

GRAB

Enter all values and hit <GO>

MBSF 4 A Mtge
Scenarios
Stratify
Actions
Settings
Yield Table

RU RMBS
13.188(130)65
ISIN
RU000A0ZYJT2
As of
07/2019

CPR
CDR
SEV
30D
60+
90+
BkrptFclr
REO
Cum Ls

1st Proj
10/28/2019
Day Count
ACT/365

1M
--
--
--
--
--
--
--
--
--

Freq
Quarterly
Delay
0
Created
9/18/2019

1) Price-to-Yield
Cashflows
30 Table
31) Graph
32) Close Report

Scenario 1
11) Bond Flow
12) Collateral Flow
13) Deal Flow
14) Hedge

Settle
09/23/2019
Orig Bal
48,197,806,000 RUB
Your Orig Bal
48,197,806,000

Deal Level Controls
Prev Bal
21,417,659,052
Your Prev Bal
21,417,659,052

All Loans
Accrued
1.7644 for 56 days, Start 07/29/19, Delay 0, WAL 2.866

Prepay
20 VPR
Show precise amount
Qtrly

Default
2 CDR

Severity/Lag
0
0

Liquidation

Delinquency
0.64

Adv Prin/Int
0
0

Vary
0.5

106.0000
8.9858

106.5000
8.7770

Price
107.0000
8.5703

107.5000
8.3655

108.0000
8.1627

Avg Life
2.87

Mod Duration
2.23

Prin Win
Date
10/19-4/46

I Spread
176

14
01/28/2022
6,756,424,471
622,202,406
219,524,270
940,026,774

GOVT
13:28
6M1.8
1Y1.8
2Y6.7
3Y6.8
5Y6.8
7Y1.7
10Y1.7
30Y2.2
Disc
Act/365
2Y
6.71
3Y
6.82

Australia 61 2 9777 8600
Brazil 5511 2395 9000
Europe 44 20 7330 7500
Germany 49 69 9204 1210
Hong Kong 852 2977 6000

Japan 81 3 3201 8900
Singapore 65 6212 1000
U.S. 1 212 318 2000

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MBSF 4 A Mtge	Actions	Settings	Yield Table
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RU RMBS	13.188(130)65	ISIN	RU000A0ZYJT2	As of	07/2019
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1Mo	--C	--C	--S	Delinq	Cr Supp	--	Coupon	11.50%	Delay	0	Maturity	4/28/46
3Mo	--	--	--	30D	-- Bkrpt	--	Descr	PT	CFace	21.4MMM	Created	9/18/19
6Mo	--	--	--	60D	-- Fclr	--	Call	5% Collat	OFace	48.2MMM	1st Proj	10/28/19
12Mo	--	--	--	90D	-- REO	--	# Loans	--	Factor	0.4444	Next Pay	10/28/19
				60D+	-- Cum Ls	--						

1) Price-to-Yield

Settle	09/20/19	H1M	H3M	H6M	H1Y	CF	CF	CF
Calls		N	N	N	N	N	N	N
Vary	2	24.63 VPR	24.44 VPR	24.02 VPR	29.51 VPR	0 VPR	42 VPR	10 VPR
	103.0000	10.1734	10.1808	10.1968	9.9777	10.9532	9.3973	10.6754
	105.0000	9.2322	9.2440	9.2701	8.9144	10.4999	7.9728	10.0478
Price	107.0000	8.3278	8.3441	8.3797	7.8939	10.0613	6.6093	9.4426
	109.0000	7.4582	7.4786	7.5234	6.9136	9.6366	5.3028	8.8586
	111.0000	6.6214	6.6457	6.6992	5.9711	9.2252	4.0497	8.2946
Avg Life		2.60	2.62	2.66	2.24	6.90	1.57	4.41
Mod Duration		2.08	2.09	2.11	1.84	4.27	1.38	3.10
Prin Win	Date	10/19-4/46	10/19-4/46	10/19-4/46	10/19-4/46	10/19-4/46	10/19-4/46	10/19-4/46
	I Spread	665	666	670	620	835	486	780

Sep19	Aug	Jul	Jun	May	Apr	Mar	Feb	Jan	Dec	Nov	Oct	GOVT(I	6M	1Y	2Y	3Y	5Y	7Y	10Y	30Y
24.6V	26.9	21.6	19.2	25.8	25.6	25.2	28.7	38.9	36.5	42.0	34.7	13:14	1.89	1.82	1.71	1.66	1.63	1.72	1.77	2.24
24.6C	26.9	21.6	19.2	25.8	25.6	25.2	28.7	38.9	36.5	42.0	34.7	Disc	Act/365		2Y	1.71	3Y	1.66		

Australia 61 2 9777 8600 Brazil 5511 2395 9000 Europe 44 20 7330 7500 Germany 49 69 9204 1210 Hong Kong 852 2977 6000

Japan 81 3 3201 8900

Singapore 65 6212 1000

U.S. 1 212 318 2000

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1<GO> to Apply, <Menu> to Close

99) Show CMBS SCEN 99) New Vector 97) Import Legacy VECT Scenario Manager

22) Scenario 22) Scenario 22) Scenario Prepay Vectors

Name

1) DD

Name

DD

Type

CPR

3) My Vectors

● Text Input

10 1S 10 2S 25 3S 30 4S 35 5S 35 6S 10 7S 10

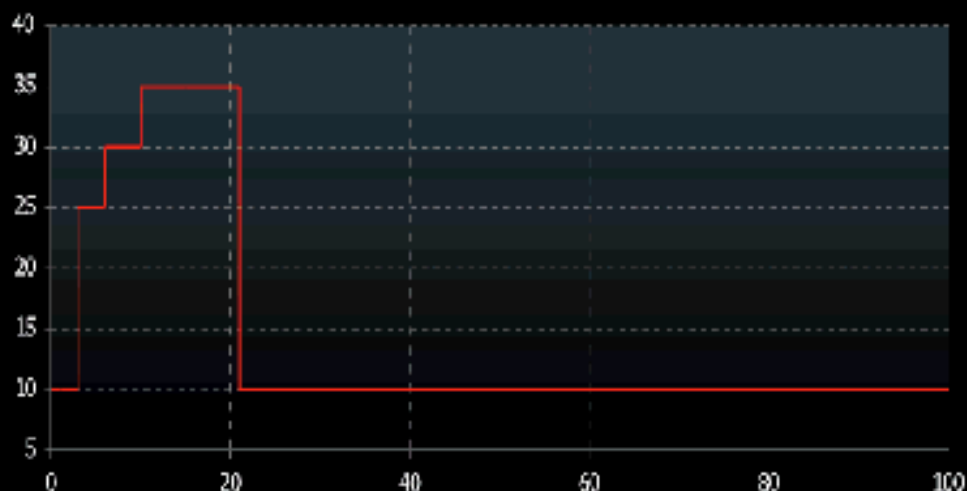
● Formatted Input

Scaler

100%

Start Projected

Rate	Months	S/R
10.00	1	Step
10.00	2	Step
25.00	3	Step
30.00	4	Step
35.00	5	Step
35.00	6	Step
10.00	7	Step
10.00		



1) Apply

Close