Weekly Securitized Snapshot

May 11th 2018

				Current	1W	1M	3M	6M	12M
Non-Agency RMBS	Subprime	Legacy	DM	115	-1	-5	-17	-26	-108
	Option ARM	Legacy	DM	135	-2	-8	-17	-21	-93
	Alt-A Float	Legacy	DM	100	0	-1	-13	-57	-131
	Alt-A Fixed	Legacy	SWAPS	80	0	0	-7	-109	-155
	Prime Float	Legacy	DM	105	-1	0	-12	-10	-66
	Prime Fixed	Legacy	SWAPS	105	0	-2	-9	-21	-78
	Prime 2.0		SWAPS	70	0	4	7	3	-26
	CRT	M1	DM	60	-1	-17	10	3	-9
	CRT	M2	DM	95	-1	-2	-14	-43	-63
	CRT	B	DM	455	-1	13	-38	-117	-232
TBA *(Bid Price)*	FNM.30.350	Current		99-03	99-08	99-31	100-05	102-10	101-29
	FHL.30.350	Current		99-04	99-08	100-04	100-06	102-10	101-29
	GN2.30.350	Current		100-00	100-03	100-30	100-32	103-16	103-14
Agency Pass-Through *(as Payup)*	FNM.30.350	LLB		0-20	-0-02	-0-06	-0-04	-0-11	-0-12
	FNM.30.350	HLB		0-14	-0-01	-0-02	-0-01	-0-05	-0-04
	FNM.30.350	HARP CQ		0-15	0-00	0-00	0-02	0-03	0-08
	FNM.30.400	LLB		0-29	-0-04	-0-11	-0-14	-0-28	-0-22
	FNM.30.400	HLB		0-21	-0-01	-0-06	-0-08	-0-18	-0-10
	FNM.30.400	HARP CQ		0-22	0-00	0-00	-0-01	0-03	-0-10
	GN2.30.350	LLB		0-12	0-00	0-00	-0-06	-0-11	-0-20
	GN2.30.350	HLB		0-09	0-00	0-00	-0-05	-0-05	-0-10
	GN2.30.400	LLB		1-07	0-00	-0-02	-0-26	-0-18	-0-23
	GN2.30.400	HLB		0-20	0-00	-0-10	-0-29	-0-30	-0-10
Agency CMO *(Lifetime CPR)*	FNM.30.350	Generic		10.40	10.40	10.40	11.40	12.30	12.40
	FNM.30.400	Generic		11.30	11.30	11.30	12.20	13.10	13.90
	FHL.30.350	Generic		11.10	11.10	11.00	11.60	12.50	11.90
	FHL.30.400	Generic		11.90	11.90	11.90	12.30	13.30	12.30
	GN2.30.350	Generic		16.20	16.20	16.10	15.30	16.10	15.30
	GN2.30.400	Generic		14.70	14.70	14.60	14.50	15.40	14.70
Non-Agency CMBS	3.0: A2		SWAPS	35	0	0	1	-1	-15
	3.0: A4		SWAPS	70	0	-4	7	1	-25
	3.0: AS		SWAPS	105	0	0	8	1	-10
	A4	Legacy	SWAPS	70	0	-4	7	1	-25
	AM	Legacy	SWAPS	415	-2	117	138	192	221
Agency CMBS	Freddie K-deal A	Fixed	SWAPS	45	0	0	0	1	-1
	Freddie K-deal B	Fixed	SWAPS	145	-1	13	19	14	32
	Fannie ACES/GeMS SNR	Fixed	SWAPS	25	0	0	1	-1	-9
	Ginnie Project Loan SNR	Fixed	SWAPS	80	-1	0	7	3	2

				Current	1W	1M	3M	6M	12M
Consumer ABS	3 yr AAA Credit Card	Floating	DM	27	0	0	3	2	-5
	2 yr AAA Prime Auto	Fixed	SWAPS	15	3	9	-2	2	16
	5 yr FELP Student Loan	Floating	DM	32	0	2	1	-1	-13
	5 yr Private Student Loan	Floating	SWAPS	36	3	6	-9	-4	2

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