



Weekly Mortgage Snapshot

March 24th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	250	0	-3	-31	-108	
	Option ARM	Legacy	DM	250	-3	-14	-30	-55	
	Alt-A Float	Legacy	DM	250	-1	-12	-26	-58	
	Alt-A Fixed	Legacy	SWAPS	255	5	2	-22	-58	
	Prime Float	Legacy	DM	185	-10	-9	-27	-66	
	Prime Fixed	Legacy	SWAPS	185	-6	-19	-24	-85	
	Prime 2.0		SWAPS	95	-7	-17	-17	-56	-87
	CRT	M1	DM	75	5	-8	-12	-16	-68
	CRT	M2	DM	200	0	-19	-30	-66	-180
	CRT	B	DM	725	-2	-28	30	-219	-319
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-02	101-15	102-14	101-16	105-16	104-21
	FHL.30.350		Current	102-02	101-15	102-12	101-12	105-14	104-15
	GN2.30.350		Current	103-11	102-31	103-29	103-02	106-04	105-12
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	0-26	-0-02	-0-03	0-04	-1-05	-0-10
	FNM.30.350		HLB	0-12	-0-04	-0-02	-0-02	-0-28	-0-08
	FNM.30.350		HARP CQ	0-03	-0-03	-0-03	-0-01	-0-25	-0-02
	FNM.30.400		LLB	1-08	-0-03	-0-04	0-01	-1-15	-0-20
	FNM.30.400		HLB	0-24	0-05	0-05	-0-01	-0-29	-0-14
	FNM.30.400		HARP CQ	0-17	-0-02	-0-05	-0-17	-1-04	-0-04
	GN2.30.350		LLB	1-01	-0-01	0-00	0-09	-0-28	0-06
	GN2.30.350		HLB	0-20	0-00	0-00	0-02	-0-13	0-04
	GN2.30.400		LLB	1-22	-0-04	-0-06	-0-03	-1-18	-0-08
	GN2.30.400		HLB	0-31	0-00	0-01	-0-03	-0-27	-0-15
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.30	12.30	12.10	13.40	15.10	14.50
	FNM.30.400		Generic	13.60	13.60	13.60	14.40	16.20	17.80
	FHL.30.350		Generic	11.00	11.00	10.70	12.50	16.50	13.50
	FHL.30.400		Generic	11.20	11.20	10.90	12.50	15.40	15.80
	GN2.30.350		Generic	15.50	15.50	15.30	17.30	16.90	13.70
	GN2.30.400		Generic	15.30	15.40	15.20	16.60	17.30	16.00
Non-Agency CMBS	3.0: A2		SWAPS	50	1	-2	-9	-17	-44
	3.0: A4		SWAPS	90	2	-1	-8	-20	-41
	3.0: AS		SWAPS	115	2	-2	-12	-12	-54
	A4	Legacy	SWAPS	90	2	-1	-8	-20	-41
	AM	Legacy	SWAPS	225	-2	1	-34	-49	-65
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	-1	-1	0	2	3
	Freddie K-deal B	Fixed	SWAPS	120	-4	-5	-40	-53	-98
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	1	2	-5	-8	-10
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-3	-8	-15

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