

Weekly Mortgage Snapshot

February 17th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	255	-5	-24	-54	-29	
	Option ARM	Legacy	DM	265	-4	-12	-25	-45	
	Alt-A Float	Legacy	DM	260	0	-21	-28	-74	
	Alt-A Fixed	Legacy	SWAPS	255	-3	-17	-44	-58	
	Prime Float	Legacy	DM	200	0	-4	-35	-55	
	Prime Fixed	Legacy	SWAPS	205	-5	-1	-36	-91	
	Prime 2.0		SWAPS	115	-1	-4	-9	-42	-61
	CRT	M1	DM	85	2	3	-20	-24	-51
	CRT	M2	DM	215	2	-3	-50	-71	-183
	CRT	B	DM	745	100	81	-110	-214	-175
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-09	102-16	102-18	103-16	105-06	104-18
	FHL.30.350		Current	102-07	102-19	102-17	103-13	105-03	104-11
	GN2.30.350		Current	104-00	103-29	103-23	104-30	106-05	105-16
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	0-30	0-01	0-03	-0-30	-1-03	0-02
	FNM.30.350		HLB	0-20	0-02	0-03	-0-20	-0-25	0-03
	FNM.30.350		HARP CQ	0-05	-0-1	-0-05	-0-26	-0-28	0-00
	FNM.30.400		LLB	1-13	0-00	0-02	-1-06	-1-16	-0-05
	FNM.30.400		HLB	0-29	0-02	0-01	-0-22	-0-31	-0-02
	FNM.30.400		HARP CQ	0-20	-0-02	-0-09	-0-23	-1-07	-0-01
	GN2.30.350		LLB	1-06	0-03	0-08	-1-00	-0-17	0-14
	GN2.30.350		HLB	0-20	0-00	0-02	-0-14	-0-11	0-13
	GN2.30.400		LLB	1-38	0-08	0-16	-1-08	-0-29	-0-01
	GN2.30.400		HLB	1-00	0-00	-0-03	-0-21	-0-29	-0-05
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.20	12.20	12.30	15.00	15.20	16.70
	FNM.30.400		Generic	13.60	13.60	13.70	15.40	16.70	19.60
	FHL.30.350		Generic	10.70	10.70	10.80	15.40	14.50	16.40
	FHL.30.400		Generic	10.90	10.90	11.00	14.60	16.40	18.20
	GN2.30.350		Generic	15.30	15.60	15.50	18.20	19.80	16.70
	GN2.30.400		Generic	15.20	15.50	15.50	17.40	20.70	18.40
Non-Agency CMBS	3.0: A2		SWAPS	55	-1	-2	-12	-14	-52
	3.0: A4		SWAPS	90	-1	3	-17	-9	-72
	3.0: AS		SWAPS	115	0	1	-20	-4	-73
	A4	Legacy	SWAPS	90	-1	3	-17	-9	-72
	AM	Legacy	SWAPS	225	-1	-37	-52	-26	-53
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	44	-1	1	2	3	4
	Freddie K-deal B	Fixed	SWAPS	128	-2	-26	-43	-44	-164
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-5	-9	-14	-12
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-1	-6	-15	-15

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