

## Weekly Mortgage Snapshot

August 11<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	160	-12	-30	-66	-102	-130
	Option ARM	Legacy	DM	180	-4	-8	-49	-89	-127
	Alt-A Float	Legacy	DM	190	0	2	-42	-74	-148
	Alt-A Fixed	Legacy	SWAPS	190	0	1	-42	-65	-111
	Prime Float	Legacy	DM	155	-4	-3	-14	-41	-96
	Prime Fixed	Legacy	SWAPS	165	-3	7	-18	-43	-133
	Prime 2.0		SWAPS	70	0	-4	-24	-46	-83
	CRT	M1	DM	50	1	-2	-9	-36	-59
	CRT	M2	DM	130	4	-9	-25	-86	-157
	CRT	B	DM	605	-1	-13	-82	-142	-370
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	103-13	103-08	102-16	101-29	102-11	105-15
	FHL.30.350		Current	103-14	103-10	102-18	101-29	102-08	105-12
	GN2.30.350		Current	104-01	104-02	103-11	103-14	103-30	106-11
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-31	0-00	-0-03	-0-01	0-02	-0-31
	FNM.30.350		HLB	0-18	0-00	-0-01	0-00	0-00	-0-25
	FNM.30.350		HARP CQ	0-07	0-00	-0-06	0-00	0-01	-0-27
	FNM.30.400		LLB	1-21	0-00	-0-03	0-02	0-08	-1-08
	FNM.30.400		HLB	1-03	0-00	0-00	0-04	0-08	-0-23
	FNM.30.400		HARP CQ	0-23	0-00	0-00	-0-09	0-01	-1-06
	GN2.30.350		LLB	1-01	-0-01	-0-03	0-01	-0-02	-0-12
	GN2.30.350		HLB	0-22	0-01	-0-03	0-03	0-02	-0-11
	GN2.30.400		LLB	2-05	-0-02	-0-11	0-07	0-07	-0-22
	GN2.30.400		HLB	1-01	0-00	-0-01	0-03	0-01	-0-28
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	11.90	12.20	12.40	12.40	12.20	14.60
	FNM.30.400		Generic	12.50	13.30	13.40	13.90	13.60	16.20
	FHL.30.350		Generic	12.30	12.30	12.40	12.10	10.70	14.00
	FHL.30.400		Generic	12.50	12.60	12.60	12.40	10.90	15.90
	GN2.30.350		Generic	15.00	15.00	15.30	15.20	15.60	19.30
	GN2.30.400		Generic	14.50	14.50	14.60	14.70	15.50	20.30
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	50	0	-2	-4	-6	-20
	3.0: A4		SWAPS	85	0	-4	-7	-3	-13
	3.0: AS		SWAPS	110	1	-1	-4	-4	-9
	A4	Legacy	SWAPS	85	0	-4	-7	-3	-13
	AM	Legacy	SWAPS	235	0	36	41	9	-22
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	-1	-4	-2	0	3
	Freddie K-deal B	Fixed	SWAPS	135	-4	16	23	7	-37
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-1	0	1	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	0	0	-15

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