



Weekly Mortgage Snapshot

September 22nd 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	150	-1	-10	-44	-101	-204
	Option ARM	Legacy	DM	165	-1	-12	-44	-87	-150
	Alt-A Float	Legacy	DM	165	-1	-15	-27	-87	-145
	Alt-A Fixed	Legacy	SWAPS	180	0	-13	-15	-75	-138
	Prime Float	Legacy	DM	145	0	-5	-18	-46	-107
	Prime Fixed	Legacy	SWAPS	140	-3	-22	-31	-54	-130
	Prime 2.0		SWAPS	70	0	3	-5	-29	-77
	CRT	M1	DM	55	-5	2	-3	-19	-43
	CRT	M2	DM	160	-4	10	12	-38	-107
	CRT	B	DM	640	4	26	-24	-84	-311
TBA <i>(Bid Price)</i>	FNM.30.350		Current	103-02	103-09	103-11	103-09	102-00	105-15
	FHL.30.350		Current	103-03	103-10	103-12	103-09	102-00	105-14
	GN2.30.350		Current	103-28	104-07	103-31	104-00	103-09	106-05
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	1-02	0-00	0-02	0-00	0-06	-0-30
	FNM.30.350		HLB	0-19	-0-01	0-01	-0-01	0-05	-0-21
	FNM.30.350		HARP CQ	0-13	0-01	0-06	0-01	0-08	-0-21
	FNM.30.400		LLB	1-28	0-02	0-05	0-04	0-20	-0-29
	FNM.30.400		HLB	1-04	-0-01	0-00	0-01	0-17	-0-19
	FNM.30.400		HARP CQ	0-20	-0-03	-0-03	-0-17	0-01	-1-09
	GN2.30.350		LLB	1-02	0-00	0-00	0-00	0-01	-0-26
	GN2.30.350		HLB	0-22	0-00	0-01	-0-02	0-02	-0-11
	GN2.30.400		LLB	2-01	0-01	-0-01	-0-05	0-10	-1-07
	GN2.30.400		HLB	1-13	0-05	0-06	0-10	0-14	-0-17
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.00	12.00	11.90	12.70	12.30	14.90
	FNM.30.400		Generic	12.50	12.50	12.50	14.10	13.60	16.30
	FHL.30.350		Generic	12.40	12.40	12.30	12.70	11.00	14.10
	FHL.30.400		Generic	12.60	12.60	12.50	12.90	11.20	15.00
	GN2.30.350		Generic	15.00	15.00	15.00	15.50	15.50	18.60
	GN2.30.400		Generic	14.50	14.50	14.50	14.90	15.30	19.20
Non-Agency CMBS	3.0: A2		SWAPS	45	-2	-2	-5	-5	-25
	3.0: A4		SWAPS	85	0	0	-5	0	-22
	3.0: AS		SWAPS	110	-1	2	0	1	-14
	A4	Legacy	SWAPS	85	0	0	-5	0	-22
	AM	Legacy	SWAPS	240	-1	11	48	16	-35
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	-2	0	3
	Freddie K-deal B	Fixed	SWAPS	140	3	3	20	14	-35
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	1	-1	0	-1	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	-1	0	-1	-9

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