Weekly Mortgage Snapshot

February 23rd 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	130	-2	-11	-13	-29	-123
	Option ARM	Legacy	DM	155	-2	-2	-3	-24	-112
	Alt-A Float	Legacy	DM	110	0	-10	-8	-67	-152
	Alt-A Fixed	Legacy	SWAPS	80	-6	-26	-106	-111	-174
	Prime Float	Legacy	DM	115	0	2	2	-33	-78
	Prime Fixed	Legacy	SWAPS	110	-5	-14	-16	-52	-97
	Prime 2.0		SWAPS	65	5	8	-1	-2	-50
	CRT	M1	DM	55	0	2	-2	1	-30
	CRT	M2	DM	105	-1	4	-35	-41	-111
	CRT	B	DM	410	-5	-84	-124	-204	-342
TBA *(Bid Price)*	FNM.30.350	Current		99-17	99-18	101-08	102-31	103-04	102-06
	FHL.30.350	Current		99-20	99-19	101-09	102-30	103-05	102-05
	GN2.30.350	Current		100-09	100-19	102-03	103-24	103-27	103-22
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-21	-0-01	-0-07	-0-10	-0-11	-0-08
	FNM.30.350	HLB		0-14	0-00	-0-03	-0-06	-0-04	0-02
	FNM.30.350	HARP CQ		0-13	0-00	0-01	0-01	0-06	0-07
	FNM.30.400	LLB		1-07	-0-01	-0-15	-0-19	-0-16	-0-06
	FNM.30.400	HLB		0-25	-0-02	-0-11	-0-13	-0-11	0-09
	FNM.30.400	HARP CQ		0-23	0-00	0-06	0-04	0-00	0-01
	GN2.30.350	LLB		0-16	-0-02	-0-08	-0-07	-0-18	-0-19
	GN2.30.350	HLB		0-13	-0-01	-0-02	0-00	-0-08	-0-07
	GN2.30.400	LLB		1-14	-0-19	-0-21	-0-15	-0-20	-0-16
	GN2.30.400	HLB		1-06	-0-11	-0-05	-0-10	-0-01	0-06
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.40	11.60	12.40	12.30	12.10	12.10
	FNM.30.400	Generic		12.50	12.20	13.10	13.00	12.50	13.50
	FHL.30.350	Generic		12.30	11.80	12.70	12.50	12.20	10.70
	FHL.30.400	Generic		12.60	12.30	13.30	13.20	12.50	10.90
	GN2.30.350	Generic		16.70	15.70	16.40	16.70	15.10	15.30
	GN2.30.400	Generic		15.00	14.60	15.40	15.60	14.50	15.20
Non-Agency CMBS	3.0: A2		SWAPS	35	-3	-1	-6	-15	-19
	3.0: A4		SWAPS	65	-1	1	-11	-24	-26
	3.0: AS		SWAPS	95	-3	3	-10	-15	-20
	A4	Legacy	SWAPS	65	-1	1	-11	-24	-26
	AM	Legacy	SWAPS	320	20	99	126	92	97
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	1	1	1
	Freddie K-deal B	Fixed	SWAPS	130	1	-1	-1	-7	1
	Fannie ACES/GeMS SNR	Fixed	SWAPS	30	2	1	-2	-9	-7
	Ginnie Project Loan SNR	Fixed	SWAPS	75	-1	-1	-5	-6	-6

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