

Actual to NN Model CPR - CA - 4.0 WAC				
Date	Actual CPR	Model CPR	Model Delta	Model Delta
7/1/20	47.7	42.4	-5.4	-11%
8/1/20	46.6	49.5	2.8	6%
9/1/20	48.4	49.3	0.9	2%
10/1/20	53.4	49.4	-4.0	-7%
11/1/20	49.4	49.3	-0.1	0%
12/1/20	52.9	47.7	-5.2	-10%
1/1/21	46.1	47.8	1.6	4%
2/1/21	47.9	48.7	0.8	2%
3/1/21	55.6	46.8	-8.8	-16%
4/1/21	53.3	40.7	-12.6	-24%
5/1/21	45.3	39.3	-6.0	-13%
6/1/21	46.4	38.1	-8.2	-18%
7/1/21	39.5	37.3	-2.2	-6%
8/1/21	41.5	41.2	-0.3	-1%
9/1/21	39.5	41.9	2.4	6%
10/1/21	37.6	38.7	1.2	3%
11/1/21	36.3	37.6	1.2	3%
12/1/21	34.8	37.5	2.7	8%
1/1/22	28.6	33.7	5.1	18%
2/1/22	26.7	35.4	8.7	32%
3/1/22	27.9	35.2	7.3	26%
4/1/22	19.8	28.2	8.4	42%
5/1/22	14.2	18.1	3.8	27%
6/1/22	13.0	13.0	0.0	0%
7/1/22	8.5	11.9	3.4	41%
8/1/22	10.1	12.0	1.9	18%
Avg / Stdv			-0.024	18%

*based on 2010 - 2022 FNMA historic data

