

June 3rd 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.

Product Type	Yield in %			Product Type	Yield in %		
	Current	4 Week Chg	YTD		Current	4 Week Chg	YTD
Prime Fixed				Prime ARM			
2005	4.579	0.001	0.340	2005	4.043	(0.049)	(0.087)
2006	4.760	0.005	0.060	2006	4.290	(0.002)	(0.096)
2007	4.573	0.097	0.388	2007	4.642	(0.062)	(0.059)
ALT-A Fixed				ALT-A ARM			
2005	4.924	0.005	0.227	2005	4.782	(0.073)	0.369
2006	4.981	(0.014)	0.267	2006	4.998	(0.008)	0.239
2007	5.140	(0.029)	0.324	2007	5.191	0.045	0.452
Subprime				Option ARM			
2005	4.597	0.063	0.946	2005	4.880	0.100	0.331
2006	5.373	(0.031)	0.418	2006	5.171	0.036	0.256
2007	5.179	(0.139)	0.285	2007	4.859	(0.096)	0.208

❖ 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

