IHS Markit

Weekly Mortgage Snapshot

March 10th 2017

				Current	1W	1M	3M	6M	12M
Non-Agency	Subprime	Legacy	DM	250	-2	-11	-32	-25	
RMBS	Option ARM	Legacy	DM	265	-3	-7	-19	-45	
	Alt-A Float	Legacy	DM	250	-8	-10	-41	-57	
	Alt-A Fixed	Legacy	SWAPS	250	0	-5	-34	-57	
	Prime Float	Legacy	DM	195	-1	-3	-33	-59	
	Prime Fixed	Legacy	SWAPS	195	-5	-16	-36	-97	
	Prime 2.0		SWAPS	110	-4	-8	-24	-47	-76
	CRT	M1	DM	75	-10	-10	-15	-29	-66
	CRT	M2	DM	200	-11	-15	-53	-71	-197
	CRT	B	DM	720	-24	76	9	-201	-242
TBA	FNM.30.350	Current		101-05	101-24	102-16	102-05	105-05	104-10
(Bid Price)	FHL.30.350	Current		101-07	101-25	102-19	102-09	105-06	104-05
	GN2.30.350	Current		102-15	104-02	103-29	104-03	105-28	105-04
Agency	FNM.30.350	LLB		0-28	-0-01	-0-01	-0-01	-1-04	-0-08
Pass-Through	FNM.30.350	HLB		0-16	0-02	-0-02	-0-01	-0-24	-0-04
(as Payup)	FNM.30.350	HARP CQ		0-06	0-00	0-00	-0-04	-0-28	0-03
	FNM.30.400	LLB		1-11	-0-01	-0-02	-0-04	-1-14	-0-21
	FNM.30.400	HLB		0-19	0-00	-0-08	-0-09	-1-04	-0-21
	FNM.30.400	HARP CQ		0-19	-0-03	-0-03	-0-20	-1-10	-0-04
	GN2.30.350	LLB		1-02	0-01	-0-01	0-01	-0-24	-0-03
	GN2.30.350	HLB		0-20	0-00	0-00	0-03	-0-17	0-04
	GN2.30.400	LLB		1-26	-0-02	-0-04	-0-12	-1-16	-0-14
	GN2.30.400	HLB		0-31	0-01	-0-01	-0-05	-0-31	-0-13
Agency CMO	FNM.30.350	Generic		12.30	12.20	12.20	13.70	15.80	15.30
(Lifetime CPR)	FNM.30.400	Generic		13.70	13.60	13.60	14.60	17.30	18.60
	FHL.30.350	Generic		11.00	10.70	10.70	13.80	14.90	14.40
	FHL.30.400	Generic		11.20	10.90	10.90	13.30	17.00	16.50
	GN2.30.350	Generic		15.50	15.20	15.60	17.70	20.70	14.10
	GN2.30.400	Generic		15.40	15.10	15.50	16.70	21.40	16.40
Non-Agency	3.0: A2		SWAPS	50	-1	-3	-9	-19	-51
CMBS	3.0: A4		SWAPS	85	-1	-4	-13	-18	-67
	3.0: AS		SWAPS	115	1	-2	-12	-12	-74
	A4	Legacy	SWAPS	85	-1	-4	-13	-18	-67
	AM	Legacy	SWAPS	225	2	-3	-37	-60	-84
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	1	3	4
	Freddie K-deal B	Fixed	SWAPS	120	-1	-8	-39	-52	-83
	Fannie ACES/GeMS SNR	Fixed	SWAPS	35	1	1	-6	-10	-11
	Ginnie Project Loan SNR	Fixed	SWAPS	80	1	1	-1	-7	-14

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For further information, please visit www.ihsmarkit.com