IHS Markit™

Weekly Mortgage Snapshot

October 13th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	145	0	-4	-39	-102	-203
	Option ARM	Legacy	DM	160	-4	-6	-28	-85	-146
	Alt-A Float	Legacy	DM	160	-1	-4	-23	-86	-155
	Alt-A Fixed	Legacy	SWAPS	175	-3	-8	-20	-84	-140
	Prime Float	Legacy	DM	140	-3	-5	-19	-41	-109
	Prime Fixed	Legacy	SWAPS	140	1	-6	-22	-55	-123
	Prime 2.0		SWAPS	65	-5	3	-8	-32	-80
	CRT	M1	DM	55	0	-6	4	-20	-43
	CRT	M2	DM	150	-2	-13	15	-41	-108
	CRT	B	DM	635	-7	-1	17	-79	-231
TBA *(Bid Price)*	FNM.30.350	Current		102-30	102-30	103-11	102-20	102-22	105-03
	FHL.30.350	Current		102-31	102-32	103-11	102-22	102-21	105-02
	GN2.30.350	Current		104-02	103-31	104-06	103-20	104-01	106-03
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-31	-0-03	-0-03	-0-03	0-03	-1-00
	FNM.30.350	HLB		0-18	-0-01	-0-02	-0-01	0-03	-0-24
	FNM.30.350	HARP CQ		0-13	-0-01	0-01	0-00	0-08	-0-22
	FNM.30.400	LLB		1-26	-0-03	0-00	0-02	0-12	-1-00
	FNM.30.400	HLB		1-04	-0-01	-0-01	0-01	0-08	-0-17
	FNM.30.400	HARP CQ		0-21	0-00	-0-02	-0-02	0-02	-0-24
	GN2.30.350	LLB		0-20	0-00	-0-14	-0-16	-0-13	-1-09
	GN2.30.350	HLB		0-14	0-00	-0-08	-0-11	-0-05	-0-20
	GN2.30.400	LLB		1-29	0-00	-0-04	-0-19	0-07	-1-11
	GN2.30.400	HLB		1-13	0-00	0-05	0-11	0-14	-0-14
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.40	12.40	12.00	12.40	12.40	15.10
	FNM.30.400	Generic		13.10	12.90	12.50	13.40	13.80	16.10
	FHL.30.350	Generic		13.10	12.40	12.40	12.40	11.30	16.10
	FHL.30.400	Generic		13.60	12.60	12.60	12.60	11.70	15.10
	GN2.30.350	Generic		16.00	15.60	15.00	15.30	15.10	17.70
	GN2.30.400	Generic		15.30	15.10	14.50	14.60	14.70	17.40
Non-Agency CMBS	3.0: A2		SWAPS	45	-2	-3	-4	-8	-26
	3.0: A4		SWAPS	85	-4	-3	-7	-9	-29
	3.0: AS		SWAPS	110	-2	-1	0	-4	-25
	A4	Legacy	SWAPS	85	-4	-3	-7	-9	-29
	AM	Legacy	SWAPS	235	-13	3	39	26	-58
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	-1	0	-4	0	4
	Freddie K-deal B	Fixed	SWAPS	135	3	2	15	13	-37
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	0	-1	-4	-3	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	2	1	1	-8

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For further information, please visit www.ihsmarkit.com