

Weekly Mortgage Snapshot

February 24th 2017

| | | | | Current | 1W | 1M | 3M | 6M | 12M |
|---|-------------------------|--------|---------|---------|--------|--------|--------|--------|--------|
| Non-Agency RMBS | Subprime | Legacy | DM | 255 | -3 | -26 | -34 | -31 | |
| | Option ARM | Legacy | DM | 265 | -1 | -10 | -25 | -45 | |
| | Alt-A Float | Legacy | DM | 265 | 1 | -17 | -24 | -59 | |
| | Alt-A Fixed | Legacy | SWAPS | 255 | 1 | -18 | -39 | -56 | |
| | Prime Float | Legacy | DM | 195 | -3 | -6 | -37 | -58 | |
| | Prime Fixed | Legacy | SWAPS | 205 | 1 | -3 | -30 | -86 | |
| | Prime 2.0 | | SWAPS | 115 | -1 | -7 | -17 | -43 | -62 |
| | CRT | M1 | DM | 85 | -2 | 3 | -37 | -27 | -52 |
| | CRT | M2 | DM | 215 | 1 | 9 | -31 | -71 | -180 |
| | CRT | B | DM | 755 | 9 | 110 | 37 | -204 | -190 |
| TBA <i>(Bid Price)</i> | FNM.30.350 | | Current | 102-14 | 102-09 | 102-17 | 102-19 | 105-08 | 104-23 |
| | FHL.30.350 | | Current | 102-12 | 102-07 | 102-12 | 102-16 | 105-05 | 104-16 |
| | GN2.30.350 | | Current | 103-29 | 104-00 | 103-30 | 103-25 | 106-01 | 105-15 |
| Agency Pass-Through <i>(as Payup)</i> | FNM.30.350 | | LLB | 0-29 | 0-00 | 0-00 | -0-10 | -1-03 | 0-02 |
| | FNM.30.350 | | HLB | 0-14 | -0-04 | -0-04 | -0-09 | -0-29 | -0-01 |
| | FNM.30.350 | | HARP CQ | 0-06 | 0-00 | -0-03 | -0-15 | -0-28 | 0-00 |
| | FNM.30.400 | | LLB | 1-12 | -0-01 | -0-02 | -0-14 | -1-17 | -0-06 |
| | FNM.30.400 | | HLB | 0-19 | -0-08 | -0-09 | -0-17 | -1-07 | -0-10 |
| | FNM.30.400 | | HARP CQ | 0-22 | 0-00 | -0-06 | -0-17 | -1-07 | -0-01 |
| | GN2.30.350 | | LLB | 1-01 | -0-02 | 0-03 | -0-19 | -0-19 | 0-12 |
| | GN2.30.350 | | HLB | 0-20 | 0-00 | 0-00 | -0-10 | -0-11 | 0-13 |
| | GN2.30.400 | | LLB | 1-28 | -0-02 | 0-11 | -0-28 | -0-31 | -0-03 |
| | GN2.30.400 | | HLB | 0-30 | -0-02 | -0-06 | -0-18 | -0-31 | -0-07 |
| Agency CMO <i>(Lifetime CPR)</i> | FNM.30.350 | | Generic | 12.10 | 12.20 | 12.20 | 15.00 | 15.10 | 15.90 |
| | FNM.30.400 | | Generic | 13.60 | 13.60 | 13.60 | 15.40 | 16.70 | 19.10 |
| | FHL.30.350 | | Generic | 10.70 | 10.70 | 10.80 | 15.40 | 14.40 | 15.70 |
| | FHL.30.400 | | Generic | 10.90 | 10.90 | 11.00 | 14.60 | 16.40 | 17.50 |
| | GN2.30.350 | | Generic | 15.30 | 15.30 | 15.50 | 18.20 | 19.70 | 16.00 |
| | GN2.30.400 | | Generic | 15.20 | 15.20 | 15.40 | 17.40 | 20.60 | 17.90 |
| Non-Agency CMBS | 3.0: A2 | | SWAPS | 55 | 0 | -3 | -10 | -14 | -52 |
| | 3.0: A4 | | SWAPS | 90 | 0 | 2 | -13 | -10 | -71 |
| | 3.0: AS | | SWAPS | 115 | 0 | 1 | -14 | -6 | -73 |
| | A4 | Legacy | SWAPS | 90 | 0 | 2 | -13 | -10 | -71 |
| | AM | Legacy | SWAPS | 225 | -2 | -27 | -38 | -43 | -50 |
| Agency CMBS | Freddie K-deal A | Fixed | SWAPS | 45 | 0 | 0 | 1 | 3 | 4 |
| | Freddie K-deal B | Fixed | SWAPS | 125 | -4 | -32 | -35 | -47 | -168 |
| | Fannie ACES/GeMS SNR | Fixed | SWAPS | 35 | 0 | -4 | -9 | -13 | -12 |
| | Ginnie Project Loan SNR | Fixed | SWAPS | 80 | 0 | -1 | -3 | -11 | -14 |

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