

FNMA Prepayment Speeds

August 2017

FNMA 10yr

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
FNMA 10yr 2	3,898	0.445	179	2.7	72	43	223,958	12.2	11.5	0.7	6%	12.39	11.61	11.00
2017	10	0.965	3	2.7	111	6	231,193	3.6	2.1	1.5	*n.m.	2.60	3.04	-
2016	750	0.855	28	2.6	106	12	253,483	8.0	7.6	0.4	6%	8.91	7.76	6.50
2015	113	0.665	19	2.7	90	26	238,367	19.0	14.8	4.2	28%	13.79	11.15	10.14
2014	108	0.568	16	2.9	82	34	225,990	11.2	9.0	2.2	25%	10.01	9.86	9.56
2013	2,389	0.404	83	2.7	64	51	219,201	12.9	12.5	0.4	3%	13.21	12.52	11.88
2012	528	0.329	30	2.7	58	57	199,897	13.7	12.6	1.2	9%	13.72	13.22	12.81
FNMA 10yr 2.5	17,858	0.453	576	3.0	80	36	218,828	13.0	12.1	0.9	8%	12.84	12.16	12.00
2017	543	0.961	8	3.0	115	3	241,062	6.3	7.1	-0.8	-12%	6.69	5.49	-
2016	4,852	0.843	44	2.9	105	12	235,560	9.7	8.3	1.4	17%	9.08	8.11	7.21
2015	2,954	0.641	54	3.0	90	26	216,247	12.7	12.8	-0.1	-1%	12.79	11.85	11.89
2014	1,933	0.489	65	3.2	78	37	210,833	15.5	13.1	2.4	18%	15.25	14.13	14.03
2013	3,058	0.378	146	3.0	64	51	194,316	14.6	13.7	0.9	6%	14.18	13.90	13.58
2012	4,297	0.280	227	3.0	55	61	220,986	15.3	14.2	1.1	7%	15.15	14.62	14.20
2011	221	0.189	32	3.1	47	69	198,541	17.8	19.7	-1.9	-10%	18.44	17.68	16.68
FNMA 10yr 3	10,315	0.287	532	3.5	72	44	187,820	14.7	14.5	0.2	2%	14.78	14.67	14.65
2017	1,302	0.948	12	3.4	114	4	209,108	8.4	7.3	1.0	14%	8.00	6.73	-
2016	1,164	0.813	23	3.5	103	13	175,344	10.0	12.1	-2.1	-17%	11.13	10.11	9.01
2015	1,215	0.647	31	3.5	90	25	173,333	14.7	13.5	1.2	9%	14.56	13.98	13.10
2014	1,193	0.476	46	3.6	77	37	166,622	16.0	14.1	1.9	14%	15.31	15.23	15.20
2013	1,131	0.378	109	3.6	67	48	161,854	15.2	13.4	1.8	14%	14.95	14.74	14.45
2012	1,318	0.226	184	3.5	51	64	180,476	16.8	16.9	-0.2	-1%	16.83	16.48	16.18
2011	2,602	0.159	101	3.5	44	71	212,674	17.3	17.8	-0.4	-2%	17.35	17.28	16.97
2010	390	0.109	26	3.6	36	81	198,336	18.6	16.3	2.3	14%	17.07	17.67	17.33
FNMA 10yr 3.5	2,958	0.149	267	4.0	59	57	168,891	16.3	15.7	0.6	4%	16.57	16.82	16.82
2017	473	0.955	10	3.9	113	4	167,795	4.6	5.5	-0.9	-16%	4.90	5.26	-
2016	115	0.804	12	4.0	102	14	129,427	15.8	11.8	4.0	34%	13.74	11.75	8.99
2015	93	0.630	15	4.2	89	25	112,895	16.2	13.1	3.0	23%	15.07	16.03	14.73
2014	247	0.457	21	4.2	74	38	127,070	13.6	14.3	-0.7	-5%	14.59	14.67	14.81
2013	213	0.373	25	4.1	67	47	125,798	17.2	13.5	3.7	27%	17.02	15.91	15.51
2012	83	0.220	36	4.1	51	64	119,149	16.0	17.7	-1.7	-9%	18.40	17.95	17.97
2011	793	0.132	82	4.0	40	76	175,957	19.3	18.8	0.6	3%	19.08	18.72	18.00
2010	940	0.082	59	3.9	34	83	198,966	19.6	18.5	1.1	6%	19.74	19.65	18.92
FNMA 10yr 4	706	0.049	191	4.4	30	87	155,967	21.0	19.5	1.5	8%	20.99	20.93	20.53
2011	130	0.124	37	4.4	40	76	137,483	18.9	14.0	4.9	35%	16.21	17.11	17.65
2010	315	0.059	51	4.4	30	87	160,663	20.3	21.0	-0.7	-3%	21.28	21.00	20.41
2009	235	0.032	65	4.5	22	96	169,443	23.3	20.9	2.3	11%	23.55	23.04	22.37
FNMA 10yr 4.5	80	0.023	111	4.9	23	95	132,966	25.7	24.3	1.4	6%	24.20	23.22	23.45
2009	49	0.031	48	4.9	21	97	137,279	27.4	23.3	4.1	17%	24.30	23.41	23.02

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds

August 2017

FNMA 15yr

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
FNMA 15yr 2	20,840	0.647	1642	2.6	137	39	280,000	8.0	7.7	0.3	4%	8.04	7.38	7.10
2017	18	0.972	7	2.6	173	7	243,283	0.4	0.6	-0.2	*n.m.	0.50	0.58	-
2016	7,060	0.912	274	2.6	166	12	297,623	5.6	5.0	0.6	*n.m.	5.16	4.43	3.94
2015	815	0.760	134	2.8	149	27	289,821	10.0	9.4	0.6	6%	8.77	8.18	7.48
2014	97	0.694	23	2.8	139	34	258,998	7.6	5.1	2.5	49%	6.29	6.76	8.52
2013	8,345	0.571	811	2.6	123	52	274,628	8.7	9.3	-0.6	-6%	9.53	8.85	8.36
2012	4,496	0.525	388	2.6	117	57	261,379	10.3	8.7	1.5	18%	9.54	8.96	8.72
FNMA 15yr 2.5	162,393	0.618	11541	3.0	139	36	267,975	9.5	8.9	0.5	6%	9.41	8.66	8.98
2017	3,541	0.971	198	3.0	175	4	288,696	4.5	4.3	0.3	*n.m.	4.25	3.47	-
2016	53,805	0.890	2267	2.9	165	12	279,153	7.3	6.5	0.8	13%	6.88	5.98	5.67
2015	21,150	0.721	1464	3.0	150	26	274,126	9.9	9.5	0.4	4%	10.11	9.15	10.37
2014	5,647	0.614	797	3.1	141	34	270,614	11.7	11.3	0.4	4%	12.00	11.36	12.49
2013	32,421	0.545	2771	2.9	122	52	248,165	10.4	10.2	0.2	2%	10.52	9.94	9.81
2012	44,839	0.457	3904	3.0	114	60	264,674	11.2	10.5	0.7	6%	11.12	10.39	10.60
2011	975	0.370	137	3.1	103	70	238,712	12.8	13.0	-0.2	-1%	12.59	12.08	11.79
FNMA 15yr 3	135,547	0.538	15781	3.5	139	36	232,396	11.7	10.7	1.0	9%	11.37	10.82	11.75
2017	21,533	0.965	1091	3.4	175	4	268,664	7.2	6.1	1.2	19%	6.43	5.48	-
2016	16,564	0.866	1760	3.5	163	13	216,413	10.3	8.7	1.6	18%	9.33	8.17	7.76
2015	24,561	0.720	2434	3.5	151	25	230,441	12.2	11.2	1.0	9%	11.75	10.83	11.38
2014	19,912	0.570	2352	3.5	138	37	228,718	13.6	12.5	1.1	9%	13.37	12.56	13.67
2013	16,423	0.505	2525	3.5	126	48	214,235	12.7	12.7	0.1	1%	13.04	12.33	12.99
2012	19,572	0.385	3897	3.5	110	63	212,635	12.9	11.4	1.5	13%	12.34	12.02	12.43
2011	14,838	0.303	1429	3.4	103	70	252,405	13.0	11.8	1.2	10%	12.54	12.03	12.89
2010	2,141	0.231	290	3.6	92	81	229,332	14.6	12.1	2.4	20%	13.43	12.69	13.69
FNMA 15yr 3.5	48,593	0.338	11189	4.0	123	51	184,058	13.1	12.2	1.0	8%	12.77	12.56	13.35
2017	6,686	0.967	761	4.0	173	4	181,448	6.8	5.0	1.8	*n.m.	5.61	4.42	-
2016	2,593	0.856	600	4.0	160	14	130,768	11.5	11.4	0.0	0%	11.26	9.75	8.10
2015	3,513	0.726	1012	4.0	149	25	138,199	15.1	13.1	2.0	15%	14.14	13.04	12.20
2014	6,791	0.559	1736	4.1	136	38	163,241	14.4	13.3	1.1	8%	14.21	13.75	13.88
2013	5,690	0.490	1370	4.0	127	47	175,534	13.0	13.1	-0.2	-1%	13.32	13.34	13.88
2012	2,773	0.368	1599	4.0	108	64	150,664	14.8	12.5	2.3	18%	13.89	13.56	13.81
2011	9,694	0.262	2291	3.9	99	73	204,132	14.6	13.0	1.6	12%	13.95	13.50	14.21
2010	10,679	0.182	1587	3.9	91	82	221,713	14.3	13.7	0.6	5%	13.79	13.63	14.66
2009	159	0.129	144	4.0	75	97	200,673	10.6	14.5	-4.0	-27%	14.62	15.18	14.78
FNMA 15yr 4	17,133	0.099	8280	4.4	88	85	181,790	15.2	14.2	1.0	7%	15.07	15.05	15.85
2017	460	0.965	59	4.4	169	4	147,408	8.3	4.9	3.5	*n.m.	6.64	4.81	-
2014	183	0.560	143	4.7	130	41	83,637	17.0	14.3	2.7	19%	15.48	15.09	13.50
2013	338	0.529	217	4.6	126	46	99,830	14.9	16.0	-1.2	-7%	15.13	13.94	13.71
2012	217	0.340	290	4.5	107	65	117,804	17.3	17.5	-0.3	-1%	16.40	15.84	15.40
2011	4,736	0.214	1855	4.4	96	76	173,517	14.4	14.0	0.4	3%	14.52	14.37	15.06
2010	5,748	0.131	1888	4.4	87	86	188,683	15.0	13.6	1.5	11%	14.77	14.75	15.77
2009	4,856	0.077	1634	4.5	76	97	197,980	15.5	14.6	1.0	7%	15.44	15.37	16.13
2008	125	0.051	188	4.6	64	110	192,440	14.4	14.2	0.2	1%	14.25	16.38	17.16
FNMA 15yr 4.5	6,486	0.028	10985	4.9	65	110	165,882	18.2	18.1	0.1	0%	18.45	18.44	18.53
2011	676	0.227	697	4.8	97	76	140,764	14.7	15.6	-0.9	-6%	15.55	15.13	15.87
2010	1,309	0.139	883	4.8	85	88	154,037	14.4	14.7	-0.3	-2%	14.87	15.38	15.96
2009	2,193	0.080	1403	4.9	76	97	171,460	15.1	16.1	-0.9	-6%	16.07	15.96	16.46
2008	712	0.030	708	5.1	62	112	191,357	17.5	16.7	0.9	5%	16.28	16.10	16.49
FNMA 15yr 5	2,697	0.012	12153	5.5	41	135	155,838	22.1	21.2	0.9	4%	21.64	21.48	20.56
2010	54	0.175	134	5.4	85	88	125,476	10.5	10.6	-0.1	-1%	11.19	14.02	13.98
2009	170	0.113	404	5.5	77	97	120,584	14.9	12.8	2.1	16%	13.41	14.71	14.43
2008	670	0.037	899	5.6	64	111	164,693	15.0	15.6	-0.6	-4%	15.41	15.66	15.64
2007	244	0.030	549	5.7	55	121	173,269	16.4	17.1	-0.7	-4%	16.03	16.30	16.82

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds

August 2017

FNMA 20yr

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
FNMA 20yr 2.5	6,957	0.793	183	3.2	211	26	282,011	6.9	5.7	1.2	21%	6.34	5.30	5.62
2017	13	0.971	2	3.4	231	7	265,235	10.0	0.5	9.6	*n.m.	3.98	-	-
2016	4,499	0.941	40	3.2	227	11	299,733	5.3	5.0	0.4	*n.m.	5.14	4.03	2.81
2015	64	0.727	11	3.3	209	29	287,745	0.5	2.6	-2.1	*n.m.	4.47	5.32	10.79
2013	975	0.632	52	3.3	182	53	257,848	11.4	7.5	3.9	52%	9.38	8.11	9.53
2012	1,391	0.597	73	3.2	176	57	241,891	8.8	7.1	1.8	25%	8.16	7.37	8.98
FNMA 20yr 3	61,576	0.703	1707	3.6	204	33	263,560	9.4	8.7	0.7	8%	9.14	8.07	9.30
2017	2,252	0.985	40	3.7	236	3	275,161	3.3	2.5	0.8	*n.m.	3.27	2.12	-
2016	22,166	0.921	247	3.6	226	12	284,079	7.0	6.4	0.7	10%	6.75	5.50	4.85
2015	10,229	0.754	151	3.8	211	26	269,570	11.6	10.2	1.4	14%	10.93	9.54	11.37
2014	1,907	0.615	71	3.9	202	34	255,443	12.9	13.7	-0.8	-6%	13.09	11.57	15.42
2013	11,003	0.610	553	3.6	182	52	232,688	10.2	9.9	0.3	3%	10.25	9.54	10.55
2012	13,870	0.530	621	3.6	174	60	250,401	11.3	10.2	1.1	11%	10.74	9.72	11.31
2011	131	0.422	19	3.6	164	69	235,174	8.6	11.9	-3.4	-28%	12.70	11.17	13.22
FNMA 20yr 3.5	34,488	0.511	2345	4.1	193	42	231,866	12.1	11.1	1.0	9%	11.68	10.85	13.73
2017	5,236	0.972	149	4.0	234	5	260,543	5.1	5.5	-0.4	-7%	4.97	3.76	-
2016	2,882	0.900	136	4.0	227	12	239,385	8.9	9.4	-0.5	-5%	9.39	7.75	8.36
2015	4,179	0.737	361	4.1	211	26	216,699	15.0	13.4	1.6	12%	14.08	12.57	13.30
2014	3,965	0.551	213	4.2	199	37	230,693	15.7	14.9	0.8	6%	15.13	13.93	17.49
2013	4,417	0.549	486	4.1	186	49	205,547	12.0	11.2	0.8	7%	12.00	11.55	13.59
2012	7,524	0.439	748	4.0	170	63	229,956	13.4	11.3	2.0	18%	12.44	11.61	13.96
2011	4,994	0.322	202	4.0	164	70	239,577	13.4	11.8	1.6	14%	12.50	11.61	15.05
2010	1,290	0.243	47	4.0	152	81	222,929	13.2	11.1	2.1	19%	12.56	11.92	15.21
FNMA 20yr 4	18,453	0.355	1657	4.5	189	47	209,372	13.1	12.2	0.9	8%	12.53	12.37	14.73
2017	3,514	0.977	162	4.4	235	4	234,218	6.1	4.8	1.3	*n.m.	5.02	3.48	-
2016	1,143	0.864	132	4.4	224	14	207,988	13.0	12.6	0.3	3%	12.96	11.46	9.70
2015	1,736	0.736	285	4.4	212	25	185,109	16.9	14.2	2.7	19%	14.49	13.64	13.83
2014	2,902	0.589	285	4.7	198	38	190,737	15.0	13.3	1.7	13%	14.14	14.24	15.43
2013	1,486	0.528	201	4.7	189	46	181,900	16.2	14.9	1.3	9%	14.59	13.54	14.92
2012	574	0.419	185	4.5	169	64	196,903	14.2	13.4	0.8	6%	13.74	13.88	14.95
2011	2,855	0.287	192	4.5	161	73	216,014	14.2	13.5	0.8	6%	13.87	13.43	16.07
2010	3,552	0.186	128	4.4	151	82	221,862	13.9	13.8	0.1	1%	13.77	13.27	16.64
2009	675	0.106	64	4.5	132	98	203,278	12.9	10.8	2.1	19%	12.91	13.40	15.99
FNMA 20yr 4.5	4,996	0.128	521	4.9	142	90	196,730	15.5	14.1	1.4	10%	15.29	14.95	16.97
2017	56	0.971	18	5.0	235	4	130,595	6.7	6.8	-0.1	-1%	4.68	8.91	-
2014	93	0.610	35	5.2	195	41	139,231	10.6	12.6	-1.9	-15%	12.84	13.48	14.02
2013	78	0.537	24	5.2	189	46	147,796	21.0	5.8	15.2	260%	11.64	14.72	15.24
2011	1,339	0.250	81	4.9	158	76	202,634	14.1	15.4	-1.3	-9%	15.27	14.79	17.23
2010	1,648	0.160	93	4.9	146	87	210,326	16.6	14.9	1.7	11%	16.61	15.95	17.85
2009	1,327	0.098	123	4.9	135	97	195,003	16.0	13.0	3.0	23%	14.50	14.17	16.93
2008	39	0.046	32	5.0	125	108	199,540	14.6	12.8	1.8	14%	12.99	14.17	15.16
FNMA 20yr 5	2,124	0.046	547	5.5	98	136	166,656	16.7	14.0	2.7	19%	15.45	15.11	16.03
2017	11	0.973	3	5.6	234	5	143,101	17.5	0.2	17.3	*n.m.	6.52	3.37	-
2011	134	0.278	21	5.4	157	76	190,828	25.7	17.9	7.9	44%	20.03	18.41	18.80
2010	217	0.167	39	5.4	145	88	180,681	17.7	13.2	4.5	34%	18.07	16.78	19.23
2009	218	0.126	51	5.4	137	96	181,881	19.4	12.3	7.2	59%	14.79	16.39	18.44
2008	184	0.033	53	5.6	122	112	173,147	12.2	10.4	1.8	17%	15.15	15.34	18.08
FNMA 20yr 5.5	1,456	0.032	638	6.0	84	150	149,953	15.5	12.5	3.1	24%	13.94	14.46	14.65
2008	152	0.041	48	6.0	122	111	160,583	20.4	9.7	10.7	110%	13.79	15.03	15.16
2007	169	0.035	60	6.1	111	122	168,546	15.1	12.8	2.2	17%	14.45	17.04	17.63

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds
August 2017
FNMA 30yr

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
FNMA 30yr 2	220	0.940	171	2.9	340	18	190,917	3.3	3.7	-0.4	*n.m.	2.84	2.33	1.77
2016	167	0.975	100	3.0	347	12	190,746	3.3	0.2	3.1	*n.m.	1.24	1.05	0.64
FNMA 30yr 2.5	13,793	0.776	1471	3.2	312	41	312,942	6.6	6.8	-0.1	-2%	7.03	6.21	5.90
2017	89	0.993	57	3.5	355	5	208,660	0.3	0.4	-0.1	*n.m.	0.34	0.28	-
2016	4,502	0.955	333	3.4	344	13	319,534	3.0	4.1	-1.1	*n.m.	3.46	3.02	2.52
2015	447	0.878	158	3.4	328	27	266,903	5.7	4.5	1.3	*n.m.	5.85	5.03	4.87
2014	51	0.870	38	3.2	320	35	252,624	10.6	6.8	3.8	56%	8.24	4.69	4.85
2013	2,078	0.721	310	3.1	296	54	312,954	8.4	8.4	0.0	0%	8.91	7.97	7.30
2012	6,607	0.698	524	3.2	293	57	313,583	8.6	8.2	0.4	5%	8.91	7.88	7.53
FNMA 30yr 3	520,767	0.759	17893	3.6	320	34	320,790	8.7	7.9	0.8	10%	8.41	7.56	8.11
2017	2,299	0.987	238	3.7	353	4	305,233	4.0	2.3	1.7	*n.m.	3.50	2.51	-
2016	228,417	0.933	4790	3.7	344	13	333,710	6.4	5.7	0.6	11%	6.08	5.21	4.80
2015	51,165	0.785	2455	3.8	327	27	322,951	10.2	9.1	1.2	13%	9.79	8.69	10.38
2014	4,456	0.679	443	3.9	321	33	312,219	10.1	9.7	0.4	5%	10.24	9.70	13.35
2013	110,514	0.661	4407	3.6	299	53	304,429	10.8	9.9	0.9	9%	10.60	9.82	10.21
2012	123,520	0.620	5462	3.6	292	59	311,363	10.4	9.4	1.0	10%	10.08	9.22	10.10
2011	343	0.522	72	3.7	273	69	289,616	10.3	7.5	2.9	38%	10.15	8.88	11.43
2010	50	0.611	21	3.6	262	82	240,881	10.7	0.7	10.0	*n.m.	10.06	8.38	8.29
FNMA 30yr 3.5	605,676	0.648	38098	4.1	321	33	290,558	11.8	11.1	0.7	7%	11.64	10.60	13.27
2017	72,338	0.986	2428	4.1	355	3	324,353	4.4	4.1	0.3	*n.m.	4.15	3.27	-
2016	109,889	0.902	6149	4.1	344	13	288,337	10.2	9.3	1.0	10%	9.57	7.97	8.16
2015	158,933	0.748	7345	4.1	330	25	297,612	13.5	11.9	1.6	14%	12.64	11.24	13.61
2014	56,497	0.580	4037	4.2	319	35	291,349	15.4	14.0	1.3	10%	14.98	13.54	18.40
2013	64,917	0.577	5586	4.0	301	50	267,953	13.3	12.4	0.9	7%	13.09	12.27	14.19
2012	109,604	0.488	10014	4.0	287	62	272,544	12.9	12.5	0.4	3%	12.83	11.83	13.85
2011	24,040	0.381	1520	4.0	279	70	294,158	12.0	11.5	0.5	4%	12.17	11.10	14.52
2010	8,972	0.316	834	4.1	265	82	291,094	13.3	12.1	1.2	10%	12.90	11.77	15.21
2009	436	0.335	135	4.0	246	99	258,347	11.4	11.0	0.4	4%	11.84	11.09	13.99
FNMA 30yr 4	414,635	0.463	40226	4.5	314	39	260,647	14.6	13.4	1.2	9%	14.14	13.47	16.84
2017	88,783	0.979	3297	4.5	355	4	303,468	6.7	5.7	1.0	17%	5.79	4.44	-
2016	39,624	0.884	4225	4.5	344	13	254,764	14.2	12.2	2.0	16%	12.97	11.09	9.94
2015	45,977	0.718	5367	4.6	331	25	238,608	18.9	15.9	3.0	19%	17.11	15.51	16.37
2014	70,218	0.512	6643	4.6	317	38	252,924	18.7	17.0	1.7	10%	17.99	16.88	20.44
2013	51,580	0.454	5049	4.6	305	47	245,220	17.1	15.9	1.2	8%	16.64	15.70	19.39
2012	28,431	0.445	5687	4.5	285	63	216,954	15.1	14.4	0.7	5%	14.87	14.25	15.63
2011	34,540	0.316	4270	4.5	277	72	253,783	15.0	14.2	0.9	6%	14.84	13.89	17.14
2010	36,956	0.250	3556	4.5	266	82	265,481	14.8	13.8	1.1	8%	14.69	13.63	17.27
2009	17,901	0.148	1866	4.5	248	99	266,727	15.8	14.5	1.2	9%	15.30	14.48	19.04
2008	295	0.139	70	4.6	239	106	246,390	19.3	16.7	2.7	16%	16.02	15.83	18.02
2007	75	0.158	14	4.8	224	121	205,908	20.1	9.7	10.4	108%	13.07	12.15	15.66
FNMA 30yr 4.5	150,086	0.216	29031	5.0	286	65	231,680	17.3	15.3	1.9	13%	16.45	16.03	18.70
2017	20,653	0.973	1697	5.0	355	4	269,954	9.6	7.6	2.0	27%	7.81	5.96	-
2016	7,309	0.846	1111	4.9	344	13	241,847	19.5	17.5	2.0	11%	18.32	15.97	14.29
2015	3,791	0.726	961	5.0	330	25	166,040	17.8	16.3	1.5	9%	17.19	16.32	16.13
2014	12,748	0.520	3171	5.0	315	39	187,341	20.6	17.2	3.3	19%	19.17	19.01	20.14
2013	10,489	0.457	2254	5.0	306	47	190,656	19.1	16.9	2.2	13%	18.31	17.85	19.67
2012	2,653	0.421	1413	5.0	284	65	175,386	17.4	13.7	3.7	27%	15.83	16.12	16.70
2011	26,625	0.274	5848	4.9	274	75	222,458	18.1	15.8	2.3	15%	16.93	16.14	18.26
2010	25,251	0.196	4748	4.9	263	85	244,815	17.7	16.1	1.6	10%	17.26	16.50	19.18
2009	35,431	0.118	4419	4.9	250	98	249,010	18.3	16.6	1.7	10%	17.49	16.99	20.49
2008	967	0.053	591	5.1	240	109	226,476	20.8	18.3	2.6	14%	18.66	17.31	20.60
2007	143	0.093	148	5.2	226	121	214,013	11.5	13.6	-2.1	-15%	15.20	16.52	20.18
FNMA 30yr 5	62,041	0.082	28186	5.5	236	113	206,173	19.5	17.7	1.7	10%	18.70	18.71	19.96
2017	889	0.954	114	5.5	355	4	273,438	18.4	13.5	4.9	36%	15.53	11.34	-
2014	1,012	0.536	502	5.4	314	39	158,279	23.4	19.2	4.2	22%	20.64	20.26	20.31
2013	992	0.437	410	5.4	306	47	184,752	22.7	16.9	5.8	34%	20.70	19.88	20.30
2012	112	0.373	156	5.5	284	66	164,616	14.1	19.7	-5.6	-29%	19.04	21.08	20.92
2011	7,928	0.280	3160	5.4	274	76	209,340	19.9	17.8	2.1	12%	19.30	18.88	19.93
2010	12,428	0.205	2852	5.4	262	87	230,893	20.6	18.7	1.9	10%	19.78	19.55	20.95
2009	11,053	0.138	3247	5.4	253	96	219,652	20.5	18.7	1.7	9%	19.33	19.34	20.60
2008	3,529	0.038	1891	5.6	238	111	218,273	19.9	18.6	1.3	7%	19.72	20.25	21.89
2007	936	0.044	898	5.7	228	122	220,851	20.8	18.2	2.6	14%	17.89	19.11	20.96
FNMA 30yr 5.5	43,430	0.040	39169	6.0	203	144	174,880	19.3	16.8	2.5	15%	18.29	18.67	19.33
2011	382	0.270	441	5.9	271	76	155,389	23.3	17.2	6.1	36%	19.43	18.54	19.52
2010	1,014	0.247	752	5.9	261	88	190,016	20.2	17.9	2.3	13%	19.14	19.55	19.99
2009	1,708	0.180	1278	5.9	252	96	178,364	21.0	18.1	2.8	16%	19.75	19.68	19.49
2008	4,829	0.037	3679	6.0	238	111	198,801	20.9	18.6	2.4	13%	20.49	20.79	22.05
2007	5,113	0.032	3585	6.1	228	122	209,160	23.0	18.7	4.3	23%	21.33	21.79	22.45
FNMA 30yr 6	27,807	0.031	40715	6.5	205	143	159,136	19.2	17.4	1.8	10%	18.66	19.79	19.69
2010	27	0.252	70	6.5	258	88	134,129	27.4	18.3	9.1	50%	28.31	25.76	22.16
2009	239	0.158	444	6.5	250	98	156,495	22.4	17.9	4.4	25%	19.62	19.88	19.86
2008	2,663	0.039	3423	6.5	238	110	176,224	22.2	19.0	3.2	17%	21.43	21.68	21.81
2007	6,918	0.037	5361	6.6	229	121	179,888	21.2	19.7	1.5	8%	20.89	21.90	21.97

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds

August 2017

FNMA Jumbos

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
15yr Jumbo 2	101	0.654	17	2.6	133	43	540,731	1.4	5.9	-4.5	-77%	5.59	8.29	9.56
2013	77	0.612	9	2.6	125	51	542,003	1.6	7.3	-5.8	-78%	4.72	9.40	10.37
15yr Jumbo 2.5	1,992	0.636	108	2.9	143	33	538,159	7.9	6.9	1.0	14%	7.41	6.84	9.15
2017	31	0.982	6	3.0	173	5	534,921	0.5	0.4	0.1	*n.m.	0.62	-	-
2016	755	0.912	14	2.9	167	11	525,035	3.5	5.3	-1.8	-33%	5.20	4.36	5.28
2015	312	0.657	21	3.0	149	27	543,416	11.2	3.4	7.8	*n.m.	8.60	7.31	12.26
2014	48	0.552	10	3.1	139	35	537,512	0.9	0.7	0.2	*n.m.	4.91	4.85	13.79
2013	501	0.543	34	2.9	121	53	545,626	12.1	11.7	0.3	3%	10.09	9.04	10.05
2012	346	0.440	22	3.0	116	58	551,601	9.6	7.6	2.0	26%	7.95	9.03	10.02
15yr Jumbo 3	460	0.255	98	3.5	121	54	555,704	11.0	9.6	1.4	15%	9.88	8.98	14.70
2017	62	0.973	7	3.5	174	4	551,923	0.5	12.3	-11.8	*n.m.	4.56	2.49	-
2014	29	0.453	13	3.5	138	37	542,191	28.6	16.8	11.8	71%	16.18	13.94	20.10
2012	110	0.235	27	3.5	109	64	546,665	2.1	13.0	-10.9	-84%	7.34	9.01	15.65
2011	215	0.192	24	3.4	105	70	569,017	15.4	7.9	7.5	95%	11.36	9.91	13.40
15yr Jumbo 3.5	191	0.109	89	3.9	101	72	582,387	14.3	16.8	-2.5	-15%	14.97	15.92	17.59
2011	129	0.110	54	3.9	99	73	580,610	11.2	12.4	-1.2	-10%	12.60	13.00	16.80
2010	45	0.083	20	3.9	92	81	592,714	18.9	22.7	-3.8	-17%	19.13	18.03	16.94
30yr Jumbo 2.5	362	0.794	26	3.4	314	34	539,214	8.2	5.5	2.7	48%	6.30	4.93	5.24
2016	186	0.951	19	3.3	332	13	531,256	7.4	3.3	4.1	*n.m.	4.85	4.16	2.58
2012	167	0.674	4	3.5	294	57	547,854	9.6	4.5	5.1	*n.m.	6.97	5.42	7.50
30yr Jumbo 3	31,003	0.748	397	3.7	322	32	564,806	7.8	7.1	0.6	9%	7.68	6.57	8.78
2017	258	0.993	12	3.8	354	3	540,099	3.2	0.8	2.4	*n.m.	1.28	0.75	-
2016	14,117	0.932	96	3.7	343	13	562,626	6.0	5.2	0.8	16%	5.68	4.86	5.08
2015	3,002	0.739	73	3.8	327	27	558,233	8.1	10.3	-2.1	-21%	9.10	7.55	11.46
2014	564	0.689	15	3.8	317	34	553,268	9.6	3.6	6.0	*n.m.	7.89	6.24	11.57
2013	6,494	0.637	89	3.7	300	53	573,841	10.0	8.1	1.9	23%	9.66	8.69	10.97
2012	6,568	0.599	110	3.7	294	58	565,494	9.2	9.4	-0.2	-2%	9.41	7.73	11.23
30yr Jumbo 3.5	21,170	0.531	498	4.1	327	29	569,395	12.8	12.3	0.5	4%	12.24	10.81	17.58
2017	4,804	0.983	36	4.2	356	3	570,224	6.2	4.7	1.4	*n.m.	5.43	3.61	-
2016	4,951	0.862	54	4.2	346	12	590,580	16.3	15.7	0.5	3%	15.04	12.07	13.71
2015	3,119	0.594	79	4.2	332	25	566,760	18.0	15.4	2.6	17%	15.27	13.31	21.19
2014	1,350	0.404	40	4.2	319	35	549,584	10.9	14.4	-3.6	-25%	13.95	11.75	22.14
2013	1,499	0.449	61	4.1	304	50	572,054	13.6	14.2	-0.6	-4%	12.90	11.85	17.71
2012	4,901	0.339	165	4.0	290	62	553,689	12.5	11.2	1.3	12%	11.70	10.53	16.91
2011	481	0.194	47	4.1	281	70	564,085	12.4	15.2	-2.8	-19%	15.36	13.71	22.31
2010	64	0.201	15	4.2	267	82	595,580	11.7	0.7	11.0	*n.m.	4.49	6.76	19.05
30yr Jumbo 4	8,161	0.184	626	4.6	308	47	583,740	23.7	17.3	6.5	37%	19.38	17.29	24.51
2017	2,055	0.940	16	4.6	355	4	601,596	26.4	14.6	11.8	81%	18.07	12.32	-
2016	603	0.696	27	4.7	345	14	595,709	34.7	36.7	-2.0	-5%	31.92	28.34	29.28
2015	227	0.494	30	4.7	333	24	569,764	31.2	23.6	7.6	32%	24.24	22.91	29.49
2014	545	0.257	35	4.6	318	38	543,932	29.5	15.1	14.3	95%	23.49	21.36	29.67
2013	712	0.208	45	4.6	308	47	543,018	24.5	15.0	9.5	63%	19.45	17.30	25.44
2012	371	0.188	54	4.5	285	65	545,723	24.1	14.5	9.6	67%	19.00	17.48	23.02
2011	1,847	0.118	231	4.5	280	72	591,295	21.2	13.6	7.6	56%	16.56	15.21	23.78
2010	1,765	0.103	163	4.5	269	82	590,155	15.7	17.2	-1.5	-9%	16.72	15.99	22.35
2009	36	0.083	22	4.7	253	96	551,204	6.8	29.2	-22.4	-77%	23.62	16.03	23.75
30yr Jumbo 4.5	2,027	0.058	490	4.9	274	78	586,715	24.3	22.8	1.4	6%	24.26	22.18	26.41
2017	142	0.930	9	5.1	354	5	619,349	24.0	36.6	-12.5	-34%	25.29	13.59	-
2013	26	0.151	13	5.2	308	47	543,515	0.3	0.1	0.2	*n.m.	13.87	15.81	36.02
2011	522	0.070	154	4.9	276	75	597,984	31.7	18.9	12.8	68%	28.26	25.20	28.75
2010	858	0.052	185	4.9	266	85	585,275	20.5	25.3	-4.8	-19%	22.88	20.33	25.07
2009	403	0.041	78	4.9	255	96	573,310	22.2	17.4	4.8	27%	21.49	23.14	26.05
30yr Jumbo 5	608	0.031	246	5.4	252	100	565,680	24.7	26.9	-2.2	-8%	25.74	23.40	26.68
2011	59	0.078	43	5.3	276	77	602,660	9.3	35.4	-26.1	-74%	22.46	25.47	26.31
2010	198	0.041	91	5.3	265	87	575,791	30.2	21.7	8.5	39%	28.98	23.65	26.20
2009	253	0.029	65	5.4	257	95	568,745	26.0	25.6	0.4	1%	23.36	21.47	27.06

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds
 August 2017
 FNMA 105-125 LTV

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
30yr 105-125 LTV 3	3,611	0.675	511	3.7	270	52	234,861	10.1	10.8	-0.7	-7%	10.93	10.44	9.69
2016	187	0.948	52	3.9	310	13	223,218	0.2	7.2	-7.0	*n.m.	4.11	4.93	2.96
2015	60	0.881	36	3.9	249	26	215,974	9.5	0.2	9.3	*n.m.	5.00	3.86	3.02
2013	2,096	0.683	220	3.7	274	53	234,189	10.6	11.2	-0.6	-5%	10.97	10.65	9.64
2012	1,257	0.628	195	3.7	258	58	238,666	10.7	11.3	-0.6	-5%	12.14	11.19	10.85
30yr 105-125 LTV 3.5	15,969	0.629	1105	4.1	286	54	243,183	14.6	13.2	1.3	10%	13.81	12.45	12.25
2017	34	0.991	14	4.1	321	6	238,238	0.2	0.2	0.0	*n.m.	0.19	0.17	-
2016	373	0.946	44	4.2	334	14	227,755	7.1	3.1	4.1	*n.m.	5.13	4.63	3.27
2015	485	0.878	112	4.2	303	26	222,956	5.8	4.3	1.5	*n.m.	5.77	6.21	5.52
2014	203	0.801	84	4.3	257	36	219,150	8.6	5.1	3.5	68%	8.59	7.95	7.76
2013	5,839	0.669	328	4.1	291	52	239,549	14.4	12.7	1.8	14%	13.27	12.01	11.41
2012	8,992	0.586	498	4.1	281	60	247,873	15.5	14.7	0.8	6%	15.02	13.47	13.52
2011	37	0.534	16	4.0	254	69	236,852	20.8	6.1	14.7	242%	18.61	11.31	14.41
30yr 105-125 LTV 4	10,791	0.585	912	4.6	290	53	233,634	15.4	14.3	1.1	8%	15.14	14.13	14.06
2017	199	0.987	19	4.6	344	4	225,178	5.2	0.1	5.1	*n.m.	2.41	1.67	-
2016	229	0.936	22	4.6	336	15	213,111	6.5	2.6	3.8	*n.m.	5.57	5.74	4.27
2015	648	0.864	61	4.6	323	26	214,925	7.8	10.4	-2.5	-24%	9.14	9.18	7.40
2014	1,049	0.771	148	4.7	297	38	218,011	10.9	12.0	-1.1	-9%	12.02	10.88	9.76
2013	2,461	0.677	195	4.6	296	49	226,765	14.9	12.8	2.1	16%	14.14	12.83	12.04
2012	5,550	0.518	341	4.5	282	63	240,885	17.6	16.8	0.8	5%	17.23	16.25	16.31
2011	515	0.441	88	4.6	264	70	250,143	17.9	14.9	3.0	20%	17.55	15.72	17.91
2010	138	0.387	35	4.5	259	81	255,539	21.6	9.0	12.6	140%	17.97	14.96	19.97
30yr 105-125 LTV 4.5	4,273	0.484	479	5.0	288	59	236,190	19.9	18.9	1.0	5%	19.15	17.68	17.52
2017	26	0.994	6	5.1	347	4	219,264	0.2	0.1	0.1	*n.m.	0.18	0.15	-
2015	41	0.850	8	4.9	323	29	193,699	3.4	0.4	2.9	*n.m.	7.72	6.82	5.20
2014	886	0.736	52	5.1	311	39	214,438	14.1	16.3	-2.1	-13%	15.26	13.57	11.59
2013	1,023	0.657	75	5.1	302	46	222,698	17.4	16.7	0.7	4%	16.03	16.08	14.69
2012	432	0.461	63	4.9	280	65	233,207	20.7	21.3	-0.6	-3%	20.46	18.74	18.07
2011	1,389	0.387	159	5.0	270	73	254,115	22.7	19.6	3.1	16%	20.78	19.15	20.90
2010	451	0.328	95	5.0	262	83	261,159	28.9	26.1	2.7	10%	28.13	23.99	23.31
30yr 105-125 LTV 5	1,363	0.315	269	5.4	271	77	255,343	27.2	24.0	3.1	13%	25.39	24.19	24.10
2014	33	0.751	5	5.5	309	41	177,014	14.0	37.2	-23.2	-62%	22.86	16.63	11.54
2013	60	0.653	11	5.6	305	46	208,003	18.8	8.1	10.7	133%	15.70	16.68	13.69
2011	781	0.346	119	5.4	272	75	260,454	25.6	25.0	0.6	2%	25.13	23.87	23.73
2010	410	0.254	106	5.5	263	86	258,635	30.3	25.0	5.3	21%	27.88	26.51	26.40
2009	73	0.232	24	5.5	258	93	260,977	33.0	14.8	18.3	124%	19.71	21.54	27.04
30yr 105-125 LTV 5.5	97	0.251	58	5.9	263	87	255,009	23.5	26.1	-2.6	-10%	29.17	30.09	28.41
2010	66	0.239	34	5.9	260	88	256,190	27.2	26.5	0.7	3%	30.61	30.60	29.98

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FNMA Prepayment Speeds

August 2017

FNMA 125+ LTV

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
30yr 125+ LTV 3	3,015	0.712	392	3.8	279	54	233,542	11.5	9.5	1.9	20%	10.62	9.26	8.29
2013	1,722	0.727	199	3.8	282	53	230,611	11.3	9.3	2.1	22%	9.96	8.41	7.55
2012	1,217	0.681	161	3.7	275	57	239,134	12.2	10.3	1.8	18%	11.99	10.86	9.69
30yr 125+ LTV 3.5	16,698	0.676	820	4.1	287	56	237,638	13.3	12.0	1.3	11%	12.68	11.37	10.58
2017	16	0.991	6	4.1	335	6	208,960	0.2	0.4	-0.2	*n.m.	0.29	0.24	-
2016	156	0.965	31	4.2	337	14	209,534	0.2	5.8	-5.6	*n.m.	2.54	2.18	1.58
2015	222	0.896	66	4.2	304	25	205,495	5.4	4.4	1.0	*n.m.	5.20	5.23	4.09
2014	66	0.825	37	4.4	263	36	195,315	3.1	9.6	-6.6	-68%	4.42	5.17	5.36
2013	6,183	0.717	284	4.1	293	52	231,795	12.4	10.9	1.5	14%	11.53	10.16	9.36
2012	10,054	0.645	396	4.1	283	59	242,704	14.3	13.0	1.3	10%	13.74	12.40	11.60
30yr 125+ LTV 4	9,535	0.649	584	4.6	291	55	230,070	13.8	13.4	0.4	3%	13.22	12.58	12.08
2017	61	0.993	9	4.7	345	5	194,476	0.3	1.2	-1.0	*n.m.	0.53	0.38	-
2016	104	0.945	14	4.6	338	15	195,924	2.9	9.0	-6.2	-68%	5.08	4.07	3.53
2015	314	0.890	46	4.6	324	26	192,517	5.9	7.2	-1.3	-18%	6.58	6.45	5.18
2014	530	0.808	101	4.7	297	38	200,669	9.6	9.8	-0.2	-2%	8.61	8.90	7.54
2013	2,235	0.724	172	4.6	297	50	222,314	11.1	11.0	0.1	1%	11.31	10.71	9.43
2012	6,291	0.603	242	4.5	285	61	238,090	15.7	15.0	0.8	5%	14.79	14.01	13.79
30yr 125+ LTV 4.5	2,323	0.691	208	5.1	300	49	215,190	13.6	12.2	1.4	11%	12.57	11.88	10.87
2017	11	0.994	4	5.1	346	4	188,689	0.1	0.4	-0.3	*n.m.	0.25	0.23	-
2015	28	0.853	6	4.9	324	29	174,432	12.9	0.2	12.8	*n.m.	6.36	9.38	7.32
2014	625	0.789	61	5.1	310	40	203,634	10.1	10.6	-0.5	-5%	9.74	9.91	8.37
2013	1,051	0.735	87	5.1	301	47	211,077	12.5	12.5	0.0	0%	12.19	11.27	9.69
2012	604	0.553	48	5.0	286	63	236,694	19.1	14.1	5.0	35%	16.48	15.12	15.41
30yr 125+ LTV 5	118	0.716	23	5.5	308	43	188,776	14.7	7.5	7.3	97%	13.46	12.37	10.97
2014	57	0.736	10	5.4	312	40	185,007	7.4	12.2	-4.8	-39%	14.22	11.79	11.01
2013	60	0.705	12	5.6	304	46	191,544	21.2	2.9	18.3	*n.m.	12.83	13.00	11.00

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FNMA Prepayment Speeds
 August 2017
 FNMA Relocation

	Indicative Data							Prepayment Speeds						
	Cur Bal (MM)	Factor	# of Pools	WAC	WAM	WALA	WAOLS	Aug	Jul	Chg	% Chg	3mo	6mo	12mo
15yr RELO 2	50	0.664	18	2.6	142	29	300,062	15.1	21.4	-6.3	-30%	18.32	16.05	13.47
2015	21	0.656	7	2.6	139	26	292,451	24.3	29.3	-5.0	-17%	26.48	20.52	17.50
15yr RELO 2.5	255	0.506	70	3.0	134	41	273,565	21.9	15.3	6.6	43%	17.28	15.21	14.54
2017	16	0.957	5	2.9	173	4	307,058	7.7	0.3	7.5	*n.m.	6.82	-	-
2015	44	0.774	7	2.9	151	24	279,185	50.0	5.4	44.6	*n.m.	23.56	17.46	11.64
2014	112	0.535	40	3.0	137	38	266,767	12.4	23.7	-11.2	-47%	18.88	18.33	17.27
2012	35	0.375	9	2.8	111	63	275,627	18.9	5.9	13.0	221%	9.45	7.40	10.98
2011	31	0.328	2	2.9	104	69	264,577	20.5	15.2	5.3	35%	18.21	14.11	14.26
30yr RELO 2.5	310	0.641	39	3.1	311	41	324,013	13.7	11.7	1.9	17%	12.92	10.64	10.91
2013	158	0.575	25	3.1	298	52	322,540	20.1	13.2	7.0	53%	17.36	14.16	13.05
30yr RELO 3	3,562	0.740	211	3.7	328	27	328,358	12.5	15.1	-2.6	-17%	14.71	13.17	12.25
2017	597	0.985	31	3.9	355	3	338,271	6.0	5.4	0.5	10%	5.19	3.38	-
2016	686	0.932	22	3.6	345	12	329,073	8.3	6.9	1.5	21%	7.35	7.09	4.96
2015	1,170	0.785	47	3.7	329	26	326,068	15.8	21.3	-5.5	-26%	19.15	15.99	13.18
2014	399	0.660	44	3.9	317	36	323,838	15.7	18.2	-2.5	-14%	18.50	16.52	16.74
2013	367	0.541	34	3.5	301	51	324,222	15.7	17.8	-2.1	-12%	17.81	16.39	15.49
2012	301	0.480	26	3.5	288	62	326,193	13.2	11.7	1.5	13%	15.71	14.58	14.27
2011	42	0.584	7	3.8	273	69	334,332	10.0	27.2	-17.2	-63%	14.94	11.62	13.39
30yr RELO 3.5	1,702	0.490	162	4.1	309	43	313,195	19.6	16.5	3.0	18%	19.51	17.89	20.45
2017	237	0.983	12	4.1	353	4	329,163	5.1	5.6	-0.5	-9%	4.05	2.58	-
2014	759	0.547	63	4.2	315	38	304,240	25.1	18.2	6.9	38%	23.71	21.20	22.38
2013	235	0.469	26	4.1	306	47	304,360	26.9	19.5	7.4	38%	23.00	17.93	22.58
2012	133	0.393	15	3.9	283	66	317,440	25.5	16.7	8.8	53%	19.63	16.88	18.70
2011	170	0.347	28	4.0	276	71	323,915	8.0	19.2	-11.2	-58%	17.93	18.68	18.62
2010	150	0.305	15	3.9	264	81	330,149	7.1	13.1	-6.0	-46%	12.85	14.47	17.54
30yr RELO 4	550	0.205	133	4.5	280	69	301,934	22.8	20.8	1.9	9%	23.65	21.82	24.44
2014	135	0.374	38	4.6	313	41	277,785	25.7	29.8	-4.2	-14%	31.30	26.80	27.29
2011	209	0.191	49	4.4	272	75	306,839	22.1	17.8	4.3	24%	21.47	20.28	24.38
2010	168	0.156	25	4.5	262	85	319,414	19.5	19.9	-0.4	-2%	20.22	20.32	23.12
30yr RELO 4.5	114	0.060	151	4.9	235	112	256,898	15.0	24.5	-9.4	-39%	20.81	22.46	24.96
2011	47	0.148	20	4.8	271	77	282,719	16.9	28.4	-11.5	-40%	27.43	24.21	22.93

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