

Weekly Mortgage Snapshot

April 28th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	245	-5	-6	-33	-73	
	Option ARM	Legacy	DM	240	-3	-9	-35	-61	
	Alt-A Float	Legacy	DM	245	1	-7	-19	-66	
	Alt-A Fixed	Legacy	SWAPS	235	-21	-20	-20	-74	
	Prime Float	Legacy	DM	175	-5	-11	-26	-73	
	Prime Fixed	Legacy	SWAPS	190	-5	-1	-16	-75	
	Prime 2.0		SWAPS	95	-1	-1	-24	-47	-88
	CRT	M1	DM	60	-12	-16	-21	-42	-86
	CRT	M2	DM	160	-13	-40	-44	-106	-179
CRT	B	DM	690	-36	-37	33	-166	-362	
TBA <i>(Bid Price)</i>	FNM.30.350	Current		102-24	102-29	102-09	101-31	104-28	104-25
	FHL.30.350	Current		102-25	102-27	102-08	101-29	104-29	104-22
	GN2.30.350	Current		103-26	103-32	103-19	103-14	105-26	105-18
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350	LLB		1-00	0-01	0-06	0-05	-0-31	-0-06
	FNM.30.350	HLB		0-17	0-00	0-05	0-01	-0-23	-0-07
	FNM.30.350	HARP CQ		0-07	0-00	0-04	0-01	-0-22	-0-08
	FNM.30.400	LLB		1-20	0-02	0-12	0-09	-1-00	-0-14
	FNM.30.400	HLB		0-31	0-00	0-07	0-05	-0-19	-0-09
	FNM.30.400	HARP CQ		0-28	0-03	0-11	0-04	-0-17	-0-08
	GN2.30.350	LLB		1-01	0-00	0-00	0-00	-1-01	0-08
	GN2.30.350	HLB		0-20	0-01	0-00	0-00	-0-14	0-06
	GN2.30.400	LLB		1-27	0-04	0-05	0-07	-1-13	-0-14
GN2.30.400	HLB		0-29	-0-02	-0-02	-0-05	-0-30	-0-14	
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.30	12.40	12.30	12.20	15.50	15.50
	FNM.30.400	Generic		13.80	13.80	13.60	13.60	15.60	19.40
	FHL.30.350	Generic		11.30	11.30	11.00	10.80	16.00	14.60
	FHL.30.400	Generic		11.70	11.70	11.20	11.00	15.10	17.50
	GN2.30.350	Generic		14.70	14.70	15.50	15.50	18.40	13.90
	GN2.30.400	Generic		14.30	14.30	15.40	15.50	17.60	16.10
Non-Agency CMBS	3.0: A2		SWAPS	50	-3	-2	-3	-17	-35
	3.0: A4		SWAPS	95	0	4	5	-17	-29
	3.0: AS		SWAPS	115	-3	-1	0	-21	-41
	A4	Legacy	SWAPS	95	0	4	5	-17	-29
	AM	Legacy	SWAPS	190	-16	-27	-46	-89	-98
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	1	0	2	4
	Freddie K-deal B	Fixed	SWAPS	125	2	3	-12	-49	-100
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-1	-2	-8	-14
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	0	-8	-16

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