



## Weekly Mortgage Snapshot

February 16<sup>th</sup> 2018

				Current	1W	1M	3M	6M	12M
<b>Non-Agency RMBS</b>	Subprime	Legacy	DM	130	-2	-10	-11	-27	-124
	Option ARM	Legacy	DM	155	0	0	-3	-24	-112
	Alt-A Float	Legacy	DM	110	-1	-10	-44	-72	-150
	Alt-A Fixed	Legacy	SWAPS	85	0	-21	-103	-106	-167
	Prime Float	Legacy	DM	115	0	2	2	-39	-81
	Prime Fixed	Legacy	SWAPS	115	-1	-10	-11	-51	-91
	Prime 2.0		SWAPS	60	-1	-1	0	-10	-55
	CRT	M1	DM	55	0	2	-1	3	-32
	CRT	M2	DM	110	1	3	-43	-34	-108
	CRT	B	DM	415	-77	-87	-121	-186	-327
<b>TBA</b> <i>(Bid Price)</i>	FNM.30.350		Current	99-18	100-01	101-31	102-22	103-01	101-25
	FHL.30.350		Current	99-19	100-01	101-31	102-22	103-03	101-22
	GN2.30.350		Current	100-19	100-29	102-28	103-24	103-30	103-18
<b>Agency Pass-Through</b> <i>(as Payup)</i>	FNM.30.350		LLB	0-22	-0-02	-0-06	-0-07	-0-09	-0-07
	FNM.30.350		HLB	0-14	-0-01	-0-03	-0-05	-0-04	-0-04
	FNM.30.350		HARP CQ	0-13	0-00	0-01	0-01	0-06	0-07
	FNM.30.400		LLB	1-08	-0-03	-0-14	-0-16	-0-13	-0-05
	FNM.30.400		HLB	0-27	-0-02	-0-09	-0-11	-0-08	0-00
	FNM.30.400		HARP CQ	0-23	0-00	0-06	0-04	0-00	0-01
	GN2.30.350		LLB	0-18	0-00	-0-06	-0-05	-0-15	-0-17
	GN2.30.350		HLB	0-14	0-00	-0-01	0-00	-0-08	-0-06
	GN2.30.400		LLB	2-01	0-00	-0-02	0-08	-0-04	0-03
	GN2.30.400		HLB	1-17	0-00	0-06	-0-01	0-16	0-17
<b>Agency CMO</b> <i>(Lifetime CPR)</i>	FNM.30.350		Generic	11.60	11.40	12.40	12.20	12.10	12.10
	FNM.30.400		Generic	12.20	12.30	13.10	13.00	12.50	13.50
	FHL.30.350		Generic	11.80	11.60	12.70	12.50	12.20	10.70
	FHL.30.400		Generic	12.30	12.30	13.30	13.20	12.50	10.90
	GN2.30.350		Generic	15.70	15.30	16.40	16.60	15.10	15.30
	GN2.30.400		Generic	14.60	14.50	15.40	15.50	14.50	15.20
<b>Non-Agency CMBS</b>	3.0: A2		SWAPS	35	2	0	-2	-12	-17
	3.0: A4		SWAPS	65	3	-1	-7	-23	-26
	3.0: AS		SWAPS	100	3	-1	-5	-12	-16
	A4	Legacy	SWAPS	65	3	-1	-7	-23	-26
	AM	Legacy	SWAPS	300	28	75	79	70	77
<b>Agency CMBS</b>	Freddie K-deal A	Fixed	SWAPS	45	0	0	1	1	1
	Freddie K-deal B	Fixed	SWAPS	130	1	-5	-3	-6	-2
	Fannie ACES/GeMS SNR	Fixed	SWAPS	25	0	-2	-4	-10	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	75	0	0	-4	-5	-5

### IHS Markit Securitised Pricing

USABSPricing@markit.com

+1 646 679 3183

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