



## Weekly Mortgage Snapshot

February 10<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	260	0	-19	-51	-38	
	Option ARM	Legacy	DM	270	-3	-9	-41	-38	
	Alt-A Float	Legacy	DM	260	0	-10	-35	-74	
	Alt-A Fixed	Legacy	SWAPS	255	0	-20	-44	-46	
	Prime Float	Legacy	DM	200	-4	-14	-46	-56	
	Prime Fixed	Legacy	SWAPS	210	3	-5	-47	-88	
	Prime 2.0		SWAPS	115	-4	-3	-22	-39	-60
	CRT	M1	DM	85	-5	12	-17	-25	-52
	CRT	M2	DM	215	7	7	-48	-74	-171
	CRT	B	DM	645	0	-33	-207	-331	-271
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350	Current		102-16	101-29	102-23	103-20	105-21	105-02
	FHL.30.350	Current		102-19	101-28	102-20	103-23	105-18	104-30
	GN2.30.350	Current		103-29	103-10	103-28	104-30	106-10	105-21
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350	LLB		0-29	0-03	0-05	-0-30	-1-01	0-02
	FNM.30.350	HLB		0-18	0-02	0-03	-0-20	-0-25	0-03
	FNM.30.350	HARP CQ		0-06	0-00	0-02	-0-26	-0-28	0-00
	FNM.30.400	LLB		1-13	0-04	0-04	-1-06	-1-16	-0-05
	FNM.30.400	HLB		0-27	0-01	0-02	-0-22	-0-31	-0-02
	FNM.30.400	HARP CQ		0-22	-0-02	-0-09	-0-23	-1-07	-0-01
	GN2.30.350	LLB		1-03	0-02	0-08	-1-00	-0-10	0-14
	GN2.30.350	HLB		0-20	0-00	0-02	-0-14	-0-13	0-13
	GN2.30.400	LLB		1-30	0-05	0-14	-1-08	-0-29	-0-01
	GN2.30.400	HLB		1-00	0-01	-0-04	-0-21	-0-29	-0-05
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.20	12.20	12.30	15.10	14.30	14.60
	FNM.30.400	Generic		13.60	13.60	13.70	15.40	16.00	17.90
	FHL.30.350	Generic		10.70	10.80	10.80	15.40	13.70	14.00
	FHL.30.400	Generic		10.90	11.00	11.00	14.60	15.70	16.00
	GN2.30.350	Generic		15.60	15.70	15.60	18.20	19.00	14.60
	GN2.30.400	Generic		15.50	15.50	15.60	17.40	20.10	16.60
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	55	0	-3	-13	-12	-52
	3.0: A4		SWAPS	90	-1	3	-19	-8	-67
	3.0: AS		SWAPS	115	-1	-6	-21	-4	-68
	A4	Legacy	SWAPS	90	-1	3	-19	-8	-67
	AM	Legacy	SWAPS	225	-35	-40	-59	-58	-49
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	1	2	3	3
	Freddie K-deal B	Fixed	SWAPS	130	-2	-27	-43	-44	-40
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	-3	-6	-10	-13	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-1	-8	-14	-15

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