

BALANCE SHEET SOLUTIONS

an  alloya company

Indicative Offerings - Mortgage-Backed Securities 2/15/2019

	Issue	Coupon	WAL	Yield	I Spread	Price	FMED U300 % Change	Principal Window	Type	OAS	Current Face	Cusip
MBS Pools:	FN BM3776	2.50	3.38	2.75	25	99.10		04/19-10/27	10 Year	19.1	6,797,485	3140J8FS7
	FN MA2915	3.00	3.11	2.78	29	100.49		04/19-07/26	10 Year	23.0	11,939,125	31418CGZ1
	FN MA3321	3.50	3.11	2.73	23	102.07		04/19-10/27	10 Year	18.9	31,393,620	31418CVP6
	FG G18619	2.50	4.60	2.91	41	98.29		04/19-06/31	15 Year	21.9	25,241,235	3128MMVM2
	FN BM4409	2.50	3.49	2.82	32	98.85		04/19-10/27	15 Year	24.0	38,657,189	3140J83T8
	FG G16550	3.00	4.93	2.98	48	100.06		04/19-11/32	15 Year	23.0	169,529,224	3128MFQB7
	FN 890868	3.00	3.52	2.85	35	100.35		04/19-02/28	15 Year	27.6	33,014,059	31410LW57
	FG G18723	3.50	5.12	3.08	57	101.88		04/19-11/33	15 Year	23.1	25,816,561	3128MMYV9
	FN AL9230	3.50	3.47	2.79	30	102.10		04/19-03/28	15 Year	24.0	20,400,051	3138ERHG8
	FG G18724	4.00	5.30	3.31	80	103.18		04/19-10/33	15 Year	40.7	7,300,000	3128MMYV7
	FN MA2077	3.50	5.35	3.10	59	101.74		04/19-05/34	20 Year	30.8	20,584,326	31418BJX5
	FN BM5070	4.00	5.10	3.15	64	103.67		04/19-01/35	20 Year	39.5	12,299,612	3140J9T43
CMOs:	FNR 2012-148 KH	3.00	4.25	3.03	53	99.76	-13.2%	03/19-04/29	EXCH,AD+	28.3	2,144,392	3136ABNF6
	FNR 2016-40 PA	3.00	4.36	3.04	54	99.73	-14.3%	03/19-04/31	AD,+	30.3	4,299,203	3136ASF84
	FNR 2017-56 PA	3.00	4.14	3.07	57	99.62	-13.5%	03/19-02/30	EXCH,+	30.5	2,964,479	3136AXBX2
	FNR 2012-52 NB	3.50	3.06	2.90	40	101.56	-9.8%	03/19-10/25	PAC(11)	11.5	3,025,935	3136A6AW4
	FNR 2018-73 DA	3.50	3.20	3.02	53	101.26	-13.0%	03/19-07/26	SEQ	29.1	21,057,891	3136B3DU1
	FHR 4848 PC	3.50	4.22	3.06	56	101.65	-11.9%	03/19-12/28	EXCH,+	21.6	49,250,187	3137FKF50
	FHR 4776 DJ	4.00	2.40	2.92	38	102.35	-9.1%	03/19-05/24	SEQ	24.1	15,994,282	3137F4MU3
	FHR 3786 P	4.00	3.98	3.05	56	103.37	-11.6%	03/19-10/28	EXCH,+	15.1	3,648,341	3137A5US1
	FHR 4857 HA	4.00	4.24	3.12	62	103.37	-11.7%	03/19-10/27	PAC	10.8	32,864,438	3137FKR40

TBA Offer Levels	2.00%	2.50%	3.00%	3.50%	4.00%	4.50%	5.00%
FNCI - 15 year	--	98-04	99-28+	101-21	102-22	--	--
FGCI - 15 year	--	98-04+	99-30	101-23	102-25+	--	--

	1-Month	6-Month	1-Year	2-Year	3-Year	4-Year	5-Year	10-Year	30-Year
Treasury	2.42%	2.50%	2.54%	2.51%	2.49%	2.50%	2.50%	2.68%	3.02%

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