

SBA Pool Prepayments: Historic Life CPR Tracker

SBA Pools - No Cap, Orig WAM <8yrs

as of factor date: March 2022

Overall Life CPR Speeds for category as reported monthly by Bloomberg

	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sept	Oct	Nov	Dec
1999	16.3	16.4	16.4	16.4	16.5	16.5	16.5	16.6	16.6	16.6	16.5	16.5
2000	16.4	16.3	16.3	16.3	16.3	16.2	16.2	16.2	16.2	16.2	16.1	16.1
2001	16.1	16.1	16.0	16.0	16.0	16.0	15.9	15.9	15.9	15.9	16.0	16.0
2002	15.4	15.3	15.9	15.9	15.9	15.8	15.7	15.7	15.6	15.6	15.6	15.5
2003	15.4	15.4	15.4	15.4	15.4	15.4	15.3	15.3	15.2	15.2	15.2	15.2
2004	15.1	15.0	15.0	15.0	15.0	15.0	13.8	13.8	13.8	13.7	13.7	14.1
2005	14.1	14.1	14.1	14.1	14.1	14.2	14.2	14.3	14.3	14.3	14.4	14.4
2006	14.7	14.8	14.8	14.8	14.9	14.9	15.0	15.0	15.1	15.1	15.1	15.1
2007	15.5	15.5	15.5	15.5	15.6	15.6	15.6	15.6	15.7	15.7	15.7	15.7
2008	16.0	16.0	16.0	16.0	16.0	16.0	15.9	15.9	15.8	15.8	15.8	15.7
2009	16.0	16.0	16.0	15.9	15.8	15.8	15.7	15.7	15.6	15.5	15.5	15.4
2010	15.6	15.4	15.3	15.3	15.2	15.2	15.1	15.0	15.0	14.8	14.8	14.8
2011	14.8	14.7	14.5	14.5	14.6	14.6	14.4	14.4	14.3	14.2	14.2	14.2
2012	13.9	13.9	13.8	13.8	13.8	13.7	13.7	13.7	13.7	13.6	13.6	13.6
2013	13.4	13.3	13.3	13.2	13.2	13.2	13.2	13.2	13.2	13.1	13.1	13.0
2014	12.5	12.5	12.5	12.4	12.4	12.5	12.5	12.4	12.4	12.4	12.4	12.4
2015	11.9	11.9	11.9	11.9	11.9	11.9	11.9	11.9	11.9	11.8	11.9	11.9
2016	11.9	11.9	11.9	11.9	12.0	11.9	12.0	12.1	12.1	12.1	12.1	12.1
2017	12.0	12.0	12.0	12.2	12.2	12.2	12.2	12.1	12.2	12.3	12.4	12.5
2018	12.9	13.2	13.3	13.6	14.0	14.2	14.5	14.8	15.1	15.4	15.6	15.8
2019	16.7	16.9	17.1	17.1	17.2	17.4	17.5	17.8	18.0	18.4	18.6	18.8
2020	20.2	20.3	20.5	20.6	20.9	21.0	21.1	21.1	21.2	21.2	21.5	21.6
2021	24.0	24.1	24.2	24.4	24.5	24.7	25.0	25.2	25.5	25.4	25.8	26.0
2022	26.5	27.1	27.3									

SBA Pools - No Cap, Orig WAM 8 - 11yrs

as of factor date: March 2022

Overall Life CPR Speeds for category as reported monthly by Bloomberg

	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sept	Oct	Nov	Dec
1999	14.0	14.1	14.1	14.2	14.4	14.4	14.4	14.5	14.5	14.4	14.4	14.4
2000	14.3	14.2	14.2	14.2	14.2	14.1	14.1	14.1	14.1	14.0	14.0	14.0
2001	14.0	13.9	13.9	13.9	13.9	13.9	13.9	14.0	14.0	14.0	14.0	14.0
2002	14.1	14.1	14.2	14.2	14.2	14.2	14.1	14.1	14.1	14.1	14.0	14.0
2003	14.2	14.2	14.2	14.1	14.1	14.0	14.0	14.0	14.0	14.0	14.0	13.9
2004	13.9	13.8	13.8	13.8	13.7	13.8	13.7	13.7	13.7	13.6	13.6	13.5
2005	13.6	13.6	13.6	13.6	13.6	13.6	13.7	13.7	13.8	13.8	13.8	13.9
2006	14.0	14.0	14.0	14.1	14.1	14.1	14.3	14.3	14.4	14.4	14.5	14.5
2007	14.7	14.7	14.7	14.7	14.8	14.8	14.9	14.9	14.9	14.9	15.0	14.9
2008	15.2	15.3	15.2	15.2	15.1	15.2	15.1	15.0	14.9	14.8	14.7	14.6
2009	14.8	14.7	14.6	14.6	14.5	14.4	14.3	14.3	14.2	14.1	14.0	13.9
2010	14.0	13.9	13.8	13.7	13.7	13.7	13.6	13.5	13.4	13.2	13.1	13.1
2011	13.0	12.9	12.5	12.6	12.7	12.8	12.3	12.2	12.2	12.1	12.0	11.8
2012	11.6	11.5	11.4	11.3	11.2	11.1	11.1	11.1	10.9	10.8	10.8	10.7
2013	10.5	10.5	10.4	10.3	10.3	10.3	10.3	10.3	10.2	10.2	10.1	10.1
2014	9.6	9.6	9.6	9.5	9.5	9.5	9.5	9.4	9.4	9.4	9.4	9.4
2015	9.1	9.1	9.1	9.0	9.1	9.0	9.0	9.0	9.0	9.0	9.0	9.0
2016	9.0	9.0	9.0	9.0	9.0	8.9	9.0	9.0	9.0	8.9	8.9	8.9
2017	8.9	8.9	8.9	8.9	8.9	9.0	9.0	9.1	9.2	9.4	9.7	10.0
2018	10.1	10.3	10.5	10.8	11.1	11.4	11.9	12.1	12.4	12.6	13.0	13.3
2019	12.7	12.8	12.9	13.3	13.6	13.8	14.1	14.3	14.6	14.8	15.1	15.3
2020	14.6	14.9	15.1	15.2	15.2	15.1	15.0	15.0	15.0	15.0	15.1	15.2
2021	14.2	14.3	14.3	14.3	14.4	14.5	14.6	14.8	15.0	15.0	15.0	15.0
2022	14.2	14.8	15.1									

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SBA Pool Prepayments: Historic Life CPR Tracker

SBA Pools - No Cap, Orig WAM 11 - 16yrs

as of factor date: March 2022

Overall Life CPR Speeds for category as reported monthly by Bloomberg

	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sept	Oct	Nov	Dec
1999	14.3	14.5	14.5	14.6	14.9	15.0	15.0	14.9	15.1	15.0	15.0	15.0
2000	15.1	15.2	15.1	15.1	15.2	15.2	15.2	15.2	15.2	15.2	15.2	15.2
2001	15.1	15.1	15.0	15.0	15.0	15.0	15.1	15.1	15.1	15.1	15.2	15.2
2002	15.2	15.3	15.4	15.4	15.4	15.4	15.3	15.2	15.0	15.0	14.9	14.8
2003	14.9	14.9	14.9	14.8	14.9	14.8	14.7	14.7	14.5	14.6	14.6	14.6
2004	14.6	14.7	14.6	14.7	14.7	14.7	14.7	14.7	14.7	14.7	14.8	14.9
2005	14.8	14.8	14.7	14.7	14.7	14.8	14.8	14.8	14.8	14.9	15.0	15.1
2006	15.0	15.2	15.4	15.5	15.7	15.9	16.0	16.1	16.3	16.3	16.4	16.5
2007	17.1	17.4	17.4	17.4	17.4	17.5	17.6	17.6	17.8	17.8	17.8	18.0
2008	18.6	18.8	18.7	18.6	18.5	18.6	18.7	18.6	18.5	18.4	18.3	18.2
2009	18.5	18.4	18.4	18.2	18.1	18.0	17.8	17.7	17.6	17.5	17.3	17.2
2010	17.3	17.2	17.0	16.9	16.8	16.8	16.7	16.7	16.6	16.4	16.3	16.3
2011	16.5	16.4	15.8	16.0	16.1	16.2	15.8	15.6	15.4	15.3	15.2	15.1
2012	14.2	14.1	14.0	13.9	13.9	13.8	13.8	13.8	13.6	13.5	13.4	13.3
2013	11.7	11.7	11.7	11.6	11.5	11.5	11.4	11.3	11.3	11.2	11.2	11.1
2014	9.5	9.5	9.5	9.4	9.4	9.3	9.3	9.3	9.2	9.1	9.1	9.0
2015	8.0	8.0	7.9	7.9	8.0	8.0	8.0	8.0	7.9	7.9	7.9	8.0
2016	8.2	8.2	8.1	8.1	8.0	8.0	8.0	7.9	8.0	7.9	7.9	7.9
2017	7.9	7.9	7.9	8.0	8.0	8.0	8.1	8.1	8.0	8.4	8.5	8.6
2018	9.0	9.0	9.1	9.3	9.5	9.9	10.2	10.3	10.7	10.8	11.1	11.1
2019	11.4	11.4	11.4	11.5	11.7	11.8	11.8	11.9	12.1	12.2	12.3	12.5
2020	12.9	13.0	13.3	13.3	13.4	13.3	13.2	13.2	13.1	13.1	13.2	13.2
2021	13.4	13.4	13.4	13.3	13.3	13.4	13.4	13.5	13.4	13.6	13.2	13.2
2022	12.9	13.2	13.4									

SBA Pools - No Cap, Orig WAM 16 - 21yrs

as of factor date: March 2022

Overall Life CPR Speeds for category as reported monthly by Bloomberg

	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sept	Oct	Nov	Dec
1999	15.7	15.8	15.9	16.2	16.2	16.6	16.7	16.8	16.6	17.0	17.1	17.1
2000	17.1	17.1	17.2	17.3	17.3	17.3	17.2	17.3	17.3	17.3	17.2	17.5
2001	17.7	17.5	17.6	17.6	17.6	17.5	17.5	17.5	17.5	17.5	17.5	17.4
2002	17.5	17.6	17.9	18.0	18.0	17.9	17.8	17.8	17.7	17.7	17.5	17.5
2003	17.8	17.6	17.6	17.5	17.4	17.3	17.3	17.3	17.3	17.2	17.2	17.1
2004	16.9	16.9	16.8	16.7	16.7	16.6	16.7	16.5	16.5	16.6	16.6	16.5
2005	15.8	15.9	15.9	15.9	16.1	16.1	16.1	16.2	16.2	16.2	16.2	16.2
2006	16.0	16.0	16.0	16.1	16.2	16.4	16.7	16.7	16.8	16.8	16.8	16.8
2007	16.5	16.6	16.7	16.7	16.9	16.9	17.1	17.0	17.1	17.2	17.3	17.2
2008	17.2	17.3	17.1	17.0	16.9	17.0	17.0	16.8	16.7	16.6	16.5	16.4
2009	16.2	16.0	16.0	15.8	15.6	15.5	15.3	15.2	15.0	14.9	14.8	14.7
2010	14.6	14.4	14.3	14.1	14.0	13.9	13.9	13.8	13.7	13.5	13.4	13.4
2011	12.7	12.7	12.2	12.3	12.4	12.6	12.1	12.0	11.9	11.8	11.6	11.5
2012	11.0	10.9	10.8	10.7	10.5	10.4	10.4	10.4	10.2	10.1	10.1	10.0
2013	9.5	9.4	9.4	9.3	9.3	9.2	9.2	9.2	9.2	9.2	9.2	9.2
2014	8.5	8.5	8.5	8.4	8.3	8.3	8.3	8.2	8.2	8.1	8.1	8.1
2015	7.2	7.2	7.5	7.2	7.2	7.2	7.2	7.2	7.2	7.2	7.3	7.3
2016	7.2	7.2	7.2	7.2	7.3	7.4	7.4	7.3	7.3	7.3	7.3	7.3
2017	7.5	7.6	7.6	7.5	7.5	7.5	7.4	7.5	7.5	7.6	7.7	7.7
2018	8.8	8.8	8.9	9.0	9.2	9.3	9.4	9.6	9.8	10.1	10.3	10.3
2019	11.2	11.4	11.5	11.6	12.1	12.3	12.5	12.5	12.8	12.7	12.8	13.1
2020	13.9	14.1	14.1	14.2	14.3	14.3	14.2	14.1	14.0	13.9	14.0	14.1
2021	14.8	14.8	14.7	14.8	14.8	14.9	14.7	14.9	15.0	15.0	15.0	15.0
2022	15.9	16.4	16.6									

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SBA Pool Prepayments: Historic Life CPR Tracker

SBA Pools - No Cap, Orig WAM >21yrs

as of factor date: March 2022

Overall Life CPR Speeds for category as reported monthly by Bloomberg

	Jan	Feb	Mar	Apr	May	Jun	July	Aug	Sept	Oct	Nov	Dec
1999	12.7	13.0	13.2	13.5	13.7	13.9	14.2	14.4	14.6	14.6	14.7	14.7
2000	14.9	15.0	15.0	15.0	15.1	15.1	15.1	15.2	15.2	15.2	15.4	15.0
2001	15.6	15.7	15.8	15.9	15.9	16.0	16.0	16.2	16.2	16.3	16.5	16.5
2002	16.8	16.8	16.8	16.8	16.8	16.8	16.7	16.6	16.5	16.5	16.5	16.4
2003	16.5	16.4	16.3	16.2	16.2	16.2	16.1	16.1	16.0	15.9	15.9	15.8
2004	15.4	15.4	15.3	15.2	15.2	15.2	15.3	15.3	15.3	15.3	15.3	15.3
2005	15.1	15.1	15.2	15.2	15.3	15.3	15.4	15.5	15.7	15.9	16.0	16.1
2006	16.0	16.1	16.3	16.5	16.7	17.0	17.3	17.5	17.7	17.9	18.1	18.3
2007	18.5	18.7	18.8	18.9	19.1	19.3	19.6	19.8	20.0	20.1	20.3	20.3
2008	20.6	20.7	20.7	20.7	20.7	20.8	20.7	20.7	20.6	20.5	20.4	20.2
2009	20.1	20.0	19.8	19.7	19.5	19.4	19.2	19.0	18.8	18.7	18.5	18.3
2010	18.2	18.1	18.0	17.8	17.7	17.5	17.6	17.5	17.4	17.1	16.9	16.9
2011	16.5	16.3	15.8	16.0	16.0	16.2	15.7	15.5	15.4	15.2	15.1	14.9
2012	14.2	14.1	13.9	13.8	13.7	13.6	13.6	13.6	13.2	13.1	13.0	13.0
2013	11.7	11.6	11.5	11.4	11.3	11.3	11.2	11.1	11.1	11.0	11.0	10.9
2014	9.0	9.0	9.0	8.9	8.9	8.9	8.9	8.9	8.9	8.8	8.8	8.8
2015	7.1	7.1	7.0	7.0	7.0	7.0	7.0	7.1	7.1	7.1	7.2	7.2
2016	7.1	7.1	7.0	7.1	7.1	7.1	7.2	7.2	7.2	7.2	7.3	7.3
2017	7.5	7.5	7.5	7.5	7.6	7.6	7.6	7.6	7.6	7.9	8.1	8.3
2018	8.8	9.0	9.2	9.4	9.6	9.9	10.1	10.4	10.7	10.9	11.2	11.4
2019	11.9	12.1	12.2	12.4	12.6	12.8	13.0	13.2	13.4	13.6	13.8	14.0
2020	11.9	12.1	12.2	12.4	12.6	12.8	13.0	13.2	13.4	13.6	13.8	14.0
2021	14.5	14.5	14.4	14.3	14.2	14.2	14.2	14.3	14.3	14.3	14.5	14.6
2022	14.7	14.9	14.9									

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