FGLMC Prepayment Speeds
August 2017
FGLMC 15yr

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
FGLMC 15yr 2	12,597	0.615	649	2.6	130	40	262,079	8.4	8.5	-0.1	-1%	8.69	7.96	7.65	0.00	0.00	0.00	0.00	0.10	0.01	0.00
2017	25	0.974	8	2.6	169	6	244,842	0.7	0.8	-0.2	*n.m.	0.66	0.93	-	0.00	0.00	0.00	-	0.00	0.00	0.00
2016	3,637	0.912	104	2.6	164	11	277,837	5.7	5.9	-0.2	-3%	5.47	4.71	3.95	0.00	0.00	0.00	0.00	0.11	0.00	0.01
2015	597	0.742	63	2.7	139	27	267,051	11.5	5.7	5.8	100%	8.18	8.49	7.86	0.00	0.00	0.00	0.01	0.12	0.00	0.00
2014	67	0.698	19	2.8	134	34	264,760	11.5	10.4	1.1	10%	8.42	7.48	6.92	0.00	0.00	0.00	0.00	0.00	0.35	0.00
2013	6,185	0.542	332	2.6	115	52	264,446	9.2	9.3	-0.1	-1%	9.86	9.07	8.73	0.00	0.00	0.00	0.01	0.10	0.02	0.00
2012	2,087	0.501	123	2.6	110	57	226,297	9.8	11.1	-1.3	-12%	10.84	10.01	9.43	0.00	0.00	0.00	0.00	0.09	0.01	0.00
FGLMC 15yr 2.5	121,727	0.621	5645	3.0	138	35	251,529	9.7	9.1	0.6	7%	9.57	8.89	9.14	0.00	0.07	0.04	0.03	0.20	0.02	0.01
2017	3,430	0.973	165	3.2	173	3	266,443	6.3	6.2	0.1	2%	5.24	4.01	-	0.00	0.00	0.00	-	0.11	0.00	0.00
2016	39,356	0.893	978	3.0	164	12	264,559	7.5	6.3	1.2	19%	6.77	6.01	5.62	0.00	0.02	0.01	0.00	0.20	0.01	0.01
2015	19,167	0.722	697	3.1	147	26	261,312	10.5	10.3	0.1	1%	10.22	9.44	10.05	0.00	0.08	0.04	0.02	0.19	0.03	0.00
2014	4,950	0.593	375	3.2	134	35	252,667	12.3	12.0	0.3	2%	12.37	11.69	12.77	0.00	0.11	0.05	0.03	0.23	0.03	0.02
2013	26,837	0.538	1514	3.0	119	52	236,897	10.7	10.2	0.4	4%	10.88	10.26	10.15	0.00	0.11	0.06	0.04	0.24	0.04	0.01
2012	27,484	0.443	1856	3.0	110	60	238,872	11.4	10.7	0.7	7%	11.51	10.78	10.95	0.00	0.10	0.05	0.04	0.18	0.03	0.01
2011	502	0.344	59	3.2	97	69	218,637	13.3	15.5	-2.2	-14%	13.92	12.81	12.80	0.00	0.00	0.00	0.00	0.16	0.01	0.02
FGLMC 15yr 3	89,674	0.525	8380	3.5	138	36	219,394	11.5	11.1	0.4	4%	11.31	10.74	11.56	0.11	0.10	0.10	0.10	0.33	0.05	0.02
2017	13,320	0.964	563	3.6	174	4	250,829	6.5	6.7	-0.2	-3%	6.48	5.12	-	0.00	0.00	0.00	-	0.18	0.01	0.00
2016	12,513	0.864	1218	3.6	162	14	206,895	10.6	10.1	0.5	5%	9.87	8.35	7.72	0.08	0.09	0.06	0.05	0.45	0.06	0.01
2015	17,880	0.725	1281	3.5	150	25	215,106	12.3	11.5	0.8	7%	11.69	10.72	11.13	0.19	0.15	0.13	0.12	0.42	0.05	0.03
2014	12,961	0.575	1103	3.6	136	37	218,344	13.0	12.3	0.7	6%	12.78	12.27	13.23	0.21	0.15	0.16	0.15	0.38	0.07	0.02
2013	9,974	0.509	1409	3.5	124	48	201,554	12.3	11.8	0.5	4%	12.21	11.94	12.69	0.12	0.15	0.17	0.16	0.39	0.09	0.01
2012	10,366	0.372	1716	3.5	107	64	209,449	12.8	12.2	0.6	5%	12.47	12.14	12.64	0.11	0.10	0.11	0.11	0.26	0.04	0.02
2011	11,721	0.271	937	3.5	99	70	228,320	13.1	12.6	0.5	4%	13.13	12.71	13.35	0.05	0.05	0.05	0.06	0.20	0.03	0.01
2010	939	0.208	153	3.5	89	81	224,049	16.0	12.2	3.8	31%	14.32	14.33	14.67	0.12	0.07	0.10	0.07	0.23	0.04	0.01
FGLMC 15yr 3.5	25,271	0.296	5905	4.0	120	52	177,397	13.2	12.3	0.9	7%	12.80	12.39	13.22	0.10	0.12	0.16	0.18	0.47	0.08	0.02
2017	3,792	0.963	517	4.1	172	5	185,488	7.2	6.4	0.9	14%	6.51	4.86	-	0.06	0.02	0.01	-	0.37	0.03	0.00
2016	1,269	0.854	399	4.1	160	14	137,821	10.5	9.9	0.6	6%	10.40	9.14	8.45	0.45	0.23	0.20	0.15	0.63	0.04	0.06
2015	1,712	0.739	523	4.1	148	25	134,268	13.2	11.5	1.7	15%	12.60	11.48	10.60	0.05	0.18	0.26	0.26	0.80	0.16	0.02
2014	3,249	0.579	902	4.1	135	38	154,054	14.4	13.1	1.3	10%	13.86	13.05	13.10	0.17	0.28	0.28	0.31	0.75	0.16	0.08
2013	2,660	0.519	694	4.0	125	47	157,189	14.4	12.1	2.3	19%	13.44	12.98	12.88	0.24	0.26	0.29	0.29	0.74	0.13	0.02
2012	827	0.369	515	4.0	105	64	129,916	15.1	13.9	1.2	9%	14.60	14.52	14.50	0.13	0.07	0.25	0.25	0.62	0.07	0.03
2011	5,039	0.218	1238	4.0	95	75	195,684	14.3	14.2	0.1	0%	14.42	13.65	14.54	0.02	0.07	0.10	0.15	0.36	0.06	0.03
2010	6,684	0.164	1001	3.9	88	82	202,942	14.6	13.9	0.7	5%	14.08	13.96	14.86	0.04	0.05	0.08	0.09	0.22	0.06	0.01
2009	31	0.358	30	4.2	76	95	157,705	27.0	16.6	10.4	63%	17.32	15.49	15.39	0.00	0.00	0.00	0.23	0.28	0.04	0.00
FGLMC 15yr 4	10,463	0.079	4820	4.4	84	87	177,121	15.6	15.0	0.5	4%	15.61	15.49	16.30	0.27	0.22	0.20	0.21	0.50	0.08	0.03
2017	188	0.961	50	4.5	171	5	173,302	7.0	7.3	-0.3	-4%	7.37	5.37	-	0.00	0.00	0.00	-	0.54	0.00	0.00
2014	123	0.586	94	4.7	127	39	80,882	12.8	10.6	2.2	21%	13.99	12.84	12.90	0.00	0.19	0.33	0.36	1.02	0.08	0.01
2013	123	0.527	91	4.7	121	46	92,141	12.0	8.0	4.0	50%	12.87	13.06	14.03	0.32	0.19	0.52	0.62	0.94	0.33	0.04
2012	66	0.332	68	4.5	103	66	106,216	23.1	14.1	9.0	63%	17.53	16.71	16.14	0.00	0.00	0.24	0.40	0.31	0.07	0.00
2011	2,522	0.195	1013	4.4	95	76	171,754	14.6	14.6	-0.1	0%	14.74	14.65	15.55	0.31	0.26	0.25	0.24	0.60	0.08	0.02
2010	3,764	0.117	1125	4.4	84	86	181,787	15.6	14.8	0.8	6%	15.49	15.28	16.16	0.41	0.30	0.23	0.24	0.47	0.08	0.03
2009	3,223	0.074	918	4.5	75	97	185,300	15.8	15.7	0.1	1%	16.07	15.89	16.50	0.09	0.11	0.12	0.13	0.41	0.04	0.03
FGLMC 15yr 4.5	4,256	0.022	6878	4.9	60	114	158,238	18.8	16.9	1.9	11%	17.99	17.73	18.47	0.30	0.24	0.29	0.32	0.81	0.18	0.04
2011	302	0.229	292	4.9	95	77	138,453	16.8	16.8	0.0	0%	16.18	16.13	17.44	0.00	0.19	0.50	0.43	0.68	0.12	0.01
2010	819	0.130	488	4.9	83	88	148,552	16.3	15.3	1.0	7%	15.67	15.79	16.58	0.39	0.32	0.26	0.27	0.74	0.18	0.06
2009	1,565	0.073	872	4.8	75	97	162,051	17.5	15.2	2.3	15%	16.07	15.62	16.41	0.22	0.15	0.18	0.25	0.74	0.13	0.04
2008	301	0.032	454	5.1	62	112	183,946	13.2	13.1	0.2	1%	14.77	15.35	16.05	0.63	0.23	0.62	0.55	0.97	0.26	0.05
FGLMC 15yr 5	1,801	0.010	8190	5.5	39	137	148,470	19.1	18.1	1.1	6%	18.87	18.16	18.83	0.39	0.46	0.47	0.49	1.37	0.32	0.10
2009	131	0.110	220	5.4	76	97	133,184	16.3	12.1	4.2	35%	14.37	15.23	15.79	0.00	0.17	0.80	0.58	0.95	0.47	0.08
2008	372	0.034	679	5.6	63	111	158,165	15.5	17.0	-1.5	-9%	16.94	16.41	16.91	0.21	0.36	0.26	0.29	1.31	0.38	0.11
2007	158	0.027	408	5.7	54	121	175,185	14.1	11.7	2.4	20%	12.50	13.06	14.72	0.54	0.34	0.47	0.60	1.54	0.20	0.09

**n.m. - Not Meaningful*

Source: Bloomberg

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FHLMC Prepayment Speeds
August 2017
FGLMC 20yr

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	*Factor*	*# of Pools*	*WAC*	*WAM*	*WALA*	*WAOLS*	*Aug*	*Jul*	*Chg*	*% Chg*	*3mo*	*6mo*	*12mo*	1mo	3mo	6mo	12mo	30D	60D	90D
FGLMC 20yr 2.5	3,150	0.858	136	3.3	218	20	280,413	**5.0**	4.7	0.3	***n.m.**	5.10	4.22	4.21	0.00	0.03	0.01	0.01	0.13	0.01	0.00
2016	2,548	0.946	37	3.3	227	11	289,441	**4.0**	3.9	0.1	***n.m.**	4.07	3.27	2.49	0.00	0.00	0.00	0.00	0.10	0.01	0.00
2013	183	0.643	34	3.2	181	53	248,789	**11.3**	7.9	3.4	**44%**	9.76	8.86	9.08	0.00	0.28	0.14	0.07	0.00	0.00	0.00
2012	407	0.602	61	3.2	177	57	237,044	**8.1**	8.1	0.0	**0%**	9.14	7.83	9.05	0.00	0.07	0.04	0.03	0.37	0.00	0.00
FGLMC 20yr 3	37,091	0.719	1288	3.6	204	32	243,126	**9.0**	8.8	0.2	**2%**	8.86	7.92	9.27	0.11	0.07	0.08	0.09	0.27	0.03	0.02
2017	2,569	0.984	34	3.8	236	4	268,244	**4.5**	2.8	1.7	***n.m.**	3.53	2.81	-	0.00	0.00	0.00	-	0.15	0.00	0.00
2016	11,321	0.915	260	3.6	226	13	250,878	**6.8**	6.8	0.0	**1%**	6.36	5.63	5.35	0.07	0.04	0.05	0.03	0.25	0.03	0.01
2015	7,563	0.767	190	3.7	211	26	252,960	**10.4**	10.4	0.0	**0%**	10.39	8.99	10.60	0.08	0.05	0.06	0.07	0.29	0.03	0.02
2014	1,571	0.651	39	3.8	202	34	244,470	**10.2**	10.6	-0.4	**-4%**	10.67	10.08	13.08	0.23	0.11	0.08	0.08	0.19	0.01	0.01
2013	6,651	0.625	361	3.6	182	52	219,137	**10.9**	9.9	1.0	**10%**	10.34	9.10	9.98	0.24	0.14	0.14	0.15	0.36	0.06	0.03
2012	7,371	0.541	396	3.6	175	59	233,727	**10.7**	10.4	0.3	**3%**	10.57	9.53	11.37	0.11	0.09	0.10	0.13	0.24	0.04	0.02
2011	44	0.492	7	3.8	163	72	245,208	**2.1**	11.9	-9.8	**-82%**	5.98	6.50	13.06	0.00	0.00	0.00	0.00	0.00	0.00	0.00
FGLMC 20yr 3.5	19,953	0.519	1637	4.1	191	44	216,499	**11.8**	10.7	1.1	**10%**	11.42	10.28	13.03	0.21	0.18	0.19	0.19	0.42	0.07	0.03
2017	2,224	0.972	97	4.1	234	5	244,417	**6.1**	4.3	1.8	***n.m.**	4.49	3.46	-	0.00	0.00	0.00	-	0.21	0.01	0.00
2016	1,411	0.877	123	4.1	224	14	214,989	**10.1**	9.4	0.7	**7%**	9.64	8.25	8.51	0.40	0.23	0.25	0.16	0.59	0.07	0.00
2015	2,888	0.758	282	4.2	211	26	208,847	**12.7**	12.3	0.4	**3%**	12.91	10.83	11.68	0.29	0.22	0.28	0.22	0.58	0.13	0.05
2014	2,505	0.600	155	4.2	199	37	216,515	**14.3**	13.1	1.2	**9%**	13.45	11.95	14.98	0.43	0.25	0.24	0.28	0.49	0.07	0.03
2013	2,629	0.579	355	4.1	186	49	196,522	**12.6**	10.7	1.9	**18%**	11.88	10.93	13.23	0.44	0.27	0.28	0.29	0.58	0.13	0.05
2012	4,730	0.446	451	4.0	170	64	214,827	**11.8**	11.1	0.7	**6%**	11.93	10.98	13.46	0.10	0.21	0.19	0.18	0.36	0.05	0.05
2011	2,989	0.330	136	4.0	163	70	222,343	**12.4**	11.2	1.2	**11%**	12.01	11.10	14.79	0.00	0.09	0.09	0.12	0.25	0.03	0.00
2010	576	0.243	36	4.0	152	81	225,268	**14.1**	10.4	3.7	**36%**	13.38	10.94	15.37	0.00	0.05	0.02	0.05	0.20	0.13	0.00
FGLMC 20yr 4	9,867	0.299	1147	4.5	178	56	191,869	**12.9**	12.7	0.2	**2%**	13.01	12.48	14.98	0.15	0.22	0.20	0.26	0.76	0.12	0.06
2017	1,022	0.974	120	4.6	234	4	210,001	**6.8**	4.3	2.6	***n.m.**	5.21	3.83	-	0.00	0.00	0.00	-	0.59	0.04	0.00
2016	400	0.841	83	4.5	223	15	189,896	**12.5**	12.9	-0.3	**-2%**	13.81	12.01	11.85	0.00	0.44	0.38	0.22	1.49	0.24	0.11
2015	671	0.762	157	4.5	212	25	178,716	**12.6**	12.7	0.0	**0%**	13.31	12.42	12.01	0.00	0.34	0.47	0.43	0.97	0.27	0.09
2014	1,321	0.611	201	4.6	197	39	184,699	**12.4**	12.2	0.2	**2%**	13.15	12.43	14.22	0.21	0.33	0.26	0.37	1.31	0.18	0.08
2013	1,118	0.554	152	4.6	189	46	177,581	**13.7**	13.8	-0.1	**-1%**	13.38	13.27	14.94	0.28	0.28	0.27	0.50	0.99	0.18	0.06
2012	314	0.434	114	4.5	167	64	176,620	**12.8**	15.0	-2.2	**-15%**	14.49	13.73	14.72	0.34	0.11	0.10	0.16	0.88	0.13	0.00
2011	1,954	0.272	131	4.5	160	74	202,523	**15.3**	14.8	0.6	**4%**	14.26	13.73	16.54	0.22	0.27	0.17	0.20	0.48	0.09	0.06
2010	2,674	0.189	126	4.4	150	83	192,950	**13.5**	13.4	0.1	**1%**	13.75	12.85	16.03	0.11	0.14	0.15	0.15	0.49	0.07	0.05
2009	353	0.095	33	4.6	135	97	188,286	**12.8**	13.4	-0.6	**-4%**	14.99	15.23	17.22	0.00	0.07	0.16	0.21	0.74	0.12	0.05
FGLMC 20yr 4.5	3,384	0.110	423	4.9	140	92	183,161	**16.5**	15.2	1.3	**9%**	15.85	15.38	17.77	0.52	0.44	0.38	0.40	0.84	0.16	0.08
2014	57	0.572	14	5.1	194	41	178,705	**11.7**	19.3	-7.5	**-39%**	17.47	15.12	17.31	0.00	1.90	1.12	0.76	2.00	0.17	0.42
2013	92	0.528	19	5.0	190	45	168,553	**25.3**	11.8	13.5	**115%**	15.90	18.84	18.26	2.96	1.50	1.78	1.20	1.16	0.13	0.00
2011	1,030	0.247	68	4.9	157	76	184,678	**14.8**	16.3	-1.5	**-9%**	15.43	14.80	17.54	0.37	0.38	0.31	0.39	0.70	0.13	0.05
2010	1,097	0.149	71	4.9	146	86	195,144	**20.5**	14.7	5.8	**39%**	17.68	16.59	19.11	0.62	0.42	0.28	0.33	0.81	0.18	0.12
2009	667	0.089	77	4.9	134	97	178,366	**12.7**	15.4	-2.8	**-18%**	14.01	14.24	17.24	0.40	0.33	0.41	0.37	0.70	0.15	0.05
FGLMC 20yr 5	1,888	0.042	777	5.5	94	140	151,997	**16.6**	13.8	2.8	**21%**	15.16	15.47	16.16	0.54	0.45	0.63	0.61	1.69	0.38	0.12
2011	105	0.251	26	5.4	157	76	181,478	**24.4**	20.1	4.4	**22%**	19.67	18.46	20.86	0.00	0.00	0.00	0.35	1.32	0.24	0.33
2010	223	0.151	20	5.4	144	88	171,074	**22.4**	13.6	8.8	**64%**	18.18	18.26	19.74	0.63	0.47	0.99	0.79	1.37	0.39	0.12
2009	138	0.132	38	5.4	137	95	162,273	**15.7**	19.2	-3.5	**-18%**	16.71	16.74	18.66	0.00	0.27	1.10	0.63	2.24	0.44	0.00
2008	101	0.032	97	5.6	121	112	167,511	**23.3**	11.3	12.1	**107%**	18.37	14.86	16.04	0.41	0.26	0.58	0.71	1.69	0.18	0.07
FGLMC 20yr 5.5	1,251	0.027	875	6.0	81	153	131,495	**15.2**	12.7	2.4	**19%**	14.34	14.18	14.52	0.80	0.64	0.78	0.83	2.54	0.54	0.16
2008	90	0.045	107	6.0	122	112	139,336	**13.8**	14.5	-0.8	**-5%**	16.19	15.71	14.74	0.45	0.84	0.96	1.27	3.37	0.49	0.35
2007	111	0.038	121	6.1	111	122	149,574	**16.4**	16.2	0.2	**1%**	15.54	15.39	16.41	1.19	0.52	0.57	0.92	2.67	0.63	0.27

**n.m. - Not Meaningful*

Source: Bloomberg

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FGLMC Prepayment Speeds
August 2017
FGLMC 30yr

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
FGLMC 30yr 2.5	6,081	0.856	226	3.3	327	28	319,304	6.2	4.5	1.7	*n.m.	5.57	4.72	4.26	0.00	0.03	0.02	0.01	0.17	0.01	0.01
2016	3,904	0.952	49	3.3	344	12	335,878	5.4	3.4	2.0	*n.m.	4.62	3.60	2.83	0.00	0.04	0.02	0.01	0.18	0.02	0.00
2015	99	0.878	22	3.3	327	28	292,621	2.6	4.8	-2.3	*n.m.	2.82	3.71	4.40	0.00	0.00	0.00	0.00	0.00	0.00	0.14
2013	419	0.765	61	3.1	295	54	304,844	4.8	4.9	-0.1	*n.m.	5.41	5.63	5.30	0.00	0.09	0.05	0.02	0.20	0.00	0.02
2012	1,628	0.705	75	3.1	293	57	286,752	8.9	6.9	2.0	28%	8.08	7.20	6.99	0.00	0.00	0.00	0.01	0.14	0.01	0.01
FGLMC 30yr 3	354,148	0.787	6394	3.7	324	30	305,292	8.4	7.8	0.6	8%	8.20	7.29	7.71	0.07	0.07	0.07	0.06	0.27	0.03	0.01
2017	2,005	0.990	86	3.8	355	3	322,599	3.0	2.7	0.3	*n.m.	2.83	1.88	-	0.00	0.00	0.00	-	0.29	0.00	0.00
2016	173,870	0.934	1854	3.7	345	12	311,716	6.7	5.8	0.8	14%	6.25	5.36	4.88	0.06	0.05	0.04	0.03	0.27	0.03	0.01
2015	45,133	0.800	756	3.8	328	27	310,232	9.1	8.7	0.4	5%	9.21	8.17	9.50	0.06	0.06	0.06	0.05	0.25	0.02	0.01
2014	2,538	0.703	113	3.8	319	34	298,375	12.3	11.5	0.8	7%	11.72	9.95	12.80	0.00	0.13	0.13	0.07	0.20	0.01	0.05
2013	65,127	0.670	1631	3.6	298	53	294,120	10.4	10.1	0.3	3%	10.45	9.53	9.86	0.10	0.10	0.11	0.11	0.29	0.05	0.02
2012	65,346	0.625	1916	3.6	292	58	295,717	10.2	9.7	0.5	5%	10.27	9.39	10.13	0.11	0.09	0.10	0.10	0.27	0.04	0.01
2011	97	0.495	23	3.7	262	70	299,986	11.1	7.6	3.6	47%	8.08	8.48	9.64	0.00	0.00	0.00	0.00	0.00	0.00	0.00
FGLMC 30yr 3.5	399,672	0.678	16438	4.1	323	31	279,159	11.7	11.1	0.5	5%	11.55	10.45	13.05	0.17	0.16	0.17	0.18	0.45	0.07	0.03
2017	57,218	0.984	1064	4.1	355	4	312,336	5.0	4.3	0.7	*n.m.	4.66	3.67	-	0.01	0.00	0.00	-	0.14	0.01	0.00
2016	75,683	0.899	2747	4.1	344	13	279,573	10.8	9.6	1.2	13%	9.94	8.42	8.45	0.16	0.15	0.13	0.09	0.55	0.07	0.03
2015	106,133	0.747	2973	4.1	330	25	281,698	13.4	12.1	1.2	10%	12.83	11.27	13.52	0.25	0.21	0.20	0.19	0.51	0.08	0.04
2014	45,573	0.589	1450	4.2	318	35	275,983	14.8	14.2	0.6	4%	14.40	12.98	17.61	0.15	0.14	0.16	0.17	0.40	0.07	0.03
2013	42,449	0.591	2998	4.0	301	50	257,892	13.0	12.7	0.3	2%	13.01	11.96	13.79	0.24	0.27	0.27	0.30	0.64	0.13	0.04
2012	54,272	0.510	4254	4.0	287	62	257,219	12.6	12.2	0.4	4%	12.62	11.56	13.47	0.18	0.16	0.19	0.22	0.46	0.09	0.03
2011	14,996	0.374	635	4.0	279	69	280,949	11.6	11.6	0.0	0%	11.96	11.01	14.43	0.04	0.07	0.09	0.11	0.26	0.03	0.02
2010	3,313	0.344	290	4.1	265	81	283,759	12.4	12.8	-0.4	-3%	12.35	11.43	14.63	0.51	0.22	0.18	0.17	0.27	0.05	0.02
FGLMC 30yr 4	233,620	0.464	18955	4.5	315	39	249,962	14.9	13.5	1.4	10%	14.21	13.41	16.78	0.34	0.32	0.35	0.39	0.73	0.14	0.05
2017	49,232	0.976	1822	4.5	354	4	283,149	7.5	6.5	1.0	15%	6.58	4.99	-	0.02	0.01	0.01	-	0.30	0.03	0.00
2016	20,959	0.875	1999	4.6	344	14	245,570	14.4	12.7	1.7	13%	13.12	11.37	10.87	0.31	0.36	0.29	0.24	1.00	0.16	0.05
2015	27,180	0.728	2606	4.6	332	24	234,519	18.0	15.2	2.9	19%	16.52	14.81	15.83	0.58	0.52	0.58	0.53	1.12	0.23	0.11
2014	45,943	0.516	2826	4.6	316	38	245,165	18.5	17.0	1.5	9%	17.68	16.57	19.89	0.50	0.44	0.45	0.49	0.94	0.19	0.07
2013	29,470	0.465	2729	4.6	305	47	236,907	16.6	15.7	0.9	6%	16.18	15.39	18.86	0.48	0.41	0.44	0.44	0.83	0.18	0.06
2012	10,156	0.481	2264	4.5	285	63	214,796	16.8	13.3	3.5	26%	15.60	14.36	15.40	0.46	0.44	0.52	0.56	0.93	0.17	0.06
2011	17,212	0.315	2006	4.5	277	72	241,089	15.3	14.8	0.4	3%	15.16	14.16	17.25	0.29	0.28	0.28	0.32	0.59	0.12	0.04
2010	24,082	0.258	1591	4.5	265	82	248,605	15.2	13.6	1.7	12%	14.49	13.39	17.08	0.24	0.27	0.27	0.27	0.51	0.11	0.04
2009	9,194	0.135	995	4.5	247	99	253,642	15.8	14.1	1.8	13%	15.01	14.45	18.89	0.26	0.32	0.29	0.30	0.51	0.11	0.04
FGLMC 30yr 4.5	89,516	0.185	14254	5.0	280	70	226,233	16.8	15.5	1.3	8%	16.30	15.99	19.10	0.45	0.43	0.49	0.56	1.01	0.21	0.07
2017	12,467	0.972	1132	5.0	354	4	250,494	10.1	8.5	1.6	18%	8.48	6.40	-	0.01	0.00	0.00	-	0.53	0.05	0.01
2016	2,654	0.840	496	5.0	344	14	215,992	17.8	14.9	3.0	20%	16.35	15.51	14.45	0.96	0.59	0.47	0.32	1.46	0.29	0.07
2015	2,020	0.738	517	5.0	331	24	157,886	16.8	15.4	1.4	9%	16.09	15.93	15.95	0.83	0.63	0.81	0.84	1.58	0.30	0.14
2014	5,127	0.531	1559	5.1	314	39	185,781	19.5	17.1	2.4	14%	18.51	18.15	19.22	0.94	0.92	0.99	1.16	1.86	0.38	0.10
2013	3,565	0.485	1177	5.1	306	46	190,687	19.0	16.7	2.2	13%	17.78	17.72	18.89	0.78	0.77	0.85	0.90	1.45	0.40	0.09
2012	719	0.448	459	5.0	284	65	197,289	18.9	18.1	0.8	5%	18.56	17.38	17.42	0.67	0.38	0.61	0.75	1.22	0.43	0.06
2011	14,606	0.251	2570	4.9	273	76	227,875	16.6	15.7	0.9	6%	16.27	15.92	18.61	0.35	0.36	0.46	0.52	0.96	0.17	0.07
2010	19,189	0.187	2237	4.9	262	86	229,136	17.5	16.5	1.1	7%	17.18	16.52	19.39	0.56	0.50	0.51	0.55	0.97	0.19	0.08
2009	26,408	0.112	2404	4.9	250	98	234,583	18.3	16.9	1.3	8%	17.95	17.26	20.90	0.39	0.41	0.43	0.47	0.91	0.21	0.08
2008	420	0.040	203	5.2	241	106	229,510	15.2	21.7	-6.5	-30%	19.16	18.19	20.73	0.00	0.67	0.51	0.76	1.49	0.62	0.03
FGLMC 30yr 5	41,869	0.074	16070	5.5	235	113	203,993	19.3	17.5	1.8	10%	18.88	18.79	20.62	0.89	0.88	0.92	0.99	2.01	0.48	0.14
2017	403	0.955	65	5.5	354	4	250,841	18.9	9.0	9.8	109%	13.19	14.21	-	0.00	0.00	0.00	-	0.87	0.00	0.00
2014	63	0.563	53	5.5	313	41	156,437	11.8	17.0	-5.2	-31%	16.29	18.49	18.60	0.00	0.00	0.00	0.92	1.72	0.92	0.00
2013	81	0.534	55	5.6	306	47	174,508	17.1	18.1	-1.1	-6%	22.99	21.36	18.64	0.00	0.00	0.00	0.26	1.44	0.44	0.53
2012	27	0.380	29	5.4	283	66	234,467	17.9	12.2	5.7	47%	21.99	18.28	19.52	0.00	0.00	0.00	1.42	1.79	1.63	0.00
2011	4,261	0.276	1454	5.4	273	76	215,567	18.6	17.4	1.2	7%	18.48	18.44	20.03	0.89	0.89	0.73	0.93	1.76	0.36	0.17
2010	8,734	0.191	1364	5.4	262	88	220,071	21.3	19.7	1.6	8%	20.53	19.56	21.45	0.73	0.83	0.84	0.94	1.64	0.44	0.13
2009	10,555	0.126	1696	5.4	253	96	210,754	19.8	17.3	2.5	14%	19.28	18.93	21.18	0.98	0.84	0.92	0.91	1.63	0.37	0.08
2008	2,601	0.036	1376	5.6	238	111	223,324	20.3	19.1	1.2	6%	20.11	20.28	22.39	1.16	0.93	1.01	1.17	2.58	0.73	0.14
2007	930	0.043	694	5.7	228	122	218,024	16.0	21.2	-5.2	-24%	18.58	19.84	21.43	0.96	1.29	1.21	1.19	2.85	0.61	0.23
FGLMC 30yr 5.5	26,168	0.039	24224	6.0	206	141	172,153	18.6	17.1	1.5	8%	18.26	18.92	19.94	1.23	1.25	1.37	1.49	3.09	0.75	0.23
2011	144	0.302	163	5.8	272	76	182,764	18.0	16.2	1.8	11%	15.01	16.74	17.67	1.31	0.44	1.14	1.29	2.74	0.24	0.13
2010	475	0.243	322	5.9	260	88	187,287	22.0	18.6	3.4	18%	18.23	19.35	19.88	1.73	1.10	0.96	1.19	2.58	0.64	0.29
2009	1,193	0.160	593	5.9	252	96	177,393	18.7	21.8	-3.1	-14%	21.14	20.02	20.72	0.98	1.37	1.30	1.28	2.26	0.53	0.22
2008	3,428	0.039	2440	6.0	238	111	197,551	19.9	17.5	2.4	13%	19.44	20.26	21.75	0.93	1.07	1.39	1.72	3.31	0.80	0.24
2007	3,278	0.034	2904	6.1	227	122	197,072	20.3	18.6	1.7	9%	19.95	21.85	22.75	1.47	1.44	1.89	1.99	3.69	0.91	0.26

**n.m. - Not Meaningful*

Source: Bloomberg

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FGLMC Prepayment Speeds
August 2017
FGLMC Jumbos

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	*Factor*	*# of Pools*	*WAC*	*WAM*	*WALA*	*WAOLS*	*Aug*	*Jul*	*Chg*	*% Chg*	*3mo*	*6mo*	*12mo*	1mo	3mo	6mo	12mo	30D	60D	90D
15yr Jumbo 2	40	0.627	16	2.7	123	51	540,285	**1.1**	0.8	0.3	***n.m.**	0.82	2.94	3.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2013	27	0.626	9	2.7	123	52	541,785	**0.9**	0.7	0.2	***n.m.**	0.76	3.83	2.77	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15yr Jumbo 2.5	494	0.518	75	3.0	128	47	539,557	**11.4**	7.0	4.4	**62%**	9.33	8.10	11.31	0.00	0.00	0.00	0.00	0.18	0.00	0.00
2016	35	0.852	11	3.0	164	14	519,662	**17.6**	14.7	2.9	**20%**	11.22	7.44	8.41	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2015	79	0.636	13	3.0	147	28	521,336	**13.2**	12.9	0.3	**2%**	11.05	11.07	13.33	0.00	0.00	0.00	0.00	1.12	0.00	0.00
2014	29	0.560	7	3.1	140	34	510,770	**20.5**	2.4	18.1	***n.m.**	9.64	9.65	18.79	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2013	148	0.562	21	2.9	122	53	546,904	**4.9**	4.0	0.9	***n.m.**	8.35	7.64	10.04	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2012	198	0.424	21	2.9	116	59	549,257	**13.0**	6.2	6.8	**110%**	9.14	7.22	10.75	0.00	0.00	0.00	0.00	0.00	0.00	0.00
15yr Jumbo 3	100	0.309	64	3.5	123	53	548,974	**6.6**	10.6	-4.0	**-38%**	6.90	9.76	14.61	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2012	35	0.268	16	3.5	110	64	537,001	**2.1**	25.8	-23.8	**-92%**	10.55	11.87	13.63	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2011	23	0.231	20	3.5	103	71	572,080	**20.5**	0.8	19.7	***n.m.**	10.50	10.99	13.96	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30yr Jumbo 2.5	1,150	0.696	28	3.4	294	57	558,575	**8.3**	6.1	2.3	**37%**	7.35	6.03	7.97	0.00	0.00	0.00	0.00	0.05	0.00	0.00
2013	114	0.692	7	3.4	296	55	558,113	**23.0**	11.7	11.3	**96%**	13.65	8.25	8.52	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2012	1,010	0.691	13	3.4	293	58	559,518	**6.7**	5.6	1.2	**21%**	6.59	5.82	8.02	0.00	0.00	0.00	0.00	0.06	0.00	0.00
30yr Jumbo 3	12,778	0.754	342	3.7	322	33	538,804	**6.5**	6.9	-0.4	**-6%**	6.78	6.04	8.32	0.00	0.03	0.07	0.04	0.19	0.00	0.01
2017	227	0.998	8	3.9	357	2	537,359	**0.0**	0.2	-0.2	***n.m.**	0.06	-	-	0.00	0.00	-	-	0.00	0.00	0.00
2016	4,975	0.947	68	3.7	345	12	537,340	**5.5**	5.7	-0.2	**-3%**	5.04	4.03	3.79	0.00	0.00	0.00	0.00	0.14	0.00	0.02
2015	2,080	0.756	57	3.8	328	27	526,603	**7.6**	6.6	1.1	**16%**	7.46	7.01	11.39	0.00	0.00	0.09	0.04	0.26	0.02	0.03
2014	147	0.595	9	4.1	322	33	534,927	**8.2**	11.9	-3.7	**-31%**	8.73	8.35	13.53	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2013	2,407	0.679	90	3.6	301	53	544,908	**6.3**	6.4	0.0	**-1%**	6.98	6.60	9.45	0.00	0.09	0.09	0.07	0.24	0.00	0.00
2012	2,943	0.596	110	3.7	294	58	545,215	**8.0**	9.5	-1.6	**-16%**	9.10	8.18	10.50	0.00	0.07	0.14	0.07	0.22	0.00	0.00
30yr Jumbo 3.5	11,769	0.557	512	4.2	327	30	542,527	**14.1**	12.1	2.0	**17%**	12.74	11.31	17.00	0.05	0.13	0.11	0.11	0.49	0.03	0.02
2017	1,671	0.984	17	4.3	355	4	561,861	**4.9**	5.2	-0.3	**-5%**	6.04	4.05	-	0.00	0.00	0.00	-	0.40	0.00	0.00
2016	3,199	0.857	57	4.2	346	13	544,684	**18.3**	15.3	2.9	**19%**	15.85	12.25	13.32	0.18	0.25	0.12	0.10	0.69	0.02	0.03
2015	2,671	0.609	83	4.2	330	26	534,861	**16.0**	11.6	4.4	**38%**	13.40	11.77	19.09	0.00	0.25	0.28	0.22	0.57	0.06	0.00
2014	888	0.420	35	4.2	319	35	524,303	**16.9**	15.5	1.4	**9%**	15.59	13.39	22.26	0.00	0.00	0.00	0.06	0.24	0.00	0.00
2013	835	0.502	61	4.0	304	50	544,807	**9.5**	10.8	-1.3	**-12%**	10.21	12.53	16.63	0.00	0.00	0.11	0.15	0.40	0.05	0.12
2012	2,217	0.348	209	4.0	289	63	540,732	**13.4**	10.3	3.1	**30%**	11.28	10.69	16.78	0.00	0.00	0.00	0.04	0.34	0.04	0.00
2011	283	0.249	49	4.1	281	69	540,866	**9.4**	16.8	-7.3	**-44%**	11.40	10.51	16.61	0.00	0.00	0.00	0.00	0.17	0.00	0.00
30yr Jumbo 4	4,311	0.305	414	4.6	319	37	560,248	**22.7**	20.1	2.6	**13%**	20.64	18.05	24.61	0.12	0.23	0.36	0.31	0.82	0.18	0.04
2017	627	0.926	17	4.6	354	6	584,563	**27.4**	19.1	8.3	**43%**	21.76	14.10	-	0.00	0.00	0.00	-	0.25	0.00	0.00
2016	493	0.705	29	4.7	344	15	571,816	**30.8**	31.1	-0.3	**-1%**	31.08	25.79	26.17	0.00	0.00	0.54	0.27	1.30	0.00	0.00
2015	816	0.510	37	4.7	333	25	565,146	**25.4**	17.5	7.9	**45%**	20.48	18.92	25.66	0.00	0.26	0.33	0.22	0.93	0.19	0.10
2014	1,008	0.318	48	4.6	319	37	543,110	**15.8**	20.1	-4.3	**-21%**	18.20	17.04	25.49	0.00	0.59	0.56	0.42	1.22	0.38	0.06
2013	377	0.241	57	4.6	308	47	541,414	**21.8**	10.3	11.5	**112%**	15.81	16.47	27.20	1.35	0.45	0.70	0.88	0.84	0.12	0.00
2012	204	0.274	66	4.5	287	64	543,943	**13.7**	13.3	0.5	**3%**	10.85	8.99	16.69	0.00	0.00	0.00	0.17	1.11	0.21	0.22
2011	561	0.130	122	4.5	281	71	566,529	**18.6**	20.8	-2.3	**-11%**	19.19	16.99	22.00	0.00	0.00	0.17	0.09	0.16	0.19	0.00
2010	225	0.167	38	4.5	271	81	556,848	**27.9**	24.7	3.2	**13%**	23.27	19.34	23.48	0.00	0.00	0.00	0.24	0.57	0.23	0.00
30yr Jumbo 4.5	498	0.123	191	5.0	297	57	582,135	**27.9**	19.7	8.2	**41%**	23.06	22.66	27.99	0.00	0.00	0.43	0.54	1.36	0.29	0.08
2017	12	0.946	4	5.1	356	4	697,338	**45.7**	0.1	45.7	***n.m.**	18.46	-	-	0.00	0.00	-	-	0.00	0.00	0.00
2015	49	0.465	14	5.1	334	25	599,807	**24.5**	24.9	-0.4	**-2%**	23.64	24.36	29.16	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014	103	0.257	29	5.1	320	38	577,368	**25.2**	26.6	-1.4	**-5%**	31.26	26.79	31.35	0.00	0.00	0.86	1.24	1.35	0.88	0.00
2013	62	0.178	24	5.1	308	47	565,517	**42.7**	38.0	4.7	**12%**	31.21	23.84	32.59	0.00	0.00	1.83	0.92	2.70	0.90	0.00
2011	208	0.081	96	4.9	275	75	582,022	**24.5**	10.5	14.0	**133%**	16.91	17.78	24.37	0.00	0.00	0.00	0.00	1.31	0.00	0.00
2010	54	0.093	18	4.9	272	81	563,531	**21.6**	16.1	5.4	**34%**	20.02	26.87	26.12	0.00	0.00	0.00	1.30	1.79	0.00	0.77
30yr Jumbo 5	44	0.064	45	5.3	276	78	557,048	**0.2**	13.0	-12.8	***n.m.**	20.56	30.12	31.79	0.00	0.00	0.00	0.00	2.19	0.85	0.00
2011	38	0.062	35	5.3	276	76	562,610	**0.3**	14.7	-14.4	***n.m.**	16.46	28.92	29.92	0.00	0.00	0.00	0.00	2.56	0.00	0.00

**n.m. - Not Meaningful*

Source: Bloomberg

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FGLMC Prepayment Speeds
August 2017
FGLMC 105-125 LTV

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo	1mo	3mo	6mo	12mo	30D	60D	90D
15yr 105-125 LTV 2.5	712	0.526	255	3.1	120	55	203,076	14.0	13.1	0.9	7%	13.70	12.26	11.46	0.00	0.33	0.16	0.12	0.49	0.07	0.04
2013	323	0.566	129	3.0	123	52	200,040	11.8	13.5	-1.7	-13%	13.29	11.18	10.23	0.00	0.48	0.24	0.16	0.52	0.08	0.00
2012	362	0.482	104	3.1	115	60	207,146	16.9	13.2	3.7	28%	14.81	13.87	12.97	0.00	0.22	0.11	0.06	0.47	0.07	0.07
15yr 105-125 LTV 3	1,035	0.517	499	3.6	124	51	193,792	15.5	12.3	3.3	27%	13.77	12.57	11.56	0.28	0.27	0.28	0.23	0.66	0.11	0.03
2016	54	0.922	40	3.7	164	14	164,789	8.0	2.6	5.4	*n.m.	4.89	4.00	2.17	0.00	0.00	0.00	0.00	0.58	0.00	0.00
2015	86	0.796	52	3.7	151	27	175,095	14.7	9.0	5.7	63%	10.21	8.29	6.68	0.00	0.00	0.76	1.01	1.27	0.65	0.00
2014	70	0.711	50	3.7	140	37	185,180	9.5	13.1	-3.6	-27%	9.37	7.64	7.56	0.00	0.00	0.16	0.20	1.04	0.37	0.00
2013	314	0.560	156	3.5	125	51	188,876	11.4	13.2	-1.7	-13%	13.38	11.96	10.51	0.29	0.24	0.14	0.12	0.57	0.00	0.07
2012	483	0.434	177	3.5	113	61	205,387	18.8	13.0	5.8	45%	15.57	14.81	14.14	0.41	0.24	0.24	0.16	0.54	0.06	0.02
15yr 105-125 LTV 3.5	543	0.515	362	4.1	127	48	187,513	11.5	12.4	-0.9	-7%	12.31	12.36	12.37	0.69	0.35	0.45	0.47	1.00	0.09	0.08
2015	37	0.800	31	4.1	152	25	164,508	14.0	11.8	2.2	19%	11.00	8.75	8.04	0.00	0.00	0.00	0.00	0.75	0.24	0.00
2014	125	0.689	87	4.1	138	39	181,995	9.6	11.5	-1.9	-16%	10.91	9.68	9.16	1.45	0.48	0.40	0.51	1.62	0.14	0.00
2013	181	0.579	107	4.1	129	47	189,938	9.9	13.5	-3.6	-27%	12.24	12.29	11.78	1.07	0.71	0.71	0.84	1.49	0.06	0.09
2012	128	0.400	84	4.0	110	63	198,243	12.2	9.4	2.8	30%	11.66	14.80	14.55	0.00	0.00	0.19	0.13	0.24	0.00	0.23
2011	43	0.296	24	4.1	102	70	200,725	19.4	21.9	-2.5	-11%	19.17	18.16	20.86	0.00	0.00	0.84	0.42	0.33	0.00	0.00
15yr 105-125 LTV 4	112	0.332	120	4.5	112	63	195,257	13.3	18.8	-5.5	-29%	17.17	16.20	16.14	0.00	0.00	0.08	0.27	0.93	0.41	0.00
2013	24	0.570	23	4.6	129	47	187,480	7.4	20.7	-13.3	-64%	17.11	16.74	14.31	0.00	0.00	0.35	1.21	2.12	0.00	0.00
2011	47	0.261	51	4.5	101	73	199,834	14.0	23.7	-9.7	-41%	18.69	18.34	19.40	0.00	0.00	0.00	0.00	0.62	0.99	0.00
20yr 105-125 LTV 3	567	0.626	184	3.6	182	53	214,116	9.0	10.5	-1.5	-14%	10.49	9.48	10.06	0.17	0.41	0.27	0.30	0.56	0.17	0.05
2013	240	0.642	79	3.6	183	52	208,376	8.4	9.4	-1.0	-11%	10.68	10.36	10.77	0.00	0.49	0.40	0.50	0.73	0.29	0.00
2012	286	0.588	77	3.6	176	59	219,835	10.3	12.3	-2.0	-16%	11.05	9.14	9.94	0.34	0.40	0.20	0.17	0.33	0.07	0.09
20yr 105-125 LTV 3.5	1,162	0.577	382	4.0	182	53	213,954	13.1	10.5	2.6	24%	11.90	11.48	12.50	0.26	0.20	0.22	0.32	0.74	0.09	0.04
2017	13	0.989	8	4.2	232	6	213,331	0.1	0.1	0.0	*n.m.	0.16	0.24	-	0.00	0.00	0.00	-	1.05	0.00	0.00
2016	28	0.934	18	4.1	224	15	202,741	15.6	0.2	15.5	*n.m.	5.60	4.91	3.01	0.00	0.00	0.00	0.43	0.58	0.00	0.00
2015	60	0.849	38	4.1	211	27	200,613	5.8	3.4	2.4	*n.m.	7.67	7.14	5.97	3.08	2.02	1.36	1.18	1.35	0.00	0.00
2014	58	0.788	31	4.3	200	37	194,222	12.6	0.5	12.1	*n.m.	7.12	5.13	5.26	1.97	0.66	0.33	0.41	0.83	0.00	0.00
2013	352	0.626	121	4.0	185	51	208,668	11.9	10.0	1.9	19%	11.52	11.63	11.72	0.00	0.14	0.13	0.15	0.66	0.23	0.05
2012	647	0.516	161	4.0	173	61	220,665	14.3	12.7	1.6	13%	13.22	12.64	14.38	0.00	0.03	0.17	0.33	0.72	0.03	0.05
20yr 105-125 LTV 4	441	0.532	245	4.6	183	52	202,783	13.6	15.8	-2.2	-14%	13.83	14.03	14.67	0.79	0.48	0.69	0.72	0.84	0.16	0.07
2014	81	0.722	50	4.7	198	39	198,221	9.5	12.0	-2.5	-21%	7.77	8.74	11.87	0.00	0.00	1.35	0.95	1.42	0.31	0.36
2013	120	0.645	67	4.6	189	47	195,339	5.4	17.1	-11.7	-69%	11.58	13.17	12.59	0.00	0.78	0.82	1.05	0.76	0.36	0.00
2012	156	0.444	66	4.5	169	64	210,802	18.1	17.3	0.8	5%	17.82	17.23	17.26	2.21	0.74	0.47	0.51	0.51	0.00	0.00
2011	34	0.332	21	4.7	163	71	216,888	32.1	18.9	13.2	70%	22.61	20.95	23.51	0.00	0.00	0.00	0.00	0.29	0.00	0.00
20yr 105-125 LTV 4.5	126	0.376	90	5.0	171	63	204,503	13.2	18.3	-5.1	-28%	14.93	13.11	17.00	0.00	0.88	0.44	0.52	1.31	0.05	0.00
2013	32	0.648	22	5.0	190	46	201,556	0.3	21.8	-21.5	*n.m.	9.56	9.02	8.93	0.00	0.00	0.00	0.96	2.17	0.19	0.00
2011	58	0.311	35	5.0	162	72	212,230	19.3	15.1	4.2	28%	15.15	13.89	21.23	0.00	0.00	0.00	0.16	1.32	0.00	0.00
30yr 105-125 LTV 3	1,150	0.684	257	3.7	295	54	236,509	11.8	8.2	3.6	44%	11.01	9.85	9.83	0.19	0.42	0.47	0.49	0.75	0.15	0.11
2013	598	0.690	118	3.7	293	53	229,643	12.4	9.0	3.4	37%	11.26	9.70	9.82	0.36	0.28	0.39	0.35	0.82	0.21	0.13
2012	509	0.661	107	3.7	294	58	245,395	11.8	7.9	3.9	50%	11.41	10.69	10.41	0.00	0.63	0.59	0.63	0.71	0.10	0.08
30yr 105-125 LTV 3.5	7,880	0.638	1040	4.0	297	54	238,370	14.4	12.7	1.7	13%	13.35	12.13	11.85	0.75	0.68	0.64	0.76	0.97	0.19	0.08
2017	22	0.992	16	4.2	333	6	239,211	0.2	0.2	0.0	*n.m.	0.15	0.13	-	0.00	0.00	0.00	-	0.00	0.00	0.00
2016	180	0.962	69	4.1	341	13	232,550	7.3	6.3	1.0	15%	4.99	3.25	2.03	0.46	0.53	0.59	0.50	0.72	0.04	0.00
2015	197	0.870	90	4.2	323	26	220,468	11.5	11.9	-0.5	-4%	10.08	7.33	5.92	1.17	0.75	1.29	1.53	1.54	0.34	0.59
2014	37	0.815	27	4.3	307	36	209,025	17.9	7.8	10.1	129%	8.95	6.91	6.09	6.39	4.69	3.03	1.53	1.64	0.33	0.00
2013	3,303	0.672	402	4.0	299	52	233,830	14.4	12.8	1.6	13%	13.32	12.05	11.32	0.72	0.70	0.63	0.77	1.05	0.20	0.06
2012	4,125	0.596	424	4.1	292	60	243,485	14.8	12.9	1.9	15%	13.94	12.86	12.91	0.71	0.64	0.60	0.71	0.90	0.18	0.08
30yr 105-125 LTV 4	8,770	0.590	1429	4.5	297	54	233,432	16.1	14.5	1.6	11%	15.28	13.84	14.10	1.18	1.00	0.94	0.99	1.07	0.24	0.13
2017	117	0.989	47	4.6	351	5	232,402	3.7	0.6	3.2	*n.m.	1.47	1.40	-	0.00	0.00	0.00	-	0.57	0.32	0.00
2016	244	0.950	73	4.6	340	15	223,316	5.7	3.3	2.4	*n.m.	4.69	4.05	2.78	1.75	0.82	0.94	0.71	1.34	0.33	0.41
2015	478	0.874	135	4.5	328	26	216,450	10.3	7.8	2.5	32%	7.84	6.41	6.54	2.23	1.29	1.22	1.77	1.72	0.32	0.23
2014	516	0.793	195	4.6	313	37	218,187	12.4	8.1	4.3	53%	11.27	9.70	8.62	0.75	1.65	1.51	1.54	1.67	0.51	0.18
2013	2,292	0.663	418	4.5	302	50	226,275	16.6	13.0	3.6	28%	14.73	13.42	12.58	1.25	1.00	1.02	1.07	1.13	0.28	0.09
2012	4,754	0.528	458	4.5	288	63	240,419	17.7	16.8	1.0	6%	17.17	15.62	16.24	1.02	0.85	0.80	0.84	0.89	0.20	0.13
2011	301	0.459	64	4.6	277	70	237,917	14.5	21.1	-6.6	-31%	18.80	16.68	18.53	2.42	2.37	1.52	1.28	1.27	0.12	0.14
2010	66	0.393	37	4.6	267	82	239,149	15.1	22.6	-7.6	-33%	18.10	14.85	18.56	0.00	0.68	0.34	0.57	0.95	0.00	0.00
30yr 105-125 LTV 4.5	4,350	0.492	893	5.0	292	59	236,591	18.2	16.7	1.6	9%	17.48	16.05	16.87	0.83	0.94	0.93	1.12	1.29	0.30	0.14
2017	48	0.990	18	5.0	352	4	244,093	0.1	5.5	-5.4	*n.m.	2.02	1.16	-	0.00	0.00	0.00	-	0.35	0.00	0.00
2016	15	0.948	6	5.0	341	17	217,663	11.8	0.1	11.7	*n.m.	4.23	4.99	3.26	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2015	121	0.856	50	4.9	330	26	200,308	8.6	8.3	0.3	4%	9.48	9.45	7.32	1.50	0.96	1.23	1.11	1.19	0.79	0.00
2014	818	0.752	217	5.0	314	39	216,748	15.9	11.5	4.4	38%	14.59	12.22	11.19	1.38	1.21	1.07	1.59	1.65	0.42	0.31
2013	938	0.683	203	5.0	307	46	226,030	12.6	16.6	-3.9	-24%	14.10	13.09	12.63	0.72	1.23	1.36	1.53	1.63	0.47	0.14
2012	438	0.453	109	4.9	279	65	230,843	24.7	17.4	7.3	42%	21.42	19.10	19.16	0.66	0.28	0.25	0.22	0.70	0.15	0.01
2011	1,297	0.402	172	5.0	278	72	248,879	21.0	19.8	1.2	6%	20.15	18.59	20.39	0.62	0.87	0.83	0.91	1.25	0.16	0.14
2010	672	0.342	109	5.1	269	82	262,290	21.4	18.6	2.8	15%	20.12	19.32	21.96	0.80	0.86	0.81	1.03	0.98	0.22	0.04
30yr 105-125 LTV 5	1,976	0.334	406	5.4	273	78	248,787	23.7	21.7	2.1	10%	22.55	22.52	23.39	1.80	1.19	1.35	1.39	1.55	0.22	0.20
2014	37	0.739	22	5.4	315	42	206,121	18.8	22.1	-3.2	-15%	25.23	18.34	13.02	0.00	0.00	0.00	0.79	2.95	0.55	0.00
2013	33	0.612	18	5.5	307	46	189,797	15.8	25.7	-9.9	-39%	16.99	14.66	16.01	5.35	4.41	2.23	2.78	0.00	0.19	0.00
2011	1,279	0.359	179	5.4	275	76	249,716	23.7	21.6	2.2	10%	21.88	22.26	22.79	2.39	1.36	1.38	1.34	1.56	0.20	0.18
2010	573	0.280	149	5.6	266	86	251,727	25.5	22.1	3.4	15%	24.24	23.78	25.42	0.53	0.71	1.22	1.36	1.60	0.29	0.22
2009	46	0.242	31	5.6	260	93	258,319	15.0	19.2	-4.2	-22%	24.48	25.00	27.30	0.00	1.03	2.78	2.52	0.79	0.00	1.02
30yr 105-125 LTV 5.5	183	0.281	110	5.9	263	88	237,237	36.1	20.4	15.6	76%	27.69	25.06	24.15	5.11	2.24	2.52	2.58	1.91	0.62	0.12
2011	47	0.328	34	5.8	274	77	243,626	25.9	20.0	6.0	30%	22.86	26.93	24.19	0.00	0.00	1.34	1.54	1.55	0.31	0.00
2010	93	0.263	53	5.9	262	88	241,867	45.6	24.2	21.4	89%	35.05	29.69	26.29	7.82	3.44	3.75	3.17	2.18	0.36	0.24
2009	41	0.268	15	6.0	258	95	231,469	24.2	13.0	11.1	86%	15.33	11.37	19.51	4.80	2.11	1.06	2.47	1.75	1.63	0.00

**n.m. - Not Meaningful*

Source: Bloomberg

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FGLMC Prepayment Speeds
August 2017
FGLMC 125+ LTV

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	*Factor*	*# of Pools*	*WAC*	*WAM*	*WALA*	*WAOLS*	*Aug*	*Jul*	*Chg*	*% Chg*	*3mo*	*6mo*	*12mo*	1mo	3mo	6mo	12mo	30D	60D	90D
30yr 125+ LTV 3	686	0.719	173	3.7	295	55	242,547	**10.3**	10.8	-0.5	**-4%**	10.28	9.28	8.61	0.00	0.77	0.64	0.69	0.98	0.20	0.04
2013	341	0.738	96	3.7	295	53	228,742	**9.7**	7.9	1.9	**23%**	8.50	8.39	8.02	0.00	0.54	0.73	0.89	0.87	0.35	0.08
2012	337	0.697	71	3.7	295	58	256,863	**11.2**	13.9	-2.7	**-20%**	12.27	10.37	9.33	0.00	1.02	0.57	0.49	1.12	0.05	0.00
30yr 125+ LTV 3.5	6,179	0.691	730	4.1	296	56	233,278	**11.4**	11.2	0.3	**2%**	11.53	10.30	9.87	1.02	0.90	0.85	0.96	0.93	0.22	0.12
2016	55	0.951	35	4.2	339	13	197,875	**5.5**	5.2	0.3	**6%**	7.21	3.77	3.41	0.76	4.20	2.12	1.22	1.35	0.26	0.36
2015	62	0.889	41	4.2	317	26	204,443	**13.1**	1.7	11.4	***n.m.**	7.53	5.93	5.25	1.51	2.31	1.16	2.00	0.57	0.14	0.00
2013	2,696	0.726	341	4.1	299	53	225,393	**10.5**	9.9	0.6	**6%**	10.57	9.35	8.66	1.07	0.98	0.98	1.02	0.87	0.27	0.13
2012	3,353	0.660	301	4.1	293	59	240,786	**12.2**	12.4	-0.1	**-1%**	12.46	11.26	10.99	0.98	0.76	0.71	0.88	0.98	0.18	0.11
30yr 125+ LTV 4	9,224	0.645	1032	4.5	296	57	231,910	**13.8**	12.8	1.0	**8%**	13.53	12.52	12.04	0.87	0.86	0.93	1.09	1.04	0.25	0.08
2017	29	0.980	21	4.6	340	5	190,430	**0.2**	0.2	0.0	***n.m.**	0.15	6.86	-	0.00	0.00	0.00	-	0.00	0.00	0.73
2016	103	0.940	51	4.6	340	15	204,515	**7.1**	1.6	5.6	***n.m.**	3.63	5.12	4.20	4.98	1.99	3.61	2.28	1.81	0.45	0.00
2015	220	0.899	99	4.5	327	26	196,983	**5.2**	4.9	0.3	***n.m.**	5.25	5.48	4.78	0.00	0.32	1.15	1.35	1.53	0.77	0.48
2014	202	0.838	113	4.7	313	37	197,661	**6.8**	5.5	1.3	**24%**	5.52	6.23	6.19	1.90	1.81	2.38	2.35	1.78	0.23	0.11
2013	2,381	0.716	381	4.4	302	51	219,817	**12.2**	10.8	1.4	**13%**	11.71	10.91	9.91	1.34	1.13	1.13	1.23	1.22	0.27	0.11
2012	6,290	0.608	367	4.5	291	62	239,443	**15.0**	14.2	0.8	**6%**	14.92	13.68	13.33	0.63	0.72	0.77	0.98	0.93	0.23	0.05
30yr 125+ LTV 4.5	2,734	0.642	541	5.0	299	52	221,157	**15.4**	11.6	3.8	**33%**	13.48	13.35	12.93	1.00	0.94	1.34	1.57	1.16	0.25	0.11
2017	29	0.987	15	5.0	348	5	215,750	**7.4**	0.2	7.2	***n.m.**	2.66	1.60	-	0.00	0.00	0.00	-	1.07	0.35	0.00
2016	12	0.920	8	5.0	341	16	206,523	**10.2**	0.2	10.0	***n.m.**	3.63	7.68	4.94	0.00	0.00	5.85	2.97	1.26	0.68	0.00
2015	76	0.889	44	4.9	329	27	186,278	**5.3**	4.2	1.1	***n.m.**	3.84	5.63	5.20	0.00	0.00	1.96	2.05	3.57	0.72	0.00
2014	517	0.794	171	5.0	314	39	202,501	**7.4**	8.6	-1.2	**-14%**	8.63	9.10	8.34	1.82	1.03	1.94	2.77	1.40	0.44	0.14
2013	750	0.751	187	5.1	306	47	213,128	**9.5**	9.1	0.4	**5%**	10.21	9.94	9.62	1.20	1.84	1.80	1.96	1.58	0.19	0.21
2012	1,350	0.544	116	5.0	287	63	234,963	**22.0**	14.7	7.3	**49%**	17.70	17.23	16.73	0.66	0.49	0.81	0.90	0.70	0.17	0.06
30yr 125+ LTV 5	84	0.771	46	5.5	308	45	205,919	**6.7**	9.4	-2.7	**-29%**	11.76	11.59	9.17	2.08	1.91	1.85	2.65	1.70	0.49	0.34
2014	38	0.798	21	5.5	311	42	203,406	**6.7**	8.1	-1.3	**-16%**	8.03	9.12	8.79	4.60	4.22	3.78	4.89	2.01	0.00	0.44
2013	43	0.753	23	5.5	307	46	211,318	**7.1**	11.1	-4.0	**-36%**	15.51	13.82	9.63	0.00	0.00	0.29	0.70	1.54	0.67	0.28

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FGLMC Prepayment Speeds
August 2017
FGLMC Relocation

	Indicative Data							Prepayment Speeds							Buyout Prepayment Component				Delinquencies		
	Cur Bal (MM)	*Factor*	*# of Pools*	*WAC*	*WAM*	*WALA*	*WAOLS*	*Aug*	*Jul*	*Chg*	*% Chg*	*3mo*	*6mo*	*12mo*	1mo	3mo	6mo	12mo	30D	60D	90D
30yr Relo 3	287	0.741	19	3.6	324	30	317,437	**23.0**	13.3	9.7	**73%**	17.72	14.75	11.94	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2015	237	0.796	11	3.6	328	26	313,823	**24.4**	12.5	11.9	**95%**	18.44	14.80	11.66	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2012	32	0.491	5	3.5	286	62	349,876	**12.7**	25.3	-12.5	**-50%**	17.16	18.32	13.18	0.00	0.00	0.00	0.00	0.00	0.00	0.00
30yr Relo 3.5	42	0.569	6	4.0	311	39	293,109	**9.5**	19.6	-10.1	**-51%**	23.65	18.79	16.82	0.00	0.00	0.00	0.00	0.00	0.00	0.00
2014	31	0.609	1	4.1	316	34	279,988	**12.4**	23.9	-11.5	**-48%**	24.27	19.20	17.83	0.00	0.00	0.00	0.00	0.00	0.00	0.00

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