

Weekly Mortgage Snapshot

August 25th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	155	-3	-23	-64	-97	-128
	Option ARM	Legacy	DM	175	-2	-9	-47	-88	-133
	Alt-A Float	Legacy	DM	180	-2	-4	-32	-85	-137
	Alt-A Fixed	Legacy	SWAPS	190	-2	-2	-36	-65	-121
	Prime Float	Legacy	DM	145	-4	-14	-23	-48	-106
	Prime Fixed	Legacy	SWAPS	155	-3	-13	-25	-52	-136
	Prime 2.0		SWAPS	65	-2	-5	-33	-49	-88
	CRT	M1	DM	55	4	4	-6	-31	-57
	CRT	M2	DM	145	5	16	-4	-68	-138
	CRT	B	DM	615	13	8	-69	-132	-334
TBA <i>(Bid Price)</i>	FNM.30.350		Current	103-09	103-14	102-29	103-03	102-25	105-11
	FHL.30.350		Current	103-09	103-15	102-30	103-04	102-23	105-10
	GN2.30.350		Current	103-32	104-07	103-28	104-07	104-07	106-02
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-01	0-01	0-01	0-02	0-04	-0-31
	FNM.30.350		HLB	0-19	0-01	0-01	0-02	0-05	-0-24
	FNM.30.350		HARP CQ	0-11	0-04	0-02	0-05	0-05	-0-23
	FNM.30.400		LLB	1-25	0-02	0-03	0-09	0-13	-1-04
	FNM.30.400		HLB	1-05	0-01	0-03	0-07	0-18	-0-21
	FNM.30.400		HARP CQ	0-25	0-02	0-03	-0-07	0-03	-1-04
	GN2.30.350		LLB	1-02	0-00	-0-02	0-02	0-01	-0-18
	GN2.30.350		HLB	0-21	0-00	-0-02	0-01	0-01	-0-10
	GN2.30.400		LLB	2-01	-0-01	-0-12	0-01	0-05	-0-26
	GN2.30.400		HLB	1-07	0-00	0-04	0-07	0-09	-0-22
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	11.90	11.90	12.30	12.30	12.10	15.60
	FNM.30.400		Generic	12.50	12.50	13.40	13.90	13.60	17.00
	FHL.30.350		Generic	12.30	12.30	12.40	12.10	10.70	14.90
	FHL.30.400		Generic	12.50	12.50	12.60	12.40	10.90	16.80
	GN2.30.350		Generic	15.00	15.00	15.00	15.30	15.30	20.00
	GN2.30.400		Generic	14.50	14.50	14.50	14.80	15.20	20.90
Non-Agency CMBS	3.0: A2		SWAPS	50	0	-2	-3	-5	-19
	3.0: A4		SWAPS	85	0	-3	-7	-3	-13
	3.0: AS		SWAPS	110	0	-2	-4	-5	-11
	A4	Legacy	SWAPS	85	0	-3	-7	-3	-13
	AM	Legacy	SWAPS	230	0	23	57	10	-42
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	-1	-2	0	3
	Freddie K-deal B	Fixed	SWAPS	135	-1	-7	20	8	-41
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	-1	-3	-3	-1	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	0	0	-8

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