Weekly Securitized Snapshot

April 27th 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	120	-2	-3	-18	-21	-124
	Option ARM	Legacy	DM	140	-5	-6	-15	-20	-102
	Alt-A Float	Legacy	DM	100	0	0	-22	-58	-144
	Alt-A Fixed	Legacy	SWAPS	80	0	0	-27	-88	-159
	Prime Float	Legacy	DM	105	1	-4	-9	-10	-70
	Prime Fixed	Legacy	SWAPS	105	-1	-1	-8	-21	-84
	Prime 2.0		SWAPS	65	0	-3	3	-1	-32
	CRT	M1	DM	60	-2	-22	10	2	-11
	CRT	M2	DM	95	-2	-1	-12	-54	-70
	CRT	B	DM	450	8	41	-44	-143	-238
TBA *(Bid Price)*	FNM.30.350	Current		98-31	99-13	99-23	101-08	102-10	102-20
	FHL.30.350	Current		99-00	99-14	99-23	101-09	102-10	102-19
	GN2.30.350	Current		99-28	100-08	100-18	102-03	103-10	103-22
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-23	-0-01	0-00	-0-04	-0-07	-0-08
	FNM.30.350	HLB		0-15	-0-01	0-01	-0-02	-0-03	-0-02
	FNM.30.350	HARP CQ		0-15	0-00	0-02	0-02	0-03	0-08
	FNM.30.400	LLB		1-02	-0-06	-0-02	-0-16	-0-25	-0-16
	FNM.30.400	HLB		0-22	-0-03	-0-03	-0-12	-0-13	-0-09
	FNM.30.400	HARP CQ		0-22	0-00	-0-01	-0-01	0-02	-0-03
	GN2.30.350	LLB		0-12	0-00	0-02	-0-12	-0-11	-0-21
	GN2.30.350	HLB		0-09	0-00	0-01	-0-04	-0-06	-0-10
	GN2.30.400	LLB		1-07	-0-03	-0-01	-0-23	-0-22	-0-16
	GN2.30.400	HLB		0-20	-0-08	-0-11	-0-27	-0-30	-0-11
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		10.40	10.40	11.60	12.40	12.70	12.40
	FNM.30.400	Generic		11.30	11.30	11.80	13.10	13.20	13.70
	FHL.30.350	Generic		11.10	11.10	11.20	12.70	12.90	11.20
	FHL.30.400	Generic		11.90	11.90	11.70	13.30	13.50	11.70
	GN2.30.350	Generic		16.20	16.20	16.10	16.40	16.10	14.80
	GN2.30.400	Generic		14.70	14.70	14.60	15.40	15.50	14.40
Non-Agency CMBS	3.0: A2		SWAPS	35	-3	-1	1	-6	-16
	3.0: A4		SWAPS	70	-2	0	9	-4	-22
	3.0: AS		SWAPS	100	-2	2	8	-4	-11
	A4	Legacy	SWAPS	70	-2	0	9	-4	-22
	AM	Legacy	SWAPS	375	219	-10	151	120	187
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	1	1
	Freddie K-deal B	Fixed	SWAPS	135	0	5	6	-1	9
	Fannie ACES/GeMS SNR	Fixed	SWAPS	25	-1	0	0	-5	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	0	1	8	3	2

				Current	1W	1M	3M	6M	12M
Consumer ABS	3 yr AAA Credit Card	Floating	DM	27	0	4	3	0	-6
	2 yr AAA Prime Auto	Fixed	SWAPS	11	3	4	-7	1	13
	5 yr FELP Student Loan	Floating	DM	32	2	3	2	1	-14
	5 yr Private Student Loan	Floating	SWAPS	37	1	5	-5	-3	-2

IHS Markit Securitized Pricing

USABSPricing@markit.com

+1 646 679 3183

For further information, please visit www.ihsmarkit.com