

Weekly Mortgage Snapshot

April 7th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	250	0	-1	-32	-102	
	Option ARM	Legacy	DM	245	-1	-18	-32	-60	
	Alt-A Float	Legacy	DM	250	4	-11	-20	-65	
	Alt-A Fixed	Legacy	SWAPS	255	0	5	-16	-57	
	Prime Float	Legacy	DM	180	2	-15	-31	-69	
	Prime Fixed	Legacy	SWAPS	190	5	-9	-23	-73	
	Prime 2.0		SWAPS	100	1	-14	-21	-46	-86
	CRT	M1	DM	70	-6	-11	-4	-25	-77
	CRT	M2	DM	190	-8	-14	-23	-65	-177
	CRT	B	DM	715	-15	-3	32	-159	-350
	TBA (Bid Price)	FNM.30.350	Current		102-20	101-30	101-27	102-14	105-08
FHL.30.350		Current		102-19	101-29	101-26	102-10	105-09	104-22
GN2.30.350		Current		103-29	103-09	103-04	103-26	106-01	105-20
Agency Pass-Through (as Payup)	FNM.30.350	LLB		0-28	0-02	-0-01	0-04	-1-03	-0-07
	FNM.30.350	HLB		0-15	0-01	0-01	0-00	-0-27	-0-05
	FNM.30.350	HARP							
	FNM.30.400	CQ		0-05	0-01	-0-01	0-01	-0-30	0-00
	FNM.30.400	LLB		1-14	0-03	0-02	0-05	-1-12	-0-12
	FNM.30.400	HLB		0-28	0-02	0-09	0-03	-0-25	-0-08
	FNM.30.400	HARP							
	FNM.30.400	CQ		0-19	0-02	-0-03	-0-12	-1-00	-0-03
	GN2.30.350	LLB		1-01	0-00	0-00	0-06	-0-28	0-08
	GN2.30.350	HLB		0-19	-0-02	-0-01	0-01	-0-15	0-05
	GN2.30.400	LLB		1-22	0-00	-0-06	0-06	-1-18	-0-19
GN2.30.400	HLB		0-31	0-00	0-01	-0-05	-0-30	-0-12	
Agency CMO (Lifetime CPR)	FNM.30.350	Generic		12.30	12.30	12.30	12.30	15.20	17.50
	FNM.30.400	Generic		13.60	13.60	13.70	13.60	16.10	21.00
	FHL.30.350	Generic		11.30	11.00	11.00	10.80	16.10	16.60
	FHL.30.400	Generic		11.70	11.20	11.20	11.00	15.10	19.70
	GN2.30.350	Generic		15.30	15.50	15.40	15.80	17.90	15.10
	GN2.30.400	Generic		15.10	15.40	15.30	15.70	17.60	17.20
Non-Agency CMBS	3.0: A2		SWAPS	55	1	3	-3	-15	-34
	3.0: A4		SWAPS	95	1	5	2	-18	-34
	3.0: AS		SWAPS	115	2	5	-5	-18	-46
	A4	Legacy	SWAPS	95	1	5	2	-18	-34
	AM	Legacy	SWAPS	210	6	-15	-60	-79	-106
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	1	0	1	3	4
	Freddie K-deal B	Fixed	SWAPS	125	2	0	-36	-50	-96
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	2	-5	-7	-10
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-2	-3	-7	-16

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