

## Weekly Mortgage Snapshot

January 6<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	280	0	-1	-71	-21	
	Option ARM	Legacy	DM	280	-2	-7	-28	-41	
	Alt-A Float	Legacy	DM	285	6	-2	-45	-59	
	Alt-A Fixed	Legacy	SWAPS	280	2	-9	-34	-52	
	Prime Float	Legacy	DM	210	0	-17	-40	-78	
	Prime Fixed	Legacy	SWAPS	215	5	-17	-48	-93	
	Prime 2.0		SWAPS	120	9	-12	-24	-57	-47
	CRT	M1	DM	75	-12	-19	-21	-52	-61
	CRT	M2	DM	215	-17	-53	-42	-116	-159
	CRT	B	DM	680	-12	-30	-191	-359	-194
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350	Current		102-31	102-06	102-19	105-07	105-26	103-05
	FHL.30.350	Current		102-27	102-04	102-25	105-07	105-24	102-30
	GN2.30.350	Current		104-11	103-23	104-01	106-01	106-11	104-06
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350	LLB		0-24	0-02	-0-14	-1-07	-0-31	0-02
	FNM.30.350	HLB		0-15	0-01	-0-07	-0-27	-0-23	0-04
	FNM.30.350	HARP CQ		0-04	0-00	-0-17	-0-31	-0-15	0-02
	FNM.30.400	LLB		1-09	0-02	-0-16	-1-17	-1-00	-0-01
	FNM.30.400	HLB		0-25	0-00	-0-11	-0-28	-0-27	0-03
	FNM.30.400	HARP CQ		0-31	0-00	-0-08	-0-20	-0-25	0-13
	GN2.30.350	LLB		0-27	0-02	-0-24	-1-02	-0-13	0-07
	GN2.30.350	HLB		0-18	0-00	-0-11	-0-16	-0-13	0-05
	GN2.30.400	LLB		1-16	0-00	-1-08	-1-24	-1-11	-0-20
	GN2.30.400	HLB		1-04	0-04	-0-12	-0-25	-0-24	-0-03
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.30	13.20	13.90	15.20	16.40	17.40
	FNM.30.400	Generic		13.60	14.30	14.70	16.10	17.80	20.00
	FHL.30.350	Generic		10.80	12.50	15.20	16.20	15.10	16.30
	FHL.30.400	Generic		11.00	12.50	14.60	15.20	17.50	18.20
	GN2.30.350	Generic		15.90	16.20	18.20	17.90	20.30	15.50
	GN2.30.400	Generic		15.70	16.00	17.40	17.60	21.20	17.30
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	60	-2	-2	-11	-21	-35
	3.0: A4		SWAPS	95	-4	-8	-18	-26	-41
	3.0: AS		SWAPS	125	-2	-3	-9	-19	-39
	A4	Legacy	SWAPS	95	-4	-8	-18	-26	-41
	AM	Legacy	SWAPS	270	19	6	-28	-80	24
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	-1	2	2	10
	Freddie K-deal B	Fixed	SWAPS	160	-2	-2	-15	-23	-2
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	0	-2	-1	-6	-8
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-4	-18	-10

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