



Weekly Mortgage Snapshot

January 12th 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	140	0	0	-4	-47	-138
	Option ARM	Legacy	DM	155	1	1	-4	-32	-122
	Alt-A Float	Legacy	DM	120	0	2	-39	-63	-160
	Alt-A Fixed	Legacy	SWAPS	105	8	-56	-66	-86	-169
	Prime Float	Legacy	DM	115	0	0	-27	-44	-97
	Prime Fixed	Legacy	SWAPS	125	0	-1	-16	-36	-92
	Prime 2.0		SWAPS	60	0	-3	-13	-16	-61
	CRT	M1	DM	55	-2	-2	-1	0	-16
	CRT	M2	DM	110	-9	-23	-38	-29	-93
	CRT	B	DM	505	-2	-6	-128	-113	-172
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-00	102-19	102-20	102-25	102-23	102-25
	FHL.30.350		Current	102-01	102-19	102-20	102-26	102-25	102-21
	GN2.30.350		Current	102-30	103-09	103-17	103-31	103-17	103-28
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	0-29	0-00	-0-02	-0-02	-0-05	0-03
	FNM.30.350		HLB	0-19	0-00	0-01	0-01	0-00	0-04
	FNM.30.350		HARP CQ	0-12	0-00	0-00	-0-01	-0-01	0-01
	FNM.30.400		LLB	1-24	0-00	-0-02	-0-02	0-00	0-13
	FNM.30.400		HLB	1-06	0-00	0-00	0-03	0-03	0-12
	FNM.30.400		HARP CQ	0-17	0-00	-0-01	-0-03	-0-06	-0-14
	GN2.30.350		LLB	0-24	0-01	-0-01	0-04	-0-12	-0-03
	GN2.30.350		HLB	0-15	0-00	0-01	0-01	-0-10	-0-03
	GN2.30.400		LLB	2-03	0-01	0-00	0-06	-0-13	0-21
	GN2.30.400		HLB	1-17	0-00	0-00	0-04	0-15	0-14
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.20	12.00	12.00	12.40	12.40	12.30
	FNM.30.400		Generic	13.00	12.80	12.80	13.10	13.40	13.70
	FHL.30.350		Generic	12.70	12.60	12.40	13.10	12.40	10.80
	FHL.30.400		Generic	13.30	13.30	13.10	13.60	12.60	11.00
	GN2.30.350		Generic	16.40	16.40	16.40	16.00	15.30	15.50
	GN2.30.400		Generic	15.30	15.30	15.40	15.30	14.60	15.50
Non-Agency CMBS	3.0: A2		SWAPS	35	-1	-3	-10	-13	-20
	3.0: A4		SWAPS	65	-3	-7	-18	-24	-22
	3.0: AS		SWAPS	100	-2	-5	-13	-11	-21
	A4	Legacy	SWAPS	65	-3	-7	-18	-24	-22
	AM	Legacy	SWAPS	230	-1	1	-21	31	-38
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	-4	1
	Freddie K-deal B	Fixed	SWAPS	125	-1	-4	-9	5	-31
	Fannie ACES/GeMS SNR	Fixed	SWAPS	30	-1	-2	-5	-9	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	75	-1	-1	-6	-5	-7

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