

Weekly Mortgage Snapshot

October 28th 2016

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	315	-28	-41	27	2	
	Option ARM	Legacy	DM	300	-2	-6	-19	-63	
	Alt-A Float	Legacy	DM	310	-4	0	-37	16	
	Alt-A Fixed	Legacy	SWAPS	310	1	-4	-16	-17	
	Prime Float	Legacy	DM	250	-1	-4	-27	-59	
	Prime Fixed	Legacy	SWAPS	265	-1	-6	-49	-42	
	Prime 2.0		SWAPS	145	-2	-10	-31	-41	-24
	CRT	M1	DM	105	4	6	-7	-44	-32
	CRT	M2	DM	270	6	6	-21	-71	-77
	CRT	B	DM	850	-6	-88	-131	-199	64
TBA (Bid Price)	FNM.30.350	Current		104-28	105-03	105-19	105-13	104-25	104-20
	FHL.30.350	Current		104-29	105-02	105-19	105-11	104-22	104-11
	GN2.30.350	Current		105-26	106-00	106-08	106-03	105-18	105-04
Agency Pass-Through (as Payup)	FNM.30.350	LLB		1-31	0-00	0-00	0-04	0-25	0-31
	FNM.30.350	HLB		1-08	0-00	0-00	0-00	0-16	0-28
	FNM.30.350	HARP CQ		0-29	0-00	0-01	-0-13	0-14	0-18
	FNM.30.400	LLB		2-20	0-00	-0-03	-0-02	0-18	1-01
	FNM.30.400	HLB		1-18	0-00	-0-03	-0-06	0-10	0-19
	FNM.30.400	HARP CQ		1-13	0-00	-0-08	-0-15	0-09	0-05
	GN2.30.350	LLB		2-02	0-05	0-05	0-22	1-09	1-11
	GN2.30.350	HLB		1-02	0-00	0-01	-0-01	0-20	0-24
	GN2.30.400	LLB		3-08	0-00	0-00	0-13	0-31	1-01
	GN2.30.400	HLB		1-27	0-00	0-01	0-00	0-16	0-17
Agency CMO (Lifetime CPR)	FNM.30.350	Generic		15.40	14.90	15.30	14.60	15.60	18.90
	FNM.30.400	Generic		15.60	15.50	16.20	16.30	19.50	21.20
	FHL.30.350	Generic		16.00	16.00	16.30	13.70	14.60	17.50
	FHL.30.400	Generic		15.00	15.00	15.30	15.80	17.60	19.30
	GN2.30.350	Generic		18.40	18.40	17.90	19.10	13.90	15.90
	GN2.30.400	Generic		17.60	17.60	17.60	20.20	16.10	17.50
Non-Agency CMBS	3.0: A2		SWAPS	70	0	-1	-4	-18	-14
	3.0: A4		SWAPS	110	0	1	3	-12	-9
	3.0: AS		SWAPS	135	-1	8	5	-20	-17
	A4	Legacy	SWAPS	110	0	1	3	-12	-9
	AM	Legacy	SWAPS	280	-20	1	27	-12	80
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	2	2	1	2	11
	Freddie K-deal B	Fixed	SWAPS	175	0	0	-29	-40	-12
	Fannie ACES/GeMS Senior	Fixed	SWAPS	45	1	0	-3	-5	6
	Ginnie Project Loan Senior	Fixed	SWAPS	85	0	0	-6	-8	-8

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For further information, please visit www.ihsmarkit.com