

GNMA Prepayment Speeds

June 2017

GNMA 15yr

| | Indicative Data | | | | | | Prepayment Speeds | | | | | | Buyout Prepayment Component | | | | |
|----------------------|-----------------|--------|------------|-----|-----|------|-------------------|------|-------|-------------|-------|-------|-----------------------------|------|------|------|------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | Jun | May | Chg | % Chg | 3mo | 6mo | 12mo | 1mo | 3mo | 6mo | 12mo |
| GNMA 15yr 2 | 47 | 0.532 | 23 | 2.5 | 121 | 59 | 7.5 | 12.9 | -5.4 | -42% | 7.35 | 9.92 | 10.14 | 0.00 | 0.00 | 0.00 | 0.14 |
| 2013 | 29 | 0.527 | 17 | 2.5 | 122 | 58 | 3.6 | 17.2 | -13.6 | -79% | 7.66 | 12.22 | 12.18 | 0.00 | 0.00 | 0.00 | 0.22 |
| GNMA 15yr 2.5 | 1,613 | 0.471 | 312 | 3.0 | 118 | 3 | 12.8 | 13.7 | -0.9 | -6% | 12.93 | 11.83 | 12.75 | 0.27 | 0.15 | 0.28 | 0.23 |
| 2014 | 16 | 0.741 | 14 | 3.0 | 141 | 15 | 6.3 | 11.7 | -5.4 | -46% | 6.20 | 4.48 | 4.74 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2013 | 532 | 0.527 | 104 | 3.0 | 124 | 27 | 9.3 | 12.9 | -3.6 | -28% | 11.05 | 10.65 | 12.05 | 0.00 | 0.05 | 0.25 | 0.21 |
| 2012 | 1,041 | 0.444 | 178 | 3.0 | 115 | 55 | 14.8 | 13.8 | 1.0 | 7% | 13.94 | 12.52 | 13.22 | 0.14 | 0.08 | 0.24 | 0.20 |
| GNMA 15yr 3 | 2,777 | 0.369 | 674 | 3.5 | 112 | 11 | 14.1 | 15.9 | -1.7 | -11% | 14.67 | 13.68 | 14.76 | 0.31 | 0.35 | 0.43 | 0.44 |
| 2014 | 89 | 0.570 | 35 | 3.5 | 137 | 16 | 15.3 | 14.2 | 1.1 | 8% | 15.75 | 15.02 | 15.56 | 0.00 | 0.00 | 0.00 | 0.25 |
| 2013 | 299 | 0.499 | 98 | 3.5 | 126 | 25 | 14.3 | 13.4 | 0.9 | 7% | 14.85 | 12.68 | 14.21 | 0.30 | 0.48 | 0.50 | 0.49 |
| 2012 | 1,635 | 0.377 | 315 | 3.5 | 112 | 56 | 14.0 | 16.5 | -2.5 | -15% | 14.31 | 13.30 | 14.51 | 0.48 | 0.39 | 0.52 | 0.48 |
| 2011 | 665 | 0.319 | 178 | 3.5 | 106 | 64 | 14.0 | 15.6 | -1.6 | -10% | 15.07 | 14.58 | 15.30 | 0.00 | 0.31 | 0.27 | 0.38 |
| 2010 | 81 | 0.249 | 41 | 3.5 | 94 | 73 | 16.8 | 17.6 | -0.9 | -5% | 17.76 | 16.90 | 17.03 | 0.00 | 0.00 | 0.00 | 0.33 |
| GNMA 15yr 3.5 | 1,550 | 0.243 | 631 | 4.0 | 101 | 57 | 13.7 | 14.4 | -0.7 | -5% | 14.11 | 13.86 | 15.58 | 0.48 | 0.48 | 0.55 | 0.62 |
| 2013 | 93 | 0.502 | 43 | 4.0 | 127 | 39 | 10.2 | 17.6 | -7.5 | -42% | 12.42 | 12.26 | 13.01 | 0.97 | 0.92 | 0.78 | 0.91 |
| 2012 | 81 | 0.404 | 59 | 4.0 | 112 | 52 | 9.6 | 14.4 | -4.7 | -33% | 12.33 | 12.75 | 11.90 | 3.66 | 1.45 | 1.11 | 0.88 |
| 2011 | 836 | 0.240 | 295 | 4.0 | 101 | 65 | 13.5 | 14.5 | -1.0 | -7% | 14.54 | 14.38 | 16.20 | 0.26 | 0.43 | 0.51 | 0.59 |
| 2010 | 504 | 0.212 | 196 | 4.0 | 94 | 74 | 15.5 | 13.3 | 2.2 | 17% | 14.07 | 13.31 | 15.54 | 0.28 | 0.37 | 0.41 | 0.54 |
| GNMA 15yr 4 | 2,401 | 0.152 | 1263 | 4.5 | 87 | 67 | 13.4 | 15.2 | -1.8 | -12% | 14.29 | 14.05 | 15.22 | 0.55 | 0.80 | 0.92 | 0.90 |
| 2011 | 463 | 0.207 | 232 | 4.5 | 99 | 62 | 13.9 | 18.5 | -4.6 | -25% | 16.66 | 15.89 | 15.99 | 0.95 | 0.94 | 0.96 | 0.96 |
| 2010 | 1,035 | 0.183 | 369 | 4.5 | 89 | 79 | 13.4 | 14.4 | -1.0 | -7% | 13.36 | 13.17 | 14.94 | 0.40 | 0.77 | 1.00 | 1.02 |
| 2009 | 840 | 0.139 | 378 | 4.5 | 79 | 88 | 13.1 | 14.0 | -0.9 | -6% | 13.97 | 13.86 | 14.96 | 0.54 | 0.71 | 0.81 | 0.75 |
| GNMA 15yr 4.5 | 653 | 0.064 | 1534 | 5.0 | 75 | 34 | 15.0 | 15.7 | -0.8 | -5% | 16.03 | 15.62 | 16.07 | 0.00 | 0.72 | 0.74 | 1.13 |
| 2010 | 171 | 0.177 | 148 | 5.0 | 88 | 75 | 13.5 | 15.8 | -2.4 | -15% | 14.63 | 13.53 | 14.90 | 0.82 | 1.36 | 1.41 | 1.75 |
| 2009 | 368 | 0.126 | 360 | 5.0 | 79 | 78 | 13.6 | 14.0 | -0.4 | -3% | 15.01 | 14.35 | 14.75 | 0.53 | 0.85 | 0.81 | 1.12 |
| GNMA 15yr 5 | 298 | 0.025 | 2077 | 5.5 | 51 | 78 | 16.9 | 18.8 | -1.9 | -10% | 18.37 | 18.54 | 18.00 | 0.00 | 0.95 | 1.29 | 1.47 |
| 2009 | 72 | 0.131 | 163 | 5.5 | 78 | 41 | 15.2 | 13.5 | 1.7 | 12% | 15.90 | 14.97 | 15.64 | 3.11 | 1.72 | 1.77 | 2.21 |
| 2008 | 86 | 0.074 | 241 | 5.5 | 67 | 65 | 12.6 | 14.9 | -2.3 | -15% | 14.39 | 15.34 | 15.19 | 1.46 | 1.05 | 1.38 | 1.89 |

*n.m. - Not Meaningful

Source: Bloomberg

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GNMA Prepayment Speeds

June 2017

GNMA2 15yr

| | Indicative Data | | | | | | Prepayment Speeds | | | | | | Buyout Prepayment Component | | | | |
|------------------------|-----------------|--------|------------|-----|-----|------|-------------------|------|-------|--------------|-------|-------|-----------------------------|------|------|------|------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | Jun | May | Chg | % Chg | 3mo | 6mo | 12mo | 1mo | 3mo | 6mo | 12mo |
| GNMA 2 15yr 2 | 739 | 0.644 | 54 | 2.5 | 138 | 1 | 7.8 | 10.9 | -3.1 | -28% | 8.82 | 7.62 | 8.52 | 0.00 | 0.00 | 0.00 | 0.03 |
| 2017 | 20 | 0.979 | 5 | 2.5 | 173 | 1 | 0.2 | 0.7 | -0.5 | *n.m. | 1.15 | - | - | 0.00 | 0.00 | - | - |
| 2016 | 202 | 0.936 | 10 | 2.5 | 168 | 9 | 4.6 | 4.5 | 0.0 | *n.m. | 4.11 | 3.62 | 2.60 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2015 | 66 | 0.803 | 14 | 2.5 | 150 | 30 | 11.9 | 9.2 | 2.7 | 30% | 10.58 | 9.15 | 7.65 | 0.00 | 0.00 | 0.00 | 0.13 |
| 2013 | 282 | 0.558 | 13 | 2.5 | 123 | 57 | 7.6 | 14.5 | -6.9 | -47% | 10.48 | 9.38 | 10.75 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2012 | 164 | 0.516 | 10 | 2.5 | 118 | 62 | 11.3 | 14.0 | -2.7 | -19% | 11.75 | 9.30 | 9.60 | 0.00 | 0.00 | 0.00 | 0.06 |
| GNMA 2 15yr 2.5 | 12,856 | 0.672 | 86 | 2.9 | 148 | 2 | 11.1 | 11.5 | -0.4 | -3% | 11.06 | 9.63 | 10.05 | 0.04 | 0.06 | 0.07 | 0.10 |
| 2017 | 958 | 0.975 | 8 | 2.9 | 174 | 1 | 3.7 | 3.6 | 0.1 | *n.m. | 3.34 | 2.58 | - | 0.00 | 0.00 | - | - |
| 2016 | 5,143 | 0.894 | 12 | 2.9 | 166 | 10 | 10.4 | 9.6 | 0.8 | 9% | 9.37 | 7.46 | 6.15 | 0.00 | 0.00 | 0.01 | 0.01 |
| 2015 | 2,018 | 0.718 | 17 | 2.9 | 151 | 24 | 14.5 | 12.8 | 1.7 | 13% | 13.35 | 11.80 | 12.87 | 0.00 | 0.06 | 0.06 | 0.08 |
| 2014 | 389 | 0.613 | 16 | 3.0 | 141 | 29 | 15.8 | 17.6 | -1.8 | -10% | 16.81 | 15.15 | 14.62 | 0.00 | 0.00 | 0.00 | 0.03 |
| 2013 | 2,364 | 0.525 | 13 | 2.9 | 123 | 50 | 10.8 | 13.1 | -2.3 | -18% | 12.19 | 11.17 | 11.61 | 0.07 | 0.20 | 0.20 | 0.21 |
| 2012 | 1,937 | 0.449 | 11 | 2.9 | 115 | 55 | 12.4 | 14.4 | -2.0 | -14% | 13.32 | 11.80 | 12.33 | 0.18 | 0.10 | 0.13 | 0.16 |
| 2011 | 47 | 0.361 | 7 | 3.1 | 106 | 74 | 5.1 | 14.2 | -9.1 | -64% | 14.38 | 13.11 | 16.31 | 0.00 | 0.00 | 0.00 | 0.00 |
| GNMA 2 15yr 3 | 16,133 | 0.554 | 167 | 3.4 | 144 | 1 | 13.2 | 14.6 | -1.3 | -9% | 13.83 | 12.86 | 14.90 | 0.09 | 0.14 | 0.13 | 0.18 |
| 2017 | 1,941 | 0.977 | 6 | 3.4 | 175 | 2 | 3.0 | 3.2 | -0.2 | *n.m. | 3.05 | 2.36 | - | 0.00 | 0.00 | - | - |
| 2016 | 3,183 | 0.842 | 15 | 3.4 | 165 | 12 | 11.6 | 14.4 | -2.8 | -20% | 12.73 | 10.50 | 10.60 | 0.07 | 0.05 | 0.03 | 0.04 |
| 2015 | 3,515 | 0.668 | 22 | 3.4 | 152 | 23 | 17.0 | 16.1 | 0.9 | 5% | 16.52 | 15.14 | 17.39 | 0.00 | 0.09 | 0.09 | 0.14 |
| 2014 | 2,191 | 0.525 | 30 | 3.4 | 141 | 34 | 17.0 | 19.3 | -2.3 | -12% | 17.33 | 16.23 | 18.35 | 0.14 | 0.18 | 0.17 | 0.19 |
| 2013 | 1,911 | 0.465 | 14 | 3.4 | 125 | 48 | 13.0 | 14.8 | -1.8 | -12% | 14.31 | 13.10 | 14.82 | 0.17 | 0.26 | 0.28 | 0.33 |
| 2012 | 2,859 | 0.356 | 61 | 3.3 | 112 | 61 | 13.1 | 14.8 | -1.7 | -11% | 13.98 | 13.36 | 14.75 | 0.20 | 0.26 | 0.21 | 0.24 |
| 2011 | 519 | 0.302 | 12 | 3.4 | 106 | 62 | 18.4 | 14.4 | 4.0 | 28% | 15.51 | 14.41 | 15.59 | 0.00 | 0.13 | 0.09 | 0.24 |
| GNMA 2 15yr 3.5 | 5,398 | 0.423 | 181 | 3.9 | 141 | 2 | 13.8 | 14.7 | -0.8 | -6% | 14.31 | 13.74 | 16.71 | 0.31 | 0.34 | 0.38 | 0.45 |
| 2017 | 1,358 | 0.977 | 6 | 3.9 | 175 | 1 | 3.6 | 3.5 | 0.1 | *n.m. | 3.38 | 2.45 | - | 0.07 | 0.02 | - | - |
| 2016 | 396 | 0.801 | 12 | 3.9 | 165 | 7 | 18.3 | 15.1 | 3.2 | 21% | 16.61 | 14.51 | 15.82 | 0.28 | 0.26 | 0.31 | 0.26 |
| 2015 | 583 | 0.622 | 18 | 3.9 | 153 | 17 | 18.0 | 16.6 | 1.4 | 9% | 16.35 | 14.87 | 20.24 | 0.76 | 0.68 | 0.60 | 0.55 |
| 2014 | 1,038 | 0.447 | 27 | 3.8 | 138 | 34 | 16.7 | 20.6 | -3.9 | -19% | 18.44 | 16.71 | 18.77 | 0.18 | 0.44 | 0.52 | 0.60 |
| 2013 | 632 | 0.399 | 27 | 3.9 | 129 | 39 | 17.5 | 17.4 | 0.1 | 1% | 17.71 | 16.31 | 17.52 | 0.21 | 0.56 | 0.47 | 0.45 |
| 2012 | 231 | 0.285 | 55 | 3.9 | 113 | 57 | 13.4 | 16.4 | -3.0 | -18% | 15.54 | 14.85 | 15.10 | 0.30 | 0.29 | 0.55 | 0.66 |
| 2011 | 797 | 0.223 | 18 | 3.9 | 104 | 67 | 17.1 | 16.6 | 0.6 | 3% | 17.01 | 15.31 | 16.26 | 0.74 | 0.31 | 0.30 | 0.41 |
| 2010 | 357 | 0.221 | 12 | 3.9 | 95 | 74 | 15.8 | 15.8 | -0.1 | 0% | 15.09 | 15.10 | 16.43 | 0.00 | 0.07 | 0.12 | 0.22 |
| GNMA 2 15yr 4 | 1,134 | 0.178 | 141 | 4.3 | 100 | 91 | 15.1 | 18.3 | -3.2 | -17% | 17.11 | 16.48 | 17.51 | 0.81 | 0.74 | 0.78 | 0.87 |
| 2014 | 59 | 0.453 | 29 | 4.4 | 138 | 31 | 20.1 | 20.3 | -0.1 | -1% | 20.50 | 18.44 | 18.05 | 2.26 | 1.62 | 1.23 | 1.32 |
| 2013 | 86 | 0.402 | 14 | 4.4 | 129 | 39 | 15.0 | 25.7 | -10.7 | -42% | 17.69 | 18.12 | 18.90 | 0.00 | 0.69 | 0.75 | 1.35 |
| 2011 | 544 | 0.168 | 22 | 4.3 | 100 | 70 | 14.2 | 16.5 | -2.4 | -14% | 16.36 | 16.01 | 17.16 | 0.57 | 0.67 | 0.80 | 0.82 |
| 2010 | 253 | 0.162 | 21 | 4.3 | 91 | 60 | 16.4 | 18.0 | -1.6 | -9% | 17.55 | 16.43 | 17.96 | 0.24 | 0.12 | 0.40 | 0.65 |
| 2009 | 162 | 0.141 | 13 | 4.4 | 80 | 89 | 14.3 | 18.9 | -4.6 | -24% | 17.06 | 16.53 | 16.99 | 1.74 | 1.33 | 1.06 | 0.89 |
| GNMA 2 15yr 4.5 | 301 | 0.131 | 127 | 4.9 | 84 | 92 | 14.9 | 14.7 | 0.3 | 2% | 14.13 | 15.17 | 16.45 | 0.56 | 0.92 | 1.08 | 1.12 |
| 2011 | 39 | 0.164 | 18 | 4.8 | 100 | 80 | 18.0 | 21.1 | -3.1 | -15% | 21.70 | 19.58 | 19.41 | 0.00 | 1.46 | 1.61 | 1.34 |
| 2010 | 90 | 0.164 | 16 | 4.8 | 87 | 81 | 15.4 | 13.6 | 1.9 | 14% | 13.25 | 14.34 | 16.73 | 1.61 | 0.54 | 0.96 | 1.10 |
| 2009 | 157 | 0.136 | 20 | 4.9 | 80 | 89 | 13.0 | 13.2 | -0.2 | -2% | 12.26 | 13.68 | 15.01 | 0.15 | 1.04 | 1.01 | 1.07 |

*n.m. - Not Meaningful

Source: Bloomberg

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GNMA Prepayment Speeds

June 2017

GNMA2 JUMBO 15yr/30yr

| | Indicative Data | | | | | | Prepayment Speeds | | | | | | | Buyout Prepayment Component | | | |
|-------------------------|-----------------|--------|------------|-----|-----|------|-------------------|------|-------|--------------|-------|-------|-------|-----------------------------|-------|------|------|
| | Cur Bal (MM) | Factor | # of Pools | WAC | WAM | WALA | Jun | May | Chg | % Chg | 3mo | 6mo | 12mo | 1mo | 3mo | 6mo | 12mo |
| GNMA 2 Jumbo 2.5 | 428 | 0.779 | 93 | 2.9 | 255 | 105 | 12.8 | 7.9 | 4.9 | 62% | 8.99 | 7.01 | 8.59 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2017 | 20 | 0.992 | 9 | 3.0 | 272 | 88 | 0.2 | 0.2 | 0.0 | *n.m. | 0.15 | - | - | 0.00 | 0.00 | - | - |
| 2016 | 223 | 0.925 | 24 | 2.9 | 274 | 86 | 11.4 | 5.1 | 6.4 | 125% | 7.65 | 5.73 | 6.09 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2015 | 36 | 0.622 | 15 | 2.9 | 165 | 195 | 23.8 | 19.4 | 4.4 | 23% | 23.03 | 16.84 | 20.20 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2013 | 46 | 0.597 | 21 | 3.0 | 227 | 133 | 20.6 | 0.3 | 20.3 | *n.m. | 7.57 | 7.60 | 9.54 | 0.00 | 0.00 | 0.00 | 0.00 |
| 2012 | 93 | 0.665 | 17 | 3.0 | 256 | 104 | 11.0 | 15.1 | -4.1 | -27% | 9.07 | 7.00 | 8.27 | 0.00 | 0.00 | 0.00 | 0.00 |
| GNMA 2 Jumbo 3 | 23,695 | 0.768 | 136 | 3.4 | 337 | 23 | 13.1 | 12.5 | 0.6 | 5% | 12.30 | 9.68 | 12.98 | 0.16 | 0.09 | 0.10 | 0.21 |
| 2017 | 879 | 0.990 | 10 | 3.5 | 352 | 8 | 1.6 | 2.0 | -0.3 | *n.m. | 2.32 | - | - | 0.00 | 0.00 | - | - |
| 2016 | 16,215 | 0.902 | 23 | 3.4 | 346 | 14 | 11.9 | 11.1 | 0.8 | 7% | 10.85 | 8.00 | 9.27 | 0.20 | 0.12 | 0.08 | 0.06 |
| 2015 | 3,440 | 0.649 | 22 | 3.4 | 330 | 30 | 17.2 | 16.9 | 0.3 | 2% | 16.89 | 14.10 | 20.33 | 0.14 | 0.05 | 0.18 | 0.48 |
| 2014 | 387 | 0.508 | 17 | 3.4 | 319 | 41 | 8.6 | 22.4 | -13.8 | -61% | 15.42 | 15.56 | 23.09 | 0.00 | 0.00 | 0.00 | 0.10 |
| 2013 | 1,422 | 0.492 | 25 | 3.3 | 302 | 58 | 20.3 | 12.7 | 7.6 | 60% | 16.61 | 14.15 | 17.06 | 0.00 | 0.00 | 0.05 | 0.31 |
| 2012 | 1,335 | 0.451 | 25 | 3.4 | 285 | 56 | 17.4 | 18.6 | -1.2 | -6% | 16.28 | 13.63 | 16.33 | 0.00 | 0.12 | 0.11 | 0.35 |
| GNMA 2 Jumbo 3.5 | 20,475 | 0.535 | 129 | 3.9 | 336 | 6 | 18.9 | 19.5 | -0.6 | -3% | 18.81 | 17.01 | 27.01 | 0.43 | 0.47 | 0.50 | 0.70 |
| 2017 | 4,992 | 0.986 | 11 | 3.9 | 355 | 5 | 4.5 | 4.1 | 0.4 | *n.m. | 3.61 | 2.39 | - | 0.27 | 0.09 | - | - |
| 2016 | 5,321 | 0.788 | 17 | 3.9 | 346 | 14 | 23.5 | 21.5 | 2.0 | 9% | 21.25 | 17.34 | 20.74 | 0.30 | 0.57 | 0.42 | 0.35 |
| 2015 | 6,015 | 0.504 | 21 | 3.9 | 334 | 1 | 23.0 | 24.1 | -1.1 | -5% | 22.89 | 20.78 | 32.11 | 0.53 | 0.63 | 0.63 | 0.87 |
| 2014 | 1,425 | 0.292 | 19 | 3.8 | 322 | 12 | 23.9 | 22.5 | 1.4 | 6% | 22.08 | 21.02 | 33.27 | 0.53 | 0.50 | 0.61 | 0.80 |
| 2013 | 736 | 0.301 | 20 | 3.8 | 304 | 56 | 26.3 | 25.1 | 1.2 | 5% | 26.77 | 22.81 | 27.71 | 0.00 | 0.21 | 0.97 | 1.30 |
| 2012 | 1,800 | 0.281 | 18 | 3.8 | 293 | 60 | 20.4 | 21.5 | -1.1 | -5% | 20.96 | 17.02 | 24.04 | 1.03 | 0.34 | 0.43 | 0.75 |
| 2011 | 175 | 0.235 | 16 | 3.9 | 275 | 2 | 16.1 | 30.6 | -14.6 | -48% | 21.13 | 17.70 | 26.00 | 0.00 | 0.00 | 0.00 | 0.19 |
| GNMA 2 Jumbo 4 | 4,401 | 0.294 | 111 | 4.4 | 333 | 9 | 20.7 | 24.8 | -4.1 | -16% | 23.03 | 24.38 | 36.76 | 1.30 | 1.10 | 1.26 | 1.84 |
| 2017 | 1,812 | 0.979 | 6 | 4.4 | 356 | 4 | 6.8 | 8.2 | -1.4 | -17% | 6.40 | 4.76 | - | 0.00 | 0.00 | - | - |
| 2016 | 606 | 0.585 | 11 | 4.4 | 346 | 14 | 46.1 | 47.8 | -1.8 | -4% | 44.92 | 38.56 | 43.55 | 1.62 | 1.39 | 1.19 | 1.14 |
| 2015 | 736 | 0.325 | 12 | 4.4 | 335 | 25 | 24.2 | 25.6 | -1.5 | -6% | 25.36 | 29.51 | 44.01 | 2.52 | 1.93 | 2.03 | 2.31 |
| 2014 | 392 | 0.133 | 14 | 4.3 | 320 | 40 | 31.0 | 29.9 | 1.1 | 4% | 30.80 | 29.96 | 40.18 | 2.40 | 2.31 | 2.29 | 3.05 |
| 2013 | 100 | 0.102 | 8 | 4.4 | 311 | 2 | 6.3 | 36.2 | -29.9 | -83% | 28.37 | 31.70 | 39.52 | 0.00 | 3.56 | 1.80 | 2.64 |
| 2012 | 134 | 0.138 | 14 | 4.3 | 292 | 62 | 14.1 | 12.6 | 1.5 | 12% | 12.47 | 15.95 | 25.96 | 3.71 | 1.25 | 1.90 | 3.19 |
| 2011 | 223 | 0.105 | 19 | 4.3 | 281 | 36 | 17.5 | 21.2 | -3.7 | -18% | 20.83 | 21.91 | 30.07 | 0.00 | 0.00 | 0.31 | 0.90 |
| 2010 | 382 | 0.142 | 17 | 4.4 | 272 | 80 | 21.9 | 30.1 | -8.2 | -27% | 26.36 | 22.84 | 26.15 | 1.27 | 0.43 | 0.60 | 0.90 |
| GNMA 2 Jumbo 4.5 | 563 | 0.108 | 92 | 4.9 | 299 | 61 | 27.1 | 23.6 | 3.5 | 15% | 27.01 | 28.64 | 34.37 | 0.18 | 1.49 | 1.98 | 2.08 |
| 2017 | 94 | 0.977 | 4 | 4.9 | 356 | 4 | 15.6 | 8.7 | 6.9 | 79% | 8.33 | - | - | 0.00 | 0.00 | - | - |
| 2016 | 29 | 0.703 | 5 | 4.8 | 346 | 14 | 0.1 | 53.7 | -53.6 | *n.m. | 31.94 | 30.85 | 61.04 | 0.00 | 0.00 | 5.23 | 2.65 |
| 2015 | 31 | 0.202 | 15 | 4.9 | 335 | 25 | 53.2 | 27.1 | 26.1 | 96% | 53.69 | 49.98 | 56.44 | 0.00 | 5.03 | 2.55 | 2.48 |
| 2014 | 52 | 0.109 | 13 | 4.8 | 319 | 41 | 56.1 | 25.5 | 30.6 | 120% | 41.66 | 40.72 | 42.54 | 0.00 | 0.00 | 1.72 | 2.47 |
| 2013 | 28 | 0.068 | 9 | 4.8 | 310 | 50 | 68.1 | 14.8 | 53.4 | 361% | 50.78 | 40.75 | 38.55 | 0.00 | 12.03 | 6.21 | 3.15 |
| 2011 | 115 | 0.071 | 17 | 4.8 | 275 | 41 | 21.7 | 29.4 | -7.7 | -26% | 22.75 | 25.49 | 29.66 | 0.00 | 0.00 | 1.29 | 1.50 |
| 2010 | 180 | 0.097 | 16 | 4.9 | 271 | 82 | 17.0 | 19.6 | -2.6 | -13% | 20.69 | 23.08 | 27.47 | 0.54 | 1.03 | 1.09 | 1.68 |
| GNMA 2 Jumbo 5 | 133 | 0.052 | 62 | 5.4 | 271 | 20 | 28.1 | 26.5 | 1.6 | 6% | 27.84 | 25.62 | 31.16 | 0.00 | 1.54 | 0.88 | 2.67 |
| 2010 | 52 | 0.060 | 11 | 5.4 | 269 | 53 | 25.5 | 33.0 | -7.5 | -23% | 25.36 | 23.50 | 28.20 | 0.00 | 0.00 | 0.26 | 1.96 |
| 2009 | 48 | 0.042 | 17 | 5.4 | 260 | 91 | 35.4 | 26.4 | 8.9 | 34% | 38.58 | 30.48 | 34.68 | 0.00 | 4.04 | 2.04 | 3.82 |

*n.m. - Not Meaningful

Source: Bloomberg

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