Weekly Mortgage Snapshot

July 14th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	180	-9	-19	-69	-100	-122
	Option ARM	Legacy	DM	190	-1	-33	-56	-89	-131
	Alt-A Float	Legacy	DM	185	-4	-27	-63	-99	-159
	Alt-A Fixed	Legacy	SWAPS	190	2	-28	-65	-79	-140
	Prime Float	Legacy	DM	165	3	-2	-15	-38	-122
	Prime Fixed	Legacy	SWAPS	165	10	-4	-27	-39	-143
	Prime 2.0		SWAPS	75	0	-7	-22	-44	-94
	CRT	M1	DM	50	-3	-10	-22	-33	-64
	CRT	M2	DM	135	-10	-16	-56	-85	-161
	CRT	B	DM	615	-4	-62	-120	-48	-407
TBA	FNM.30.350	Current		102-19	102-14	103-01	103-02	102-18	105-16
(Bid Price)	FHL.30.350	Current		102-22	102-16	103-01	103-02	102-17	105-15
	GN2.30.350	Current		103-24	103-16	104-05	104-13	103-23	106-09
Agency	FNM.30.350	LLB		0-31	-0-03	-0-03	0-02	0-05	-0-31
Pass-Through	FNM.30.350	HLB		0-18	-0-01	-0-02	0-02	0-03	-0-25
(as Payup)	FNM.30.350	HARP CQ		0-07	-0-06	-0-02	0-02	-0-04	-0-18
	FNM.30.400	LLB		1-21	-0-03	0-02	0-05	0-10	-1-01
	FNM.30.400	HLB		1-01	-0-02	-0-01	0-04	0-07	-0-26
	FNM.30.400	HARP CQ		0-20	-0-03	-0-11	0-01	-0-11	-1-08
	GN2.30.350	LLB		1-04	0-00	0-01	0-03	0-09	-0-07
	GN2.30.350	HLB		0-23	-0-02	0-00	0-04	0-05	-0-13
	GN2.30.400	LLB		2-13	-0-03	0-07	0-22	0-31	-0-14
	GN2.30.400	HLB		1-03	0-01	0-00	0-04	0-00	-0-24
Agency CMO	FNM.30.350	Generic		12.40	12.40	12.50	12.40	12.30	15.80
(Lifetime CPR)	FNM.30.400	Generic		13.40	13.40	14.00	13.80	13.70	17.20
	FHL.30.350	Generic		12.40	12.50	12.70	11.30	10.80	14.90
	FHL.30.400	Generic		12.60	12.70	12.80	11.70	11.00	16.80
	GN2.30.350	Generic		15.30	15.40	15.40	14.90	15.50	19.80
	GN2.30.400	Generic		14.60	14.80	14.80	14.50	15.50	20.80
Non-Agency CMBS	3.0: A2		SWAPS	50	0	-1	-4	-6	-27
	3.0: A4		SWAPS	90	-1	-1	-2	4	-24
	3.0: AS		SWAPS	110	0	0	-4	-2	-25
	A4	Legacy	SWAPS	90	-1	-1	-2	4	-24
	AM	Legacy	SWAPS	195	-3	30	-14	-67	-86
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	50	0	2	4	5	7
	Freddie K-deal B	Fixed	SWAPS	120	-1	4	-2	-35	-60
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	1	1	1	-3	-13
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	1	0	-1	-20

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