

Weekly Mortgage Snapshot

March 31th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	250	-1	-4	-32	-109	
	Option ARM	Legacy	DM	250	-3	-18	-30	-60	
	Alt-A Float	Legacy	DM	250	-3	-13	-32	-60	
	Alt-A Fixed	Legacy	SWAPS	255	0	3	-22	-58	
	Prime Float	Legacy	DM	180	-7	-16	-31	-73	
	Prime Fixed	Legacy	SWAPS	185	-1	-21	-26	-81	
	Prime 2.0		SWAPS	95	0	-18	-14	-50	-87
	CRT	M1	DM	80	1	-7	-10	-19	-67
	CRT	M2	DM	200	0	-18	-32	-60	-180
	CRT	B	DM	730	4	-19	35	-146	-315
TBA <i>(Bid Price)</i>	FNM.30.350	Current		101-30	102-02	102-15	102-13	105-19	104-26
	FHL.30.350	Current		101-29	102-02	102-15	102-09	105-18	104-20
	GN2.30.350	Current		103-09	103-11	103-30	103-29	106-09	105-20
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350	LLB		0-26	0-00	-0-03	0-04	-1-05	-0-09
	FNM.30.350	HLB		0-14	0-02	0-00	0-00	-0-28	-0-06
	FNM.30.350	HARP							
	FNM.30.400	CQ		0-04	0-01	-0-02	0-00	-0-31	-0-01
	FNM.30.400	LLB		1-11	0-03	-0-01	0-04	-1-14	-0-15
	FNM.30.400	HLB		0-26	0-02	0-07	0-01	-0-27	-0-10
	FNM.30.400	HARP							
	FNM.30.400	CQ		0-17	0-00	-0-05	-0-14	-1-02	-0-05
	GN2.30.350	LLB		1-01	0-00	0-00	0-08	-0-28	0-08
	GN2.30.350	HLB		0-21	0-01	0-01	0-03	-0-13	0-07
GN2.30.400	LLB		1-22	0-00	-0-06	0-06	-1-18	-0-19	
GN2.30.400	HLB		0-31	0-00	0-01	-0-01	-0-30	-0-12	
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.30	12.30	12.10	13.20	15.30	15.50
	FNM.30.400	Generic		13.60	13.60	13.60	14.30	16.20	19.10
	FHL.30.350	Generic		11.00	11.00	10.70	12.50	16.30	14.40
	FHL.30.400	Generic		11.20	11.20	10.90	12.50	15.30	17.30
	GN2.30.350	Generic		15.50	15.50	15.20	16.20	17.90	13.80
	GN2.30.400	Generic		15.40	15.30	15.10	16.00	17.60	16.10
Non-Agency CMBS	3.0: A2		SWAPS	55	2	1	-6	-15	-42
	3.0: A4		SWAPS	90	3	2	-4	-18	-39
	3.0: AS		SWAPS	115	2	0	-10	-15	-52
	A4	Legacy	SWAPS	90	3	2	-4	-18	-39
	AM	Legacy	SWAPS	205	-22	-12	-45	-78	-75
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	-1	0	2	3
	Freddie K-deal B	Fixed	SWAPS	120	0	-5	-37	-52	-83
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	2	-5	-6	-10
	Ginnie Project Loan SNR	Fixed	SWAPS	80	-1	-1	-3	-9	-16

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