

Weekly Mortgage Snapshot

November 25th 2016

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	285	0	-58	3	-29	
	Option ARM	Legacy	DM	290	-1	-14	-20	-38	
	Alt-A Float	Legacy	DM	285	-4	-27	-28	-76	
	Alt-A Fixed	Legacy	SWAPS	295	0	-18	-17	-34	
	Prime Float	Legacy	DM	230	-1	-17	-21	-61	
	Prime Fixed	Legacy	SWAPS	235	-4	-26	-56	-67	
	Prime 2.0		SWAPS	130	7	-13	-26	-53	-36
	CRT	M1	DM	120	14	23	11	-14	-15
	CRT	M2	DM	250	-23	-19	-37	-89	-110
	CRT	B	DM	715	-141	-136	-234	-306	-94
TBA <i>(Bid Price)</i>	FNM.30.350	Current		102-19	103-01	105-03	105-11	104-21	103-11
	FHL.30.350	Current		102-16	102-32	105-01	105-10	104-18	103-05
	GN2.30.350	Current		103-25	104-15	106-01	106-02	105-19	104-04
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350	LLB		1-07	-0-20	-0-24	-0-25	-0-01	0-14
	FNM.30.350	HLB		0-23	-0-15	-0-17	-0-20	-0-04	0-12
	FNM.30.350	HARP CQ		0-21	-0-11	-0-08	-0-13	0-06	0-12
	FNM.30.400	LLB		1-26	-0-25	-0-26	-1-03	-0-10	0-11
	FNM.30.400	HLB		1-04	-0-13	-0-14	-0-22	-0-09	0-09
	FNM.30.400	HARP CQ		1-07	-0-06	-0-06	-0-22	0-02	0-05
	GN2.30.350	LLB		1-20	-0-15	-0-14	0-00	0-18	0-27
	GN2.30.350	HLB		0-30	-0-04	-0-04	-0-01	0-16	0-19
	GN2.30.400	LLB		2-24	-0-14	-0-16	-0-03	0-02	0-21
	GN2.30.400	HLB		1-16	-0-05	-0-11	-0-13	-0-07	0-08
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350	Generic		15.00	15.00	15.40	15.60	17.10	18.20
	FNM.30.400	Generic		15.40	15.40	15.60	17.00	20.70	20.80
	FHL.30.350	Generic		15.40	15.40	16.00	14.80	15.90	16.60
	FHL.30.400	Generic		14.60	14.60	15.00	16.80	19.10	18.50
	GN2.30.350	Generic		18.20	18.20	18.40	20.00	14.80	15.40
	GN2.30.400	Generic		17.40	17.40	17.60	20.90	16.90	17.20
Non-Agency CMBS	3.0: A2		SWAPS	65	-1	-4	-4	-17	-22
	3.0: A4		SWAPS	105	-3	-7	3	-12	-20
	3.0: AS		SWAPS	130	-5	-5	8	-17	-23
	A4	Legacy	SWAPS	105	-3	-7	3	-12	-20
	AM	Legacy	SWAPS	260	-45	-37	-6	-69	55
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	-1	2	2	3	10
	Freddie K-deal B	Fixed	SWAPS	160	-13	-12	-14	-20	-47
	Fannie ACES/GeMS SNR	Fixed	SWAPS	45	0	0	-3	-7	0
	Ginnie Project Loan SNR	Fixed	SWAPS	80	-3	-6	-5	-14	-14

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