Weekly Mortgage Snapshot

August 4th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	170	0	-19	-61	-90	-107
	Option ARM	Legacy	DM	185	-2	-6	-56	-88	-127
	Alt-A Float	Legacy	DM	190	6	0	-53	-74	-148
	Alt-A Fixed	Legacy	SWAPS	190	1	0	-43	-67	-112
	Prime Float	Legacy	DM	160	0	-1	-14	-40	-93
	Prime Fixed	Legacy	SWAPS	170	-1	8	-21	-41	-132
	Prime 2.0		SWAPS	70	0	-4	-26	-50	-83
	CRT	M1	DM	50	2	-3	-11	-39	-61
	CRT	M2	DM	125	0	-17	-30	-77	-161
	CRT	B	DM	605	-2	-13	-81	-38	-372
TBA *(Bid Price)*	FNM.30.350	Current		103-08	102-30	102-11	102-20	-102-02	-105-10
	FHL.30.350	Current		103-10	103-00	102-13	102-19	101-31	105-08
	GN2.30.350	Current		104-02	103-28	103-10	103-25	103-13	106-02
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-31	-0-01	-0-04	-0-01	0-05	-0-31
	FNM.30.350	HLB		0-18	0-00	-0-02	0-01	0-02	-0-24
	FNM.30.350	HARP CQ		0-07	-0-02	-0-07	0-00	0-01	-0-27
	FNM.30.400	LLB		1-21	-0-01	-0-05	0-01	0-12	-1-01
	FNM.30.400	HLB		1-03	0-00	0-00	0-04	0-09	-0-21
	FNM.30.400	HARP CQ		0-23	0-00	0-00	-0-05	-0-01	-1-06
	GN2.30.350	LLB		1-02	0-07	-0-02	0-01	0-01	-0-13
	GN2.30.350	HLB		0-21	-0-01	-0-03	0-01	0-01	-0-15
	GN2.30.400	LLB		2-07	-0-02	-0-05	0-12	0-14	-0-20
	GN2.30.400	HLB		1-01	0-00	-0-01	0-04	0-02	-0-27
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.20	12.30	12.50	12.70	12.20	14.80
	FNM.30.400	Generic		13.30	13.30	13.50	14.00	13.60	16.40
	FHL.30.350	Generic		12.30	12.40	12.70	11.70	10.80	14.20
	FHL.30.400	Generic		12.60	12.60	12.90	12.10	11.00	16.20
	GN2.30.350	Generic		15.00	15.10	15.50	14.80	15.70	19.80
	GN2.30.400	Generic		14.50	14.60	14.90	14.40	15.60	20.60
Non-Agency CMBS	3.0: A2		SWAPS	50	0	-2	-4	-7	-19
	3.0: A4		SWAPS	85	-1	-4	-8	-4	-13
	3.0: AS		SWAPS	110	0	-3	-5	-6	-10
	A4	Legacy	SWAPS	85	-1	-4	-8	-4	-13
	AM	Legacy	SWAPS	235	26	43	31	-3	-29
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	-3	-1	1	4
	Freddie K-deal B	Fixed	SWAPS	140	0	20	17	9	-34
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	-1	-1	0	-2	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-1	-1	-15

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