

Weekly Mortgage Snapshot

November 11th 2016

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	310	-3	-38	22	-5	
	Option ARM	Legacy	DM	295	-9	-13	-15	-10	
	Alt-A Float	Legacy	DM	300	-5	-18	-38	-53	
	Alt-A Fixed	Legacy	SWAPS	305	-2	-10	0	-27	
	Prime Float	Legacy	DM	245	-1	-5	-10	-56	
	Prime Fixed	Legacy	SWAPS	255	-8	-9	-44	-52	
	Prime 2.0		SWAPS	135	-4	-8	-21	-48	-31
	CRT	M1	DM	105	3	10	-3	-28	-30
	CRT	M2	DM	270	-5	15	-18	-62	-88
	CRT	B	DM	860	-8	-11	-113	-158	52
TBA <i>(Bid Price)</i>	FNM.30.350	Current		103-21	104-31	105-07	105-15	104-31	102-31
	FHL.30.350	Current		103-19	104-30	105-07	105-12	104-31	102-25
	GN2.30.350	Current		105-03	105-27	106-03	106-11	105-24	104-05
Agency Pass-Through <i>(as Payup)</i>	FNM.30.350	LLB		1-27	-0-02	-0-04	-0-03	0-21	0-27
	FNM.30.350	HLB		1-06	-0-02	-0-04	-0-05	0-14	0-22
	FNM.30.350	HARP CQ		1-00	0-03	-0-03	-0-02	0-17	0-19
	FNM.30.400	LLB		2-19	-0-01	-0-07	-0-10	0-17	0-27
	FNM.30.400	HLB		1-17	0-00	-0-04	-0-09	0-09	0-13
	FNM.30.400	HARP CQ		1-13	0-00	-0-06	-0-16	0-09	0-07
	GN2.30.350	LLB		2-03	0-01	0-06	0-22	1-00	1-09
	GN2.30.350	HLB		1-02	0-00	0-00	0-01	0-20	0-22
	GN2.30.400	LLB		3-06	-0-02	-0-02	0-11	0-30	0-31
	GN2.30.400	HLB		1-21	-0-06	-0-08	-0-08	0-03	0-08
Agency CMO <i>(Lifetime CPR)</i>	FNM.30.350	Generic		15.10	15.20	15.10	14.60	17.90	16.40
	FNM.30.400	Generic		15.40	15.50	16.10	16.20	21.60	19.00
	FHL.30.350	Generic		15.40	15.70	16.10	14.00	17.00	14.80
	FHL.30.400	Generic		14.60	14.80	15.10	15.90	20.20	16.70
	GN2.30.350	Generic		18.20	18.40	17.90	19.30	15.60	14.10
	GN2.30.400	Generic		17.40	17.60	17.60	20.30	17.60	15.90
Non-Agency CMBS	3.0: A2		SWAPS	65	-1	-4	-2	-20	-15
	3.0: A4		SWAPS	105	-2	-4	7	-11	-10
	3.0: AS		SWAPS	135	-2	-2	15	-14	-17
	A4	Legacy	SWAPS	105	-2	-4	7	-11	-10
	AM	Legacy	SWAPS	285	-9	-10	31	-19	80
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	1	1	2	9
	Freddie K-deal B	Fixed	SWAPS	175	1	0	0	-30	0
	Fannie ACES/GeMS SNR	Fixed	SWAPS	45	0	1	-4	-5	1
	Ginnie Project Loan SNR	Fixed	SWAPS	85	0	2	-7	-8	-9

IHS Markit Securitised Pricing

USABSPricing@markit.com

+1 646 679 3183

For further information, please visit www.ihsmarkit.com