

Weekly Mortgage Snapshot

January 27th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	275	-2	-4	-65	-17	
	Option ARM	Legacy	DM	275	-1	-6	-29	-46	
	Alt-A Float	Legacy	DM	265	-14	-11	-44	-80	
	Alt-A Fixed	Legacy	SWAPS	255	-15	-23	-55	-71	
	Prime Float	Legacy	DM	200	0	-12	-47	-75	
	Prime Fixed	Legacy	SWAPS	200	-2	-9	-60	-111	
	Prime 2.0		SWAPS	120	-1	5	-25	-55	-57
	CRT	M1	DM	80	0	-7	-21	-32	-56
	CRT	M2	DM	205	-3	-24	-62	-84	-178
	CRT	B	DM	650	-15	-47	-208	-338	-253
TBA <i>(Bid Price)</i>	FNM.30.350	Current		102-01	101-31	101-16	105-03	105-06	104-13
	FHL.30.350	Current		101-30	101-27	101-12	105-02	105-03	104-06
	GN2.30.350	Current		103-15	103-17	103-02	105-30	105-29	105-05
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350	LLB		0-27	-0-02	0-05	-1-04	-1-00	0-02
	FNM.30.350	HLB		0-16	-0-02	0-02	-0-24	-0-24	0-03
	FNM.30.350	HARP CQ		0-06	-0-03	0-02	-0-23	-1-04	0-02
	FNM.30.400	LLB		1-11	-0-03	0-04	-1-09	-1-11	-0-03
	FNM.30.400	HLB		0-26	-0-02	0-01	-0-24	-0-30	-0-01
	FNM.30.400	HARP CQ		0-24	-0-04	-0-10	-0-21	-1-04	0-02
	GN2.30.350	LLB		1-01	0-03	0-09	-1-01	-0-13	0-14
	GN2.30.350	HLB		0-20	0-00	0-02	-0-14	-0-16	0-13
	GN2.30.400	LLB		1-20	0-03	-0-05	-1-20	-1-07	-0-16
	GN2.30.400	HLB		1-02	-0-02	0-00	-0-25	-0-25	-0-03
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.20	12.20	13.40	15.50	14.50	19.80
	FNM.30.400	Generic		13.60	13.60	14.40	15.60	16.30	22.40
	FHL.30.350	Generic		10.80	10.80	12.50	16.00	13.70	18.10
	FHL.30.400	Generic		11.00	11.00	12.50	15.10	15.80	20.20
	GN2.30.350	Generic		15.50	15.50	17.30	18.40	19.10	17.40
	GN2.30.400	Generic		15.50	15.50	16.60	17.60	20.10	18.80
Non-Agency CMBS	3.0: A2		SWAPS	55	-2	-7	-14	-19	-47
	3.0: A4		SWAPS	90	3	-8	-21	-20	-56
	3.0: AS		SWAPS	115	0	-11	-20	-16	-57
	A4	Legacy	SWAPS	90	3	-8	-21	-20	-56
	AM	Legacy	SWAPS	245	-18	-16	-37	-71	-2
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	1	3	3	6
	Freddie K-deal B	Fixed	SWAPS	135	-24	-25	-37	-71	-26
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	0	-2	-4	-10	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-1	-8	-13	-11

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