

Friday, April 09, 2010	Avg 1 day change p Δ1	Avg 2 day change p Δ2	Avg 7 day change p Δ7
Average 30 Year Conforming par rate today is 5.25%	↑ 0.121	↓ -0.292	↓ -0.396
30 Year Conforming			

5.25% pricing from 03/29/10 to 04/09/10

Bank A						5.25% pricing from 03/29/10 to 04/09/10										
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	2.625	↑	0.250	↓ -0.250	↓ -0.500											
5.000%	1.125	↑	0.250	↓ -0.250	↓ -0.500											
5.250%	-0.375	↑	0.125	↓ -0.250	↓ -0.500											
5.500%	-1.625	↑	0.125	↓ -0.250	↓ -0.375											
5.750%	-2.875	↑	0.000	↓ -0.375	↓ -0.250											
<b>Average</b>		↑	0.150	↓ -0.275	↓ -0.425											
Bank B																
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	2.500	↑	0.125	↓ -0.375	↓ -0.500											
5.250%	-0.375	↑	0.000	↓ -0.375	↓ -0.500											
5.500%	-1.500	↑	0.000	↓ -0.500	↓ -0.500											
5.750%	-2.500	↑	0.000	↓ -0.250	↓ -0.125											
0.000%	0.000	↑	0.000	0.000	0.000											
<b>Average</b>		↑	0.025	↓ -0.300	↓ -0.325											
Bank C																
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	2.500	↑	0.250	↓ -0.250	↓ -0.250											
5.000%	1.125	↑	0.250	↓ -0.250	↓ -0.250											
5.250%	-0.375	↑	0.125	↓ -0.375	↓ -0.375											
5.500%	-1.750	↑	0.125	↓ -0.375	↓ -0.375											
5.750%	-2.750	↑	0.125	↓ -0.125	↑ 0.125											
<b>Average</b>		↑	0.175	↓ -0.275	↓ -0.225											
Bank D																
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	2.750	↑	0.250	↓ -0.375	↓ -0.375											
5.000%	1.375	↑	0.250	↓ -0.250	↓ -0.250											
5.250%	-0.250	↑	0.125	↓ -0.375	↓ -0.375											
5.500%	-1.500	↑	0.000	↓ -0.375	↓ -0.375											
5.750%	-2.500	↑	0.125	↓ -0.125	↓ -0.250											
<b>Average</b>		↑	0.150	↓ -0.300	↓ -0.325											
Bank E																
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	3.000	↑	0.250	↓ -0.250	↓ -0.875											
5.000%	1.375	↑	0.125	↓ -0.250	↓ -0.875											
5.250%	-0.125	↑	0.000	↓ -0.375	↓ -0.875											
5.500%	-1.500	↑	0.000	↓ -0.375	↓ -0.875											
5.750%	-2.500	↑	0.125	↓ -0.250	↓ -0.500											
<b>Average</b>		↑	0.100	↓ -0.300	↓ -0.800											
Bank F																
Rate	Price		p Δ1	p Δ2	p Δ7	3/29	3/30	3/31	4/1	4/2	4/5	4/6	4/7	4/8	4/9	
4.750%	3.175	↑	0.125	↓ -0.375	↓ -0.375											
5.000%	1.800	↑	0.125	↓ -0.375	↓ -0.375											
5.250%	0.425	↑	0.125	↓ -0.250	↓ -0.250											
5.500%	-0.700	↑	0.125	↓ -0.375	↓ -0.375											
5.750%	-1.700	↑	0.125	↓ -0.125	0.000											
<b>Average</b>		↑	0.125	↓ -0.300	↓ -0.275											

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