

## Weekly Mortgage Snapshot

January 20<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	280	-2	-2	-67	-23	
	Option ARM	Legacy	DM	275	-2	-4	-30	-43	
	Alt-A Float	Legacy	DM	280	-1	4	-33	-63	
	Alt-A Fixed	Legacy	SWAPS	270	-5	-9	-41	-55	
	Prime Float	Legacy	DM	200	-1	-17	-49	-77	
	Prime Fixed	Legacy	SWAPS	205	-4	-11	-60	-112	
	Prime 2.0		SWAPS	120	0	1	-25	-56	-47
	CRT	M1	DM	80	18	-5	-17	-34	-55
	CRT	M2	DM	205	4	-26	-55	-81	-173
	CRT	B	DM	665	0	-47	-196	-337	-219
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350	Current		101-31	102-23	101-13	105-06	105-12	104-04
	FHL.30.350	Current		101-27	102-22	101-10	105-05	105-09	103-29
	GN2.30.350	Current		103-17	103-28	103-07	106-02	106-03	105-00
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350	LLB		0-29	0-03	0-00	-1-02	-1-00	0-07
	FNM.30.350	HLB		0-18	0-03	0-02	-0-24	-0-25	0-07
	FNM.30.350	HARP CQ		0-09	-0-02	-0-01	-0-26	-0-23	0-07
	FNM.30.400	LLB		1-14	0-03	-0-01	-1-12	-1-11	0-04
	FNM.30.400	HLB		0-28	0-02	0-00	-0-25	-0-31	0-06
	FNM.30.400	HARP CQ		0-28	-0-03	-0-11	-0-17	-1-00	0-10
	GN2.30.350	LLB		0-30	0-03	-0-03	-0-31	-0-15	0-10
	GN2.30.350	HLB		0-20	0-02	0-02	-0-14	-0-18	0-07
	GN2.30.400	LLB		1-17	0-03	-0-21	-1-23	-1-10	-0-19
	GN2.30.400	HLB		1-04	0-01	0-00	-0-23	-0-23	-0-03
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350	Generic		12.20	12.30	13.40	14.90	15.30	20.40
	FNM.30.400	Generic		13.60	13.70	14.40	15.60	16.70	22.90
	FHL.30.350	Generic		10.80	10.80	12.60	16.00	14.40	18.70
	FHL.30.400	Generic		11.00	11.00	12.50	15.10	16.40	20.70
	GN2.30.350	Generic		15.50	15.50	17.40	18.40	19.40	17.90
	GN2.30.400	Generic		15.50	15.50	16.60	17.70	20.50	19.40
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	55	-2	-4	-12	-20	-44
	3.0: A4		SWAPS	85	-2	-14	-24	-26	-54
	3.0: AS		SWAPS	115	-1	-10	-21	-23	-49
	A4	Legacy	SWAPS	85	-2	-14	-24	-26	-54
	AM	Legacy	SWAPS	260	-6	9	-41	-70	9
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	1	1	4	3	6
	Freddie K-deal B	Fixed	SWAPS	160	4	-1	-14	-49	0
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	0	-1	-4	-10	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-7	-14	-11

### IHS Markit Securitised Pricing

USABSPricing@markit.com

+1 646 679 3183

For further information, please visit [www.ihsmarkit.com](http://www.ihsmarkit.com)