IHS Markit™

Weekly Mortgage Snapshot

December 29th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	145	1	1	-4	-47	-138
	Option ARM	Legacy	DM	155	1	0	-9	-35	-125
	Alt-A Float	Legacy	DM	120	-1	1	-45	-69	-157
	Alt-A Fixed	Legacy	SWAPS	100	-1	-65	-64	-81	-166
	Prime Float	Legacy	DM	115	-1	-1	-31	-46	-99
	Prime Fixed	Legacy	SWAPS	120	0	-2	-17	-45	-90
	Prime 2.0		SWAPS	60	-1	-1	-10	-13	-56
	CRT	M1	DM	55	0	-3	0	2	-33
	CRT	M2	DM	125	-4	-16	-29	-19	-104
	CRT	B	DM	510	-2	-26	-133	-112	-186
TBA *(Bid Price)*	FNM.30.350	Current		102-17	102-07	102-25	103-06	103-02	101-27
	FHL.30.350	Current		102-17	102-08	102-25	103-25	103-02	101-23
	GN2.30.350	Current		103-09	103-01	103-19	103-32	103-30	103-10
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-31	0-00	0-00	-0-03	-0-04	0-09
	FNM.30.350	HLB		0-20	0-00	0-01	0-01	0-00	0-06
	FNM.30.350	HARP CQ		0-12	0-00	0-00	-0-02	0-00	0-08
	FNM.30.400	LLB		1-25	0-00	-0-01	-0-04	-0-01	0-18
	FNM.30.400	HLB		1-07	0-00	0-01	0-02	0-04	0-14
	FNM.30.400	HARP CQ		0-17	0-00	-0-02	-0-04	-0-14	-0-17
	GN2.30.350	LLB		0-23	0-00	-0-01	0-03	-0-12	-0-01
	GN2.30.350	HLB		0-15	0-00	0-02	0-03	-0-09	-0-03
	GN2.30.400	LLB		2-02	0-00	-0-01	0-01	-0-07	0-09
	GN2.30.400	HLB		1-17	0-00	0-00	0-04	0-15	0-15
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		12.00	12.00	12.20	12.00	12.60	13.20
	FNM.30.400	Generic		12.80	12.80	13.00	12.50	13.70	14.30
	FHL.30.350	Generic		12.50	12.50	12.50	12.40	12.70	12.50
	FHL.30.400	Generic		13.10	13.10	13.30	12.60	12.90	12.50
	GN2.30.350	Generic		16.40	16.40	16.70	15.00	15.50	16.20
	GN2.30.400	Generic		15.40	15.40	15.60	14.50	14.90	16.00
Non-Agency CMBS	3.0: A2		SWAPS	40	-1	-2	-9	-13	-23
	3.0: A4		SWAPS	70	1	-2	-17	-21	-26
	3.0: AS		SWAPS	105	0	-2	-12	-9	-22
	A4	Legacy	SWAPS	70	1	-2	-17	-21	-26
	AM	Legacy	SWAPS	230	1	3	3	39	-24
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	-4	1
	Freddie K-deal B	Fixed	SWAPS	130	-2	1	-7	10	-31
	Fannie ACES/GeMS SNR	Fixed	SWAPS	25	-1	-3	-9	-10	-14
	Ginnie Project Loan SNR	Fixed	SWAPS	75	1	-2	-3	-4	-6

IHS Markit Securitised Pricing

USABSPricing@markit.com

+1 646 679 3183

For further information, please visit www.ihsmarkit.com