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July 11th 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 <u>USABSPricing@Markit.com</u>

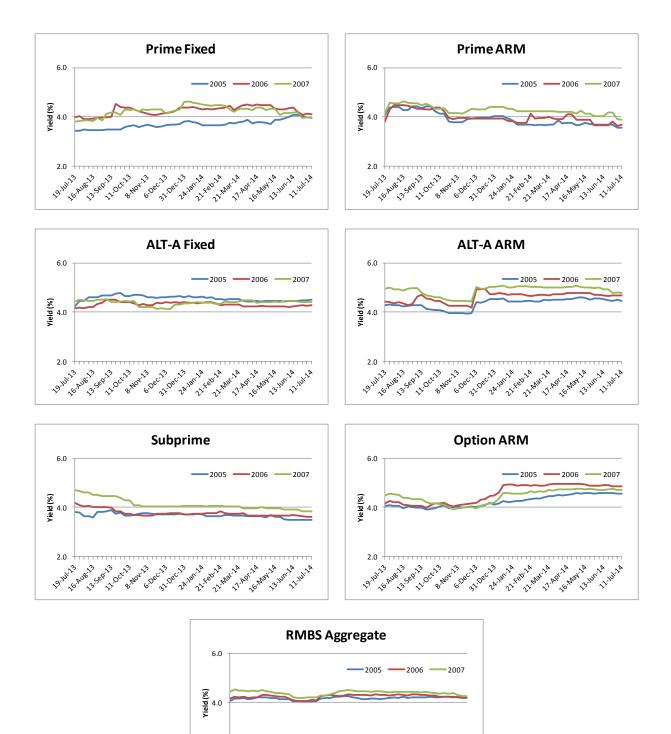
Note: We have updated our price assumptions for the ALT-A ARM sector during the week of December 6th.

		Yield in %				Yield in %	
Product Type	Current	4 Week Chg	YTD	Product Type	Current	4 Week Chg	YTD
Prime Fixed				Prime ARM			
2005	3.951	(0.143)	0.136	2005	3.562	(0.120)	(0.475)
2006	4.108	(0.268)	(0.266)	2006	3.701	0.030	(0.233)
2007	3.964	(0.219)	(0.640)	2007	3.899	(0.134)	(0.521)
ALT-A Fixed				ALT-A ARM			
2005	4.498	0.047	(0.116)	2005	4.463	(0.067)	(0.074)
2006	4.289	0.065	(0.109)	2006	4.685	0.005	(0.046)
2007	4.407	(0.039)	0.052	2007	4.769	(0.168)	(0.259)
Subprime				Option ARM			
2005	3.486	(0.010)	(0.231)	2005	4.545	(0.045)	0.427
2006	3.616	(0.073)	(0.097)	2006	4.852	(0.041)	0.380
2007	3.834	(0.089)	(0.239)	2007	4.715	0.002	0.523

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				

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