

# FGLMC Prepayment Speeds

July 2017  
FGLMC 15yr

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
<b>FGLMC 15yr 2</b>	12,779	0.624	648	2.6	131	39	261,927	<b>8.5</b>	9.2	-0.7	<b>-7%</b>	8.54	7.53	7.85	0.00	0.00	0.00	0.01	0.10	0.01	0.00
2017	24	0.979	7	2.6	169	5	242,353	<b>0.8</b>	0.4	0.4	<b>*n.m.</b>	1.32	-	-	0.00	0.00	-	-	1.30	0.00	0.00
2016	3,673	0.921	104	2.6	165	10	277,773	<b>5.9</b>	4.8	1.2	<b>*n.m.</b>	4.85	4.35	3.84	0.00	0.00	0.00	0.00	0.08	0.01	0.00
2015	606	0.754	62	2.7	140	26	266,984	<b>5.7</b>	7.3	-1.5	<b>-21%</b>	8.09	7.25	7.74	0.00	0.00	0.00	0.01	0.13	0.00	0.00
2014	69	0.711	20	2.8	135	33	263,170	<b>10.4</b>	3.0	7.4	<b>*n.m.</b>	7.29	5.74	7.18	0.00	0.00	0.00	0.00	0.34	0.00	0.00
2013	6,284	0.551	331	2.6	116	52	264,308	<b>9.3</b>	11.1	-1.8	<b>-16%</b>	9.89	8.67	8.89	0.00	0.00	0.00	0.01	0.11	0.01	0.00
2012	2,124	0.510	124	2.6	111	56	226,214	<b>11.1</b>	11.6	-0.5	<b>-4%</b>	10.92	9.58	9.60	0.00	0.00	0.00	0.00	0.10	0.02	0.00
<b>FGLMC 15yr 2.5</b>	122,702	0.629	5611	3.0	139	34	251,361	<b>9.1</b>	9.9	-0.8	<b>-8%</b>	9.37	8.31	9.44	0.00	0.07	0.04	0.03	0.19	0.02	0.01
2017	2,609	0.978	132	3.1	173	3	266,556	<b>6.2</b>	3.2	2.9	<b>*n.m.</b>	4.14	3.00	-	0.00	0.00	0.00	-	0.10	0.00	0.00
2016	39,823	0.903	983	3.0	165	11	264,540	<b>6.3</b>	6.5	0.2	<b>-3%</b>	6.30	5.39	5.55	0.00	0.02	0.01	0.00	0.16	0.01	0.00
2015	19,445	0.733	691	3.1	148	25	261,286	<b>10.3</b>	9.9	0.5	<b>5%</b>	9.92	8.76	10.59	0.00	0.08	0.04	0.03	0.18	0.02	0.01
2014	5,037	0.604	376	3.2	135	34	252,606	<b>12.0</b>	12.9	-0.9	<b>-7%</b>	11.96	11.00	13.59	0.00	0.11	0.05	0.04	0.24	0.02	0.01
2013	27,259	0.547	1504	3.0	120	51	236,881	<b>10.2</b>	11.7	-1.5	<b>-13%</b>	10.95	9.73	10.27	0.00	0.11	0.06	0.05	0.24	0.03	0.01
2012	28,012	0.451	1864	3.0	111	59	238,779	<b>10.7</b>	12.4	-1.8	<b>-14%</b>	11.39	10.23	11.15	0.00	0.10	0.05	0.04	0.17	0.02	0.01
2011	517	0.353	60	3.2	98	68	219,292	<b>15.5</b>	13.3	2.3	<b>17%</b>	13.70	12.38	13.10	0.00	0.00	0.00	0.02	0.18	0.02	0.02
<b>FGLMC 15yr 3</b>	89,195	0.528	8290	3.5	138	35	218,883	<b>11.1</b>	11.3	-0.3	<b>-2%</b>	11.20	10.23	11.93	0.10	0.10	0.11	0.10	0.32	0.04	0.02
2017	11,359	0.969	478	3.6	174	4	253,446	<b>6.7</b>	6.3	0.3	<b>5%</b>	5.94	4.16	-	0.00	0.00	0.00	-	0.19	0.01	0.00
2016	12,786	0.877	1220	3.6	164	13	206,565	<b>10.1</b>	8.9	1.2	<b>13%</b>	8.94	7.36	7.54	0.12	0.08	0.05	0.04	0.41	0.04	0.01
2015	18,198	0.737	1275	3.5	151	24	215,052	<b>11.5</b>	11.3	0.2	<b>2%</b>	11.28	9.95	11.34	0.13	0.14	0.13	0.11	0.40	0.04	0.03
2014	12,784	0.587	1100	3.6	137	36	216,752	<b>12.3</b>	12.9	-0.6	<b>-5%</b>	12.66	11.74	13.62	0.13	0.13	0.15	0.14	0.39	0.07	0.03
2013	10,571	0.518	1414	3.5	125	47	204,041	<b>11.8</b>	12.8	-1.0	<b>-8%</b>	12.54	11.58	13.15	0.17	0.18	0.18	0.16	0.35	0.06	0.02
2012	10,565	0.379	1712	3.5	108	63	209,424	<b>12.2</b>	12.5	-0.3	<b>-2%</b>	12.59	11.68	12.94	0.09	0.10	0.12	0.10	0.23	0.05	0.01
2011	11,967	0.277	936	3.5	100	69	228,380	<b>12.6</b>	13.7	-1.1	<b>-8%</b>	13.14	12.17	13.73	0.03	0.05	0.05	0.06	0.18	0.02	0.01
2010	965	0.213	155	3.5	90	80	224,037	<b>12.2</b>	14.7	-2.5	<b>-17%</b>	14.05	13.59	14.86	0.00	0.06	0.08	0.07	0.21	0.03	0.01
<b>FGLMC 15yr 3.5</b>	25,428	0.299	5845	4.0	120	52	177,512	<b>12.3</b>	12.9	-0.6	<b>-5%</b>	12.56	12.05	13.49	0.11	0.14	0.17	0.18	0.44	0.07	0.02
2017	3,502	0.970	462	4.1	173	4	186,517	<b>6.4</b>	5.5	0.8	<b>15%</b>	5.57	3.88	-	0.00	0.00	0.00	-	0.33	0.00	0.00
2016	1,266	0.868	397	4.1	161	13	136,989	<b>9.9</b>	11.5	-1.5	<b>-13%</b>	9.81	8.43	8.22	0.17	0.19	0.14	0.12	0.52	0.08	0.04
2015	1,761	0.752	525	4.1	150	24	135,162	<b>11.5</b>	13.1	-1.7	<b>-13%</b>	11.71	10.72	10.40	0.18	0.29	0.28	0.26	0.82	0.10	0.01
2014	3,309	0.590	900	4.1	136	37	154,033	<b>13.1</b>	14.2	-1.1	<b>-8%</b>	13.43	12.43	13.20	0.22	0.27	0.33	0.31	0.74	0.16	0.04
2013	2,711	0.529	693	4.0	126	46	157,210	<b>12.1</b>	13.8	-1.6	<b>-12%</b>	13.01	12.42	12.93	0.37	0.29	0.30	0.29	0.63	0.12	0.03
2012	842	0.377	512	4.0	106	63	129,745	<b>13.9</b>	14.7	-0.8	<b>-6%</b>	14.34	13.99	14.53	0.03	0.16	0.24	0.24	0.65	0.08	0.03
2011	5,135	0.223	1235	4.0	96	74	195,868	<b>14.2</b>	14.9	-0.7	<b>-5%</b>	14.18	13.28	14.84	0.03	0.07	0.15	0.16	0.33	0.07	0.01
2010	6,860	0.168	1004	3.9	89	81	202,830	<b>13.9</b>	13.7	0.3	<b>2%</b>	14.16	13.58	15.17	0.04	0.07	0.09	0.09	0.23	0.03	0.01
2009	33	0.379	29	4.2	77	94	160,058	<b>16.6</b>	7.3	9.3	<b>128%</b>	11.66	12.32	14.84	0.00	0.00	0.24	0.23	0.38	0.00	0.00
<b>FGLMC 15yr 4</b>	10,723	0.081	4821	4.4	85	86	177,085	<b>15.0</b>	16.3	-1.2	<b>-8%</b>	15.76	15.19	16.62	0.23	0.17	0.20	0.21	0.45	0.08	0.04
2017	179	0.969	47	4.5	171	4	169,211	<b>7.3</b>	7.8	-0.5	<b>-7%</b>	6.14	-	-	0.00	0.00	-	-	0.46	0.00	0.00
2016	122	0.590	92	4.7	128	38	78,849	<b>10.6</b>	18.4	-7.8	<b>-42%</b>	13.85	12.50	12.93	0.00	0.36	0.33	0.44	0.83	0.06	0.00
2013	124	0.534	90	4.7	121	45	91,914	<b>8.0</b>	18.3	-10.3	<b>-56%</b>	12.12	12.90	14.24	0.00	0.08	0.62	0.71	0.44	0.12	0.34
2012	70	0.341	70	4.5	105	65	107,215	<b>14.1</b>	14.5	-0.4	<b>-3%</b>	14.65	14.25	15.82	0.00	0.23	0.30	0.44	0.72	0.00	0.00
2011	2,571	0.199	1006	4.4	96	75	171,711	<b>14.6</b>	15.1	-0.5	<b>-3%</b>	14.84	14.31	15.92	0.31	0.21	0.25	0.23	0.51	0.08	0.04
2010	3,839	0.120	1122	4.4	85	85	181,815	<b>14.8</b>	16.0	-1.2	<b>-7%</b>	15.77	14.98	16.46	0.28	0.23	0.19	0.23	0.44	0.09	0.05
2009	3,328	0.076	927	4.5	76	96	185,280	<b>15.7</b>	16.9	-1.2	<b>-7%</b>	16.07	15.51	16.80	0.14	0.08	0.13	0.14	0.37	0.06	0.02
<b>FGLMC 15yr 4.5</b>	4,456	0.023	6911	4.9	60	114	158,228	<b>16.9</b>	18.3	-1.4	<b>-8%</b>	17.84	17.53	18.57	0.24	0.22	0.30	0.32	0.84	0.15	0.06
2011	309	0.234	292	4.9	96	76	138,246	<b>16.8</b>	14.2	2.6	<b>18%</b>	16.14	15.78	17.54	0.26	0.26	0.54	0.47	0.94	0.14	0.03
2010	835	0.133	484	4.9	84	87	148,911	<b>15.3</b>	15.9	-0.6	<b>-4%</b>	15.92	15.65	16.84	0.37	0.23	0.24	0.27	0.76	0.17	0.06
2009	1,613	0.076	877	4.8	76	96	162,029	<b>15.2</b>	15.5	-0.3	<b>-2%</b>	15.60	15.33	16.45	0.08	0.12	0.21	0.24	0.73	0.09	0.05
2008	306	0.032	454	5.1	63	111	184,362	<b>13.1</b>	17.9	-4.8	<b>-27%</b>	15.75	15.41	16.54	0.00	0.18	0.59	0.55	1.03	0.14	0.12
<b>FGLMC 15yr 5</b>	1,920	0.010	8381	5.5	39	138	148,143	<b>18.1</b>	19.4	-1.4	<b>-7%</b>	19.26	18.18	18.87	0.55	0.51	0.48	0.49	1.44	0.28	0.07
2009	135	0.112	219	5.4	77	96	133,368	<b>12.1</b>	14.6	-2.5	<b>-17%</b>	16.69	15.31	15.76	0.32	0.64	0.80	0.58	1.19	0.30	0.00
2008	382	0.035	680	5.6	64	110	157,906	<b>17.0</b>	18.3	-1.3	<b>-7%</b>	17.18	16.59	17.09	0.27	0.29	0.33	0.29	1.58	0.29	0.04
2007	162	0.028	412	5.7	55	120	175,008	<b>11.7</b>	11.8	-0.1	<b>-1%</b>	11.63	12.99	14.96	0.20	0.42	0.45	0.58	1.58	0.21	0.09

\*n.m. - Not Meaningful

Source: Bloomberg

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# FHLMC Prepayment Speeds

July 2017

FGLMC 20yr

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
<b>FGLMC 20yr 2.5</b>	3,170	0.865	135	3.3	219	19	280,231	<b>4.7</b>	5.7	-1.0	<b>-18%</b>	4.82	3.87	4.50	0.00	0.03	0.01	0.01	0.11	0.01	0.00
2016	2,565	0.952	37	3.3	228	11	289,354	<b>3.9</b>	4.3	-0.5	<b>*n.m.</b>	3.90	2.97	2.19	0.00	0.00	0.00	0.00	0.07	0.01	0.00
2013	184	0.650	33	3.2	182	52	249,156	<b>7.9</b>	10.2	-2.3	<b>-22%</b>	8.50	8.08	8.90	0.00	0.29	0.14	0.07	0.08	0.00	0.00
2012	414	0.610	62	3.2	178	56	236,634	<b>8.1</b>	11.1	-3.0	<b>-27%</b>	8.60	7.22	9.61	0.00	0.07	0.04	0.03	0.35	0.00	0.00
<b>FGLMC 20yr 3</b>	36,708	0.723	1281	3.6	205	32	242,591	<b>8.8</b>	8.7	0.1	<b>1%</b>	8.46	7.27	9.86	0.06	0.06	0.07	0.09	0.25	0.04	0.01
2017	1,782	0.986	28	3.8	236	3	269,269	<b>2.8</b>	3.3	-0.5	<b>*n.m.</b>	3.07	-	-	0.00	0.00	-	-	0.11	0.00	0.00
2016	11,421	0.923	259	3.6	227	12	250,909	<b>6.8</b>	5.5	1.2	<b>22%</b>	5.93	4.95	5.31	0.06	0.05	0.03	0.03	0.22	0.03	0.01
2015	7,652	0.777	188	3.7	212	25	252,961	<b>10.4</b>	10.4	0.0	<b>0%</b>	9.86	8.10	11.35	0.07	0.03	0.06	0.06	0.28	0.02	0.02
2014	1,592	0.660	41	3.8	204	33	244,345	<b>10.6</b>	11.2	-0.6	<b>-5%</b>	10.75	9.27	14.45	0.09	0.04	0.05	0.07	0.18	0.05	0.02
2013	6,738	0.634	361	3.6	183	51	218,785	<b>9.9</b>	10.3	-0.4	<b>-4%</b>	9.57	8.43	10.33	0.05	0.11	0.13	0.14	0.34	0.07	0.03
2012	7,478	0.549	396	3.6	176	58	233,986	<b>10.4</b>	10.7	-0.3	<b>-3%</b>	10.22	8.93	11.93	0.08	0.06	0.11	0.14	0.22	0.04	0.01
2011	44	0.495	7	3.8	164	71	245,030	<b>11.9</b>	3.7	8.2	<b>*n.m.</b>	6.06	7.65	14.26	0.00	0.00	0.00	0.00	0.56	0.00	0.00
<b>FGLMC 20yr 3.5</b>	20,084	0.524	1628	4.1	192	44	216,478	<b>10.7</b>	11.8	-1.1	<b>-9%</b>	10.82	9.73	13.72	0.15	0.17	0.19	0.19	0.40	0.07	0.03
2017	2,086	0.979	87	4.1	235	4	245,733	<b>4.3</b>	3.1	1.3	<b>*n.m.</b>	3.71	2.61	-	0.00	0.00	0.00	-	0.19	0.03	0.00
2016	1,230	0.902	122	4.1	226	13	212,092	<b>9.4</b>	9.7	-0.3	<b>-3%</b>	9.39	6.99	7.65	0.19	0.12	0.21	0.11	0.63	0.05	0.04
2015	3,128	0.771	283	4.2	213	24	210,641	<b>12.3</b>	13.4	-1.1	<b>-8%</b>	11.72	9.85	12.03	0.15	0.23	0.23	0.22	0.51	0.08	0.07
2014	2,547	0.610	156	4.2	200	36	216,560	<b>13.1</b>	13.0	0.1	<b>0%</b>	11.97	11.39	15.81	0.21	0.13	0.20	0.26	0.35	0.09	0.06
2013	2,665	0.587	354	4.1	187	48	197,045	<b>10.7</b>	12.3	-1.7	<b>-13%</b>	11.14	10.45	13.58	0.07	0.20	0.26	0.28	0.62	0.12	0.06
2012	4,354	0.461	452	4.0	171	62	213,565	<b>11.1</b>	12.8	-1.7	<b>-13%</b>	11.60	10.40	14.05	0.26	0.25	0.23	0.20	0.40	0.10	0.01
2011	3,487	0.341	136	4.0	165	68	222,624	<b>11.2</b>	12.6	-1.4	<b>-11%</b>	11.93	10.62	15.68	0.13	0.13	0.12	0.13	0.24	0.02	0.01
2010	587	0.248	36	4.0	153	80	225,800	<b>10.4</b>	15.5	-5.1	<b>-33%</b>	11.70	10.12	15.97	0.14	0.05	0.02	0.07	0.20	0.07	0.02
<b>FGLMC 20yr 4</b>	9,940	0.302	1130	4.5	179	56	191,987	<b>12.7</b>	13.5	-0.8	<b>-6%</b>	12.81	12.23	15.66	0.33	0.20	0.23	0.27	0.66	0.12	0.04
2017	949	0.981	102	4.6	235	4	212,218	<b>4.3</b>	4.5	-0.2	<b>*n.m.</b>	3.43	2.70	-	0.00	0.00	0.00	-	0.44	0.03	0.00
2016	407	0.853	84	4.5	224	15	189,781	<b>12.9</b>	15.9	-3.1	<b>-19%</b>	12.29	11.57	11.51	1.05	0.44	0.38	0.25	0.97	0.26	0.04
2015	679	0.772	156	4.5	213	24	178,914	<b>12.7</b>	14.7	-2.0	<b>-14%</b>	13.56	11.81	11.84	0.41	0.45	0.49	0.43	0.98	0.19	0.05
2014	1,340	0.620	201	4.6	198	38	184,597	<b>12.2</b>	14.8	-2.6	<b>-18%</b>	13.34	12.31	14.81	0.58	0.31	0.28	0.39	1.15	0.23	0.05
2013	1,136	0.563	152	4.6	190	45	177,859	<b>13.8</b>	12.7	1.1	<b>9%</b>	13.08	12.55	15.51	0.42	0.22	0.39	0.50	0.96	0.11	0.07
2012	319	0.441	114	4.5	168	63	176,670	<b>15.0</b>	15.6	-0.6	<b>-4%</b>	15.02	13.36	15.43	0.00	0.00	0.13	0.17	1.00	0.06	0.03
2011	1,805	0.279	129	4.5	161	72	202,857	<b>14.8</b>	13.8	0.9	<b>7%</b>	14.16	13.64	17.41	0.36	0.21	0.19	0.20	0.43	0.11	0.04
2010	2,898	0.196	128	4.4	151	82	193,438	<b>13.4</b>	13.6	-0.3	<b>-2%</b>	13.38	12.41	16.73	0.19	0.11	0.15	0.15	0.40	0.09	0.04
2009	367	0.097	34	4.6	136	95	188,632	<b>13.4</b>	18.8	-5.4	<b>-29%</b>	15.39	15.49	18.22	0.20	0.15	0.15	0.21	0.63	0.05	0.09
<b>FGLMC 20yr 4.5</b>	3,451	0.112	422	4.9	141	92	183,372	<b>15.2</b>	15.9	-0.7	<b>-4%</b>	15.20	15.17	18.18	0.40	0.36	0.39	0.42	0.78	0.18	0.07
2014	59	0.577	15	5.1	195	40	177,745	<b>19.3</b>	20.4	-1.1	<b>-6%</b>	18.76	16.57	17.59	0.00	1.86	1.33	0.74	1.44	0.41	0.00
2013	93	0.544	18	5.0	192	45	168,943	<b>11.8</b>	10.0	1.8	<b>18%</b>	16.94	16.62	18.06	1.53	1.11	1.51	0.97	0.93	0.32	0.25
2011	1,048	0.251	69	4.9	158	75	184,932	<b>16.3</b>	15.2	1.1	<b>7%</b>	15.04	14.94	18.32	0.35	0.30	0.29	0.46	0.60	0.12	0.06
2010	1,124	0.152	69	4.9	147	85	195,410	<b>14.7</b>	17.8	-3.1	<b>-17%</b>	15.57	15.84	19.24	0.42	0.26	0.29	0.32	0.72	0.20	0.09
2009	679	0.091	78	4.9	135	96	178,426	<b>15.4</b>	13.9	1.6	<b>11%</b>	14.62	14.37	17.77	0.40	0.35	0.42	0.38	0.73	0.14	0.03
<b>FGLMC 20yr 5</b>	1,935	0.043	780	5.5	95	139	152,131	<b>13.8</b>	15.1	-1.3	<b>-8%</b>	14.96	15.34	16.24	0.44	0.61	0.63	0.61	1.65	0.35	0.11
2011	108	0.258	26	5.4	159	75	182,206	<b>20.1</b>	14.2	5.9	<b>42%</b>	17.54	19.21	20.31	0.00	0.00	0.19	0.35	1.65	0.20	0.12
2010	229	0.155	20	5.4	145	87	171,245	<b>13.6</b>	18.3	-4.7	<b>-26%</b>	16.31	18.37	20.20	0.48	1.22	1.05	0.82	0.93	0.35	0.05
2009	141	0.134	38	5.4	138	94	162,311	<b>19.2</b>	15.1	4.1	<b>27%</b>	18.15	17.19	19.00	0.00	0.65	1.10	0.72	1.86	0.34	0.00
2008	103	0.033	99	5.6	122	111	167,985	<b>11.3</b>	20.0	-8.8	<b>-44%</b>	14.90	12.61	14.69	0.00	0.52	0.61	0.68	2.44	0.54	0.03
<b>FGLMC 20yr 5.5</b>	1,282	0.028	877	6.0	82	152	131,573	<b>12.7</b>	15.1	-2.3	<b>-15%</b>	14.36	13.83	14.50	0.42	0.69	0.80	0.84	2.41	0.49	0.13
2008	92	0.046	110	6.0	123	111	139,221	<b>14.5</b>	20.1	-5.5	<b>-28%</b>	17.25	15.11	14.86	2.04	0.69	0.93	1.23	3.66	0.62	0.15
2007	113	0.039	119	6.1	112	121	149,746	<b>16.2</b>	14.1	2.0	<b>14%</b>	16.23	15.39	16.70	0.37	0.12	0.49	0.91	2.28	0.82	0.17

\*n.m. - Not Meaningful

Source: Bloomberg

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# FGLMC Prepayment Speeds

July 2017  
FGLMC 30yr

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
<b>FGLMC 30yr 2.5</b>	6,116	0.862	224	3.3	328	27	319,374	<b>4.5</b>	6.0	-1.5	<b>-25%</b>	4.94	4.12	4.33	0.00	0.03	0.02	0.01	0.15	0.02	0.00
2016	3,928	0.958	48	3.3	345	11	335,828	<b>3.4</b>	5.0	-1.6	<b>-32%</b>	3.81	2.99	2.62	0.00	0.04	0.02	0.01	0.17	0.01	0.00
2015	91	0.872	21	3.3	327	27	304,439	<b>4.8</b>	1.0	3.8	<b>*n.m.</b>	4.25	3.52	4.77	0.00	0.00	0.00	0.00	0.13	0.15	0.00
2013	422	0.770	61	3.1	296	53	304,511	<b>4.9</b>	6.5	-1.6	<b>-25%</b>	5.95	5.27	5.68	0.00	0.09	0.05	0.02	0.17	0.02	0.00
2012	1,644	0.713	75	3.1	294	56	286,548	<b>6.9</b>	8.5	-1.5	<b>-18%</b>	7.44	6.50	7.05	0.00	0.00	0.00	0.01	0.11	0.02	0.01
<b>FGLMC 30yr 3</b>	356,830	0.794	6375	3.7	325	29	305,208	<b>7.8</b>	8.5	-0.7	<b>-9%</b>	7.90	6.62	8.16	0.07	0.06	0.07	0.06	0.24	0.03	0.01
2017	1,481	0.992	68	3.8	355	3	323,276	<b>2.7</b>	2.5	0.2	<b>*n.m.</b>	2.09	1.08	-	0.00	0.00	0.00	-	0.14	0.00	0.00
2016	175,166	0.941	1857	3.7	346	11	311,706	<b>5.8</b>	6.3	-0.4	<b>-7%</b>	5.77	4.73	4.88	0.04	0.04	0.04	0.02	0.22	0.02	0.01
2015	45,545	0.808	753	3.8	329	26	310,183	<b>8.7</b>	9.9	-1.2	<b>-12%</b>	9.06	7.48	10.47	0.10	0.07	0.06	0.05	0.20	0.02	0.01
2014	2,571	0.712	113	3.8	320	33	298,232	<b>11.5</b>	11.4	0.1	<b>1%</b>	10.52	8.87	14.03	0.22	0.13	0.13	0.07	0.14	0.08	0.00
2013	65,726	0.678	1619	3.6	299	52	294,174	<b>10.1</b>	10.9	-0.8	<b>-7%</b>	10.30	8.81	10.14	0.13	0.10	0.11	0.11	0.29	0.04	0.02
2012	66,208	0.632	1925	3.6	293	57	295,471	<b>9.7</b>	10.8	-1.1	<b>-10%</b>	10.15	8.68	10.57	0.09	0.09	0.10	0.10	0.26	0.04	0.02
2011	99	0.501	24	3.7	264	69	298,537	<b>7.6</b>	5.3	2.3	<b>42%</b>	7.79	7.79	10.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>FGLMC 30yr 3.5</b>	388,395	0.677	16189	4.1	323	31	277,946	<b>11.1</b>	11.8	-0.7	<b>-6%</b>	11.18	9.69	13.98	0.15	0.16	0.17	0.17	0.42	0.07	0.03
2017	41,642	0.986	828	4.1	355	3	313,125	<b>4.3</b>	4.6	-0.3	<b>*n.m.</b>	4.13	2.93	-	0.00	0.00	0.00	-	0.13	0.01	0.00
2016	76,425	0.909	2748	4.1	345	12	279,875	<b>9.6</b>	9.4	0.3	<b>3%</b>	9.06	7.31	8.52	0.15	0.14	0.11	0.08	0.46	0.06	0.02
2015	107,473	0.757	2967	4.1	331	24	281,810	<b>12.1</b>	13.0	-0.9	<b>-7%</b>	12.08	10.25	14.44	0.17	0.18	0.20	0.17	0.44	0.08	0.04
2014	46,276	0.598	1449	4.2	319	34	276,038	<b>14.2</b>	14.2	0.0	<b>0%</b>	13.82	11.99	19.03	0.12	0.14	0.17	0.16	0.37	0.06	0.02
2013	42,827	0.599	2983	4.0	302	49	258,180	<b>12.7</b>	13.3	-0.6	<b>-5%</b>	12.74	11.24	14.48	0.26	0.28	0.29	0.31	0.62	0.11	0.04
2012	55,041	0.517	4254	4.0	288	61	256,912	<b>12.2</b>	13.1	-0.9	<b>-7%</b>	12.38	10.86	14.10	0.16	0.17	0.20	0.22	0.45	0.08	0.03
2011	15,291	0.379	639	4.0	280	68	281,137	<b>11.6</b>	12.9	-1.4	<b>-10%</b>	11.85	10.48	15.48	0.04	0.10	0.10	0.12	0.26	0.04	0.01
2010	3,382	0.348	293	4.1	266	80	283,655	<b>12.8</b>	11.6	1.1	<b>10%</b>	11.43	10.84	15.38	0.08	0.09	0.14	0.13	0.27	0.03	0.04
<b>FGLMC 30yr 4</b>	231,619	0.465	18683	4.5	315	39	249,450	<b>13.5</b>	14.3	-0.8	<b>-5%</b>	13.78	12.78	17.68	0.30	0.32	0.38	0.39	0.70	0.12	0.05
2017	44,124	0.982	1559	4.5	355	4	283,916	<b>6.5</b>	5.7	0.9	<b>15%</b>	5.48	3.90	-	0.03	0.01	0.01	-	0.24	0.01	0.00
2016	21,258	0.888	1998	4.6	345	13	245,945	<b>12.7</b>	12.2	0.5	<b>4%</b>	12.05	10.17	10.58	0.43	0.31	0.29	0.21	0.83	0.12	0.05
2015	27,628	0.741	2598	4.6	333	23	235,121	<b>15.2</b>	16.3	-1.2	<b>-7%</b>	15.31	13.52	16.08	0.43	0.50	0.58	0.51	1.07	0.20	0.08
2014	46,763	0.526	2826	4.6	317	37	245,295	<b>17.0</b>	17.5	-0.5	<b>-3%</b>	17.22	15.58	20.90	0.37	0.41	0.47	0.49	0.94	0.17	0.07
2013	30,017	0.473	2730	4.6	307	46	237,114	<b>15.7</b>	16.3	-0.6	<b>-4%</b>	16.02	14.60	19.79	0.43	0.41	0.45	0.44	0.80	0.15	0.07
2012	10,285	0.489	2256	4.5	286	62	214,795	<b>13.3</b>	16.6	-3.3	<b>-20%</b>	14.48	13.41	15.59	0.40	0.42	0.56	0.56	0.85	0.17	0.07
2011	17,409	0.320	2004	4.5	278	71	241,423	<b>14.8</b>	15.5	-0.7	<b>-4%</b>	14.88	13.60	18.03	0.28	0.26	0.31	0.32	0.56	0.11	0.04
2010	24,588	0.262	1597	4.5	266	81	248,565	<b>13.6</b>	14.7	-1.1	<b>-8%</b>	13.86	12.71	17.95	0.21	0.25	0.28	0.27	0.49	0.11	0.04
2009	9,354	0.138	999	4.5	248	98	253,763	<b>14.1</b>	15.1	-1.1	<b>-7%</b>	14.72	14.12	19.91	0.26	0.30	0.32	0.29	0.56	0.08	0.03
<b>FGLMC 30yr 4.5</b>	89,931	0.186	14101	5.0	280	70	226,662	<b>15.5</b>	16.6	-1.1	<b>-7%</b>	15.98	15.66	19.80	0.44	0.44	0.53	0.56	0.95	0.19	0.07
2017	11,522	0.980	982	4.9	355	4	254,598	<b>8.5</b>	6.8	1.8	<b>26%</b>	6.60	4.76	-	0.00	0.00	0.00	-	0.42	0.03	0.00
2016	2,715	0.856	497	5.0	345	13	216,715	<b>14.9</b>	16.1	-1.2	<b>-7%</b>	15.50	14.44	13.85	0.44	0.31	0.34	0.23	1.28	0.25	0.09
2015	2,011	0.747	509	5.0	332	23	157,863	<b>15.4</b>	16.4	-0.9	<b>-6%</b>	16.05	15.06	16.00	0.85	0.75	0.79	0.80	1.34	0.31	0.11
2014	5,191	0.539	1555	5.1	316	38	186,158	<b>17.1</b>	18.9	-1.8	<b>-10%</b>	18.21	17.43	19.63	1.01	0.92	1.07	1.16	1.68	0.38	0.14
2013	3,633	0.494	1180	5.1	307	45	191,134	<b>16.7</b>	17.7	-1.0	<b>-5%</b>	17.64	16.79	19.17	0.96	0.80	0.88	0.91	1.50	0.33	0.12
2012	729	0.457	457	5.0	285	64	197,430	<b>18.1</b>	17.2	0.9	<b>5%</b>	17.75	16.22	17.31	0.47	0.40	0.53	0.76	1.62	0.30	0.08
2011	14,904	0.256	2577	4.9	274	75	228,086	<b>15.7</b>	16.6	-0.9	<b>-5%</b>	15.99	15.50	19.24	0.35	0.41	0.50	0.53	0.90	0.17	0.06
2010	19,418	0.191	2227	4.9	264	85	229,436	<b>16.5</b>	17.6	-1.1	<b>-6%</b>	16.90	16.11	20.02	0.39	0.52	0.55	0.55	0.90	0.19	0.08
2009	26,973	0.115	2409	4.9	251	97	234,594	<b>16.9</b>	18.7	-1.7	<b>-9%</b>	17.60	16.86	21.69	0.44	0.39	0.46	0.47	0.88	0.18	0.07
2008	445	0.041	206	5.2	243	105	229,220	<b>21.7</b>	20.0	1.7	<b>9%</b>	19.67	18.82	22.15	1.57	0.76	0.85	0.84	1.41	0.40	0.12
<b>FGLMC 30yr 5</b>	42,704	0.076	16095	5.5	236	112	204,178	<b>17.5</b>	19.7	-2.2	<b>-11%</b>	18.74	18.55	21.00	0.90	0.90	0.96	1.01	1.95	0.42	0.14
2017	383	0.971	59	5.5	356	4	252,576	<b>9.0</b>	11.4	-2.4	<b>-21%</b>	11.08	-	-	0.00	0.00	-	-	1.07	0.02	0.00
2016	63	0.570	53	5.5	314	40	156,491	<b>17.0</b>	19.9	-2.9	<b>-15%</b>	18.48	19.61	19.80	0.00	0.00	0.08	1.29	2.46	0.11	0.11
2015	82	0.539	56	5.6	307	46	173,898	<b>18.1</b>	32.7	-14.6	<b>-45%</b>	22.82	20.61	20.45	0.00	0.00	0.00	0.72	0.99	0.79	0.27
2014	29	0.394	30	5.4	283	65	221,149	<b>12.2</b>	31.4	-19.2	<b>-61%</b>	18.66	16.70	18.98	0.00	0.00	0.35	1.48	0.82	0.92	0.00
2013	4,336	0.281	1450	5.3	274	75	215,887	<b>17.4</b>	19.3	-1.9	<b>-10%</b>	18.67	18.08	20.45	1.21	0.74	0.78	0.95	1.68	0.34	0.15
2012	8,911	0.195	1368	5.4	263	87	221,004	<b>19.7</b>	20.7	-1.0	<b>-5%</b>	19.71	19.03	21.75	1.05	0.83	0.89	0.97	1.58	0.36	0.13
2011	10,801	0.129	1698	5.4	254	95	210,355	<b>17.3</b>	20.6	-3.3	<b>-16%</b>	19.15	18.61	21.56	0.71	0.83	0.93	0.90	1.56	0.33	0.14
2010	2,652	0.037	1373	5.6	239	110	223,9														

# FGLMC Prepayment Speeds

July 2017

FGLMC Jumbos

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
15yr Jumbo 2	40	0.630	15	2.7	124	50	540,903	0.8	0.6	0.1	*n.m.	0.77	3.43	4.78	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2013	27	0.631	9	2.7	124	51	541,758	0.7	0.7	0.0	*n.m.	0.75	4.58	4.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15yr Jumbo 2.5	502	0.527	74	2.9	129	46	539,490	7.0	9.5	-2.5	-26%	7.48	7.35	12.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2016	36	0.870	11	3.0	165	13	519,958	14.7	0.4	14.3	*n.m.	5.47	4.44	10.11	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2015	81	0.647	13	3.0	148	27	521,018	12.9	6.8	6.1	89%	8.00	9.96	15.15	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014	30	0.575	7	3.1	140	33	510,743	2.4	4.9	-2.4	*n.m.	7.29	6.39	19.48	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2013	150	0.568	21	2.9	124	52	546,874	4.0	15.7	-11.8	-75%	9.27	7.62	11.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2012	202	0.431	20	2.9	117	58	549,271	6.2	8.1	-1.9	-23%	6.40	6.80	11.08	0.00	0.00	0.00	0.00	0.16	0.00	0.00
15yr Jumbo 3	101	0.313	64	3.5	124	52	549,158	10.6	3.4	7.2	*n.m.	8.95	10.29	16.48	0.00	0.00	0.00	0.00	0.45	0.36	0.00
2012	35	0.271	16	3.5	111	63	537,038	25.8	1.5	24.4	*n.m.	13.71	13.46	16.34	0.00	0.00	0.00	0.00	0.00	1.04	0.00
2011	24	0.237	20	3.5	104	70	572,543	0.8	9.2	-8.4	*n.m.	7.44	10.87	13.71	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30yr Jumbo 2.5	1,161	0.702	28	3.4	295	56	538,387	6.1	7.6	-1.5	-20%	6.08	5.11	8.63	0.00	0.00	0.00	0.00	0.05	0.00	0.00
2013	117	0.709	7	3.4	297	54	557,104	11.7	5.3	6.4	121%	7.79	4.82	7.99	0.00	0.00	0.00	0.00	0.46	0.00	0.00
2012	1,018	0.697	13	3.4	294	57	559,415	5.6	7.5	-1.9	-26%	5.83	5.16	8.81	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30yr Jumbo 3	12,675	0.756	339	3.7	323	33	538,781	6.9	6.9	0.1	1%	6.52	5.53	9.74	0.00	0.03	0.07	0.05	0.18	0.02	0.00
2017	29	0.997	5	3.8	357	3	525,117	0.2	0.0	0.2	*n.m.	0.16	-	-	0.00	0.00	-	-	0.00	0.00	0.00
2016	5,007	0.953	68	3.7	347	11	537,348	5.7	4.0	1.7	*n.m.	4.48	3.42	3.72	0.00	0.00	0.00	0.03	0.13	0.02	0.00
2015	2,054	0.768	56	3.8	329	26	526,415	6.6	8.0	-1.4	-18%	7.33	6.40	13.20	0.00	0.00	0.04	0.05	0.26	0.03	0.03
2014	192	0.596	10	4.0	324	32	534,799	11.9	6.9	5.0	72%	8.83	7.60	20.02	0.00	0.00	0.52	0.26	0.78	0.00	0.00
2013	2,425	0.684	90	3.6	302	52	544,905	6.4	8.2	-1.8	-22%	7.13	6.37	10.74	0.00	0.09	0.09	0.08	0.16	0.00	0.00
2012	2,969	0.602	110	3.7	295	57	545,139	9.5	9.8	-0.3	-3%	8.68	7.59	11.68	0.00	0.07	0.14	0.07	0.20	0.01	0.00
30yr Jumbo 3.5	11,571	0.558	508	4.1	327	30	543,021	12.1	12.0	0.1	1%	11.75	10.26	18.70	0.23	0.13	0.14	0.12	0.35	0.04	0.01
2017	1,312	0.986	13	4.3	356	3	571,349	5.2	8.0	-2.8	-35%	5.97	-	-	0.00	0.00	-	-	0.08	0.00	0.00
2016	3,257	0.873	56	4.2	347	12	544,791	15.3	13.9	1.4	10%	13.02	10.40	13.33	0.39	0.19	0.13	0.08	0.49	0.06	0.02
2015	2,713	0.619	83	4.2	332	25	534,992	11.6	12.6	-1.0	-8%	12.28	10.57	21.40	0.53	0.33	0.34	0.22	0.47	0.04	0.00
2014	906	0.428	36	4.2	320	34	524,285	15.5	14.2	1.3	9%	14.17	12.33	25.00	0.00	0.00	0.12	0.15	0.22	0.00	0.05
2013	844	0.507	61	4.0	305	49	544,513	10.8	10.4	0.4	4%	12.70	11.56	18.12	0.00	0.00	0.11	0.15	0.39	0.23	0.00
2012	2,249	0.353	209	4.0	290	62	540,866	10.3	10.1	0.2	2%	10.21	9.63	18.02	0.00	0.00	0.00	0.04	0.23	0.00	0.00
2011	285	0.252	49	4.1	282	68	541,012	16.8	7.8	9.0	116%	11.01	11.24	17.86	0.00	0.00	0.00	0.00	0.32	0.00	0.00
30yr Jumbo 4	4,373	0.310	413	4.6	320	36	560,226	20.1	19.1	0.9	5%	18.45	17.22	25.95	0.41	0.31	0.39	0.32	0.92	0.17	0.01
2017	606	0.949	15	4.6	355	5	587,778	19.1	18.4	0.8	4%	16.03	12.89	-	0.00	0.00	0.00	-	0.45	0.00	0.00
2016	509	0.728	29	4.7	345	14	570,749	31.1	31.3	-0.2	-1%	27.37	23.04	25.75	0.00	0.31	0.54	0.27	0.76	0.00	0.00
2015	837	0.523	38	4.7	334	24	564,519	17.5	18.3	-0.8	-4%	19.04	18.41	27.16	0.00	0.47	0.45	0.22	0.91	0.35	0.00
2014	1,025	0.324	48	4.6	320	36	542,916	20.1	18.6	1.5	8%	18.25	17.42	27.89	1.75	0.59	0.66	0.45	1.47	0.34	0.00
2013	386	0.246	57	4.6	309	46	541,149	10.3	15.0	-4.7	-31%	14.34	17.24	28.85	0.00	0.00	0.48	0.77	0.70	0.00	0.11
2012	208	0.276	67	4.5	288	63	543,511	13.3	5.2	8.1	157%	7.57	8.74	16.96	0.00	0.00	0.00	0.38	1.29	0.45	0.00
2011	585	0.132	121	4.5	281	71	566,534	20.8	19.7	1.1	6%	18.54	16.33	23.64	0.00	0.34	0.17	0.08	0.74	0.00	0.00
2010	217	0.177	38	4.5	272	80	556,657	24.7	13.5	11.2	83%	16.95	15.45	23.13	0.00	0.00	0.00	0.26	0.46	0.00	0.00
30yr Jumbo 4.5	511	0.126	192	5.0	298	56	581,803	19.7	21.4	-1.7	-8%	21.01	22.37	28.36	0.00	0.48	0.43	0.62	1.58	0.19	0.00
2015	50	0.477	14	5.1	335	24	599,897	24.9	21.5	3.5	16%	19.11	24.64	28.55	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014	105	0.265	28	5.1	321	37	577,059	26.6	41.1	-14.6	-35%	27.92	27.62	31.20	0.00	0.00	0.87	1.25	2.32	0.00	0.00
2013	66	0.186	25	5.1	309	46	563,581	38.0	8.1	29.8	366%	23.85	23.26	33.49	0.00	3.61	1.82	0.91	1.60	0.86	0.00
2011	214	0.083	97	4.9	276	74	582,461	10.5	15.0	-4.4	-30%	14.89	17.92	25.42	0.00	0.00	0.00	0.00	1.17	0.00	0.00
2010	55	0.095	18	4.9	272	80	562,549	16.1	22.6	-6.5	-29%	30.54	23.88	26.26	0.00	0.00	0.00	2.04	2.93	0.76	0.00
30yr Jumbo 5	45	0.064	45	5.3	276	77	557,049	13.0	42.3	-29.3	-69%	30.66	33.92	34.24	0.00	0.00	0.00	0.00	2.25	1.95	0.00
2011	38	0.062	35	5.3	278	75	562,611	14.7	31.5	-16.9	-54%	28.84	30.14	32.45	0.00	0.00	0.00	0.00	2.63	1.29	0.00

\*n.m. - Not Meaningful

Source: Bloomberg

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FGLMC Prepayment Speeds  
 July 2017  
 FGLMC 105-125 LTV

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
15yr 105-125 LTV 2.5	726	0.537	255	3.1	121	54	203,471	13.1	14.0	-0.9	-7%	13.04	11.42	11.24	0.00	0.33	0.16	0.15	0.31	0.09	0.06
2013	326	0.575	128	3.0	124	51	199,809	13.5	14.8	-1.4	-9%	12.87	10.77	10.17	0.00	0.48	0.24	0.16	0.43	0.08	0.05
2012	373	0.494	105	3.1	116	59	208,036	13.2	14.2	-1.0	-7%	13.88	12.57	12.54	0.00	0.22	0.11	0.10	0.23	0.11	0.07
15yr 105-125 LTV 3	1,054	0.527	495	3.6	125	50	193,885	12.3	13.5	-1.3	-9%	13.19	11.36	11.44	0.28	0.25	0.23	0.23	0.70	0.09	0.03
2016	55	0.933	40	3.7	165	13	164,534	2.6	3.9	-1.3	*n.m.	4.18	2.71	1.51	0.00	0.00	0.00	0.00	0.62	0.07	0.00
2015	87	0.811	51	3.7	152	26	175,598	9.0	6.7	2.3	34%	7.49	6.59	6.24	0.00	0.40	0.76	1.07	1.38	0.35	0.00
2014	71	0.721	50	3.7	141	36	184,746	13.1	5.3	7.9	150%	9.19	7.18	7.52	0.00	0.00	0.16	0.20	1.81	0.28	0.00
2013	315	0.568	155	3.5	126	50	188,593	13.2	15.9	-2.7	-17%	14.00	11.38	10.79	0.44	0.15	0.10	0.13	0.53	0.07	0.05
2012	500	0.446	177	3.5	114	60	205,368	13.0	14.6	-1.6	-11%	14.71	13.34	13.85	0.32	0.16	0.17	0.14	0.56	0.03	0.03
15yr 105-125 LTV 3.5	548	0.521	358	4.1	128	48	187,707	12.4	13.0	-0.7	-5%	12.93	11.81	12.53	0.35	0.21	0.41	0.48	0.76	0.13	0.11
2015	38	0.814	31	4.1	153	24	163,792	11.8	7.1	4.7	66%	8.95	7.40	7.12	0.00	0.00	0.00	0.00	1.14	0.24	0.00
2014	127	0.699	87	4.1	139	38	181,924	11.5	11.5	0.0	0%	11.09	9.08	9.18	0.00	0.00	0.16	0.47	1.06	0.21	0.12
2013	183	0.587	106	4.1	130	46	189,677	13.5	13.3	0.2	2%	12.38	12.23	11.99	1.05	0.35	0.71	0.87	1.02	0.04	0.18
2012	131	0.407	84	4.0	111	62	197,984	9.4	13.3	-3.9	-29%	14.96	13.97	14.97	0.00	0.39	0.25	0.17	0.33	0.13	0.09
2011	43	0.305	22	4.1	103	69	201,449	21.9	16.4	5.5	33%	19.24	17.00	21.08	0.00	0.00	0.85	0.43	0.87	0.19	0.00
15yr 105-125 LTV 4	113	0.336	118	4.5	112	63	196,157	18.8	19.4	-0.6	-3%	17.34	15.99	17.51	0.00	0.16	0.08	0.27	1.47	0.27	0.00
2013	25	0.577	23	4.6	130	46	187,036	20.7	22.5	-1.8	-8%	18.97	18.08	14.86	0.00	0.70	0.35	1.21	2.57	0.34	0.00
2011	48	0.266	51	4.5	102	72	199,879	23.7	18.1	5.6	31%	20.71	18.49	21.30	0.00	0.00	0.00	0.00	1.22	0.00	0.00
20yr 105-125 LTV 3	574	0.633	184	3.6	183	52	213,939	10.5	11.9	-1.4	-12%	10.47	9.08	10.19	0.70	0.42	0.24	0.29	0.80	0.06	0.02
2013	244	0.649	80	3.6	184	51	208,248	9.4	14.0	-4.6	-33%	11.64	9.52	10.74	0.62	0.65	0.40	0.50	1.12	0.00	0.00
2012	289	0.596	76	3.6	177	58	219,639	12.3	10.5	1.8	17%	9.85	8.99	10.20	0.87	0.29	0.14	0.14	0.53	0.11	0.04
20yr 105-125 LTV 3.5	1,179	0.586	381	4.0	183	53	213,833	10.5	12.1	-1.5	-13%	11.88	10.67	12.91	0.33	0.11	0.22	0.33	0.55	0.11	0.05
2015	61	0.856	38	4.1	212	26	200,412	3.4	13.5	-10.1	-75%	8.24	7.28	5.81	2.96	1.00	1.35	0.92	0.72	0.00	0.26
2014	59	0.800	31	4.3	201	36	193,751	0.5	7.9	-7.4	*n.m.	3.69	4.18	4.91	0.00	0.00	0.00	0.41	0.65	0.37	0.17
2013	355	0.635	120	4.0	186	50	208,428	10.0	12.8	-2.8	-22%	11.63	10.52	12.24	0.43	0.14	0.13	0.21	0.66	0.19	0.00
2012	660	0.525	162	4.0	175	60	220,632	12.7	12.6	0.0	0%	13.52	12.02	14.85	0.08	0.03	0.20	0.33	0.47	0.05	0.05
20yr 105-125 LTV 4	447	0.540	244	4.6	184	51	202,844	15.8	12.0	3.9	32%	13.71	13.81	14.86	0.63	0.81	0.61	0.68	0.67	0.20	0.07
2014	82	0.730	50	4.7	199	38	197,849	12.0	1.5	10.5	*n.m.	8.76	9.91	11.97	0.00	1.87	1.35	1.15	1.19	0.53	0.00
2013	121	0.651	67	4.6	190	46	195,065	17.1	11.9	5.2	44%	14.81	14.57	12.71	2.33	1.30	0.82	1.05	0.12	0.38	0.00
2012	154	0.456	65	4.4	170	63	210,731	17.3	19.1	-1.8	-9%	16.79	16.67	17.70	0.00	0.00	0.22	0.33	0.74	0.00	0.19
2011	41	0.351	22	4.7	164	69	216,389	18.9	11.6	7.3	63%	14.90	15.29	21.47	0.00	0.00	0.00	0.00	0.24	0.00	0.00
20yr 105-125 LTV 4.5	128	0.382	90	5.0	172	62	204,403	18.3	13.2	5.0	38%	15.38	14.62	18.00	0.00	0.88	0.44	0.52	0.73	0.00	0.00
2013	32	0.651	22	5.0	191	45	201,548	21.8	5.2	16.6	321%	12.50	10.93	9.48	0.00	0.00	0.00	0.96	1.03	0.00	0.00
2011	59	0.320	34	5.0	163	71	212,382	15.1	9.5	5.6	59%	13.71	16.54	22.23	0.00	0.00	0.00	0.16	0.73	0.00	0.00
30yr 105-125 LTV 3	1,164	0.692	256	3.7	296	53	236,537	8.2	12.9	-4.7	-36%	10.17	9.17	9.52	0.45	0.50	0.58	0.49	0.75	0.14	0.06
2013	603	0.699	117	3.7	294	52	229,462	9.0	12.3	-3.3	-27%	9.77	8.53	9.45	0.27	0.27	0.33	0.34	1.01	0.15	0.06
2012	517	0.669	108	3.7	295	57	245,688	7.9	14.4	-6.5	-45%	11.34	10.56	10.10	0.70	0.80	0.91	0.63	0.49	0.14	0.07
30yr 105-125 LTV 3.5	7,995	0.648	1,037	4.0	298	53	238,389	12.7	13.0	-0.3	-2%	12.85	10.97	11.83	0.71	0.59	0.69	0.75	0.94	0.18	0.08
2017	19	0.992	13	4.1	337	6	242,041	0.2	0.1	0.1	*n.m.	0.12	0.11	-	0.00	0.00	0.00	-	1.27	0.00	0.00
2016	184	0.969	70	4.1	342	12	233,150	6.3	1.1	5.2	*n.m.	2.85	2.42	1.41	1.11	0.37	0.92	0.46	1.03	0.00	0.04
2015	198	0.879	89	4.2	324	25	220,084	11.9	7.0	5.0	71%	7.53	6.01	5.16	1.09	0.62	1.11	1.44	1.51	0.72	0.28
2014	38	0.830	27	4.3	308	35	208,530	7.8	0.2	7.6	*n.m.	2.85	3.87	4.55	7.50	2.56	1.96	0.98	1.93	0.00	0.55
2013	3,335	0.682	402	4.0	301	51	234,201	12.8	13.0	-0.2	-1%	12.64	10.90	11.15	0.81	0.56	0.73	0.81	1.00	0.18	0.06
2012	4,206	0.606	424	4.1	292	59	243,164	12.9	13.9	-0.9	-7%	13.76	11.68	13.03	0.55	0.61	0.62	0.69	0.85	0.16	0.09
30yr 105-125 LTV 4	8,904	0.599	1,422	4.5	298	53	233,554	14.5	15.2	-0.7	-4%	14.49	12.84	14.25	0.82	0.84	0.90	1.00	1.00	0.27	0.13
2017	106	0.992	40	4.6	352	4	232,824	0.6	0.1	0.5	*n.m.	1.37	0.77	-	0.00	0.00	0.00	-	0.43	0.35	0.00
2016	246	0.956	73	4.6	341	14	223,130	3.3	5.1	-1.8	-35%	3.95	3.59	2.32	0.70	0.24	0.98	0.56	1.13	0.55	0.15
2015	488	0.883	136	4.5	329	25	216,415	7.8	5.3	2.5	47%	6.62	5.51	6.14	1.33	1.16	1.07	1.72	0.98	0.45	0.20
2014	516	0.803	193	4.6	314	36	218,629	8.1	13.0	-4.9	-38%	9.79	8.70	8.39	1.89	1.62	1.60	1.71	1.85	0.39	0.14
2013	2,332	0.674	419	4.5	303	49	226,111	13.0	14.6	-1.6	-11%	13.76	12.19	12.41	0.77	0.83	0.98	1.07	1.14	0.21	0.12
2012	4,841	0.537	459	4.5	289	62	240,593	16.8	17.0	-0.2	-1%	16.31	14.61	16.53	0.66	0.71	0.77	0.84	0.85	0.25	0.12
2011	302	0.466	62	4.6	278	69	238,927	21.1	20.7	0.5	2%	20.81	16.10	19.51	1.71	2.04	1.23	1.05	0.93	0.20	0.21
2010	72	0.407	38	4.6	269	81	238,341	22.6	16.1	6.5	41%	18.37	15.10	18.14	0.00	0.64	0.32	0.77	0.38	0.08	0.00
30yr 105-125 LTV 4.5	4,429	0.501	892	5.0	293	58	236,807	16.7													

# FGLMC Prepayment Speeds

July 2017

FGLMC 125+ LTV

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
<b>30yr 125+ LTV 3</b>	694	0.727	173	3.7	296	54	242,521	<b>10.8</b>	9.7	1.1	<b>11%</b>	10.29	8.68	8.35	1.31	0.77	0.75	0.71	0.86	0.06	0.03
2013	345	0.746	96	3.7	296	52	228,642	<b>7.9</b>	7.9	0.0	<b>1%</b>	8.32	7.69	7.50	1.38	0.54	0.93	0.94	0.75	0.08	0.05
2012	341	0.705	71	3.7	296	57	256,889	<b>13.9</b>	11.7	2.2	<b>18%</b>	12.44	9.85	9.32	1.26	1.02	0.57	0.49	1.00	0.04	0.00
<b>30yr 125+ LTV 3.5</b>	6,253	0.700	729	4.1	297	55	233,300	<b>11.2</b>	12.0	-0.9	<b>-7%</b>	11.04	9.74	9.89	0.78	0.81	0.85	0.98	0.88	0.18	0.11
2016	54	0.957	34	4.2	340	12	197,807	<b>5.2</b>	11.2	-6.0	<b>-54%</b>	5.62	2.95	3.05	5.11	4.05	2.05	1.19	0.91	0.37	0.06
2015	64	0.902	42	4.2	319	25	203,927	<b>1.7</b>	7.3	-5.7	<b>-77%</b>	4.40	4.65	4.51	0.00	1.78	0.89	2.29	1.39	0.00	0.12
2013	2,642	0.735	338	4.1	300	52	225,745	<b>9.9</b>	11.2	-1.3	<b>-11%</b>	10.23	8.64	8.57	0.84	0.89	0.94	1.05	0.97	0.21	0.14
2012	3,481	0.669	305	4.1	294	58	240,178	<b>12.4</b>	12.7	-0.4	<b>-3%</b>	11.87	10.76	11.05	0.69	0.68	0.76	0.89	0.80	0.16	0.10
<b>30yr 125+ LTV 4</b>	9,352	0.654	1029	4.5	297	56	232,005	<b>12.8</b>	14.1	-1.3	<b>-9%</b>	12.85	11.65	12.04	0.61	0.82	0.99	1.12	0.91	0.21	0.11
2017	25	0.979	18	4.6	341	4	194,223	<b>0.2</b>	0.1	0.1	<b>*n.m.</b>	0.27	6.84	-	0.00	0.00	0.00	-	0.00	0.83	0.00
2016	104	0.947	51	4.6	341	14	204,776	<b>1.6</b>	2.1	-0.5	<b>*n.m.</b>	5.33	3.96	3.63	0.92	3.34	2.79	1.86	1.48	0.11	0.42
2015	221	0.904	99	4.5	328	25	197,203	<b>4.9</b>	5.7	-0.8	<b>-13%</b>	5.82	5.57	4.71	0.00	0.83	1.56	1.51	1.61	0.64	0.00
2014	204	0.845	113	4.7	314	36	197,390	<b>5.5</b>	4.2	1.3	<b>*n.m.</b>	4.90	5.98	5.78	3.02	1.31	2.34	2.19	1.17	0.34	0.16
2013	2,411	0.726	381	4.4	303	50	219,871	<b>10.8</b>	12.1	-1.3	<b>-11%</b>	11.07	10.09	9.74	0.84	0.91	1.10	1.26	1.13	0.22	0.14
2012	6,388	0.617	367	4.5	292	61	239,481	<b>14.2</b>	15.6	-1.4	<b>-9%</b>	14.13	12.72	13.40	0.47	0.73	0.86	1.01	0.78	0.19	0.10
<b>30yr 125+ LTV 4.5</b>	2,776	0.652	540	5.0	300	51	221,390	<b>11.6</b>	13.4	-1.8	<b>-14%</b>	13.27	12.49	12.85	0.92	1.29	1.39	1.60	1.05	0.21	0.10
2017	28	0.995	14	5.0	349	4	214,427	<b>0.2</b>	0.2	0.0	<b>*n.m.</b>	0.35	0.30	-	0.00	0.00	0.00	-	0.66	0.00	0.00
2016	13	0.929	8	5.0	342	15	205,694	<b>0.2</b>	0.2	0.0	<b>*n.m.</b>	0.18	6.05	4.10	0.00	0.00	5.85	2.97	1.92	0.00	0.00
2015	76	0.894	44	4.9	331	26	186,217	<b>4.2</b>	2.0	2.1	<b>*n.m.</b>	2.76	4.80	5.61	0.00	0.00	1.96	2.17	3.80	0.00	0.00
2014	521	0.800	171	5.0	315	38	202,284	<b>8.6</b>	10.2	-1.6	<b>-16%</b>	9.96	9.06	8.31	0.29	1.98	2.14	2.82	1.33	0.41	0.15
2013	759	0.759	188	5.1	307	46	213,448	<b>9.1</b>	11.8	-2.6	<b>-22%</b>	10.59	9.86	9.50	1.92	2.36	1.81	2.00	1.26	0.27	0.14
2012	1,379	0.557	115	5.0	288	62	235,202	<b>14.7</b>	16.3	-1.6	<b>-10%</b>	16.69	15.66	16.57	0.68	0.55	0.83	0.90	0.67	0.13	0.07
<b>30yr 125+ LTV 5</b>	85	0.777	46	5.5	310	44	206,023	<b>9.4</b>	18.7	-9.3	<b>-50%</b>	15.15	11.52	8.84	3.61	2.69	2.52	2.48	1.83	0.48	0.18
2014	38	0.803	21	5.5	313	41	203,151	<b>8.1</b>	9.3	-1.2	<b>-13%</b>	11.46	10.21	8.35	7.89	5.95	5.27	4.52	0.27	0.44	0.39
2013	44	0.759	23	5.5	308	45	211,720	<b>11.1</b>	27.0	-15.9	<b>-59%</b>	19.03	12.79	9.36	0.00	0.00	0.29	0.70	3.30	0.27	0.00

\*n.m. - Not Meaningful

Source: Bloomberg

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# FGLMC Prepayment Speeds

July 2017

FGLMC Relocation

	Indicative Data							Prepayment Speeds						Buyout Prepayment Component				Delinquencies			
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Jul	Jun	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
<b>30yr Relo 3</b>	293	0.758	19	3.6	325	29	317,054	<b>13.3</b>	16.5	-3.2	<b>-19%</b>	13.46	11.66	10.73	0.00	0.00	0.00	0.00	0.10	0.00	0.00
<b>2015</b>	243	0.816	11	3.6	330	25	313,223	<b>12.5</b>	18.1	-5.6	<b>-31%</b>	13.77	11.32	10.03	0.00	0.00	0.00	0.00	0.12	0.00	0.00
<b>2012</b>	32	0.498	5	3.5	287	61	350,539	<b>25.3</b>	12.9	12.4	<b>96%</b>	16.06	18.23	13.69	0.00	0.00	0.00	0.00	0.00	0.00	0.00
<b>30yr Relo 3.5</b>	40	0.562	5	4.0	311	40	292,650	<b>19.6</b>	38.8	-19.2	<b>-49%</b>	24.27	19.05	19.44	0.00	0.00	0.00	0.65	0.47	0.00	0.00
<b>2014</b>	32	0.617	1	4.1	318	33	280,747	<b>23.9</b>	34.9	-11.0	<b>-32%</b>	24.87	19.40	20.97	0.00	0.00	0.00	0.80	0.59	0.00	0.00

\*n.m. - Not Meaningful

Source: Bloomberg

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