



## Weekly Mortgage Snapshot

March 17<sup>th</sup> 2017

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	250	0	-5	-31	-96	
	Option ARM	Legacy	DM	255	-6	-12	-26	-61	
	Alt-A Float	Legacy	DM	250	0	-10	-24	-57	
	Alt-A Fixed	Legacy	SWAPS	255	0	-1	-27	-64	
	Prime Float	Legacy	DM	195	-4	-2	-25	-59	
	Prime Fixed	Legacy	SWAPS	190	-3	-16	-24	-80	
	Prime 2.0		SWAPS	100	-5	-13	-17	-54	-82
	CRT	M1	DM	70	-2	-17	-17	-51	-74
	CRT	M2	DM	195	-3	-20	-38	-81	-186
	CRT	B	DM	720	-2	-23	10	-194	-326
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	101-19	101-05	102-07	101-13	105-10	104-19
	FHL.30.350		Current	101-18	101-06	102-05	101-10	105-04	104-14
	GN2.30.350		Current	103-06	102-20	103-24	103-07	105-30	105-16
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-28	0-00	-0-01	-0-01	-1-04	-0-08
	FNM.30.350		HLB	0-14	-0-02	-0-04	-0-02	-0-26	-0-06
	FNM.30.350		HARP CQ	0-05	-0-01	-0-01	-0-05	-0-29	0-02
	FNM.30.400		LLB	1-08	-0-03	-0-05	-0-07	-1-17	-0-24
	FNM.30.400		HLB	0-19	0-00	-0-08	-0-09	-1-04	-0-21
	FNM.30.400		HARP CQ	0-19	0-00	-0-03	-0-20	-1-10	-0-04
	GN2.30.350		LLB	1-01	-0-01	-0-02	0-00	-0-27	-0-04
	GN2.30.350		HLB	0-20	0-00	0-00	0-02	-0-13	0-04
	GN2.30.400		LLB	1-23	-0-03	-0-07	-0-15	-1-17	-0-17
	GN2.30.400		HLB	0-31	0-00	-0-01	-0-05	-0-31	-0-13
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	12.30	12.30	12.20	13.40	14.40	14.40
	FNM.30.400		Generic	13.60	13.70	13.60	14.40	16.50	17.80
	FHL.30.350		Generic	11.00	11.00	10.70	12.60	13.40	13.40
	FHL.30.400		Generic	11.20	11.20	10.90	12.50	15.70	15.70
	GN2.30.350		Generic	15.50	15.50	15.30	17.40	19.50	13.80
	GN2.30.400		Generic	15.40	15.40	15.20	16.60	20.50	16.20
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	50	-1	-2	-9	-19	-46
	3.0: A4		SWAPS	85	0	-3	-13	-21	-46
	3.0: AS		SWAPS	110	-2	-5	-13	-13	-61
	A4	Legacy	SWAPS	85	0	-3	-13	-21	-46
	AM	Legacy	SWAPS	230	3	1	-24	-52	-67
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	0	1	3	4
	Freddie K-deal B	Fixed	SWAPS	125	-1	-6	-37	-49	-95
	Fannie ACES/GeMS SNR	Fixed	SWAPS	40	2	3	-3	-7	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	0	-1	-8	-15

### IHS Markit Securitised Pricing

USABSPricing@markit.com

+1 646 679 3183

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