	58%	57%	53%	-	
2016	2,945	11.1	2.7	4.7	4.6	6.6	4.9	24%	33%	33%	39%	36%	
2015	2,477	12.7	2.7	2.1	3.6	2.8	1.6	21%	16%	24%	19%	12%	
2014	829	6.6	-4.2	2.8	-1.5	0.9	0.7	-64%	19%	-15%	7%	5%	
2013	790	5.1	-4.3	2.6	0.1	-1.1	-0.4	-85%	20%	1%	-11%	-4%	
2012	2,097	5.7	-2.9	0.9	-0.1	0.1	-0.6	-50%	8%	-1%	1%	-5%	
2011	268	5.8	-2.5	-1.5	-1.7	-0.6	0.1	-44%	-20%	-22%	-6%	1%	
30yr Jumbo 4	4,258	15.3	4.5	6.7	5.9	6.8	5.6	29%	35%	33%	34%	30%	
2017	901	13.9	6.4	16.6	13.6	16.3	12.8	46%	68%	63%	66%	68%	
2016	441	14.5	2.4	12.9	7.5	10.2	11.5	17%	50%	37%	43%	49%	
2015	734	24.1	11.2	4.1	7.3	5.8	5.4	46%	21%	33%	27%	27%	
2014	914	11.6	-1.8	3.2	0.9	2.6	2.2	-16%	17%	6%	14%	12%	
2013	346	10.9	-1.1	-0.5	-0.7	1.1	1.9	-10%	-4%	-5%	7%	12%	
2012	191	9.3	-1.8	4.6	0.8	1.9	-1.4	-19%	26%	6%	12%	-11%	
2011	526	15.5	4.1	-6.8	-0.7	-0.1	1.1	27%	-111%	-6%	-1%	8%	
2010	205	18.2	7.2	7.9	7.7	6.5	5.1	39%	38%	38%	33%	28%	
30yr Jumbo 4.5	472	17.1	3.8	-0.2	4.4	4.7	5.7	22%	-2%	23%	23%	27%	
2017	26	24.5	13.8	22.0	33.0	24.3	-	56%	65%	74%	68%	-	
2015	46	13.0	-1.6	-16.3	-6.7	-2.7	3.7	-12%	-8595%	-76%	-21%	19%	
2014	92	26.6	12.5	3.9	4.6	4.8	7.8	47%	17%	21%	21%	30%	
2013	53	21.1	6.7	13.0	16.4	16.8	11.5	32%	44%	50%	50%	41%	
2011	196	9.5	-4.8	-5.6	-4.7	-2.0	0.2	-50%	-60%	-46%	-15%	1%	
2010	48	25.2	11.7	-10.1	10.0	7.3	7.5	46%	-174%	40%	31%	32%	
30yr Jumbo 5	42	0.2	-14.6	22.0	2.0	-7.7	4.8	-8100%	57%	11%	-79%	21%	
2011	37	0.2	-15.6	15.1	-1.3	-9.5	1.5	-7785%	45%	-8%	-109%	8%	

Source: Bloomberg

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FGLMC Prepayment Speed Comparison  
 January 2018  
 FGLMC 105-125 LTV vs FGLMC Generic

	HLTV Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
15yr 105-125 LTV 2.5	658	9.0	1.2	0.2	0.9	1.7	2.4	13%	3%	10%	17%	22%
2013	299	9.3	0.7	-1.9	-0.5	0.6	0.8	8%	-27%	-6%	6%	8%
2012	333	9.5	-0.3	-0.7	0.1	0.9	1.7	-3%	-1%	1%	8%	14%
15yr 105-125 LTV 3	960	10.9	1.9	2.6	1.7	1.2	1.2	17%	21%	15%	11%	10%
2017	16	16.6	11.0	-4.8	2.6	-1.9	-2.9	67%	-618%	32%	-41%	-118%
2016	52	0.8	-7.8	-0.7	-5.5	-4.9	-4.8	-1008%	-8%	-160%	-106%	-131%
2015	81	10.7	1.0	-6.4	-4.6	-2.6	-3.0	9%	-157%	-82%	-31%	-40%
2014	65	4.5	-5.8	1.3	-0.1	-2.8	-3.7	-129%	10%	0%	-30%	-45%
2013	291	11.4	1.6	-0.5	-0.1	-1.4	-0.8	14%	-4%	-1%	-13%	-8%
2012	439	12.5	1.2	3.1	2.0	2.1	1.9	9%	22%	15%	15%	14%
15yr 105-125 LTV 3.5	501	11.5	0.4	2.4	1.4	0.1	-0.7	4%	16%	11%	1%	-1%
2017	15	0.3	-6.3	-7.2	-4.0	-5.8	-	-1844%	-3264%	-120%	-326%	-
2016	10	24.3	16.4	-9.6	-0.4	1.0	-2.2	67%	-1418%	-4%	9%	-31%
2015	37	7.8	-4.8	8.1	-0.4	-2.4	-2.8	-61%	42%	-3%	-24%	-32%
2014	115	9.1	-1.6	-2.7	-0.8	-2.5	-3.0	-18%	-23%	-7%	-24%	-30%
2013	166	7.5	-3.4	1.2	-0.4	-2.2	-1.2	-45%	8%	-4%	-21%	-10%
2012	114	18.7	6.3	5.4	3.2	2.5	1.2	34%	31%	19%	16%	8%
2011	38	17.8	5.3	3.0	5.5	5.4	4.4	30%	18%	30%	29%	25%
15yr 105-125 LTV 4	101	14.8	0.1	-1.7	-0.4	1.1	1.0	1%	-8%	-3%	7%	6%
2014	14	0.3	-11.0	13.5	0.3	5.9	0.3	-3677%	48%	2%	32%	2%
2013	23	15.5	0.6	3.7	-1.8	-2.9	1.3	4%	28%	-18%	-30%	9%
2011	41	21.2	8.8	-9.0	4.0	4.0	4.1	41%	-183%	23%	22%	23%
20yr 105-125 LTV 3	534	8.4	1.7	3.8	2.2	1.3	1.6	20%	34%	23%	14%	17%
2013	223	11.9	4.5	2.8	3.1	1.2	1.1	38%	24%	27%	11%	11%
2012	269	6.7	-1.5	3.0	0.1	0.0	0.0	-23%	26%	1%	0%	0%
20yr 105-125 LTV 3.5	1,092	8.9	0.6	0.9	0.0	0.6	0.8	7%	8%	0%	5%	7%
2017	20	0.1	-4.7	-5.5	-2.8	-4.9	-	-2914%	-3241%	-97%	-323%	-
2016	27	0.2	-8.3	-9.6	-10.3	-5.8	-5.5	-5206%	-4161%	-5421%	-127%	-160%
2015	58	9.9	-1.4	-9.4	-5.7	-6.7	-4.6	-14%	-312%	-91%	-123%	-73%
2014	55	6.9	-2.8	-8.0	-4.4	-5.6	-6.4	-41%	-198%	-61%	-75%	-110%
2013	332	6.2	-2.5	-3.8	-3.4	-2.4	-1.2	-40%	-41%	-46%	-26%	-12%
2012	595	10.9	2.3	3.2	1.9	2.6	2.1	22%	22%	16%	19%	16%
20yr 105-125 LTV 4	405	11.7	1.3	2.8	4.1	2.4	2.0	11%	19%	27%	16%	14%
2015	25	19.9	10.4	-8.0	3.1	-1.6	-3.7	52%	-183%	23%	-16%	-36%
2014	76	9.9	-1.2	4.4	1.8	-2.1	-2.2	-12%	23%	13%	-19%	-21%
2013	110	13.0	1.2	-0.7	3.3	-0.7	1.0	10%	-1%	22%	-1%	7%
2012	141	13.8	4.4	-2.1	3.4	4.5	3.7	32%	-15%	20%	25%	22%
2011	31	1.1	-11.4	14.3	7.1	7.9	5.6	-1082%	54%	37%	38%	30%
20yr 105-125 LTV 4.5	114	19.6	6.0	5.0	5.5	3.7	1.6	30%	26%	29%	20%	10%
2013	29	16.3	-15.7	-8.4	-9.4	-6.3	-6.0	-96%	-68%	-65%	-45%	-48%
2011	53	20.9	8.2	9.0	6.9	5.5	3.4	39%	39%	35%	29%	19%
30yr 105-125 LTV 3	1,094	7.7	1.5	1.8	1.5	2.2	2.4	20%	20%	18%	23%	25%
2013	568	6.2	-0.6	1.1	0.4	1.1	0.5	-10%	12%	5%	12%	5%
2012	482	9.8	2.6	1.2	1.2	1.5	1.7	27%	14%	14%	15%	16%
30yr 105-125 LTV 3.5	7,445	8.7	0.6	1.0	0.9	1.3	1.3	7%	10%	9%	11%	11%
2017	32	5.3	0.6	4.8	0.3	-2.6	-2.7	12%	49%	5%	-97%	-192%
2016	177	4.6	-3.8	-8.0	-7.1	-7.0	-5.9	-83%	-492%	-309%	-218%	-210%
2015	187	8.8	-1.3	-5.7	-3.1	-3.0	-3.6	-14%	-101%	-39%	-33%	-48%
2014	36	23.6	12.9	-6.4	-1.6	0.7	-3.6	55%	-113%	-16%	5%	-40%
2013	3,118	8.8	-0.5	-0.4	-0.3	0.1	-0.7	-6%	-4%	-3%	1%	-1%
2012	3,880	8.7	0.1	0.8	0.6	1.3	1.1	1%	7%	6%	11%	9%
30yr 105-125 LTV 4	8,241	11.2	0.4	0.3	0.1	0.3	0.2	3%	2%	1%	2%	2%
2017	156	2.7	-4.8	-4.5	-5.4	-6.1	-4.6	-177%	-130%	-208%	-261%	-298%
2016	237	5.2	-6.9	-9.5	-6.3	-7.8	-7.2	-132%	-285%	-99%	-134%	-153%
2015	457	7.4	-5.5	-5.9	-5.7	-7.1	-7.5	-75%	-65%	-63%	-81%	-105%
2014	497	6.1	-7.3	-10.0	-7.9	-7.0	-6.9	-120%	-183%	-114%	-76%	-77%
2013	2,143	11.0	-1.1	-1.1	-1.0	-1.2	-1.8	-10%	-8%	-8%	-9%	-14%
2012	4,417	12.1	1.1	1.0	0.2	1.0	1.1	9%	7%	2%	6%	7%
2011	273	20.4	9.0	6.9	8.0	4.3	3.3	44%	35%	39%	24%	20%
2010	60	19.0	8.0	0.4	2.5	3.1	3.1	42%	3%	17%	19%	19%
30yr 105-125 LTV 4.5	4,029	13.4	0.1	-1.0	-0.1	0.7	0.1	1%	-7%	-1%	4%	1%
2017	61	9.3	-1.4	-9.9	-7.7	-9.3	-6.5	-16%	-460%	-195%	-403%	-378%
2016	15	0.2	-15.4	15.0	-4.5	-7.3	-9.4	-9041%	47%	-37%	-77%	-150%
2015	116	8.0	-6.6	-10.0	-8.4	-6.8	-6.6	-83%	-151%	-116%	-76%	-76%
2014	765	10.4	-3.6	-8.8	-6.0	-4.4	-5.4	-35%	-87%	-53%	-32%	-43%
2013	876	13.9	-0.6	-3.0	-2.8	-3.1	-3.8	-4%	-22%	-20%	-23%	-29%
2012	405	14.5	0.3	-4.1	-1.0	0.6	0.7	2%	-35%	-7%	4%	4%
2011	1,190	13.1	-1.3	1.3	1.3	2.8	2.6	-10%	8%	8%	15%	14%
2010	598	17.0	3.4	3.1	3.8	4.5	3.6	20%	16%	20%	22%	18%
30yr 105-125 LTV 5	1,781	18.2	3.4	3.7	3.4	3.5	3.4	19%	18%	17%	17%	16%
2014	34	9.6	0.8	2.0	3.0	6.3	1.6	9%	15%	22%	38%	9%
2013	31	22.4	3.9	6.2	1.4	2.9	-1.4	17%	57%	9%	17%	-9%
2011	1,158	17.5	1.7	2.8	1.8	2.0	2.8	10%	13%	9%	10%	13%
2010	510	17.7	1.7	5.4	3.8	4.9	4.6	10%	25%	18%	21%	20%
2009	42	39.3	24.6	-8.7	8.4	4.8	6.1	63%	-87%	34%	21%	25%
30yr 105-125 LTV 5.5	162	24.5	9.6	9.0	7.9	8.6	6.1	39%	35%	33%	33%	25%
2011	40	32.7	18.9	-0.2	8.6	8.0	8.4	58%	-1%	33%	32%	33%
2010	83	21.6	8.6	9.6	6.5	8.4	7.5	40%	36%	29%	31%	28%
2009	36	23.1	11.2	13.6	10.8	6.6	0.2	48%	41%	39%	28%	1%

Source: Bloomberg

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# FGLMC Prepayment Speed Comparison

## January 2018

### FGLMC 125+ LTV vs FGLMC Generic

	HLTV Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
<b>30yr 125+ LTV 3</b>	<b>649</b>	<b>7.5</b>	<b>1.4</b>	<b>3.7</b>	<b>2.9</b>	<b>2.8</b>	<b>2.4</b>	<b>18%</b>	<b>35%</b>	<b>30%</b>	<b>28%</b>	<b>26%</b>
2013	324	7.6	0.8	1.0	1.9	1.1	0.0	10%	11%	20%	11%	0%
2012	317	7.6	0.4	4.8	2.1	2.4	1.8	6%	39%	21%	22%	17%
<b>30yr 125+ LTV 3.5</b>	<b>5,849</b>	<b>8.1</b>	<b>0.0</b>	<b>1.3</b>	<b>0.6</b>	<b>0.3</b>	<b>0.2</b>	<b>0%</b>	<b>12%</b>	<b>6%</b>	<b>3%</b>	<b>2%</b>
2016	54	0.1	-8.3	-9.6	-6.6	-7.2	-5.8	-10338%	-9550%	-237%	-232%	-194%
2015	60	7.9	-2.1	-9.6	-4.4	-4.4	-4.9	-27%	-551%	-66%	-56%	-79%
2013	2,562	8.3	-1.1	-1.9	-1.8	-1.7	-2.1	-13%	-22%	-21%	-18%	-23%
2012	3,157	8.1	-0.6	2.3	0.9	0.8	0.3	-7%	19%	9%	7%	3%
<b>30yr 125+ LTV 4</b>	<b>8,683</b>	<b>10.2</b>	<b>-0.7</b>	<b>0.6</b>	<b>-0.3</b>	<b>-0.9</b>	<b>-1.0</b>	<b>-6%</b>	<b>5%</b>	<b>-3%</b>	<b>-7%</b>	<b>-8%</b>
2017	46	4.1	-3.5	-7.8	-6.6	-4.8	-1.0	-87%	-7800%	-448%	-136%	-18%
2016	101	4.7	-7.4	-8.3	-8.6	-9.3	-7.8	-159%	-180%	-209%	-220%	-190%
2015	210	5.1	-7.9	0.1	-5.3	-6.8	-7.4	-154%	0%	-57%	-75%	-101%
2014	197	7.9	-5.5	-9.1	-7.8	-9.5	-9.5	-70%	-141%	-110%	-142%	-147%
2013	2,250	9.6	-2.4	-3.4	-3.7	-4.1	-4.3	-25%	-32%	-37%	-38%	-41%
2012	5,880	10.8	-0.3	1.3	0.2	-0.4	-0.6	-3%	10%	2%	-3%	-4%
<b>30yr 125+ LTV 4.5</b>	<b>2,570</b>	<b>10.8</b>	<b>-2.5</b>	<b>-2.8</b>	<b>-2.6</b>	<b>-2.5</b>	<b>-2.8</b>	<b>-23%</b>	<b>-23%</b>	<b>-22%</b>	<b>-19%</b>	<b>-22%</b>
2017	33	11.0	0.3	-2.7	-4.7	-6.8	-5.7	3%	-28%	-68%	-141%	-218%
2016	12	14.0	-1.5	-14.9	-3.2	-6.7	-7.6	-11%	-698%	-24%	-68%	-95%
2015	73	9.0	-5.6	-12.3	-7.7	-9.0	-9.6	-62%	-293%	-96%	-133%	-166%
2014	495	5.8	-8.3	-10.3	-9.6	-9.8	-9.1	-144%	-120%	-122%	-119%	-105%
2013	712	10.9	-3.5	-7.5	-7.1	-6.6	-6.8	-33%	-83%	-74%	-66%	-68%
2012	1,245	12.7	-1.5	0.2	0.3	0.7	-0.1	-12%	1%	2%	4%	0%
<b>30yr 125+ LTV 5</b>	<b>79</b>	<b>13.8</b>	<b>-1.0</b>	<b>-1.2</b>	<b>-4.1</b>	<b>-6.8</b>	<b>-6.9</b>	<b>-7%</b>	<b>-7%</b>	<b>-33%</b>	<b>-64%</b>	<b>-62%</b>
2014	35	21.6	12.8	13.0	6.1	2.4	-3.6	59%	55%	36%	19%	-32%
2013	42	7.3	-11.2	4.3	-5.0	-5.9	-6.9	-152%	48%	-54%	-68%	-64%

Source: Bloomberg

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# FGLMC Prepayment Speed Comparison

## January 2018

### FGLMC Relo vs FGLMC Generic

	Relo Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
30yr Relo 3	287	18.1	12.0	11.4	8.7	9.3	7.2	66%	62%	56%	56%	51%
2017	26	11.1	8.4	-2.8	7.0	4.8	-	76%	-3089%	73%	66%	-
2015	218	20.6	13.7	13.1	9.6	9.6	6.8	66%	63%	56%	54%	47%
2012	29	12.6	5.4	14.1	6.4	8.0	8.8	43%	65%	45%	48%	51%
30yr Relo 3.5	38	9.2	1.1	12.0	5.8	4.5	7.0	12%	57%	39%	31%	41%
2014	29	0.5	-10.3	7.9	1.2	2.5	5.0	-2235%	40%	9%	16%	29%

Source: Bloomberg

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# GNMA Prepayment Speed Comparison

## January 2018

### GNMA2 Jumbo vs GNMA2 Generic

	Jumbo Data		CPR Differences vs Generic					% CPR Differences vs Generic				
	Cur Bal (MM)	CPR (Jan)	Jan	Dec	3mo	6mo	12mo	Jan	Dec	3mo	6mo	12mo
<b>GNMA 2 Jumbo 2.5</b>	<b>413</b>	<b>8.1</b>	<b>0.6</b>	<b>-3.1</b>	<b>-1.4</b>	<b>-0.7</b>	<b>-0.2</b>	<b>7%</b>	<b>-55%</b>	<b>-20%</b>	<b>-9%</b>	<b>-2%</b>
2017	30	0.4	-2.6	-4.5	-3.3	1.3	-	-634%	-2162%	-1282%	36%	-
2016	210	12.1	5.0	-2.9	0.7	0.7	0.8	42%	-55%	8%	8%	11%
2015	33	3.4	-6.4	0.8	4.9	3.4	5.6	-187%	7%	33%	24%	36%
2013	44	11.8	2.7	-9.6	-5.4	-4.1	-4.2	23%	-2093%	-124%	-58%	-57%
2012	88	1.1	-8.9	-2.6	-7.4	-6.3	-6.3	-783%	-29%	-189%	-92%	-91%
<b>GNMA 2 Jumbo 3</b>	<b>24,056</b>	<b>10.4</b>	<b>1.0</b>	<b>0.3</b>	<b>0.9</b>	<b>1.0</b>	<b>0.6</b>	<b>10%</b>	<b>3%</b>	<b>8%</b>	<b>8%</b>	<b>6%</b>
2017	3,003	6.3	2.3	0.6	1.8	1.2	-	36%	12%	30%	22%	-
2016	15,009	11.1	2.2	1.1	2.0	2.4	2.1	20%	10%	17%	19%	20%
2015	3,124	12.4	1.0	1.4	1.5	1.7	1.8	8%	9%	10%	11%	12%
2014	359	4.4	-8.6	-7.0	-5.0	-3.3	-0.9	-197%	-84%	-54%	-28%	-7%
2013	1,310	7.4	-3.6	1.2	-1.3	-1.5	-0.6	-49%	9%	-12%	-13%	-4%
2012	1,237	10.2	-0.6	-1.2	-1.4	-1.5	-0.6	-6%	-10%	-13%	-12%	-5%
<b>GNMA 2 Jumbo 3.5</b>	<b>23,977</b>	<b>15.9</b>	<b>4.1</b>	<b>4.1</b>	<b>3.9</b>	<b>4.5</b>	<b>4.1</b>	<b>26%</b>	<b>24%</b>	<b>23%</b>	<b>24%</b>	<b>23%</b>
2017	10,386	13.3	5.8	5.0	6.1	6.4	3.7	43%	39%	44%	50%	47%
2016	4,681	18.5	5.7	7.3	4.9	6.5	6.8	31%	36%	27%	31%	35%
2015	5,192	20.2	5.1	5.6	5.2	6.3	6.2	25%	25%	24%	26%	28%
2014	1,260	14.7	0.1	2.4	2.9	2.6	2.9	1%	13%	15%	13%	14%
2013	666	16.4	3.2	3.3	2.7	0.5	3.8	20%	18%	16%	3%	20%
2012	1,625	10.8	-1.9	-0.6	-1.6	0.7	1.0	-17%	-4%	-12%	4%	6%
2011	159	20.0	8.1	-5.6	-0.5	-0.8	0.4	40%	-60%	-4%	-5%	2%
<b>GNMA 2 Jumbo 4</b>	<b>5,141</b>	<b>29.5</b>	<b>11.8</b>	<b>10.8</b>	<b>10.9</b>	<b>9.7</b>	<b>8.3</b>	<b>40%</b>	<b>36%</b>	<b>36%</b>	<b>34%</b>	<b>31%</b>
2017	2,969	34.1	15.6	14.8	15.3	15.2	9.9	46%	44%	46%	55%	58%
2016	479	31.3	11.6	8.6	8.0	9.5	15.8	37%	27%	25%	26%	42%
2015	608	24.3	6.1	10.0	8.0	9.8	9.6	25%	33%	28%	32%	32%
2014	328	17.7	-0.3	-1.2	7.4	8.4	9.2	-2%	-7%	27%	29%	31%
2013	85	25.6	8.4	-18.6	-0.8	6.5	9.0	33%	-10339%	-4%	25%	31%
2012	117	22.8	8.1	19.2	7.8	4.6	2.0	36%	53%	32%	21%	11%
2011	200	2.6	-11.5	3.5	-1.8	-1.0	1.4	-434%	17%	-12%	-6%	7%
2010	339	21.4	8.0	-0.1	2.3	2.4	4.0	37%	-1%	13%	12%	19%
<b>GNMA 2 Jumbo 4.5</b>	<b>600</b>	<b>32.8</b>	<b>13.7</b>	<b>6.3</b>	<b>7.9</b>	<b>6.2</b>	<b>7.6</b>	<b>42%</b>	<b>23%</b>	<b>27%</b>	<b>23%</b>	<b>27%</b>
2017	178	47.2	32.7	29.5	27.5	20.2	-	69%	73%	71%	71%	-
2016	46	58.7	11.3	3.1	5.2	8.8	14.3	19%	5%	9%	17%	35%
2015	19	30.9	13.3	-18.5	-8.9	7.7	19.9	43%	-8814%	-76%	25%	48%
2014	43	14.2	-5.7	-0.3	-3.0	-1.5	6.6	-40%	-1%	-15%	-7%	22%
2013	27	34.0	14.1	-21.2	-8.4	-4.3	10.1	42%	-26488%	-65%	-25%	31%
2011	99	26.8	10.6	-6.5	5.3	5.7	6.2	40%	-54%	22%	23%	24%
2010	160	15.8	0.6	1.1	-2.5	0.1	2.0	4%	6%	-16%	0%	10%
<b>GNMA 2 Jumbo 5</b>	<b>125</b>	<b>20.2</b>	<b>2.5</b>	<b>26.7</b>	<b>11.2</b>	<b>8.5</b>	<b>6.9</b>	<b>12%</b>	<b>58%</b>	<b>37%</b>	<b>30%</b>	<b>25%</b>
2010	47	21.9	4.4	-10.5	-8.1	-3.6	0.4	20%	-114%	-75%	-23%	2%
2009	42	10.5	-5.4	22.5	6.7	6.5	7.7	-51%	56%	27%	25%	28%

Source: Bloomberg

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