

## Weekly Mortgage Snapshot

December 16<sup>th</sup> 2016

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	280	-2	-29	7	-35	
	Option ARM	Legacy	DM	280	-2	-11	-28	-51	
	Alt-A Float	Legacy	DM	285	-7	-4	-23	-77	
	Alt-A Fixed	Legacy	SWAPS	285	1	-6	-24	-49	
	Prime Float	Legacy	DM	220	-10	-15	-34	-75	
	Prime Fixed	Legacy	SWAPS	215	-19	-26	-29	-96	
	Prime 2.0		SWAPS	120	-14	-6	-37	-64	-49
	CRT	M1	DM	85	-3	-20	-13	-46	-50
	CRT	M2	DM	240	-16	-26	13	-101	-114
	CRT	B	DM	710	-3	-146	-106	-320	-150
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	101-11	102-24	103-10	105-10	105-06	102-29
	FHL.30.350		Current	101-07	102-23	103-09	105-08	105-04	102-23
	GN2.30.350		Current	103-05	104-11	104-25	106-04	106-01	104-03
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-29	0-00	-0-30	-1-03	-0-14	0-08
	FNM.30.350		HLB	0-16	-0-01	-0-22	-0-24	-0-12	0-06
	FNM.30.350		HARP CQ	0-10	0-00	-0-22	-0-24	-0-11	0-06
	FNM.30.400		LLB	1-15	0-00	-1-04	-1-10	-0-25	0-06
	FNM.30.400		HLB	0-28	0-00	-0-21	-0-27	-0-15	0-06
	FNM.30.400		HARP CQ	1-07	0-00	-0-06	-0-22	-0-02	0-20
	GN2.30.350		LLB	1-01	0-00	-1-02	-0-25	-0-06	0-09
	GN2.30.350		HLB	0-18	0-01	-0-16	-0-19	-0-05	0-08
	GN2.30.400		LLB	2-06	0-00	-1-00	-1-04	-0-21	0-02
	GN2.30.400		HLB	1-04	0-00	-0-17	-0-26	-0-20	-0-04
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	13.50	13.80	15.00	14.60	18.90	16.80
	FNM.30.400		Generic	14.50	14.60	15.40	16.60	22.40	19.60
	FHL.30.350		Generic	13.70	13.80	15.40	13.60	18.10	15.70
	FHL.30.400		Generic	13.30	13.40	14.60	15.80	21.30	17.50
	GN2.30.350		Generic	17.40	17.80	18.20	19.50	15.90	15.00
	GN2.30.400		Generic	16.60	17.20	17.40	20.40	17.80	16.90
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	60	0	-5	-8	-21	-33
	3.0: A4		SWAPS	100	0	-7	-3	-16	-31
	3.0: AS		SWAPS	125	-1	-11	0	-17	-36
	A4	Legacy	SWAPS	100	0	-7	-3	-16	-31
	AM	Legacy	SWAPS	255	-7	-23	-28	-86	22
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	1	2	4	45
	Freddie K-deal B	Fixed	SWAPS	160	-2	-12	-14	-24	160
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	0	-2	-3	-9	42
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-5	-7	-23	3

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