



Weekly Mortgage Snapshot

February 9th 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	135	-6	-8	-9	-35	-127
	Option ARM	Legacy	DM	120	1	-1	-3	-30	-115
	Alt-A Float	Legacy	DM	110	-9	-9	-47	-75	-149
	Alt-A Fixed	Legacy	SWAPS	85	-20	-22	-99	-105	-172
	Prime Float	Legacy	DM	115	0	2	2	-43	-84
	Prime Fixed	Legacy	SWAPS	115	0	-9	-12	-53	-99
	Prime 2.0		SWAPS	60	0	3	-4	-9	-60
	CRT	M1	DM	55	-1	0	2	5	-34
	CRT	M2	DM	105	-6	-7	-30	-22	-104
	CRT	B	DM	495	0	-12	-78	-111	-150
TBA <i>(Bid Price)</i>	FNM.30.350		Current	100-01	100-18	102-14	102-31	103-03	102-25
	FHL.30.350		Current	100-01	100-19	102-13	103-16	103-05	102-23
	GN2.30.350		Current	100-29	101-16	103-02	103-25	103-27	104-04
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350		LLB	0-24	-0-03	-0-05	-0-05	-0-07	-0-02
	FNM.30.350		HLB	0-15	-0-02	-0-04	-0-04	-0-03	-0-01
	FNM.30.350		HARP CQ	0-13	0-00	0-01	0-01	0-06	0-07
	FNM.30.400		LLB	1-11	-0-07	-0-13	-0-14	-0-10	0-02
	FNM.30.400		HLB	0-29	-0-05	-0-09	-0-10	-0-06	0-03
	FNM.30.400		HARP CQ	0-23	0-00	0-06	0-04	0-00	-0-01
	GN2.30.350		LLB	0-18	-0-06	-0-06	-0-04	-0-16	-0-15
	GN2.30.350		HLB	0-14	0-01	-0-01	0-00	-0-07	-0-06
	GN2.30.400		LLB	2-01	0-03	-0-02	0-08	-0-06	0-08
	GN2.30.400		HLB	1-17	0-02	0-00	-0-01	0-16	0-18
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350		Generic	11.10	12.20	12.10	12.20	12.20	12.20
	FNM.30.400		Generic	12.30	13.10	13.00	13.10	13.30	13.60
	FHL.30.350		Generic	11.60	12.70	12.70	12.60	12.20	10.70
	FHL.30.400		Generic	12.30	13.30	13.30	13.30	12.50	10.90
	GN2.30.350		Generic	15.30	16.40	16.40	16.10	15.10	15.60
	GN2.30.400		Generic	14.50	15.40	15.40	15.40	14.50	15.50
Non-Agency CMBS	3.0: A2		SWAPS	35	1	-3	-3	-13	-21
	3.0: A4		SWAPS	60	2	-8	-9	-26	-32
	3.0: AS		SWAPS	95	1	-6	-9	-15	-22
	A4	Legacy	SWAPS	60	2	-8	-9	-26	-32
	AM	Legacy	SWAPS	275	53	45	54	41	47
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	1	1	1	1
	Freddie K-deal B	Fixed	SWAPS	125	-1	0	-6	-13	-3
	Fannie ACES/GeMS SNR	Fixed	SWAPS	25	2	-3	-4	-10	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	75	0	-1	-4	-5	-5

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