

Weekly Mortgage Snapshot

July 28th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	170	-8	-20	-73	-106	-119
	Option ARM	Legacy	DM	185	1	-20	-54	-89	-134
	Alt-A Float	Legacy	DM	180	-3	-8	-61	-80	-164
	Alt-A Fixed	Legacy	SWAPS	190	-1	-3	-46	-66	-136
	Prime Float	Legacy	DM	160	-1	0	-14	-40	-114
	Prime Fixed	Legacy	SWAPS	170	-1	2	-19	-35	-143
	Prime 2.0		SWAPS	70	0	-3	-26	-49	-101
	CRT	M1	DM	50	-2	-6	-13	-34	-62
	CRT	M2	DM	125	-4	-17	-33	-77	-162
	CRT	B	DM	610	-1	-31	-81	-48	-375
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-30	102-25	102-31	102-24	101-31	105-13
	FHL.30.350		Current	102-32	102-26	102-32	102-25	101-29	105-11
	GN2.30.350		Current	103-28	103-20	103-25	103-26	103-14	106-03
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-00	0-00	-0-03	0-00	0-05	-0-27
	FNM.30.350		HLB	0-18	0-00	-0-02	0-01	0-02	-0-22
	FNM.30.350		HARP CQ	0-09	0-00	-0-03	0-02	0-03	-1-01
	FNM.30.400		LLB	1-22	0-00	-0-04	0-02	0-11	-1-00
	FNM.30.400		HLB	1-03	0-01	0-00	0-04	0-09	-0-21
	FNM.30.400		HARP CQ	0-23	0-01	-0-08	-0-05	-0-01	-1-05
	GN2.30.350		LLB	0-27	-0-09	-0-08	-0-06	-0-06	-0-17
	GN2.30.350		HLB	0-22	-0-01	-0-02	0-02	0-02	-0-13
	GN2.30.400		LLB	2-09	-0-04	0-00	0-14	0-21	-0-18
	GN2.30.400		HLB	1-01	-0-02	-0-01	0-04	-0-01	-0-26
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.30	12.40	12.60	12.30	12.20	14.60
	FNM.30.400		Generic	13.30	13.40	13.70	13.80	13.60	16.30
	FHL.30.350		Generic	12.40	12.40	12.70	11.30	10.80	13.80
	FHL.30.400		Generic	12.60	12.60	12.90	11.70	11.00	15.80
	GN2.30.350		Generic	15.10	15.00	15.50	14.70	15.50	19.10
	GN2.30.400		Generic	14.60	14.50	14.90	14.30	15.50	20.20
Non-Agency CMBS	3.0: A2		SWAPS	50	-2	-3	-3	-6	-24
	3.0: A4		SWAPS	90	-3	-4	-5	0	-19
	3.0: AS		SWAPS	110	-2	-3	-4	-4	-20
	A4	Legacy	SWAPS	90	-3	-4	-5	0	-19
	AM	Legacy	SWAPS	210	1	17	16	-30	-50
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	-3	1	1	4
	Freddie K-deal B	Fixed	SWAPS	140	0	21	17	5	-61
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	0	1	-1	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	0	0	-15

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