Weekly Mortgage Snapshot

May 19th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	220	-1	-27	-33	-65	-94
	Option ARM	Legacy	DM	230	0	-14	-36	-60	-95
	Alt-A Float	Legacy	DM	210	-4	-31	-51	-77	-150
	Alt-A Fixed	Legacy	SWAPS	230	-6	-30	-26	-68	-101
	Prime Float	Legacy	DM	170	2	-9	-24	-61	-124
	Prime Fixed	Legacy	SWAPS	185	0	-10	-24	-55	-121
	Prime 2.0		SWAPS	100	6	3	-16	-25	-74
	CRT	M1	DM	60	-1	-14	-28	-49	-76
	CRT	M2	DM	155	0	-19	-61	-117	-183
	CRT	B	DM	685	0	-39	-57	-171	-336
TBA *(Bid Price)*	FNM.30.350	Current		102-31	102-18	102-29	102-07	102-19	104-19
	FHL.30.350	Current		102-31	102-18	102-27	102-05	102-17	104-17
	GN2.30.350	Current		104-01	103-30	103-32	103-24	103-30	105-16
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-31	0-00	0-00	0-02	-0-11	-0-12
	FNM.30.350	HLB		0-17	0-00	0-00	-0-01	-0-08	-0-11
	FNM.30.350	HARP CQ		0-06	0-00	-0-01	0-00	-0-16	-0-09
	FNM.30.400	LLB		1-16	-0-01	-0-02	0-03	-0-13	-0-22
	FNM.30.400	HLB		0-30	0-00	-0-01	0-03	-0-07	-0-15
	FNM.30.400	HARP CQ		1-00	0-02	0-07	0-10	-0-07	-0-06
	GN2.30.350	LLB		1-00	0-00	-0-01	-0-03	-0-21	-0-03
	GN2.30.350	HLB		0-20	0-00	0-01	0-00	-0-11	0-06
	GN2.30.400	LLB		2-00	0-03	0-09	0-02	-0-25	-0-14
	GN2.30.400	HLB		1-00	0-01	0-01	0-00	-0-16	-0-22
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.20	12.20	12.40	12.20	15.00	17.10
	FNM.30.400	Generic		13.90	13.80	13.80	13.60	15.40	20.70
	FHL.30.350	Generic		12.10	12.10	11.30	10.70	15.40	16.00
	FHL.30.400	Generic		12.40	12.40	11.70	10.90	14.60	19.10
	GN2.30.350	Generic		15.30	15.20	14.70	15.30	18.20	14.80
	GN2.30.400	Generic		14.80	14.70	14.30	15.20	17.40	16.90
Non-Agency CMBS	3.0: A2		SWAPS	55	1	-1	0	-12	-29
	3.0: A4		SWAPS	95	-1	1	4	-11	-22
	3.0: AS		SWAPS	115	0	-2	-2	-18	-34
	A4	Legacy	SWAPS	95	-1	1	4	-11	-22
	AM	Legacy	SWAPS	175	-15	-35	-54	-105	-102
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	50	0	2	2	2	6
	Freddie K-deal B	Fixed	SWAPS	115	0	-8	-16	-59	-84
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	0	1	-8	-15
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	0	-3	-17

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