

Report Information for 1st Lien Residential MBS Only

1. General Information

MBS ID:
Loan Scheme ID:
Loan Servicer ID:

2. Current Capitalization Rate Information

Please provide the capitalization rate (weighted) and base mortgage rate on PMMA/PMLC, Jumbo and GNMA 30 year products only during the quarter into a current coupon MBS. Assume that the mortgage coupon is Scheduled/Unscheduled, base and interest are accrued, and FICO score is 700, and 1% of 60.

Table with 2 columns: Capitalization Rate, Assumptions. Rows for PMMA/PMLC (30 year product), GNMA (30 year product), and Jumbo (30 year product).

Table with 5 columns: Rate, Median, Avg, 25th%, 75th%. Rows for 25Yr, 30Yr, and 35Yr.

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3. Waiver Information
Waiver Information: 2025 to 2026
Waiver Information: 2027 to 2028

4. Basis Risk Information
Basis Risk Information: 2025 to 2026
Basis Risk Information: 2027 to 2028

Table with 10 columns: Total MBS, PMLC/PMLB 30 Year, PMLC/PMLB 15 Year, FICO, VA, Non-Agency, PMLC/PMLB VA, Non-Agency, ALT-A and Option ARM, Subprime

Table with 2 columns: Product Type, Product Name. Lists various mortgage-backed securities products like PMMA/PMLC (30 year) 1 Basis, PMMA/PMLC (30 year) 2 Basis, etc.

1 - MBS ID, 2 - Prepayment Speed (SPR), 3 - Structure Rate (%), 4 - 2025 (25), 5 - 2026 (26), 6 - 2027 (27), 7 - 2028 (28), 8 - 2029 (29), 9 - 2030 (30), 10 - 2031 (31), 11 - 2032 (32), 12 - 2033 (33), 13 - 2034 (34), 14 - 2035 (35), 15 - 2036 (36), 16 - 2037 (37), 17 - 2038 (38), 18 - 2039 (39), 19 - 2040 (40), 20 - 2041 (41), 21 - 2042 (42), 22 - 2043 (43), 23 - 2044 (44), 24 - 2045 (45), 25 - 2046 (46), 26 - 2047 (47), 27 - 2048 (48), 28 - 2049 (49), 29 - 2050 (50), 30 - 2051 (51), 31 - 2052 (52), 32 - 2053 (53), 33 - 2054 (54), 34 - 2055 (55), 35 - 2056 (56), 36 - 2057 (57), 37 - 2058 (58), 38 - 2059 (59), 39 - 2060 (60), 40 - 2061 (61), 41 - 2062 (62), 42 - 2063 (63), 43 - 2064 (64), 44 - 2065 (65), 45 - 2066 (66), 46 - 2067 (67), 47 - 2068 (68), 48 - 2069 (69), 49 - 2070 (70), 50 - 2071 (71), 51 - 2072 (72), 52 - 2073 (73), 53 - 2074 (74), 54 - 2075 (75), 55 - 2076 (76), 56 - 2077 (77), 57 - 2078 (78), 58 - 2079 (79), 59 - 2080 (80), 60 - 2081 (81), 61 - 2082 (82), 62 - 2083 (83), 63 - 2084 (84), 64 - 2085 (85), 65 - 2086 (86), 66 - 2087 (87), 67 - 2088 (88), 68 - 2089 (89), 69 - 2090 (90), 70 - 2091 (91), 71 - 2092 (92), 72 - 2093 (93), 73 - 2094 (94), 74 - 2095 (95), 75 - 2096 (96), 76 - 2097 (97), 77 - 2098 (98), 78 - 2099 (99), 79 - 2100 (100)