

Weekly Mortgage Snapshot

December 1st 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	140	-1	-1	-16	-78	-145
	Option ARM	Legacy	DM	155	-1	-3	-13	-69	-131
	Alt-A Float	Legacy	DM	120	0	-37	-54	-90	-170
	Alt-A Fixed	Legacy	SWAPS	170	-18	5	-18	-55	-118
	Prime Float	Legacy	DM	115	0	0	-32	-52	-113
	Prime Fixed	Legacy	SWAPS	125	0	-2	-23	-51	-109
	Prime 2.0		SWAPS	60	-5	-3	-2	-25	-74
	CRT	M1	DM	60	1	5	3	-1	-37
	CRT	M2	DM	135	-5	-4	-19	-12	-137
	CRT	B	DM	535	-3	-59	-102	-146	-179
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-17	102-31	102-24	103-18	103-10	102-24
	FHL.30.350		Current	102-16	102-30	102-25	103-19	103-11	102-22
	GN2.30.350		Current	103-13	103-24	103-23	104-08	104-12	104-04
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-00	0-01	0-03	-0-02	0-00	-0-06
	FNM.30.350		HLB	0-19	-0-01	0-01	-0-01	0-02	-0-03
	FNM.30.350		HARP CQ	0-12	0-00	0-00	0-00	0-03	-0-09
	FNM.30.400		LLB	1-25	-0-01	0-00	-0-01	0-08	0-00
	FNM.30.400		HLB	1-07	0-01	0-06	0-02	0-09	0-03
	FNM.30.400		HARP CQ	0-18	-0-01	-0-01	-0-05	-0-13	-0-21
	GN2.30.350		LLB	0-25	0-02	0-03	-0-09	-0-07	-0-26
	GN2.30.350		HLB	0-14	0-01	0-00	-0-08	-0-06	-0-15
	GN2.30.400		LLB	2-03	0-06	0-10	0-02	0-03	-0-21
	GN2.30.400		HLB	1-17	0-01	-0-01	0-09	0-17	0-01
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.20	12.20	12.50	12.00	12.30	15.00
	FNM.30.400		Generic	13.00	12.90	13.10	12.50	13.90	15.40
	FHL.30.350		Generic	12.70	12.50	13.00	12.40	12.10	15.20
	FHL.30.400		Generic	13.30	13.30	13.60	12.60	12.40	14.60
	GN2.30.350		Generic	16.70	16.70	16.10	15.00	15.30	18.30
	GN2.30.400		Generic	15.60	15.60	15.40	14.50	14.80	17.40
Non-Agency CMBS	3.0: A2		SWAPS	40	0	1	-8	-11	-22
	3.0: A4		SWAPS	75	-1	2	-13	-20	-29
	3.0: AS		SWAPS	105	0	1	-7	-7	-22
	A4	Legacy	SWAPS	75	-1	2	-13	-20	-29
	AM	Legacy	SWAPS	225	30	-26	-8	56	-15
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	-2	0
	Freddie K-deal B	Fixed	SWAPS	130	-1	-6	-8	15	-32
	Fannie ACES/GeMS SNR	Fixed	SWAPS	30	-1	-2	-6	-8	-15
	Ginnie Project Loan SNR	Fixed	SWAPS	75	-5	-5	-5	-6	-7

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