

## Weekly Mortgage Snapshot

October 6<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	145	-1	-13	-44	-103	-206
	Option ARM	Legacy	DM	165	-1	-4	-26	-84	-143
	Alt-A Float	Legacy	DM	160	-3	-11	-26	-90	-168
	Alt-A Fixed	Legacy	SWAPS	175	-1	-10	-16	-91	-138
	Prime Float	Legacy	DM	145	-2	-4	-18	-38	-108
	Prime Fixed	Legacy	SWAPS	140	-1	-10	-21	-53	-126
	Prime 2.0		SWAPS	70	0	7	-3	-26	-71
	CRT	M1	DM	55	-1	0	1	-18	-43
	CRT	M2	DM	150	-3	-5	7	-39	-104
	CRT	B	DM	640	-1	6	21	-73	-233
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	102-30	103-06	103-27	102-17	102-17	105-07
	FHL.30.350		Current	102-32	103-25	103-27	102-18	102-14	105-07
	GN2.30.350		Current	103-31	103-32	104-13	103-16	103-28	106-01
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	1-02	0-00	0-00	-0-01	0-08	-0-29
	FNM.30.350		HLB	0-19	0-00	-0-01	-0-01	0-05	-0-23
	FNM.30.350		HARP CQ	0-14	0-00	0-02	0-00	0-10	-0-21
	FNM.30.400		LLB	1-29	0-00	0-03	0-03	0-18	-0-29
	FNM.30.400		HLB	1-05	0-00	0-00	0-02	0-11	-0-16
	FNM.30.400		HARP CQ	0-21	0-00	-0-02	-0-02	0-04	-0-30
	GN2.30.350		LLB	0-20	0-00	-0-14	-0-16	-0-13	-1-09
	GN2.30.350		HLB	0-14	0-02	-0-08	-0-10	-0-07	-0-20
	GN2.30.400		LLB	1-29	-0-04	-0-04	-0-15	0-07	-1-11
	GN2.30.400		HLB	1-13	0-00	0-05	0-11	0-14	-0-16
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.40	12.00	12.00	12.40	12.30	15.20
	FNM.30.400		Generic	12.90	12.50	12.50	13.40	13.60	16.10
	FHL.30.350		Generic	12.40	12.40	12.40	12.50	11.30	16.20
	FHL.30.400		Generic	12.60	12.60	12.60	12.70	11.70	15.20
	GN2.30.350		Generic	15.60	15.00	15.00	15.40	15.40	17.90
	GN2.30.400		Generic	15.10	14.50	14.50	14.90	15.20	17.60
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	50	1	0	-2	-5	-22
	3.0: A4		SWAPS	90	0	2	-3	-3	-23
	3.0: AS		SWAPS	115	-1	2	2	-1	-18
	A4	Legacy	SWAPS	90	0	2	-3	-3	-23
	AM	Legacy	SWAPS	250	23	11	51	41	-49
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	1	1	-3	1	4
	Freddie K-deal B	Fixed	SWAPS	135	-4	-4	12	10	-40
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	-3	-3	-3	-4	-10
	Ginnie Project Loan SNR	Fixed	SWAPS	80	2	2	1	2	-5

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