

## Weekly Mortgage Snapshot

October 20<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	145	-1	-4	-34	-104	-201
	Option ARM	Legacy	DM	160	1	-4	-27	-84	-145
	Alt-A Float	Legacy	DM	160	-1	-4	-29	-83	-153
	Alt-A Fixed	Legacy	SWAPS	170	-1	-7	-20	-89	-140
	Prime Float	Legacy	DM	140	-1	-6	-23	-41	-111
	Prime Fixed	Legacy	SWAPS	125	-12	-14	-43	-68	-137
	Prime 2.0		SWAPS	65	-1	-5	-5	-31	-80
	CRT	M1	DM	55	-1	-7	3	-20	-46
	CRT	M2	DM	145	-2	-15	17	-27	-115
	CRT	B	DM	625	-7	-12	17	-99	-233
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	102-22	102-30	103-07	102-28	103-02	105-06
	FHL.30.350		Current	102-22	102-31	103-08	102-30	103-02	105-05
	GN2.30.350		Current	103-20	104-02	104-01	103-23	104-08	106-02
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-31	0-00	-0-03	0-00	0-02	-1-00
	FNM.30.350		HLB	0-18	0-00	-0-02	0-00	0-02	-0-24
	FNM.30.350		HARP CQ	0-13	0-00	0-01	0-06	0-08	-0-22
	FNM.30.400		LLB	1-26	0-00	0-00	0-05	0-10	-1-00
	FNM.30.400		HLB	1-04	0-00	-0-01	0-03	0-07	-0-17
	FNM.30.400		HARP CQ	0-21	0-00	-0-02	0-01	0-02	-0-24
	GN2.30.350		LLB	0-23	0-03	-0-11	-0-13	-0-10	-1-06
	GN2.30.350		HLB	0-15	0-01	-0-07	-0-08	-0-04	-0-19
	GN2.30.400		LLB	2-01	0-04	0-00	-0-12	0-10	-1-07
	GN2.30.400		HLB	1-18	0-05	0-10	0-15	0-19	-0-09
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.50	12.40	12.00	12.40	12.40	14.90
	FNM.30.400		Generic	13.10	13.10	12.50	13.40	13.80	15.60
	FHL.30.350		Generic	13.10	13.10	12.40	12.40	11.30	16.00
	FHL.30.400		Generic	13.60	13.60	12.60	12.60	11.70	15.10
	GN2.30.350		Generic	16.00	16.00	15.00	15.00	14.70	18.40
	GN2.30.400		Generic	15.30	15.30	14.50	14.50	14.30	17.70
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	40	-5	-6	-9	-12	-27
	3.0: A4		SWAPS	80	-3	-6	-10	-11	-29
	3.0: AS		SWAPS	110	-2	-3	-1	-6	-25
	A4	Legacy	SWAPS	80	-3	-6	-10	-11	-29
	AM	Legacy	SWAPS	240	4	-3	34	32	-62
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	0	-1	0	4
	Freddie K-deal B	Fixed	SWAPS	135	-2	-1	-10	12	-40
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-1	-4	-3	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	-2	0	-1	-2	-9

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