

Weekly Mortgage Snapshot

April 14th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	250	0	-1	-31	-100	
	Option ARM	Legacy	DM	245	-2	-14	-33	-60	
	Alt-A Float	Legacy	DM	245	-5	-5	-36	-66	
	Alt-A Fixed	Legacy	SWAPS	255	0	4	-14	-56	
	Prime Float	Legacy	DM	180	-2	-17	-23	-70	
	Prime Fixed	Legacy	SWAPS	195	3	1	-12	-69	
	Prime 2.0		SWAPS	95	-1	-10	-22	-46	-88
	CRT	M1	DM	75	1	3	-11	-24	-75
	CRT	M2	DM	190	0	-6	-29	-68	-169
	CRT	B	DM	735	21	12	72	-128	-324
TBA (Bid Price)	FNM.30.350	Current		103-02	102-20	100-29	102-18	105-05	104-26
	FHL.30.350	Current		103-02	102-19	100-27	102-17	105-04	104-23
	GN2.30.350	Current		104-13	103-29	102-08	103-23	106-04	105-25
Agency Pass-Through (as Payup)	FNM.30.350	LLB		0-29	0-01	0-01	0-03	-1-02	-0-06
	FNM.30.350	HLB		0-16	0-01	0-00	0-01	-0-26	-0-04
	FNM.30.350	HARP CQ		0-05	0-00	-0-01	-0-06	-0-30	0-00
	FNM.30.400	LLB		1-16	0-02	0-05	0-05	-1-10	-0-10
	FNM.30.400	HLB		0-29	0-01	0-10	0-03	-0-24	-0-07
	FNM.30.400	HARP CQ		0-19	0-00	0-00	-0-12	-0-26	-0-03
	GN2.30.350	LLB		1-01	0-00	-0-01	0-06	-0-27	0-08
	GN2.30.350	HLB		0-19	0-00	-0-01	0-01	-0-15	0-05
	GN2.30.400	LLB		1-23	0-01	-0-03	0-09	-1-16	-0-18
	GN2.30.400	HLB		0-31	0-00	0-00	-0-04	-0-28	-0-12
Agency CMO (Lifetime CPR)	FNM.30.350	Generic		12.40	12.30	12.30	12.30	15.00	17.40
	FNM.30.400	Generic		13.80	13.60	13.70	13.70	15.60	21.10
	FHL.30.350	Generic		11.30	11.30	11.00	10.80	16.10	16.40
	FHL.30.400	Generic		11.70	11.70	11.20	11.00	15.10	19.50
	GN2.30.350	Generic		14.90	15.30	15.50	15.50	17.70	15.00
	GN2.30.400	Generic		14.50	15.10	15.40	15.50	17.40	17.10
Non-Agency CMBS	3.0: A2		SWAPS	55	-1	1	-2	-16	-33
	3.0: A4		SWAPS	95	0	6	6	-19	-32
	3.0: AS		SWAPS	115	-1	4	2	-22	-44
	A4	Legacy	SWAPS	95	0	6	6	-19	-32
	AM	Legacy	SWAPS	210	1	-15	-53	-88	-100
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	1	4	4
	Freddie K-deal B	Fixed	SWAPS	125	0	-3	-33	-50	-96
	Fannie ACES/GeMS								
	SNR	Fixed	SWAPS	35	-1	0	-4	-8	-11
	Ginnie Project Loan	Fixed	SWAPS	80	1	0	-1	-8	-16

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