

## Weekly Mortgage Snapshot

December 9<sup>th</sup> 2016

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	285	-3	-30	8	-31	
	Option ARM	Legacy	DM	280	-4	-15	-26	-49	
	Alt-A Float	Legacy	DM	295	6	-3	-16	-70	
	Alt-A Fixed	Legacy	SWAPS	285	-2	-18	-23	-45	
	Prime Float	Legacy	DM	230	0	-16	-26	-66	
	Prime Fixed	Legacy	SWAPS	230	1	-28	-59	-78	
	Prime 2.0		SWAPS	130	0	-7	-23	-50	-35
	CRT	M1	DM	90	-6	-12	-14	-45	-47
	CRT	M2	DM	255	-16	-6	-14	-79	-100
	CRT	B	DM	710	-1	-140	-210	-310	-116
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350	Current		102-24	102-11	104-22	104-30	105-04	103-15
	FHL.30.350	Current		102-23	102-06	104-20	104-29	105-02	103-11
	GN2.30.350	Current		104-11	103-28	105-22	105-24	105-27	105-03
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350	LLB		0-29	-0-09	-0-30	-1-03	-0-10	0-08
	FNM.30.350	HLB		0-17	-0-05	-0-21	-0-23	-0-10	0-07
	FNM.30.350	HARP CQ		0-10	-0-11	-0-22	-0-24	-0-05	0-06
	FNM.30.400	LLB		1-15	-0-10	-1-04	-1-10	-0-19	0-06
	FNM.30.400	HLB		0-28	-0-08	-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	-0-18	-1-02	-0-25	-0-04	0-09
	GN2.30.350	HLB		0-17	-0-12	-0-17	-0-20	-0-03	0-07
	GN2.30.400	LLB		2-06	-0-18	-1-00	-1-04	-0-21	0-02
	GN2.30.400	HLB		1-04	-0-12	-0-17	-0-26	-0-20	-0-04
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350	Generic		13.80	15.00	15.10	16.20	17.90	16.90
	FNM.30.400	Generic		14.60	15.40	15.40	17.50	21.30	19.60
	FHL.30.350	Generic		13.80	15.20	15.40	15.30	16.80	15.50
	FHL.30.400	Generic		13.40	14.60	14.60	17.50	20.00	17.40
	GN2.30.350	Generic		17.80	18.30	18.20	20.90	14.90	14.90
	GN2.30.400	Generic		17.20	17.40	17.40	21.70	16.90	16.80
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	60	-1	-6	-8	-20	-32
	3.0: A4		SWAPS	100	-1	-7	-1	-15	-29
	3.0: AS		SWAPS	125	-2	-10	2	-23	-33
	A4	Legacy	SWAPS	100	-1	-7	-1	-15	-29
	AM	Legacy	SWAPS	265	-10	-22	-31	-87	29
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	-1	1	2	3	10
	Freddie K-deal B	Fixed	SWAPS	160	1	-10	-12	-18	9
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	-2	-2	-5	-8	-7
	Ginnie Project Loan SNR	Fixed	SWAPS	80	-1	-7	-7	-16	-12

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