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June 10th 2016 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

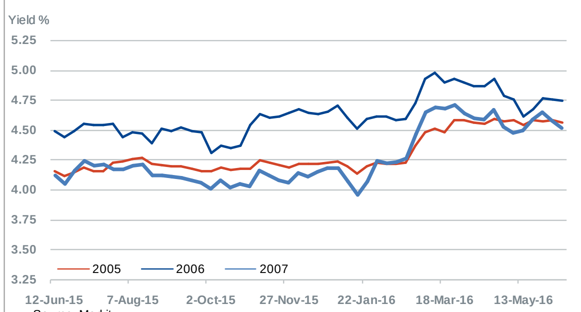
Note: Levels in late 2015 reflect updated assumption sets.

	Yield in %				Yield in %		
Product Type	**Current**	**4 Week Chg**	**YTD**	**Product Type**	**Current**	**4 Week Chg**	**YTD**
Prime Fixed				**Prime ARM**			
2005	4.559	0.013	0.321	2005	3.999	(0.074)	(0.131)
2006	4.749	0.139	0.049	2006	4.232	(0.077)	(0.155)
2007	4.517	0.024	0.332	2007	4.572	(0.102)	(0.128)
ALT-A Fixed				**ALT-A ARM**			
2005	4.885	(0.014)	0.188	2005	4.680	(0.174)	0.267
2006	5.018	0.021	0.304	2006	4.950	(0.059)	0.192
2007	5.090	(0.076)	0.275	2007	5.082	(0.077)	0.344
Subprime				**Option ARM**			
2005	4.508	(0.042)	0.857	2005	4.780	(0.026)	0.232
2006	5.316	(0.057)	0.361	2006	5.113	(0.053)	0.198
2007	5.108	(0.036)	0.214	2007	4.751	(0.113)	0.100

- Negative numbers indicate tightening of yields

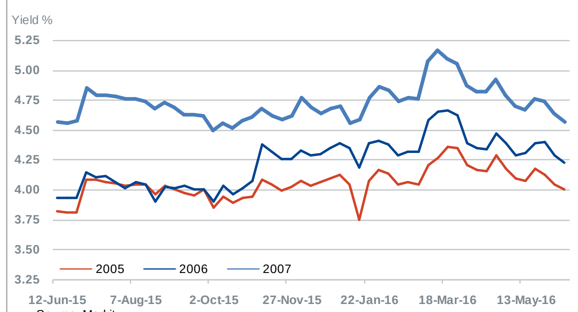
Sector	Description
Prime Fixed	Prime Borrowers with 30 Year Fixed Rate Mortgages
Prime ARM	Prime Borrowers with 30 Year Adjustable Rate Mortgages
ALT-A Fixed	Below Prime Borrowers with Fixed Rate Mortgages
ALT-A ARM	Below Prime Borrowers with Adjustable Rate Mortgages
Subprime	Subprime Borrowers with 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

Prime Fixed



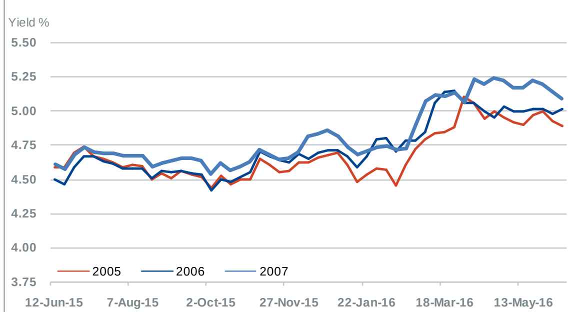
Source: Markit

Prime ARM



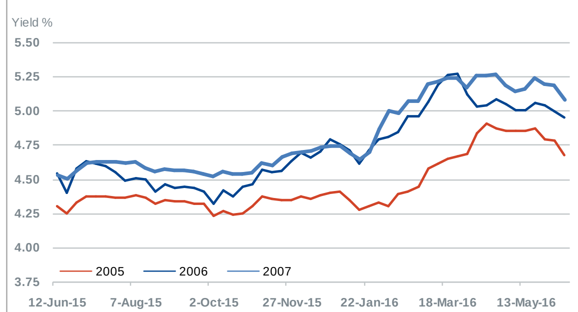
Source: Markit

Alt-A Fixed



Source: Markit

Alt-A ARM



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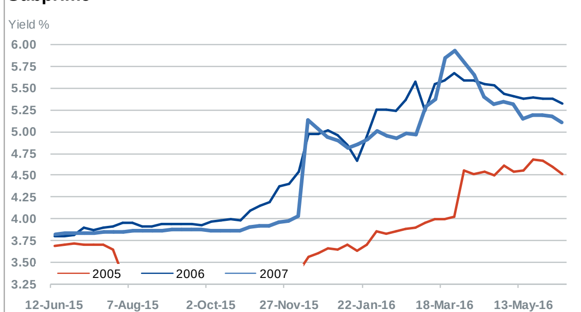
Subprime



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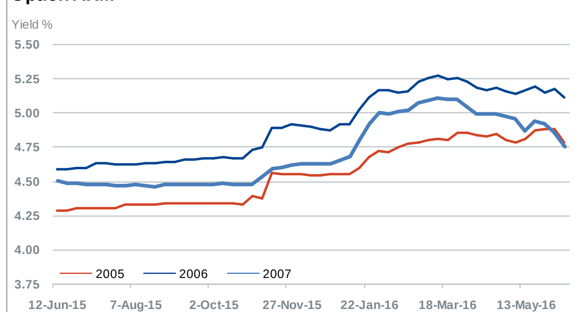
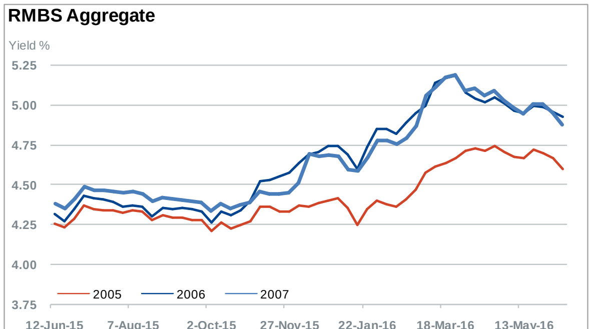
Option ARM



Source: Markit

RMBS Aggregate



Source: Markit