

February 28th 2014 Sector Yield Summary

The Markit US ABS Pricing Sector Yield Summary gives a weekly snap shot of the US Non-Agency RMBS market. Our yield calculations are based on the performance of the senior most tranches in each sector from the most widely traded vintages.

For more information on the US ABS Pricing service, requests for addition yield information or general questions please email us at USABSPricing@Markit.com

Note: We have updated our price assumptions for the ALT-A ARM sector during the week of December 6th.

Product Type	Yield in %			Product Type	Yield in %		
	Current	4 Week Chg	YTD		Current	4 Week Chg	YTD
Prime Fixed				Prime ARM			
2005	3.701	0.034	(0.114)	2005	3.657	(0.024)	(0.380)
2006	4.389	0.061	0.015	2006	3.927	0.163	(0.007)
2007	4.451	(0.031)	(0.154)	2007	4.232	(0.004)	(0.188)
ALT-A Fixed				ALT-A ARM			
2005	4.497	(0.089)	(0.117)	2005	4.430	0.004	(0.107)
2006	4.300	(0.099)	(0.098)	2006	4.683	(0.050)	(0.048)
2007	4.430	0.035	0.076	2007	5.015	(0.028)	(0.014)
Subprime				Option ARM			
2005	3.690	0.050	(0.026)	2005	4.360	0.099	0.242
2006	3.754	(0.002)	0.041	2006	4.893	0.021	0.422
2007	4.032	0.000	(0.041)	2007	4.617	0.061	0.425

❖ Negative numbers indicate tightening of yields

Sector	Description
Prime Fixed	Prime Borrowers with 30 Year Fixed Rate Mortgages
Prime ARM	Prime Borrowers with 30 Year Adjustable Rate Mortgages
ALT-A Fixed	Below Prime Borrowers with Fixed Rate Mortgages
ALT-A ARM	Below Prime Borrowers with Adjustable Rate Mortgages
Subprime	Subprime Borrowers with either a Fixed or Adjustable Rate Mortgage
Option ARM	Borrowers who have a mortgage that allows for an additional payment options besides only Principal and Interest

