



Weekly Mortgage Snapshot

June 30th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	190	-2	-30	-59	-91	-112
	Option ARM	Legacy	DM	190	-18	-33	-57	-90	-130
	Alt-A Float	Legacy	DM	190	-3	-21	-60	-91	-156
	Alt-A Fixed	Legacy	SWAPS	195	2	-27	-62	-82	-135
	Prime Float	Legacy	DM	160	0	-7	-20	-50	-128
	Prime Fixed	Legacy	SWAPS	160	-7	-13	-29	-50	-146
	Prime 2.0		SWAPS	75	2	-13	-21	-40	-94
	CRT	M1	DM	55	-5	-6	-26	-35	-74
	CRT	M2	DM	140	-4	-8	-57	-88	-191
	CRT	B	DM	620	-42	-61	-109	-74	-436
TBA <i>(Bid Price)</i>	FNM.30.350		Current	102-29	103-06	102-31	102-06	102-06	105-11
	FHL.30.350		Current	102-31	103-06	102-32	102-05	102-04	105-10
	GN2.30.350		Current	103-26	104-00	103-32	103-15	103-23	106-00
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-03	0-00	0-03	0-09	0-13	-0-15
	FNM.30.350		HLB	0-20	0-00	0-03	0-08	0-06	-0-13
	FNM.30.350		HARP CQ	0-14	0-02	0-05	0-11	0-10	-0-10
	FNM.30.400		LLB	1-26	0-00	0-09	0-18	0-19	-0-15
	FNM.30.400		HLB	1-03	0-00	0-05	0-11	0-10	-0-13
	FNM.30.400		HARP CQ	0-23	-0-08	-0-08	0-06	-0-08	-0-26
	GN2.30.350		LLB	1-04	0-01	0-04	0-03	0-11	-0-04
	GN2.30.350		HLB	0-24	0-00	0-04	0-04	0-06	-0-04
	GN2.30.400		LLB	2-12	0-03	0-12	0-22	0-28	-0-15
	GN2.30.400		HLB	1-02	0-00	0-02	0-03	0-02	-0-21
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.50	12.70	12.30	12.30	13.20	20.20
	FNM.30.400		Generic	13.50	14.10	13.90	13.60	14.30	23.30
	FHL.30.350		Generic	12.70	12.70	12.10	11.00	12.50	19.20
	FHL.30.400		Generic	12.90	12.90	12.40	11.20	12.50	22.50
	GN2.30.350		Generic	15.50	15.50	15.30	15.50	16.20	17.00
	GN2.30.400		Generic	14.90	14.90	14.80	15.40	16.00	18.60
Non-Agency CMBS	3.0: A2		SWAPS	50	0	0	-3	-10	-30
	3.0: A4		SWAPS	90	0	0	1	-5	-25
	3.0: AS		SWAPS	110	-1	0	-3	-13	-30
	A4	Legacy	SWAPS	90	0	0	1	-5	-25
	AM	Legacy	SWAPS	190	-1	20	-15	-60	-89
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	50	2	2	5	5	7
	Freddie K-deal B	Fixed	SWAPS	120	2	8	0	-39	-62
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	1	0	0	-5	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	1	1	0	-2	-20

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