

Weekly Mortgage Snapshot

September 15th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	150	-1	-9	-49	-100	-124
	Option ARM	Legacy	DM	165	-2	-14	-50	-91	-142
	Alt-A Float	Legacy	DM	165	-7	-23	-46	-87	-144
	Alt-A Fixed	Legacy	SWAPS	180	-7	-13	-40	-75	-130
	Prime Float	Legacy	DM	145	-2	-12	-21	-51	-107
	Prime Fixed	Legacy	SWAPS	140	-8	-24	-33	-52	-100
	Prime 2.0		SWAPS	70	6	0	-11	-38	-77
	CRT	M1	DM	60	4	8	-1	-9	-42
	CRT	M2	DM	160	0	20	13	-34	-107
	CRT	B	DM	635	0	30	-43	-90	-266
TBA <i>(Bid Price)</i>	FNM.30.350		Current	103-09	103-27	103-05	103-08	100-29	105-10
	FHL.30.350		Current	103-10	103-28	103-06	103-08	100-29	105-09
	GN2.30.350		Current	104-07	104-12	104-01	104-11	102-09	106-04
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-02	0-00	0-03	0-00	0-06	-0-30
	FNM.30.350		HLB	0-20	0-00	0-02	0-00	0-04	-0-20
	FNM.30.350		HARP CQ	0-12	0-00	0-05	0-03	0-06	-0-22
	FNM.30.400		LLB	1-26	0-00	0-05	0-07	0-15	-0-31
	FNM.30.400		HLB	1-05	0-00	0-02	0-03	0-18	-0-18
	FNM.30.400		HARP CQ	0-23	0-00	0-00	-0-08	0-04	-1-06
	GN2.30.350		LLB	1-02	0-00	0-01	-0-01	0-00	-0-24
	GN2.30.350		HLB	0-22	0-00	0-00	-0-01	0-02	-0-15
	GN2.30.400		LLB	2-00	-0-01	-0-05	-0-06	0-06	-1-10
	GN2.30.400		HLB	1-08	0-00	0-07	0-05	0-09	-0-22
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.00	12.00	11.90	12.50	12.30	14.90
	FNM.30.400		Generic	12.50	12.50	12.50	14.00	13.70	16.90
	FHL.30.350		Generic	12.40	12.40	12.30	12.70	11.00	13.80
	FHL.30.400		Generic	12.60	12.60	12.50	12.80	11.20	16.00
	GN2.30.350		Generic	15.00	15.00	15.00	15.40	15.50	19.70
	GN2.30.400		Generic	14.50	14.50	14.50	14.80	15.40	20.60
Non-Agency CMBS	3.0: A2		SWAPS	50	0	0	-3	-4	-21
	3.0: A4		SWAPS	85	1	0	-5	0	-16
	3.0: AS		SWAPS	115	1	3	1	1	-11
	A4	Legacy	SWAPS	85	1	0	-5	0	-16
	AM	Legacy	SWAPS	245	10	11	76	18	-33
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	-2	0	3
	Freddie K-deal B	Fixed	SWAPS	135	0	-1	18	9	-39
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	-1	-1	-1	-1	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-1	0	-1	-9

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