



## Weekly Mortgage Snapshot

April 21<sup>st</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	250	0	-1	-30	-96	
	Option ARM	Legacy	DM	245	-1	-9	-31	-60	
	Alt-A Float	Legacy	DM	240	-5	-9	-38	-71	
	Alt-A Fixed	Legacy	SWAPS	260	1	5	-13	-52	
	Prime Float	Legacy	DM	180	1	-13	-21	-69	
	Prime Fixed	Legacy	SWAPS	195	-1	2	-11	-71	
	Prime 2.0		SWAPS	95	0	-5	-23	-48	-88
	CRT	M1	DM	75	0	-3	-9	-26	-73
	CRT	M2	DM	175	-17	-24	-35	-89	-181
	CRT	B	DM	725	-10	4	76	-133	-330
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	102-29	103-02	101-26	102-00	105-03	103-30
	FHL.30.350		Current	102-27	103-02	101-26	101-29	105-02	103-28
	GN2.30.350		Current	103-32	104-13	103-03	103-21	106-00	104-30
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-31	0-02	0-03	0-02	-1-00	-0-04
	FNM.30.350		HLB	0-17	0-01	0-03	-0-01	-0-23	-0-03
	FNM.30.350		HARP CQ	0-07	0-02	0-02	-0-02	-0-22	0-02
	FNM.30.400		LLB	1-18	0-02	0-10	0-04	-1-02	-0-08
	FNM.30.400		HLB	0-31	0-02	0-12	0-03	-0-19	-0-05
	FNM.30.400		HARP CQ	0-25	0-06	0-06	-0-03	-0-20	0-03
	GN2.30.350		LLB	1-01	0-00	0-00	0-03	-0-28	0-08
	GN2.30.350		HLB	0-19	0-00	-0-01	-0-01	-0-15	0-05
	GN2.30.400		LLB	1-23	0-00	0-00	0-06	-1-17	-0-18
	GN2.30.400		HLB	0-31	0-00	0-00	-0-05	-0-28	-0-12
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.40	12.40	12.30	12.20	14.90	16.80
	FNM.30.400		Generic	13.80	13.80	13.60	13.60	15.50	20.60
	FHL.30.350		Generic	11.30	11.30	11.00	10.80	16.00	16.00
	FHL.30.400		Generic	11.70	11.70	11.20	11.00	15.10	19.00
	GN2.30.350		Generic	14.70	14.90	15.50	15.50	18.40	14.90
	GN2.30.400		Generic	14.30	14.50	15.40	15.50	17.60	17.00
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	55	0	3	-2	-14	-34
	3.0: A4		SWAPS	95	0	6	7	-17	-33
	3.0: AS		SWAPS	115	0	5	3	-19	-42
	A4	Legacy	SWAPS	95	0	6	7	-17	-33
	AM	Legacy	SWAPS	210	-2	-18	-48	-93	-94
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	4	4
	Freddie K-deal B	Fixed	SWAPS	120	-1	-2	-38	-51	-97
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-1	-4	-8	-14
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-1	-8	-16

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