Weekly Mortgage Snapshot

December 23rd 2016

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	280	0	-6	-76	-21	
	Option ARM	Legacy	DM	280	1	-9	-34	-47	
	Alt-A Float	Legacy	DM	275	-9	-9	-32	-67	
	Alt-A Fixed	Legacy	SWAPS	280	-8	-17	-37	-51	
	Prime Float	Legacy	DM	215	-5	-19	-39	-75	
	Prime Fixed	Legacy	SWAPS	210	-3	-29	-62	-96	
	Prime 2.0		SWAPS	115	-4	-18	-39	-62	-53
	CRT	M1	DM	85	0	-38	-6	-40	-50
	CRT	M2	DM	230	-8	-28	-29	-100	-126
	CRT	B	DM	705	-3	-10	-243	-336	-165
TBA *(Bid Price)*	FNM.30.350	Current		101-18	101-11	102-28	105-14	105-01	102-25
	FHL.30.350	Current		101-15	101-07	102-25	105-14	104-29	102-19
	GN2.30.350	Current		103-03	103-05	104-03	106-03	105-24	103-31
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-22	-0-07	-0-20	-1-10	-0-27	0-00
	FNM.30.350	HLB		0-14	-0-02	-0-11	-0-26	-0-18	0-04
	FNM.30.350	HARP CQ		0-04	-0-06	-0-18	-0-30	-0-20	0-02
	FNM.30.400	LLB		1-07	-0-08	-0-22	-1-18	-1-01	-0-02
	FNM.30.400	HLB		0-25	-0-03	-0-12	-0-30	-0-23	0-03
	FNM.30.400	HARP CQ		1-02	-0-05	-0-05	-0-27	-0-11	0-15
	GN2.30.350	LLB		0-24	-0-09	-0-29	-1-04	-0-16	0-04
	GN2.30.350	HLB		0-18	0-00	-0-13	-0-15	-0-10	0-06
	GN2.30.400	LLB		1-25	-0-13	-1-00	-1-15	-1-02	-0-11
	GN2.30.400	HLB		1-02	-0-02	-0-14	-0-28	-0-21	-0-06
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		13.50	13.50	15.10	15.10	18.10	16.60
	FNM.30.400	Generic		14.50	14.50	15.40	16.30	21.80	19.40
	FHL.30.350	Generic		12.50	13.80	15.40	15.00	17.20	15.40
	FHL.30.400	Generic		12.50	13.30	14.60	15.10	20.50	17.30
	GN2.30.350	Generic		17.30	17.40	18.20	17.10	15.30	14.70
	GN2.30.400	Generic		16.60	16.60	17.40	17.50	17.20	16.60
Non-Agency CMBS	3.0: A2		SWAPS	60	0	-3	-8	-19	-32
	3.0: A4		SWAPS	100	-1	-3	-8	-15	-32
	3.0: AS		SWAPS	125	1	-5	0	-15	-35
	A4	Legacy	SWAPS	100	-1	-3	-8	-15	-32
	AM	Legacy	SWAPS	265	8	0	-7	-76	33
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	2	4	10
	Freddie K-deal B	Fixed	SWAPS	160	1	0	-13	-23	13
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	0	-2	-3	-7	-8
	Ginnie Project Loan SNR	Fixed	SWAPS	80	1	-1	-6	-24	-18

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