

FNMA Prepayment Speeds

November 2017

FNMA 10yr

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|------|--------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| FNMA 10yr 2 | 3,647 | 0.416 | 182 | 2.7 | 70 | 46 | 221,110 | 9.7 | 10.8 | -1.2 | -11% | 10.58 | 11.49 | 10.95 |
| 2017 | 19 | 0.948 | 6 | 2.7 | 112 | 7 | 256,093 | 10.7 | 1.5 | 9.2 | *n.m. | 4.55 | 3.58 | - |
| 2016 | 719 | 0.819 | 28 | 2.6 | 103 | 15 | 259,060 | 5.1 | 5.4 | -0.3 | -5% | 6.29 | 7.61 | 6.51 |
| 2015 | 107 | 0.627 | 19 | 2.7 | 87 | 29 | 242,186 | 6.1 | 12.0 | -5.9 | -49% | 10.54 | 12.18 | 10.08 |
| 2014 | 101 | 0.531 | 16 | 2.9 | 79 | 37 | 231,367 | 8.3 | 14.0 | -5.6 | -40% | 12.75 | 11.39 | 10.13 |
| 2013 | 2,216 | 0.375 | 83 | 2.7 | 61 | 54 | 211,512 | 10.4 | 12.2 | -1.9 | -15% | 11.34 | 12.28 | 11.90 |
| 2012 | 485 | 0.302 | 30 | 2.7 | 55 | 60 | 200,560 | 14.0 | 11.5 | 2.5 | 22% | 12.99 | 13.35 | 12.88 |
| FNMA 10yr 2.5 | 17,030 | 0.428 | 579 | 3.0 | 78 | 38 | 213,690 | 11.7 | 11.7 | 0.0 | 0% | 11.73 | 12.29 | 11.73 |
| 2017 | 881 | 0.940 | 11 | 3.0 | 113 | 5 | 239,170 | 8.9 | 7.7 | 1.3 | 16% | 8.13 | 7.41 | - |
| 2016 | 4,619 | 0.802 | 44 | 2.9 | 101 | 15 | 225,088 | 9.3 | 8.6 | 0.7 | 8% | 8.95 | 9.02 | 7.72 |
| 2015 | 2,783 | 0.604 | 54 | 3.0 | 87 | 29 | 214,663 | 10.8 | 10.7 | 0.1 | 1% | 11.01 | 11.91 | 11.41 |
| 2014 | 1,801 | 0.455 | 65 | 3.2 | 75 | 40 | 205,575 | 13.6 | 12.1 | 1.6 | 13% | 13.21 | 14.23 | 13.41 |
| 2013 | 2,818 | 0.349 | 146 | 3.0 | 61 | 54 | 184,115 | 13.5 | 14.4 | -0.9 | -6% | 13.78 | 13.98 | 13.66 |
| 2012 | 3,929 | 0.256 | 227 | 3.0 | 52 | 64 | 219,595 | 13.2 | 14.1 | -0.9 | -6% | 13.61 | 14.38 | 13.99 |
| 2011 | 199 | 0.169 | 32 | 3.1 | 44 | 72 | 198,282 | 15.4 | 17.3 | -1.9 | -11% | 16.92 | 17.68 | 17.22 |
| FNMA 10yr 3 | 10,122 | 0.277 | 535 | 3.5 | 72 | 43 | 182,430 | 13.7 | 14.6 | -0.9 | -6% | 14.04 | 14.41 | 14.35 |
| 2017 | 1,880 | 0.930 | 15 | 3.4 | 112 | 5 | 197,063 | 6.2 | 9.0 | -2.8 | -31% | 7.32 | 7.66 | - |
| 2016 | 1,101 | 0.769 | 23 | 3.5 | 100 | 16 | 169,355 | 11.5 | 11.3 | 0.2 | 2% | 11.30 | 11.21 | 9.64 |
| 2015 | 1,136 | 0.605 | 31 | 3.5 | 87 | 27 | 163,806 | 12.8 | 14.2 | -1.5 | -10% | 14.14 | 14.35 | 13.44 |
| 2014 | 1,103 | 0.440 | 46 | 3.6 | 74 | 40 | 153,558 | 15.9 | 15.7 | 0.2 | 1% | 15.98 | 15.64 | 15.14 |
| 2013 | 1,042 | 0.348 | 109 | 3.6 | 64 | 51 | 150,202 | 14.3 | 16.5 | -2.3 | -14% | 14.74 | 14.84 | 14.34 |
| 2012 | 1,192 | 0.204 | 184 | 3.5 | 48 | 67 | 180,552 | 16.3 | 16.2 | 0.2 | 1% | 16.28 | 16.56 | 16.25 |
| 2011 | 2,327 | 0.143 | 101 | 3.5 | 41 | 74 | 212,573 | 17.4 | 17.2 | 0.2 | 1% | 16.72 | 17.04 | 16.97 |
| 2010 | 342 | 0.096 | 26 | 3.6 | 33 | 84 | 198,696 | 18.7 | 18.7 | 0.1 | 0% | 18.05 | 17.56 | 17.44 |
| FNMA 10yr 3.5 | 2,806 | 0.141 | 270 | 4.0 | 60 | 56 | 162,628 | 15.7 | 16.3 | -0.7 | -4% | 15.75 | 16.16 | 16.57 |
| 2017 | 594 | 0.929 | 13 | 3.9 | 111 | 6 | 151,086 | 7.2 | 8.4 | -1.2 | -14% | 7.51 | 6.21 | - |
| 2016 | 109 | 0.759 | 12 | 4.0 | 98 | 17 | 121,700 | 12.4 | 11.4 | 1.0 | 9% | 12.02 | 12.88 | 10.72 |
| 2015 | 83 | 0.582 | 14 | 4.2 | 86 | 28 | 109,131 | 19.7 | 16.5 | 3.2 | 19% | 17.46 | 16.44 | 16.15 |
| 2014 | 231 | 0.423 | 22 | 4.2 | 71 | 41 | 117,144 | 17.1 | 15.7 | 1.4 | 9% | 15.69 | 15.09 | 14.78 |
| 2013 | 197 | 0.345 | 25 | 4.1 | 64 | 50 | 114,101 | 15.9 | 12.1 | 3.9 | 32% | 13.98 | 15.51 | 15.19 |
| 2012 | 75 | 0.200 | 36 | 4.1 | 48 | 67 | 120,234 | 13.9 | 15.3 | -1.4 | -9% | 14.52 | 16.49 | 17.34 |
| 2011 | 703 | 0.117 | 82 | 4.0 | 37 | 79 | 175,967 | 17.2 | 18.6 | -1.4 | -7% | 17.14 | 18.12 | 18.04 |
| 2010 | 813 | 0.071 | 59 | 3.9 | 31 | 86 | 199,045 | 19.7 | 21.0 | -1.3 | -6% | 20.29 | 20.01 | 19.47 |
| FNMA 10yr 4 | 598 | 0.041 | 190 | 4.4 | 28 | 89 | 155,487 | 21.6 | 20.9 | 0.8 | 4% | 20.97 | 20.98 | 21.02 |
| 2011 | 114 | 0.109 | 37 | 4.5 | 37 | 79 | 137,112 | 23.3 | 20.0 | 3.3 | 16% | 20.96 | 18.62 | 18.68 |
| 2010 | 270 | 0.051 | 51 | 4.4 | 27 | 90 | 160,888 | 19.4 | 19.3 | 0.1 | 1% | 19.44 | 20.37 | 20.42 |
| 2009 | 190 | 0.026 | 65 | 4.5 | 19 | 99 | 169,575 | 24.3 | 23.4 | 0.9 | 4% | 23.45 | 23.50 | 23.30 |
| FNMA 10yr 4.5 | 64 | 0.018 | 107 | 4.9 | 21 | 97 | 131,982 | 22.4 | 22.4 | -0.1 | 0% | 22.47 | 23.34 | 23.59 |
| 2009 | 40 | 0.025 | 48 | 4.9 | 18 | 100 | 137,808 | 21.9 | 22.3 | -0.4 | -2% | 22.52 | 23.42 | 23.29 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds

November 2017

FNMA 15yr

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|------|--------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| FNMA 15yr 2 | 20,066 | 0.623 | 1644 | 2.6 | 134 | 41 | 275,688 | 6.9 | 7.6 | -0.7 | -9% | 7.12 | 7.58 | 6.92 |
| 2017 | 22 | 0.952 | 10 | 2.6 | 170 | 9 | 265,338 | 3.3 | 0.5 | 2.8 | *n.m. | 5.41 | 2.96 | - |
| 2016 | 6,863 | 0.886 | 273 | 2.6 | 163 | 15 | 289,969 | 4.8 | 6.1 | -1.3 | -21% | 5.01 | 5.08 | 4.16 |
| 2015 | 785 | 0.732 | 134 | 2.8 | 146 | 30 | 291,238 | 8.3 | 7.0 | 1.3 | 19% | 7.79 | 8.28 | 7.49 |
| 2014 | 93 | 0.666 | 23 | 2.8 | 137 | 37 | 258,185 | 13.3 | 6.8 | 6.5 | 95% | 8.83 | 7.57 | 7.76 |
| 2013 | 7,995 | 0.547 | 811 | 2.6 | 119 | 55 | 271,298 | 8.0 | 8.3 | -0.4 | -4% | 8.13 | 8.83 | 8.22 |
| 2012 | 4,300 | 0.502 | 388 | 2.6 | 114 | 60 | 258,905 | 7.9 | 8.7 | -0.9 | -10% | 8.36 | 8.95 | 8.46 |
| FNMA 15yr 2.5 | 159,164 | 0.598 | 11675 | 3.0 | 137 | 38 | 263,377 | 8.1 | 8.8 | -0.7 | -8% | 8.42 | 8.91 | 8.24 |
| 2017 | 6,742 | 0.965 | 331 | 3.0 | 174 | 5 | 285,552 | 4.2 | 3.4 | 0.8 | *n.m. | 4.33 | 4.29 | - |
| 2016 | 52,108 | 0.861 | 2267 | 2.9 | 162 | 15 | 270,857 | 6.6 | 6.9 | -0.3 | -5% | 6.62 | 6.75 | 5.63 |
| 2015 | 20,354 | 0.692 | 1466 | 3.0 | 147 | 29 | 268,631 | 8.3 | 9.9 | -1.5 | -16% | 9.16 | 9.63 | 8.81 |
| 2014 | 5,350 | 0.586 | 796 | 3.1 | 137 | 37 | 266,522 | 10.4 | 11.7 | -1.4 | -12% | 10.90 | 11.47 | 10.83 |
| 2013 | 30,967 | 0.520 | 2769 | 2.9 | 119 | 55 | 242,015 | 8.9 | 9.7 | -0.8 | -9% | 9.28 | 9.90 | 9.41 |
| 2012 | 42,704 | 0.436 | 3906 | 3.0 | 111 | 63 | 263,915 | 9.5 | 10.2 | -0.7 | -7% | 9.75 | 10.44 | 9.92 |
| 2011 | 923 | 0.350 | 137 | 3.1 | 100 | 73 | 237,798 | 9.8 | 12.7 | -2.9 | -23% | 10.87 | 11.74 | 11.27 |
| FNMA 15yr 3 | 139,259 | 0.531 | 16213 | 3.5 | 139 | 36 | 226,983 | 9.8 | 11.2 | -1.4 | -12% | 10.52 | 10.95 | 10.65 |
| 2017 | 30,787 | 0.949 | 1526 | 3.4 | 173 | 5 | 249,122 | 6.0 | 7.7 | -1.7 | -22% | 6.83 | 6.63 | - |
| 2016 | 15,925 | 0.831 | 1758 | 3.5 | 160 | 16 | 207,436 | 9.5 | 10.9 | -1.4 | -13% | 9.95 | 9.64 | 7.94 |
| 2015 | 23,409 | 0.687 | 2432 | 3.5 | 148 | 28 | 222,971 | 10.8 | 11.9 | -1.1 | -10% | 11.58 | 11.67 | 10.69 |
| 2014 | 18,955 | 0.543 | 2356 | 3.5 | 134 | 40 | 223,365 | 11.7 | 12.6 | -0.9 | -7% | 12.02 | 12.69 | 12.24 |
| 2013 | 15,602 | 0.480 | 2522 | 3.5 | 123 | 51 | 209,179 | 11.3 | 12.1 | -0.8 | -7% | 11.63 | 12.34 | 11.97 |
| 2012 | 18,534 | 0.365 | 3898 | 3.5 | 107 | 66 | 212,516 | 11.1 | 12.1 | -1.0 | -8% | 11.59 | 11.97 | 11.80 |
| 2011 | 14,030 | 0.287 | 1426 | 3.4 | 100 | 73 | 250,775 | 10.8 | 12.4 | -1.6 | -13% | 11.47 | 12.01 | 11.88 |
| 2010 | 2,015 | 0.217 | 292 | 3.6 | 89 | 84 | 229,288 | 10.6 | 13.2 | -2.6 | -19% | 12.31 | 12.87 | 12.61 |
| FNMA 15yr 3.5 | 47,640 | 0.328 | 11402 | 4.0 | 122 | 52 | 180,926 | 11.5 | 12.5 | -1.0 | -8% | 12.03 | 12.40 | 12.49 |
| 2017 | 8,067 | 0.945 | 985 | 4.0 | 171 | 6 | 172,298 | 7.4 | 8.2 | -0.8 | -10% | 7.25 | 6.43 | - |
| 2016 | 2,485 | 0.820 | 601 | 4.0 | 156 | 17 | 130,438 | 10.6 | 11.2 | -0.6 | -5% | 10.85 | 11.05 | 9.16 |
| 2015 | 3,346 | 0.691 | 1013 | 4.0 | 146 | 28 | 137,194 | 12.6 | 12.9 | -0.3 | -2% | 12.55 | 13.35 | 12.33 |
| 2014 | 6,445 | 0.530 | 1736 | 4.1 | 133 | 41 | 160,532 | 12.6 | 13.8 | -1.1 | -8% | 13.12 | 13.66 | 13.32 |
| 2013 | 5,379 | 0.464 | 1370 | 4.0 | 124 | 50 | 171,505 | 13.1 | 13.7 | -0.6 | -4% | 13.51 | 13.42 | 13.22 |
| 2012 | 2,616 | 0.346 | 1595 | 4.0 | 105 | 67 | 150,599 | 12.5 | 13.5 | -1.0 | -7% | 13.32 | 13.59 | 13.41 |
| 2011 | 9,126 | 0.246 | 2291 | 3.9 | 96 | 76 | 202,676 | 12.1 | 13.4 | -1.3 | -9% | 12.70 | 13.33 | 13.32 |
| 2010 | 10,016 | 0.170 | 1584 | 3.9 | 88 | 85 | 221,000 | 12.3 | 13.5 | -1.1 | -8% | 13.07 | 13.43 | 13.64 |
| 2009 | 150 | 0.121 | 145 | 4.0 | 73 | 100 | 201,705 | 10.7 | 13.4 | -2.7 | -20% | 12.19 | 13.38 | 14.13 |
| FNMA 15yr 4 | 16,048 | 0.092 | 8256 | 4.4 | 86 | 86 | 181,368 | 13.9 | 14.4 | -0.5 | -4% | 14.11 | 14.59 | 15.02 |
| 2017 | 558 | 0.939 | 80 | 4.4 | 168 | 6 | 148,163 | 8.1 | 9.8 | -1.7 | -17% | 9.01 | 7.83 | - |
| 2014 | 173 | 0.530 | 143 | 4.6 | 127 | 43 | 84,605 | 14.2 | 11.5 | 2.7 | 23% | 13.56 | 14.53 | 13.46 |
| 2013 | 320 | 0.498 | 218 | 4.6 | 123 | 49 | 100,493 | 12.8 | 15.1 | -2.3 | -15% | 14.60 | 14.87 | 14.01 |
| 2012 | 204 | 0.321 | 289 | 4.5 | 104 | 68 | 117,864 | 14.6 | 13.4 | 1.2 | 9% | 13.47 | 14.93 | 15.23 |
| 2011 | 4,449 | 0.201 | 1854 | 4.4 | 94 | 79 | 173,368 | 13.9 | 13.6 | 0.3 | 2% | 13.51 | 14.01 | 14.35 |
| 2010 | 5,377 | 0.122 | 1888 | 4.4 | 84 | 89 | 188,454 | 13.7 | 14.0 | -0.3 | -2% | 13.79 | 14.29 | 14.73 |
| 2009 | 4,508 | 0.071 | 1626 | 4.5 | 73 | 100 | 197,802 | 13.5 | 15.2 | -1.7 | -11% | 14.58 | 15.00 | 15.33 |
| 2008 | 112 | 0.047 | 187 | 4.6 | 61 | 114 | 192,054 | 17.0 | 13.9 | 3.1 | 23% | 15.12 | 14.69 | 16.90 |
| FNMA 15yr 4.5 | 5,712 | 0.025 | 10710 | 4.9 | 65 | 110 | 165,793 | 17.7 | 18.5 | -0.9 | -5% | 18.03 | 18.24 | 18.38 |
| 2011 | 633 | 0.212 | 695 | 4.8 | 94 | 79 | 139,731 | 15.9 | 17.7 | -1.8 | -10% | 16.03 | 15.78 | 15.54 |
| 2010 | 1,217 | 0.130 | 878 | 4.8 | 82 | 91 | 154,026 | 14.7 | 15.1 | -0.4 | -3% | 15.24 | 15.05 | 15.54 |
| 2009 | 2,033 | 0.074 | 1402 | 4.9 | 74 | 100 | 171,107 | 14.5 | 15.6 | -1.1 | -7% | 15.12 | 15.60 | 15.82 |
| 2008 | 655 | 0.028 | 708 | 5.1 | 60 | 115 | 191,487 | 14.2 | 14.4 | -0.2 | -1% | 14.68 | 15.48 | 16.07 |
| FNMA 15yr 5 | 2,228 | 0.012 | 10851 | 5.5 | 42 | 135 | 156,213 | 21.6 | 21.6 | 0.0 | 0% | 21.41 | 21.53 | 21.13 |
| 2010 | 50 | 0.162 | 134 | 5.4 | 83 | 91 | 123,612 | 12.4 | 20.6 | -8.2 | -40% | 17.13 | 14.21 | 15.03 |
| 2009 | 158 | 0.105 | 403 | 5.5 | 75 | 100 | 119,493 | 16.4 | 15.9 | 0.5 | 3% | 14.82 | 14.12 | 14.55 |
| 2008 | 617 | 0.034 | 895 | 5.6 | 61 | 114 | 164,586 | 15.6 | 16.5 | -0.9 | -6% | 16.13 | 15.76 | 15.83 |
| 2007 | 221 | 0.027 | 542 | 5.7 | 52 | 124 | 171,405 | 17.0 | 11.6 | 5.4 | 47% | 14.48 | 15.30 | 16.18 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds

November 2017

FNMA 20yr

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|------|--------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| FNMA 20yr 2.5 | 6,806 | 0.773 | 187 | 3.2 | 208 | 29 | 277,601 | 5.4 | 6.5 | -1.1 | -17% | 5.65 | 6.00 | 5.06 |
| 2017 | 25 | 0.976 | 4 | 3.5 | 232 | 6 | 283,766 | 0.3 | 1.4 | -1.2 | *n.m. | 0.65 | 2.33 | - |
| 2016 | 4,413 | 0.921 | 42 | 3.2 | 224 | 14 | 294,879 | 4.8 | 5.6 | -0.8 | -14% | 4.78 | 4.96 | 3.61 |
| 2015 | 63 | 0.711 | 11 | 3.3 | 205 | 32 | 292,685 | 6.7 | 0.4 | 6.3 | *n.m. | 4.64 | 4.56 | 6.46 |
| 2013 | 940 | 0.613 | 51 | 3.3 | 179 | 56 | 249,570 | 6.4 | 7.0 | -0.6 | -9% | 7.06 | 8.20 | 8.04 |
| 2012 | 1,351 | 0.577 | 74 | 3.2 | 173 | 60 | 240,205 | 6.4 | 8.7 | -2.3 | -27% | 7.31 | 7.76 | 7.28 |
| FNMA 20yr 3 | 61,772 | 0.688 | 1732 | 3.6 | 202 | 34 | 251,283 | 8.0 | 9.2 | -1.2 | -13% | 8.61 | 8.87 | 7.96 |
| 2017 | 4,444 | 0.977 | 63 | 3.7 | 235 | 4 | 272,245 | 3.6 | 3.8 | -0.2 | *n.m. | 3.89 | 3.58 | - |
| 2016 | 21,551 | 0.895 | 247 | 3.6 | 223 | 15 | 260,348 | 6.7 | 7.9 | -1.2 | -15% | 7.23 | 6.99 | 5.27 |
| 2015 | 9,868 | 0.727 | 152 | 3.8 | 208 | 29 | 258,480 | 9.6 | 10.6 | -1.0 | -9% | 10.12 | 10.52 | 9.43 |
| 2014 | 1,819 | 0.586 | 72 | 3.9 | 198 | 37 | 251,581 | 14.2 | 15.9 | -1.7 | -11% | 14.11 | 13.60 | 12.15 |
| 2013 | 10,595 | 0.588 | 551 | 3.6 | 179 | 55 | 220,252 | 8.5 | 9.9 | -1.4 | -14% | 9.45 | 9.85 | 9.38 |
| 2012 | 13,352 | 0.510 | 623 | 3.6 | 171 | 63 | 249,138 | 8.9 | 10.2 | -1.4 | -13% | 9.51 | 10.13 | 9.66 |
| 2011 | 126 | 0.406 | 19 | 3.6 | 161 | 72 | 236,724 | 7.5 | 9.2 | -1.7 | -18% | 8.99 | 10.86 | 10.13 |
| FNMA 20yr 3.5 | 35,783 | 0.509 | 2419 | 4.1 | 194 | 42 | 225,420 | 10.6 | 11.8 | -1.2 | -10% | 11.16 | 11.42 | 11.42 |
| 2017 | 7,789 | 0.960 | 221 | 4.0 | 233 | 6 | 246,122 | 6.0 | 7.3 | -1.4 | -19% | 6.58 | 5.78 | - |
| 2016 | 2,775 | 0.869 | 135 | 4.0 | 223 | 15 | 221,117 | 8.7 | 11.8 | -3.1 | -27% | 9.82 | 9.60 | 7.56 |
| 2015 | 3,992 | 0.704 | 361 | 4.1 | 208 | 29 | 205,107 | 13.9 | 13.3 | 0.6 | 4% | 13.94 | 14.00 | 12.50 |
| 2014 | 3,778 | 0.524 | 215 | 4.2 | 196 | 40 | 218,384 | 14.6 | 16.3 | -1.7 | -10% | 15.22 | 15.17 | 14.90 |
| 2013 | 4,237 | 0.527 | 486 | 4.1 | 183 | 52 | 194,040 | 11.1 | 11.4 | -0.3 | -3% | 11.29 | 11.65 | 11.88 |
| 2012 | 7,204 | 0.420 | 750 | 4.0 | 167 | 66 | 229,339 | 10.9 | 12.5 | -1.6 | -13% | 11.75 | 12.10 | 12.02 |
| 2011 | 4,771 | 0.307 | 201 | 4.0 | 160 | 73 | 239,342 | 11.9 | 12.0 | -0.1 | -1% | 11.60 | 12.05 | 12.25 |
| 2010 | 1,234 | 0.232 | 47 | 4.0 | 149 | 84 | 222,808 | 10.5 | 12.5 | -2.0 | -16% | 10.88 | 11.72 | 12.36 |
| FNMA 20yr 4 | 18,805 | 0.354 | 1741 | 4.5 | 189 | 46 | 202,422 | 11.8 | 13.7 | -1.9 | -14% | 12.52 | 12.53 | 12.97 |
| 2017 | 4,593 | 0.961 | 244 | 4.4 | 233 | 6 | 214,966 | 6.4 | 7.9 | -1.5 | -19% | 6.67 | 5.85 | - |
| 2016 | 1,103 | 0.828 | 133 | 4.4 | 221 | 17 | 196,343 | 11.9 | 13.5 | -1.6 | -12% | 12.81 | 12.89 | 10.74 |
| 2015 | 1,647 | 0.699 | 285 | 4.4 | 209 | 28 | 177,403 | 15.8 | 17.6 | -1.8 | -10% | 15.83 | 15.17 | 13.77 |
| 2014 | 2,762 | 0.560 | 287 | 4.7 | 194 | 41 | 178,413 | 13.6 | 17.1 | -3.4 | -20% | 14.97 | 14.55 | 14.54 |
| 2013 | 1,414 | 0.503 | 200 | 4.7 | 186 | 49 | 173,238 | 14.0 | 13.9 | 0.1 | 1% | 13.83 | 14.22 | 13.81 |
| 2012 | 546 | 0.399 | 185 | 4.5 | 166 | 67 | 196,582 | 15.3 | 13.7 | 1.6 | 12% | 13.67 | 13.71 | 14.31 |
| 2011 | 2,713 | 0.273 | 192 | 4.5 | 158 | 76 | 215,984 | 12.9 | 14.7 | -1.9 | -13% | 13.97 | 13.92 | 14.28 |
| 2010 | 3,374 | 0.177 | 128 | 4.4 | 147 | 85 | 221,477 | 12.8 | 14.6 | -1.8 | -12% | 13.46 | 13.61 | 14.10 |
| 2009 | 638 | 0.100 | 64 | 4.5 | 129 | 101 | 203,390 | 12.7 | 16.6 | -4.0 | -24% | 14.22 | 13.57 | 14.21 |
| FNMA 20yr 4.5 | 4,778 | 0.122 | 534 | 4.9 | 141 | 92 | 195,469 | 14.0 | 15.3 | -1.3 | -9% | 14.79 | 15.04 | 15.54 |
| 2017 | 114 | 0.967 | 31 | 5.0 | 235 | 5 | 159,291 | 5.4 | 10.2 | -4.8 | -47% | 5.85 | 5.27 | - |
| 2014 | 87 | 0.573 | 35 | 5.2 | 191 | 44 | 138,742 | 20.7 | 16.2 | 4.5 | 28% | 19.04 | 16.00 | 14.78 |
| 2013 | 76 | 0.518 | 24 | 5.2 | 186 | 49 | 147,084 | 12.7 | 10.6 | 2.1 | 19% | 9.72 | 10.68 | 13.07 |
| 2011 | 1,270 | 0.237 | 81 | 4.9 | 155 | 79 | 202,576 | 11.7 | 15.5 | -3.9 | -25% | 14.34 | 14.81 | 15.55 |
| 2010 | 1,555 | 0.151 | 93 | 4.9 | 143 | 90 | 209,223 | 15.8 | 15.4 | 0.4 | 3% | 15.78 | 16.20 | 16.39 |
| 2009 | 1,254 | 0.093 | 123 | 4.9 | 132 | 100 | 192,399 | 13.8 | 15.8 | -2.0 | -13% | 14.84 | 14.67 | 15.36 |
| 2008 | 37 | 0.044 | 32 | 5.0 | 122 | 111 | 200,796 | 12.6 | 18.3 | -5.8 | -31% | 14.01 | 13.50 | 13.72 |
| FNMA 20yr 5 | 1,988 | 0.043 | 544 | 5.5 | 96 | 138 | 166,340 | 14.8 | 13.7 | 1.1 | 8% | 14.26 | 14.86 | 15.23 |
| 2017 | 12 | 0.967 | 4 | 5.7 | 231 | 8 | 142,087 | 0.2 | 0.6 | -0.4 | *n.m. | 0.64 | 3.62 | - |
| 2011 | 126 | 0.260 | 21 | 5.4 | 154 | 79 | 188,686 | 25.9 | 13.7 | 12.3 | 90% | 19.02 | 19.53 | 18.42 |
| 2010 | 203 | 0.157 | 39 | 5.4 | 142 | 91 | 179,441 | 13.0 | 21.0 | -8.0 | -38% | 18.11 | 18.09 | 18.14 |
| 2009 | 207 | 0.119 | 51 | 5.4 | 134 | 99 | 182,265 | 18.4 | 10.8 | 7.6 | 71% | 14.31 | 14.55 | 16.52 |
| 2008 | 173 | 0.031 | 52 | 5.6 | 119 | 115 | 172,749 | 15.5 | 14.0 | 1.5 | 11% | 15.92 | 15.54 | 16.31 |
| FNMA 20yr 5.5 | 1,360 | 0.030 | 630 | 6.0 | 81 | 153 | 149,495 | 14.4 | 12.9 | 1.6 | 12% | 13.56 | 13.75 | 14.42 |
| 2008 | 143 | 0.038 | 48 | 6.0 | 119 | 114 | 158,350 | 17.1 | 8.9 | 8.2 | 92% | 15.13 | 14.47 | 15.54 |
| 2007 | 159 | 0.033 | 59 | 6.1 | 108 | 125 | 167,049 | 15.2 | 17.3 | -2.1 | -12% | 15.77 | 15.11 | 17.07 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds November 2017

FNMA 30yr

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|-------|-------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| FNMA 30yr 2 | 226 | 0.933 | 181 | 3.0 | 338 | 20 | 193,014 | 2.8 | 1.3 | 1.5 | *n.m. | 1.46 | 2.16 | 2.00 |
| 2017 | 13 | 0.993 | 22 | 3.1 | 355 | 5 | 184,069 | 0.3 | 0.1 | 0.2 | *n.m. | 0.16 | 0.11 | - |
| 2016 | 165 | 0.966 | 100 | 3.0 | 344 | 15 | 192,932 | 2.4 | 1.6 | 0.7 | *n.m. | 1.41 | 1.32 | 0.94 |
| FNMA 30yr 2.5 | 13,588 | 0.762 | 1493 | 3.3 | 309 | 44 | 308,749 | 4.7 | 6.2 | -1.5 | -24% | 5.28 | 6.16 | 5.49 |
| 2017 | 155 | 0.991 | 80 | 3.4 | 354 | 6 | 205,723 | 0.4 | 0.3 | 0.1 | *n.m. | 0.32 | 0.33 | - |
| 2016 | 4,444 | 0.943 | 333 | 3.4 | 341 | 16 | 312,249 | 3.0 | 3.5 | -0.5 | *n.m. | 3.07 | 3.27 | 2.71 |
| 2015 | 440 | 0.864 | 158 | 3.4 | 325 | 30 | 270,681 | 3.2 | 5.8 | -2.6 | -45% | 4.03 | 4.94 | 4.73 |
| 2014 | 50 | 0.856 | 38 | 3.2 | 316 | 38 | 244,265 | 4.9 | 6.9 | -2.0 | -29% | 4.10 | 6.19 | 3.76 |
| 2013 | 2,025 | 0.703 | 309 | 3.1 | 293 | 57 | 308,413 | 6.3 | 9.0 | -2.7 | -30% | 7.21 | 8.06 | 7.10 |
| 2012 | 6,455 | 0.682 | 524 | 3.2 | 290 | 60 | 312,149 | 5.5 | 7.2 | -1.7 | -23% | 6.37 | 7.65 | 6.89 |
| FNMA 30yr 3 | 510,924 | 0.741 | 18070 | 3.6 | 317 | 36 | 306,158 | 7.3 | 8.1 | -0.8 | -10% | 7.68 | 8.05 | 7.19 |
| 2017 | 5,590 | 0.985 | 420 | 3.7 | 353 | 5 | 308,651 | 2.8 | 2.4 | 0.4 | *n.m. | 2.61 | 3.05 | - |
| 2016 | 223,635 | 0.913 | 4790 | 3.7 | 341 | 16 | 309,510 | 6.0 | 6.8 | -0.8 | -12% | 6.30 | 6.19 | 5.00 |
| 2015 | 49,760 | 0.763 | 2454 | 3.8 | 324 | 30 | 312,077 | 8.4 | 8.9 | -0.5 | -6% | 8.75 | 9.27 | 8.36 |
| 2014 | 4,318 | 0.658 | 444 | 3.9 | 318 | 36 | 306,376 | 10.6 | 10.3 | 0.3 | 3% | 10.11 | 10.17 | 9.76 |
| 2013 | 107,272 | 0.641 | 4405 | 3.6 | 295 | 56 | 293,812 | 8.6 | 9.5 | -0.8 | -9% | 9.03 | 9.82 | 9.19 |
| 2012 | 119,966 | 0.602 | 5460 | 3.6 | 288 | 62 | 308,444 | 8.2 | 9.0 | -0.8 | -9% | 8.63 | 9.36 | 8.77 |
| 2011 | 330 | 0.504 | 71 | 3.7 | 270 | 72 | 289,711 | 11.0 | 14.1 | -3.2 | -22% | 10.26 | 10.21 | 9.56 |
| 2010 | 48 | 0.594 | 21 | 3.6 | 260 | 85 | 241,362 | 0.8 | 11.5 | -10.7 | *n.m. | 7.86 | 8.96 | 8.63 |
| FNMA 30yr 3.5 | 640,844 | 0.646 | 39556 | 4.1 | 321 | 33 | 279,955 | 10.1 | 11.7 | -1.6 | -14% | 10.86 | 11.25 | 10.74 |
| 2017 | 126,843 | 0.977 | 3892 | 4.1 | 354 | 5 | 299,895 | 4.6 | 6.0 | -1.4 | -24% | 5.24 | 4.70 | - |
| 2016 | 106,494 | 0.873 | 6150 | 4.1 | 341 | 16 | 271,393 | 10.1 | 11.3 | -1.2 | -11% | 10.60 | 10.09 | 8.01 |
| 2015 | 152,716 | 0.719 | 7342 | 4.1 | 327 | 28 | 282,402 | 12.2 | 14.0 | -1.8 | -13% | 12.94 | 12.79 | 11.50 |
| 2014 | 54,155 | 0.556 | 4036 | 4.2 | 316 | 38 | 277,642 | 13.2 | 15.3 | -2.1 | -14% | 14.18 | 14.58 | 14.28 |
| 2013 | 62,597 | 0.556 | 5588 | 4.0 | 298 | 54 | 256,932 | 11.5 | 12.5 | -1.0 | -8% | 11.87 | 12.48 | 12.08 |
| 2012 | 105,678 | 0.470 | 10007 | 4.0 | 284 | 65 | 272,197 | 10.7 | 12.0 | -1.3 | -11% | 11.33 | 12.08 | 11.74 |
| 2011 | 23,236 | 0.368 | 1524 | 4.0 | 276 | 73 | 293,385 | 10.4 | 11.4 | -1.0 | -9% | 10.72 | 11.45 | 11.33 |
| 2010 | 8,656 | 0.304 | 833 | 4.1 | 262 | 85 | 290,780 | 11.3 | 11.2 | 0.1 | 1% | 10.98 | 11.94 | 11.95 |
| 2009 | 421 | 0.323 | 134 | 4.0 | 243 | 102 | 258,329 | 8.2 | 10.9 | -2.7 | -25% | 10.39 | 11.12 | 11.16 |
| FNMA 30yr 4 | 423,621 | 0.459 | 41461 | 4.5 | 314 | 40 | 250,752 | 13.4 | 14.8 | -1.4 | -9% | 13.92 | 14.03 | 14.18 |
| 2017 | 113,171 | 0.960 | 4553 | 4.5 | 352 | 6 | 274,614 | 8.7 | 10.2 | -1.5 | -14% | 8.74 | 7.29 | - |
| 2016 | 37,594 | 0.846 | 4218 | 4.5 | 340 | 16 | 241,700 | 13.9 | 15.8 | -1.9 | -12% | 14.52 | 13.75 | 11.08 |
| 2015 | 43,658 | 0.681 | 5373 | 4.6 | 328 | 28 | 231,070 | 17.2 | 18.9 | -1.7 | -9% | 17.77 | 17.44 | 15.62 |
| 2014 | 66,750 | 0.486 | 6640 | 4.6 | 313 | 41 | 241,952 | 16.7 | 18.2 | -1.5 | -8% | 17.34 | 17.66 | 17.47 |
| 2013 | 49,074 | 0.433 | 5046 | 4.6 | 302 | 50 | 234,324 | 15.4 | 16.7 | -1.3 | -7% | 15.78 | 16.22 | 16.27 |
| 2012 | 27,200 | 0.426 | 5680 | 4.5 | 282 | 66 | 216,805 | 14.2 | 14.1 | 0.1 | 1% | 13.98 | 14.43 | 14.19 |
| 2011 | 33,081 | 0.303 | 4272 | 4.5 | 274 | 75 | 252,969 | 13.2 | 14.7 | -1.5 | -10% | 13.88 | 14.36 | 14.54 |
| 2010 | 35,402 | 0.240 | 3552 | 4.5 | 263 | 85 | 264,742 | 13.3 | 14.0 | -0.7 | -5% | 13.55 | 14.12 | 14.30 |
| 2009 | 17,091 | 0.141 | 1861 | 4.5 | 244 | 102 | 266,304 | 14.2 | 14.6 | -0.4 | -2% | 14.39 | 14.85 | 15.61 |
| 2008 | 282 | 0.133 | 71 | 4.6 | 236 | 109 | 247,120 | 12.2 | 17.4 | -5.2 | -30% | 14.81 | 15.35 | 15.68 |
| 2007 | 71 | 0.151 | 14 | 4.8 | 221 | 124 | 208,072 | 11.9 | 17.6 | -5.7 | -32% | 13.21 | 13.34 | 13.17 |
| FNMA 30yr 4.5 | 150,175 | 0.214 | 29541 | 5.0 | 286 | 65 | 228,374 | 15.5 | 16.9 | -1.4 | -8% | 15.95 | 16.20 | 16.74 |
| 2017 | 27,237 | 0.949 | 2273 | 5.0 | 353 | 6 | 249,067 | 12.5 | 13.1 | -0.6 | -5% | 11.97 | 9.89 | - |
| 2016 | 6,935 | 0.799 | 1114 | 4.9 | 341 | 16 | 229,751 | 19.2 | 19.9 | -0.7 | -3% | 19.08 | 18.74 | 15.56 |
| 2015 | 3,591 | 0.689 | 955 | 5.0 | 327 | 28 | 163,928 | 17.2 | 19.3 | -2.2 | -11% | 17.75 | 17.48 | 16.26 |
| 2014 | 12,078 | 0.492 | 3173 | 5.0 | 311 | 42 | 184,740 | 16.9 | 19.7 | -2.8 | -14% | 18.15 | 18.66 | 18.81 |
| 2013 | 9,945 | 0.433 | 2254 | 5.0 | 302 | 50 | 187,014 | 17.1 | 18.4 | -1.3 | -7% | 17.80 | 18.06 | 18.22 |
| 2012 | 2,547 | 0.402 | 1411 | 5.0 | 281 | 68 | 175,710 | 15.4 | 15.8 | -0.5 | -3% | 15.16 | 15.47 | 15.87 |
| 2011 | 25,327 | 0.261 | 5834 | 4.9 | 270 | 78 | 221,578 | 15.3 | 16.9 | -1.5 | -9% | 16.07 | 16.51 | 16.69 |
| 2010 | 24,040 | 0.186 | 4744 | 4.9 | 260 | 88 | 244,176 | 16.0 | 16.5 | -0.5 | -3% | 16.10 | 16.68 | 17.12 |
| 2009 | 33,597 | 0.112 | 4402 | 4.9 | 247 | 101 | 248,351 | 15.7 | 17.8 | -2.1 | -12% | 16.52 | 17.01 | 17.88 |
| 2008 | 919 | 0.051 | 588 | 5.1 | 237 | 111 | 226,029 | 16.7 | 16.1 | 0.6 | 4% | 16.55 | 17.59 | 17.97 |
| 2007 | 133 | 0.087 | 143 | 5.2 | 223 | 124 | 212,105 | 14.6 | 22.2 | -7.6 | -34% | 21.08 | 18.27 | 19.24 |
| FNMA 30yr 5 | 58,783 | 0.078 | 28031 | 5.5 | 233 | 116 | 205,409 | 17.2 | 18.2 | -1.0 | -6% | 17.57 | 18.14 | 18.82 |
| 2017 | 958 | 0.911 | 131 | 5.5 | 352 | 6 | 264,096 | 22.5 | 20.4 | 2.1 | 10% | 17.88 | 16.71 | - |
| 2016 | 949 | 0.504 | 500 | 5.4 | 310 | 42 | 156,455 | 19.7 | 20.9 | -1.2 | -6% | 21.25 | 20.93 | 20.44 |
| 2015 | 937 | 0.413 | 410 | 5.4 | 303 | 50 | 181,652 | 20.1 | 20.5 | -0.4 | -2% | 19.28 | 20.00 | 19.81 |
| 2014 | 103 | 0.356 | 152 | 5.5 | 280 | 68 | 165,878 | 11.3 | 16.8 | -5.5 | -33% | 14.64 | 16.84 | 19.25 |
| 2013 | 7,514 | 0.265 | 3150 | 5.4 | 270 | 79 | 208,391 | 18.6 | 18.5 | 0.1 | 0% | 18.47 | 18.90 | 18.99 |
| 2012 | 11,694 | 0.193 | 2835 | 5.4 | 259 | 90 | 229,771 | 18.1 | 19.5 | -1.4 | -7% | 18.55 | 19.17 | 19.68 |
| 2011 | 10,490 | 0.131 | 3243 | 5.4 | 250 | 99 | 219,245 | 16.1 | 18.6 | -2.5 | -14% | 17.63 | 18.47 | 19.29 |
| 2010 | 3,321 | 0.036 | 1866 | 5.6 | 235 | 114 | 217,583 | 18.1 | 19.9 | -1.8 | -9% | 18.74 | 19.26 | 20.52 |
| 2009 | 888 | 0.042 | 887 | 5.7 | 225 | 125 | 220,299 | 16.9 | 20.5 | -3.6 | -17% | 18.68 | 18.25 | 20.06 |
| FNMA 30yr 5.5 | 41,049 | 0.038 | 38863 | 6.0 | 200 | 148 | 174,281 | 16.8 | 18.4 | -1.6 | -9% | 17.28 | 17.79 | 18.60 |
| 2017 | 364 | 0.257 | 439 | 5.9 | 268 | 79 | 154,898 | 15.2 | 19.6 | -4.3 | -22% | 16.57 | 18.00 | 18.71 |
| 2016 | 958 | 0.233 | 749 | 5.9 | 258 | 91 | 188,538 | 18.0 | 21.1 | -3.1 | -15% | 18.87 | 19.00 | 19.40 |
| 2015 | 1,612 | 0.170 | 1261 | 5.9 | 249 | 99 | 177,093 | 17.6 | 20.7 | -3.0 | -15% | 18.71 | 19.23 | 19.11 |
| 2014 | 4,532 | 0.035 | 3632 | 6.0 | 235 | 114 | 197,971 | 18.1 | 21.3 | -3.2 | -15% | 19.66 | 20.07 | 21.02 |
| 2013 | 4,799 | 0.030 | 3555 | 6.1 | 225 | 125 | 208,804 | 20.0 | 21.8 | -1.8 | -8% | 20.50 | 20.95 | 21.82 |
| FNMA 30yr 6 | 26,250 | 0.029 | 40282 | 6.5 | 202 | 147 | 158,690 | 17.4 | 18.2 | -0.7 | -4% | 17.83 | 18.25 | 19.29 |
| 2017 | 25 | 0.228 | 71 | 6.5 | 255 | 91 | 134,552 | 24.1 | 32.8 | -8.6 | -26% | 28.44 | 28.21 | 24.02 |
| 2016 | 225 | 0.148 | 438 | 6.5 | 247 | 101 | 156,343 | 17.1 | 19.4 | -2.3 | -12% | 18.33 | 19.10 | 19.33 |
| 2015 | 2,500 | 0.037 | 3383 | 6.5 | 235 | 113 | 175,454 | 19.6 | 20.6 | -1.0 | -5% | 19.99 | 20.71 | 21.33 |
| 2014 | 6,479 | 0.035 | 5310 | 6.6 | 225 | 124 | 179,534 | 20.5 | 21.1 | -0.6 | | | | |

FNMA Prepayment Speeds
November 2017
FNMA Jumbos

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|-------|-------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| 15yr Jumbo 2 | 98 | 0.633 | 17 | 2.6 | 130 | 46 | 543,485 | 5.4 | 3.5 | 1.9 | *n.m. | 4.79 | 5.19 | 7.71 |
| 2013 | 74 | 0.593 | 9 | 2.6 | 122 | 54 | 544,897 | 0.7 | 4.4 | -3.7 | *n.m. | 4.06 | 4.39 | 8.03 |
| 15yr Jumbo 2.5 | 1,944 | 0.616 | 111 | 2.9 | 141 | 35 | 537,492 | 6.1 | 6.9 | -0.9 | -13% | 7.02 | 7.22 | 6.63 |
| 2017 | 53 | 0.978 | 9 | 3.0 | 173 | 6 | 532,362 | 0.5 | 0.2 | 0.3 | *n.m. | 0.44 | 0.53 | - |
| 2016 | 733 | 0.885 | 14 | 2.9 | 164 | 14 | 525,968 | 5.5 | 6.0 | -0.4 | -7% | 5.83 | 5.52 | 4.13 |
| 2015 | 301 | 0.634 | 21 | 3.0 | 145 | 30 | 543,728 | 4.9 | 10.9 | -6.0 | -55% | 7.60 | 8.10 | 7.22 |
| 2014 | 45 | 0.517 | 10 | 3.1 | 136 | 38 | 540,067 | 2.1 | 9.8 | -7.8 | -79% | 17.16 | 11.25 | 8.51 |
| 2013 | 480 | 0.520 | 34 | 2.9 | 118 | 56 | 542,130 | 8.0 | 7.9 | 0.1 | 1% | 8.34 | 9.22 | 8.57 |
| 2012 | 333 | 0.422 | 22 | 3.0 | 113 | 61 | 551,016 | 6.8 | 4.5 | 2.3 | *n.m. | 6.55 | 7.25 | 8.37 |
| 15yr Jumbo 3 | 452 | 0.248 | 102 | 3.5 | 120 | 55 | 556,657 | 7.0 | 16.3 | -9.3 | -57% | 12.72 | 11.31 | 11.29 |
| 2017 | 75 | 0.929 | 11 | 3.5 | 172 | 6 | 553,833 | 0.6 | 25.9 | -25.3 | *n.m. | 15.96 | 10.44 | - |
| 2014 | 28 | 0.432 | 13 | 3.5 | 135 | 40 | 542,882 | 1.4 | 27.9 | -26.5 | -95% | 10.99 | 13.62 | 14.45 |
| 2012 | 103 | 0.219 | 27 | 3.5 | 106 | 67 | 548,365 | 13.6 | 22.2 | -8.6 | -39% | 17.12 | 12.37 | 13.37 |
| 2011 | 204 | 0.183 | 24 | 3.4 | 101 | 73 | 569,726 | 7.8 | 6.4 | 1.4 | 21% | 9.60 | 10.48 | 9.81 |
| 15yr Jumbo 3.5 | 181 | 0.103 | 87 | 3.9 | 99 | 74 | 580,961 | 15.6 | 6.5 | 9.1 | 141% | 13.64 | 14.31 | 14.93 |
| 2011 | 121 | 0.104 | 54 | 3.9 | 97 | 76 | 579,515 | 14.2 | 8.5 | 5.7 | 67% | 12.50 | 12.55 | 13.99 |
| 2010 | 42 | 0.079 | 18 | 3.9 | 89 | 84 | 591,248 | 10.0 | 2.5 | 7.5 | *n.m. | 13.27 | 16.25 | 14.49 |
| 30yr Jumbo 2.5 | 358 | 0.785 | 26 | 3.4 | 310 | 37 | 540,130 | 3.9 | 2.1 | 1.8 | *n.m. | 2.26 | 4.30 | 3.85 |
| 2016 | 184 | 0.942 | 19 | 3.3 | 328 | 16 | 531,682 | 3.4 | 0.7 | 2.8 | *n.m. | 1.51 | 3.20 | 2.60 |
| 2012 | 164 | 0.664 | 4 | 3.5 | 291 | 60 | 549,290 | 3.9 | 3.8 | 0.2 | *n.m. | 2.91 | 4.96 | 4.99 |
| 30yr Jumbo 3 | 31,076 | 0.735 | 406 | 3.7 | 320 | 34 | 540,724 | 6.7 | 8.2 | -1.5 | -19% | 7.19 | 7.44 | 6.56 |
| 2017 | 1,073 | 0.986 | 21 | 3.8 | 354 | 4 | 540,185 | 4.2 | 4.3 | -0.1 | *n.m. | 3.84 | 2.57 | - |
| 2016 | 13,823 | 0.913 | 96 | 3.7 | 340 | 16 | 534,587 | 5.4 | 7.5 | -2.1 | -28% | 6.23 | 5.96 | 4.66 |
| 2015 | 2,923 | 0.720 | 73 | 3.8 | 324 | 30 | 534,650 | 8.0 | 7.9 | 0.0 | 1% | 8.18 | 8.64 | 7.50 |
| 2014 | 548 | 0.670 | 15 | 3.8 | 314 | 37 | 528,020 | 5.8 | 11.4 | -5.6 | -49% | 8.60 | 8.25 | 7.97 |
| 2013 | 6,301 | 0.618 | 89 | 3.7 | 297 | 56 | 544,571 | 8.4 | 10.0 | -1.7 | -17% | 9.11 | 9.38 | 8.74 |
| 2012 | 6,405 | 0.584 | 110 | 3.7 | 291 | 61 | 554,098 | 7.7 | 8.4 | -0.7 | -8% | 7.20 | 8.31 | 7.90 |
| 30yr Jumbo 3.5 | 24,068 | 0.550 | 522 | 4.1 | 329 | 28 | 544,781 | 11.5 | 16.9 | -5.4 | -32% | 13.81 | 13.03 | 12.33 |
| 2017 | 8,468 | 0.963 | 62 | 4.2 | 354 | 4 | 542,335 | 5.2 | 14.0 | -8.8 | -63% | 9.72 | 7.60 | - |
| 2016 | 4,680 | 0.815 | 54 | 4.2 | 343 | 15 | 548,051 | 17.3 | 20.5 | -3.2 | -16% | 18.73 | 16.91 | 13.22 |
| 2015 | 2,961 | 0.564 | 79 | 4.1 | 329 | 28 | 537,155 | 16.3 | 20.7 | -4.4 | -21% | 17.16 | 16.22 | 14.65 |
| 2014 | 1,280 | 0.384 | 40 | 4.2 | 316 | 38 | 527,650 | 15.2 | 20.1 | -4.9 | -25% | 17.47 | 15.73 | 15.30 |
| 2013 | 1,439 | 0.431 | 60 | 4.1 | 301 | 53 | 541,493 | 16.3 | 15.7 | 0.6 | 4% | 13.28 | 13.09 | 12.73 |
| 2012 | 4,691 | 0.326 | 163 | 4.0 | 287 | 65 | 553,964 | 11.2 | 14.7 | -3.6 | -24% | 12.22 | 11.97 | 11.94 |
| 2011 | 486 | 0.190 | 48 | 4.1 | 278 | 73 | 561,971 | 10.5 | 14.1 | -3.6 | -25% | 11.85 | 13.42 | 14.19 |
| 2010 | 62 | 0.194 | 15 | 4.2 | 263 | 85 | 597,144 | 0.7 | 22.4 | -21.8 | *n.m. | 9.29 | 6.92 | 10.07 |
| 30yr Jumbo 4 | 8,238 | 0.183 | 638 | 4.6 | 308 | 47 | 569,180 | 20.2 | 25.5 | -5.2 | -21% | 21.97 | 20.69 | 20.32 |
| 2017 | 2,494 | 0.880 | 32 | 4.7 | 353 | 6 | 558,474 | 22.6 | 30.8 | -8.3 | -27% | 27.15 | 22.74 | - |
| 2016 | 555 | 0.641 | 27 | 4.7 | 342 | 17 | 585,280 | 21.7 | 32.5 | -10.8 | -33% | 27.09 | 29.55 | 27.28 |
| 2015 | 212 | 0.460 | 30 | 4.7 | 330 | 27 | 568,589 | 28.6 | 17.2 | 11.4 | 66% | 23.55 | 23.89 | 23.98 |
| 2014 | 508 | 0.240 | 34 | 4.6 | 314 | 41 | 531,459 | 24.2 | 23.2 | 1.0 | 4% | 22.92 | 23.20 | 24.10 |
| 2013 | 664 | 0.194 | 44 | 4.6 | 305 | 50 | 528,674 | 21.2 | 28.9 | -7.7 | -27% | 22.57 | 21.02 | 20.57 |
| 2012 | 348 | 0.179 | 53 | 4.5 | 281 | 68 | 546,760 | 12.7 | 24.7 | -12.0 | -49% | 16.75 | 17.79 | 18.47 |
| 2011 | 1,752 | 0.111 | 232 | 4.5 | 277 | 75 | 590,562 | 16.9 | 22.2 | -5.3 | -24% | 17.82 | 17.21 | 18.23 |
| 2010 | 1,669 | 0.097 | 161 | 4.5 | 266 | 85 | 590,160 | 18.5 | 19.5 | -1.0 | -5% | 17.81 | 17.27 | 18.20 |
| 2009 | 35 | 0.081 | 22 | 4.6 | 249 | 99 | 549,530 | 16.5 | 0.7 | 15.8 | *n.m. | 6.90 | 15.67 | 16.51 |
| 30yr Jumbo 4.5 | 1,958 | 0.056 | 491 | 4.9 | 273 | 79 | 586,876 | 22.7 | 22.9 | -0.1 | 0% | 21.39 | 22.84 | 23.00 |
| 2017 | 184 | 0.852 | 17 | 5.2 | 352 | 6 | 605,064 | 39.7 | 39.6 | 0.1 | 0% | 37.16 | 31.48 | - |
| 2013 | 25 | 0.144 | 13 | 5.2 | 305 | 50 | 550,874 | 39.1 | 0.3 | 38.8 | *n.m. | 15.40 | 14.64 | 27.41 |
| 2011 | 491 | 0.065 | 152 | 4.9 | 273 | 78 | 598,178 | 25.8 | 15.7 | 10.1 | 65% | 20.51 | 24.46 | 24.63 |
| 2010 | 809 | 0.049 | 182 | 4.9 | 263 | 88 | 586,444 | 15.7 | 23.5 | -7.8 | -33% | 18.65 | 20.80 | 21.19 |
| 2009 | 378 | 0.038 | 77 | 4.9 | 251 | 99 | 573,972 | 21.7 | 23.6 | -1.9 | -8% | 20.35 | 20.92 | 22.81 |
| 30yr Jumbo 5 | 568 | 0.030 | 242 | 5.4 | 249 | 103 | 564,998 | 21.2 | 21.4 | -0.3 | -1% | 21.65 | 23.72 | 24.18 |
| 2011 | 53 | 0.071 | 43 | 5.3 | 273 | 80 | 604,986 | 21.0 | 29.6 | -8.6 | -29% | 30.48 | 26.58 | 27.13 |
| 2010 | 187 | 0.039 | 89 | 5.3 | 262 | 90 | 574,979 | 19.5 | 20.3 | -0.9 | -4% | 19.07 | 24.19 | 22.75 |
| 2009 | 235 | 0.027 | 64 | 5.4 | 254 | 98 | 567,365 | 20.5 | 19.3 | 1.2 | 6% | 22.42 | 22.94 | 23.82 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds
November 2017
FNMA 105-125 LTV

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|-----------------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|-------|-------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| 30yr 105-125 LTV 3 | 3,495 | 0.653 | 512 | 3.7 | 267 | 55 | 234,264 | 9.9 | 8.8 | 1.0 | 12% | 9.72 | 10.33 | 9.60 |
| 2016 | 184 | 0.931 | 52 | 3.9 | 307 | 16 | 227,844 | 4.7 | 3.1 | 1.6 | *n.m. | 4.68 | 4.40 | 3.95 |
| 2015 | 59 | 0.864 | 36 | 3.9 | 246 | 29 | 219,486 | 7.3 | 5.3 | 2.0 | 37% | 4.36 | 4.68 | 3.62 |
| 2013 | 2,022 | 0.659 | 219 | 3.7 | 270 | 56 | 232,289 | 11.6 | 9.2 | 2.4 | 27% | 10.43 | 10.71 | 9.89 |
| 2012 | 1,218 | 0.607 | 196 | 3.7 | 255 | 61 | 239,275 | 7.7 | 9.3 | -1.6 | -18% | 9.55 | 10.84 | 10.15 |
| 30yr 105-125 LTV 3.5 | 15,365 | 0.605 | 1110 | 4.1 | 283 | 57 | 238,534 | 11.4 | 13.6 | -2.2 | -16% | 12.43 | 13.12 | 11.95 |
| 2017 | 50 | 0.988 | 19 | 4.1 | 316 | 7 | 239,926 | 0.2 | 0.2 | -0.1 | *n.m. | 0.18 | 0.18 | - |
| 2016 | 365 | 0.925 | 44 | 4.2 | 331 | 17 | 226,063 | 5.2 | 5.6 | -0.4 | -7% | 6.70 | 5.92 | 4.73 |
| 2015 | 473 | 0.855 | 112 | 4.2 | 300 | 29 | 223,970 | 7.7 | 9.5 | -1.8 | -19% | 7.89 | 6.84 | 5.99 |
| 2014 | 192 | 0.769 | 83 | 4.3 | 254 | 39 | 219,057 | 14.4 | 11.9 | 2.5 | 21% | 11.82 | 10.29 | 8.73 |
| 2013 | 5,629 | 0.645 | 329 | 4.1 | 288 | 55 | 229,728 | 10.8 | 11.9 | -1.1 | -9% | 11.65 | 12.46 | 11.37 |
| 2012 | 8,616 | 0.561 | 499 | 4.1 | 278 | 63 | 246,060 | 12.3 | 15.3 | -3.0 | -20% | 13.45 | 14.24 | 12.99 |
| 2011 | 34 | 0.508 | 15 | 4.1 | 253 | 73 | 235,717 | 11.4 | 15.7 | -4.3 | -27% | 15.67 | 17.44 | 13.29 |
| 30yr 105-125 LTV 4 | 10,386 | 0.562 | 918 | 4.6 | 288 | 56 | 230,881 | 13.4 | 15.0 | -1.6 | -10% | 13.89 | 14.52 | 13.46 |
| 2017 | 251 | 0.985 | 25 | 4.6 | 342 | 6 | 225,454 | 1.3 | 0.1 | 1.1 | *n.m. | 0.53 | 1.48 | - |
| 2016 | 225 | 0.918 | 22 | 4.6 | 333 | 18 | 213,961 | 5.2 | 7.5 | -2.3 | -31% | 6.05 | 5.81 | 5.29 |
| 2015 | 632 | 0.843 | 61 | 4.6 | 320 | 29 | 213,741 | 10.4 | 6.7 | 3.6 | 54% | 7.81 | 8.47 | 7.87 |
| 2014 | 1,011 | 0.743 | 148 | 4.7 | 294 | 41 | 216,690 | 10.9 | 13.3 | -2.4 | -18% | 11.96 | 11.99 | 10.29 |
| 2013 | 2,363 | 0.650 | 195 | 4.6 | 293 | 52 | 217,287 | 12.6 | 14.2 | -1.7 | -12% | 13.02 | 13.58 | 12.26 |
| 2012 | 5,287 | 0.493 | 341 | 4.5 | 279 | 66 | 240,838 | 15.1 | 16.8 | -1.7 | -10% | 15.62 | 16.43 | 15.37 |
| 2011 | 486 | 0.417 | 88 | 4.6 | 261 | 73 | 244,737 | 17.1 | 20.6 | -3.5 | -17% | 18.14 | 17.85 | 16.44 |
| 2010 | 129 | 0.364 | 35 | 4.5 | 256 | 84 | 254,208 | 17.2 | 22.1 | -4.9 | -22% | 19.96 | 18.97 | 17.57 |
| 30yr 105-125 LTV 4.5 | 4,072 | 0.461 | 480 | 5.0 | 285 | 62 | 233,193 | 15.0 | 15.8 | -0.8 | -5% | 15.78 | 17.48 | 16.78 |
| 2017 | 26 | 0.989 | 7 | 5.1 | 345 | 7 | 227,572 | 0.1 | 1.3 | -1.2 | *n.m. | 0.54 | 0.36 | - |
| 2015 | 40 | 0.824 | 8 | 4.9 | 320 | 31 | 196,491 | 12.8 | 3.7 | 9.1 | *n.m. | 9.99 | 8.86 | 6.64 |
| 2014 | 852 | 0.709 | 52 | 5.1 | 308 | 42 | 210,987 | 14.2 | 10.5 | 3.7 | 35% | 12.62 | 13.95 | 12.14 |
| 2013 | 981 | 0.630 | 75 | 5.1 | 299 | 49 | 214,154 | 12.3 | 12.6 | -0.2 | -2% | 13.67 | 14.86 | 14.51 |
| 2012 | 427 | 0.442 | 64 | 4.9 | 277 | 68 | 233,739 | 14.2 | 14.2 | 0.0 | 0% | 13.70 | 16.96 | 16.80 |
| 2011 | 1,301 | 0.366 | 158 | 5.0 | 267 | 76 | 253,808 | 16.0 | 19.9 | -3.9 | -20% | 18.05 | 19.49 | 19.22 |
| 2010 | 415 | 0.305 | 94 | 5.0 | 259 | 85 | 260,778 | 20.4 | 24.2 | -3.8 | -16% | 22.99 | 25.63 | 23.55 |
| 30yr 105-125 LTV 5 | 1,272 | 0.294 | 268 | 5.4 | 268 | 80 | 254,382 | 22.1 | 18.7 | 3.4 | 18% | 22.34 | 23.88 | 23.41 |
| 2014 | 32 | 0.729 | 5 | 5.5 | 306 | 44 | 175,133 | 16.0 | 9.8 | 6.2 | 64% | 9.64 | 16.51 | 11.94 |
| 2013 | 57 | 0.620 | 11 | 5.6 | 302 | 49 | 201,744 | 13.4 | 8.7 | 4.7 | 54% | 17.09 | 16.40 | 14.69 |
| 2011 | 732 | 0.323 | 118 | 5.4 | 269 | 78 | 259,943 | 21.4 | 17.3 | 4.1 | 24% | 21.86 | 23.50 | 22.96 |
| 2010 | 378 | 0.235 | 107 | 5.5 | 260 | 89 | 257,516 | 25.8 | 20.1 | 5.7 | 28% | 24.47 | 26.21 | 25.78 |
| 2009 | 67 | 0.216 | 23 | 5.5 | 255 | 96 | 262,382 | 16.1 | 34.2 | -18.1 | -53% | 24.36 | 22.14 | 25.36 |
| 30yr 105-125 LTV 5.5 | 91 | 0.236 | 58 | 5.9 | 260 | 90 | 254,115 | 8.4 | 29.7 | -21.3 | -72% | 19.73 | 24.60 | 26.58 |
| 2010 | 63 | 0.226 | 34 | 5.9 | 258 | 91 | 254,928 | 9.3 | 23.4 | -14.1 | -60% | 18.03 | 24.58 | 27.43 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds
November 2017
FNMA 125+ LTV

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|--------------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|-------|--------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| 30yr 125+ LTV 3 | 2,920 | 0.690 | 393 | 3.8 | 276 | 57 | 233,560 | 9.8 | 9.4 | 0.4 | 4% | 9.65 | 10.14 | 8.72 |
| 2013 | 1,666 | 0.704 | 199 | 3.8 | 278 | 56 | 230,859 | 9.1 | 10.5 | -1.4 | -13% | 9.85 | 9.90 | 8.19 |
| 2012 | 1,177 | 0.659 | 161 | 3.7 | 272 | 60 | 238,666 | 11.1 | 8.1 | 2.9 | 36% | 9.80 | 10.90 | 9.86 |
| 30yr 125+ LTV 3.5 | 16,089 | 0.651 | 824 | 4.1 | 284 | 59 | 234,184 | 11.4 | 12.6 | -1.2 | -9% | 11.72 | 12.20 | 10.78 |
| 2017 | 23 | 0.989 | 10 | 4.1 | 339 | 7 | 217,933 | 0.2 | 0.2 | 0.0 | *n.m. | 0.21 | 0.25 | - |
| 2016 | 153 | 0.946 | 31 | 4.2 | 334 | 17 | 210,718 | 4.2 | 6.1 | -1.8 | -30% | 5.66 | 4.11 | 2.85 |
| 2015 | 219 | 0.882 | 66 | 4.2 | 301 | 28 | 206,188 | 3.1 | 3.7 | -0.6 | *n.m. | 3.84 | 4.52 | 4.31 |
| 2014 | 65 | 0.804 | 37 | 4.4 | 261 | 39 | 197,180 | 10.0 | 8.3 | 1.7 | 21% | 7.25 | 5.85 | 6.10 |
| 2013 | 5,971 | 0.692 | 284 | 4.1 | 290 | 55 | 224,698 | 10.8 | 11.8 | -1.1 | -9% | 10.89 | 11.21 | 9.85 |
| 2012 | 9,659 | 0.620 | 396 | 4.1 | 280 | 62 | 241,340 | 12.2 | 13.4 | -1.3 | -10% | 12.54 | 13.14 | 11.64 |
| 30yr 125+ LTV 4 | 9,188 | 0.624 | 589 | 4.6 | 288 | 58 | 227,369 | 12.7 | 13.2 | -0.5 | -4% | 12.66 | 12.94 | 12.05 |
| 2017 | 85 | 0.984 | 14 | 4.7 | 342 | 6 | 198,169 | 7.3 | 0.2 | 7.1 | *n.m. | 2.62 | 1.58 | - |
| 2016 | 102 | 0.919 | 14 | 4.6 | 334 | 18 | 192,292 | 4.5 | 10.2 | -5.7 | -56% | 9.06 | 7.09 | 4.81 |
| 2015 | 306 | 0.869 | 46 | 4.6 | 321 | 29 | 191,218 | 7.4 | 11.5 | -4.1 | -36% | 7.67 | 7.13 | 5.93 |
| 2014 | 516 | 0.784 | 102 | 4.7 | 295 | 41 | 202,110 | 10.0 | 9.2 | 0.8 | 8% | 9.12 | 8.85 | 8.29 |
| 2013 | 2,160 | 0.700 | 171 | 4.6 | 294 | 53 | 212,683 | 9.3 | 11.5 | -2.2 | -19% | 10.50 | 10.91 | 9.95 |
| 2012 | 6,019 | 0.577 | 242 | 4.5 | 282 | 64 | 237,646 | 14.6 | 14.4 | 0.2 | 1% | 14.13 | 14.46 | 13.55 |
| 30yr 125+ LTV 4.5 | 2,236 | 0.665 | 210 | 5.1 | 297 | 51 | 213,295 | 11.4 | 12.8 | -1.4 | -11% | 12.60 | 12.58 | 11.48 |
| 2017 | 12 | 0.985 | 6 | 5.1 | 344 | 7 | 190,688 | 7.4 | 0.2 | 7.2 | *n.m. | 2.59 | 1.43 | - |
| 2015 | 27 | 0.829 | 6 | 4.9 | 321 | 32 | 175,067 | 7.7 | 2.8 | 4.9 | *n.m. | 8.93 | 7.65 | 8.08 |
| 2014 | 606 | 0.765 | 61 | 5.1 | 307 | 43 | 199,941 | 6.9 | 9.3 | -2.4 | -26% | 10.01 | 9.88 | 9.08 |
| 2013 | 1,014 | 0.709 | 87 | 5.1 | 298 | 50 | 209,316 | 10.9 | 12.4 | -1.5 | -12% | 11.55 | 11.87 | 10.45 |
| 2012 | 572 | 0.524 | 48 | 5.0 | 283 | 66 | 236,680 | 17.1 | 17.8 | -0.7 | -4% | 17.39 | 16.94 | 15.82 |
| 30yr 125+ LTV 5 | 114 | 0.692 | 23 | 5.5 | 304 | 46 | 185,574 | 7.1 | 14.5 | -7.4 | -51% | 11.34 | 12.41 | 11.45 |
| 2014 | 55 | 0.713 | 10 | 5.4 | 309 | 43 | 183,384 | 0.3 | 16.2 | -15.9 | *n.m. | 10.12 | 12.19 | 10.90 |
| 2013 | 58 | 0.679 | 12 | 5.6 | 300 | 49 | 186,808 | 13.2 | 13.1 | 0.1 | 1% | 12.57 | 12.70 | 12.04 |

*n.m. - Not Meaningful

Source: Bloomberg

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FNMA Prepayment Speeds
November 2017
FNMA Relocation

| | Indicative Data | | | | | | | Prepayment Speeds | | | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|---------|-------------------|------|-------|--------------|-------|-------|-------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | WAOLS | Nov | Oct | Chg | % Chg | 3mo | 6mo | 12mo |
| 15yr RELO 2 | 48 | 0.637 | 18 | 2.6 | 139 | 32 | 305,431 | 16.0 | 7.7 | 8.3 | 107% | 9.05 | 13.81 | 13.21 |
| 2015 | 21 | 0.634 | 7 | 2.6 | 136 | 29 | 297,150 | 12.7 | 2.4 | 10.3 | *n.m. | 5.78 | 16.77 | 15.11 |
| 15yr RELO 2.5 | 257 | 0.495 | 73 | 3.0 | 133 | 42 | 276,912 | 12.9 | 12.0 | 1.0 | 8% | 11.78 | 14.57 | 13.07 |
| 2017 | 30 | 0.929 | 8 | 3.0 | 171 | 5 | 295,789 | 20.7 | 13.5 | 7.2 | 53% | 14.41 | 10.69 | - |
| 2015 | 42 | 0.732 | 7 | 2.9 | 148 | 27 | 287,749 | 14.8 | 21.2 | -6.4 | -30% | 14.60 | 19.20 | 13.23 |
| 2014 | 106 | 0.508 | 40 | 3.0 | 134 | 41 | 270,417 | 11.9 | 11.4 | 0.5 | 4% | 12.17 | 15.59 | 15.35 |
| 2012 | 34 | 0.363 | 9 | 2.8 | 108 | 66 | 275,593 | 2.1 | 1.5 | 0.6 | *n.m. | 2.57 | 6.07 | 7.02 |
| 2011 | 29 | 0.309 | 2 | 2.9 | 101 | 72 | 264,663 | 13.3 | 9.7 | 3.7 | 38% | 13.12 | 15.70 | 13.87 |
| 30yr RELO 2.5 | 299 | 0.619 | 39 | 3.1 | 308 | 44 | 322,854 | 10.6 | 11.6 | -1.0 | -8% | 10.88 | 11.91 | 9.82 |
| 2016 | 85 | 0.950 | 9 | 3.1 | 344 | 13 | 327,968 | 12.5 | 6.3 | 6.2 | 98% | 6.52 | 4.31 | 3.13 |
| 2013 | 152 | 0.552 | 25 | 3.1 | 295 | 55 | 321,912 | 10.9 | 12.8 | -1.9 | -15% | 12.45 | 14.94 | 12.52 |
| 2012 | 58 | 0.513 | 3 | 3.0 | 289 | 59 | 306,962 | 7.7 | 6.5 | 1.2 | 18% | 10.31 | 12.03 | 10.59 |
| 30yr RELO 3 | 3,928 | 0.739 | 235 | 3.7 | 329 | 26 | 325,493 | 10.3 | 11.4 | -1.1 | -10% | 10.96 | 12.86 | 11.76 |
| 2017 | 1,083 | 0.981 | 55 | 3.8 | 353 | 4 | 330,885 | 3.3 | 2.4 | 0.9 | *n.m. | 3.32 | 4.26 | - |
| 2016 | 669 | 0.909 | 22 | 3.6 | 341 | 15 | 321,681 | 9.1 | 8.3 | 0.8 | 9% | 7.48 | 7.42 | 6.31 |
| 2015 | 1,118 | 0.750 | 47 | 3.7 | 325 | 29 | 322,698 | 15.4 | 14.3 | 1.1 | 8% | 14.72 | 16.96 | 14.26 |
| 2014 | 376 | 0.622 | 44 | 3.9 | 313 | 39 | 325,851 | 16.3 | 20.8 | -4.6 | -22% | 19.45 | 18.98 | 16.46 |
| 2013 | 352 | 0.518 | 34 | 3.5 | 297 | 54 | 322,920 | 10.6 | 17.8 | -7.2 | -40% | 13.92 | 15.89 | 14.60 |
| 2012 | 290 | 0.462 | 26 | 3.5 | 285 | 65 | 326,253 | 9.8 | 13.4 | -3.6 | -27% | 12.21 | 13.97 | 13.13 |
| 2011 | 41 | 0.570 | 7 | 3.8 | 270 | 72 | 335,115 | 0.9 | 1.0 | -0.1 | *n.m. | 6.64 | 10.89 | 11.14 |
| 30yr RELO 3.5 | 1,617 | 0.466 | 162 | 4.1 | 306 | 46 | 310,643 | 16.7 | 16.8 | -0.1 | -1% | 16.65 | 18.09 | 17.45 |
| 2017 | 233 | 0.967 | 12 | 4.1 | 350 | 7 | 324,620 | 3.3 | 3.9 | -0.6 | *n.m. | 4.78 | 4.42 | - |
| 2014 | 712 | 0.513 | 63 | 4.2 | 312 | 41 | 300,080 | 22.4 | 17.5 | 5.0 | 28% | 20.85 | 22.29 | 20.07 |
| 2013 | 224 | 0.447 | 26 | 4.1 | 302 | 50 | 302,939 | 11.4 | 22.4 | -11.0 | -49% | 15.28 | 19.23 | 18.25 |
| 2012 | 128 | 0.370 | 16 | 3.9 | 280 | 69 | 316,421 | 15.7 | 16.5 | -0.8 | -5% | 17.59 | 18.50 | 16.38 |
| 2011 | 161 | 0.332 | 27 | 4.0 | 273 | 74 | 326,106 | 14.9 | 17.3 | -2.4 | -14% | 15.21 | 16.67 | 17.02 |
| 2010 | 143 | 0.291 | 15 | 3.9 | 261 | 84 | 329,319 | 18.6 | 22.1 | -3.6 | -16% | 14.94 | 13.90 | 15.49 |
| 30yr RELO 4 | 518 | 0.193 | 132 | 4.5 | 276 | 73 | 302,387 | 19.8 | 18.3 | 1.5 | 8% | 19.67 | 21.69 | 20.69 |
| 2014 | 124 | 0.343 | 37 | 4.6 | 310 | 44 | 277,742 | 38.7 | 16.3 | 22.4 | 137% | 28.86 | 30.09 | 26.75 |
| 2011 | 199 | 0.182 | 49 | 4.4 | 269 | 78 | 306,913 | 14.5 | 13.4 | 1.1 | 8% | 15.49 | 18.54 | 18.30 |
| 2010 | 159 | 0.148 | 25 | 4.5 | 259 | 88 | 319,301 | 10.4 | 20.5 | -10.0 | -49% | 16.31 | 18.29 | 18.99 |
| 30yr RELO 4.5 | 104 | 0.055 | 147 | 4.9 | 232 | 114 | 256,137 | 37.6 | 22.8 | 14.7 | 65% | 29.47 | 25.27 | 25.44 |
| 2011 | 43 | 0.137 | 18 | 4.8 | 267 | 80 | 280,623 | 43.7 | 9.2 | 34.5 | 376% | 29.44 | 28.44 | 24.23 |

*n.m. - Not Meaningful

Source: Bloomberg

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