

Weekly Mortgage Snapshot

March 3rd 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	250	-1	-9	-34	-23	
	Option ARM	Legacy	DM	265	1	-7	-20	-42	
	Alt-A Float	Legacy	DM	260	-3	-2	-27	-49	
	Alt-A Fixed	Legacy	SWAPS	250	-3	-5	-38	-61	
	Prime Float	Legacy	DM	195	1	-6	-32	-58	
	Prime Fixed	Legacy	SWAPS	200	-7	-8	-34	-97	
	Prime 2.0		SWAPS	110	-2	-8	-21	-43	-72
	CRT	M1	DM	85	0	-5	-11	-23	-53
	CRT	M2	DM	210	-7	3	-62	-63	-199
	CRT	B	DM	745	-9	100	32	-202	-192
TBA (Bid Price)	FNM.30.350		Current	101-24	102-14	101-29	102-18	105-12	104-20
	FHL.30.350		Current	101-25	102-12	101-28	102-18	105-10	104-15
	GN2.30.350		Current	104-02	103-29	103-10	104-04	106-01	105-15
Agency Pass-Through (as Payup)	FNM.30.350		LLB	0-28	-0-01	0-03	-0-09	-1-03	-0-07
	FNM.30.350		HLB	0-14	0-00	-0-02	-0-08	-0-29	-0-06
	FNM.30.350		HARP CQ	0-06	0-00	0-00	-0-15	-0-29	0-03
	FNM.30.400		LLB	1-12	0-00	0-03	-0-13	-1-17	-0-20
	FNM.30.400		HLB	0-21	0-02	-0-07	-0-17	-1-07	-0-21
	FNM.30.400		HARP CQ	0-22	0-00	-0-02	-0-17	-0-30	-0-01
	GN2.30.350		LLB	1-05	0-04	0-00	-0-18	-0-20	-0-04
	GN2.30.350		HLB	0-22	0-02	0-00	-0-09	-0-17	0-04
	GN2.30.400		LLB	1-29	0-01	0-03	-0-28	-1-08	-0-12
	GN2.30.400		HLB	0-30	0-00	-0-01	-0-18	-1-03	-0-14
Agency CMO (Lifetime CPR)	FNM.30.350		Generic	12.20	12.10	12.20	15.00	15.00	16.20
	FNM.30.400		Generic	13.60	13.60	13.60	15.30	16.60	19.30
	FHL.30.350		Generic	10.70	10.70	10.80	15.20	14.10	15.50
	FHL.30.400		Generic	10.90	10.90	11.00	14.60	16.30	17.50
	GN2.30.350		Generic	15.20	15.30	15.70	18.30	19.80	15.00
	GN2.30.400		Generic	15.10	15.20	15.50	17.40	20.80	17.10
Non-Agency CMBS	3.0: A2		SWAPS	55	-1	-2	-9	-16	-50
	3.0: A4		SWAPS	90	-2	-4	-14	-15	-68
	3.0: AS		SWAPS	110	-3	-4	-15	-12	-76
	A4	Legacy	SWAPS	90	-2	-4	-14	-15	-68
	AM	Legacy	SWAPS	220	-2	-40	-44	-66	-85
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	3	4
	Freddie K-deal B	Fixed	SWAPS	125	-3	-9	-36	-51	-85
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-3	-9	-12	-12
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-2	-8	-15

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