Weekly Mortgage Snapshot

January 5th 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	140	-1	0	-4	-48	-139
	Option ARM	Legacy	DM	155	-1	0	-9	-36	-124
	Alt-A Float	Legacy	DM	120	1	2	-42	-67	-163
	Alt-A Fixed	Legacy	SWAPS	110	10	-56	-67	-83	-169
	Prime Float	Legacy	DM	115	1	0	-29	-47	-96
	Prime Fixed	Legacy	SWAPS	125	1	-1	-15	-37	-90
	Prime 2.0		SWAPS	60	-3	-5	-13	-16	-61
	CRT	M1	DM	55	0	-2	1	2	-29
	CRT	M2	DM	120	-5	-16	-32	-24	-103
	CRT	B	DM	505	-1	-25	-134	-112	-187
TBA *(Bid Price)*	FNM.30.350	Current		102-19	102-17	102-21	103-04	102-11	102-06
	FHL.30.350	Current		102-19	102-17	102-21	103-05	102-13	102-03
	GN2.30.350	Current		103-09	103-09	103-18	104-04	103-10	103-24
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-29	-0-02	-0-03	-0-05	-0-06	0-07
	FNM.30.350	HLB		0-19	-0-01	0-00	0-00	-0-01	0-05
	FNM.30.350	HARP CQ		0-12	0-00	0-00	-0-02	-0-02	0-08
	FNM.30.400	LLB		1-24	-0-01	-0-01	-0-05	-0-02	0-17
	FNM.30.400	HLB		1-06	-0-01	-0-01	0-01	0-03	0-13
	FNM.30.400	HARP CQ		0-17	0-00	-0-01	-0-04	-0-06	-0-14
	GN2.30.350	LLB		0-23	0-00	-0-02	0-03	-0-13	-0-02
	GN2.30.350	HLB		0-15	0-00	0-01	0-01	-0-09	-0-03
	GN2.30.400	LLB		2-02	0-00	-0-01	0-05	-0-10	0-18
	GN2.30.400	HLB		1-17	0-00	0-00	0-04	0-15	0-17
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.00	12.00	12.20	12.40	12.50	12.30
	FNM.30.400	Generic		12.80	12.80	13.00	12.90	13.50	13.70
	FHL.30.350	Generic		12.60	12.50	12.70	12.40	12.70	10.80
	FHL.30.400	Generic		13.30	13.10	13.40	12.60	12.90	11.00
	GN2.30.350	Generic		16.40	16.40	16.70	15.30	15.50	15.90
	GN2.30.400	Generic		15.30	15.40	15.60	14.90	14.90	15.70
Non-Agency CMBS	3.0: A2		SWAPS	40	0	-2	-10	-12	-22
	3.0: A4		SWAPS	70	-1	-4	-18	-21	-24
	3.0: AS		SWAPS	100	-1	-3	-13	-10	-22
	A4	Legacy	SWAPS	70	-1	-4	-18	-21	-24
	AM	Legacy	SWAPS	230	1	3	-19	39	-40
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	-1	-4	1
	Freddie K-deal B	Fixed	SWAPS	125	-3	-3	-9	6	-33
	Fannie ACES/GeMS SNR	Fixed	SWAPS	30	2	-1	-4	-8	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	75	0	2	-5	-4	-6

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