

# Advanced Mortgage Analytics (AMA)

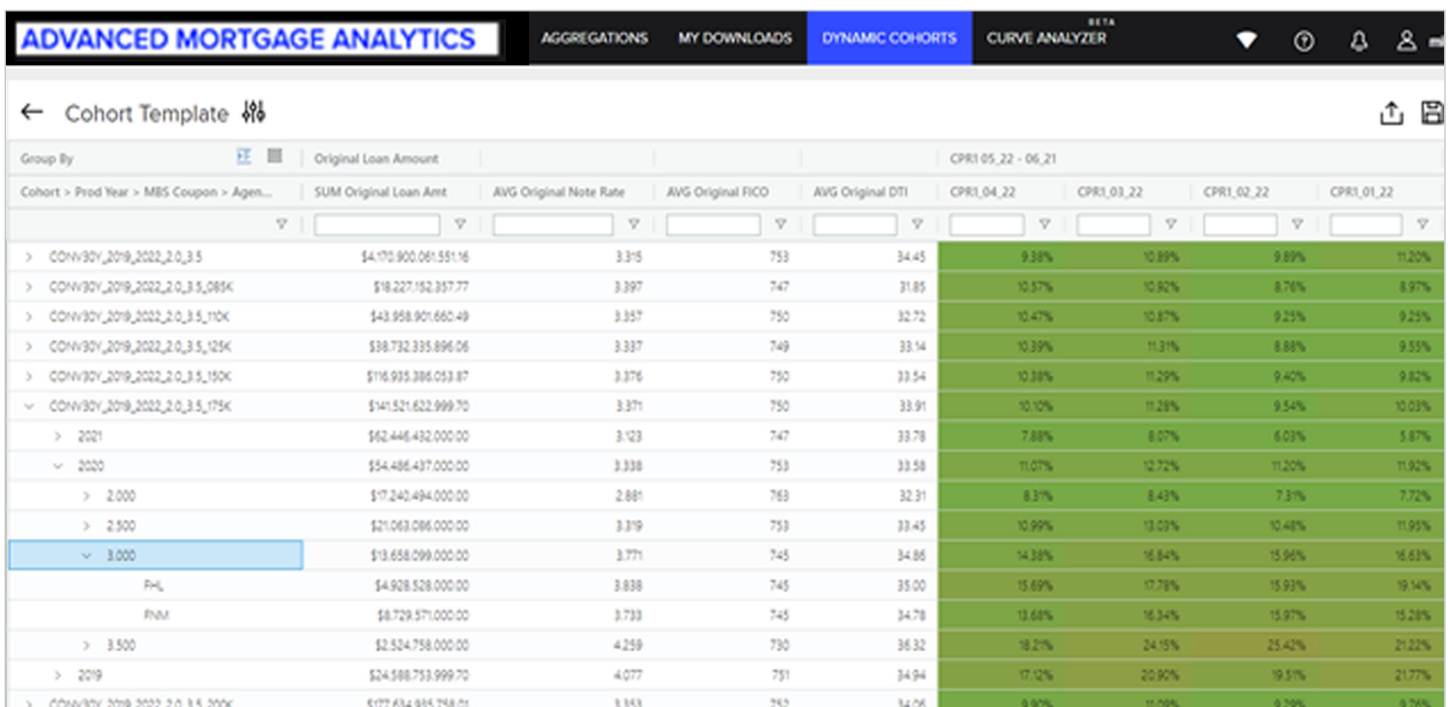
Big mortgage data, simplified.

Streamline your complex mortgage data process using AMA's web-based interface that effortlessly grants you access to trusted analytics, enabling you to protect market share, take advantage of opportunities and better understand risk.

AMA is a high-performance, ultra-dynamic, cloud-based data analytics platform that provides mortgage capital market professionals full flexibility and transparency to manipulate and extract data, with speed for any type of user.

## AMA key highlights

<b>Leverage dynamic cohorting</b>	Create custom cohorts on 150+ loan and pool level attributes to compare trends across collateral types and servicers, and for ad-hoc reporting
<b>Investigate spec pool performance</b>	Drill down by spec pool story, servicer and dozens of loan level attributes to analyse spec pool performance for cash window or single issuer pools
<b>Define custom bands and peer groups</b>	Define custom bands on loan level attributes including loan amount, loan-to-value ratio, loan age and peer groups by servicer, issuer and geo
<b>Deploy disruptive technology</b>	Achieve high-performance information capture, cleansing, enrichment, and storage of loan-level mortgage data in a central location
<b>Access dynamic computing engine</b>	Easily access 130+ potential "group by" dimensions in addition to user defined bands and peers, 600+ measures, including on-the-fly loan-level prepayment speed calculations



Group By	Original Loan Amount	AVG Original Note Rate	AVG Original FICO	AVG Original DTI	CPR1_05_22 - 06_21	CPR1_04_22	CPR1_03_22	CPR1_02_22	CPR1_01_22
> CONW30Y_2019_2022_2.0_3.5	\$4,170,900,061,551.16	3.315	753	34.45	9.38%	10.89%	9.89%	11.20%	
> CONW30Y_2019_2022_2.0_3.5_085K	\$18,227,152,357.77	3.397	747	31.85	10.57%	10.92%	8.76%	8.97%	
> CONW30Y_2019_2022_2.0_3.5_110K	\$43,958,901,660.49	3.357	750	32.72	10.47%	10.87%	9.25%	9.25%	
> CONW30Y_2019_2022_2.0_3.5_125K	\$38,732,335,896.06	3.337	749	33.14	10.39%	11.31%	8.88%	9.55%	
> CONW30Y_2019_2022_2.0_3.5_150K	\$116,935,386,053.87	3.376	750	33.54	10.38%	11.29%	9.40%	9.82%	
▼ CONW30Y_2019_2022_2.0_3.5_175K	\$141,521,622,999.70	3.371	750	33.91	10.10%	11.28%	9.54%	10.03%	
> 2021	\$62,448,432,000.00	3.123	747	33.78	7.88%	8.07%	6.03%	5.87%	
▼ 2020	\$54,486,437,000.00	3.338	753	33.58	11.07%	12.72%	11.20%	11.82%	
> 2.000	\$17,240,494,000.00	2.881	763	32.31	8.31%	8.43%	7.31%	7.72%	
> 2.500	\$21,063,086,000.00	3.319	753	33.45	10.99%	13.03%	10.48%	11.93%	
▼ 3.000	\$13,658,099,000.00	3.771	745	34.85	14.38%	16.84%	15.96%	16.63%	
FHL	\$4,928,528,000.00	3.838	745	35.00	15.69%	17.78%	15.93%	19.14%	
FNM	\$8,729,571,000.00	3.733	745	34.78	13.68%	16.34%	15.97%	15.28%	
> 3.500	\$2,524,758,000.00	4.259	730	36.32	18.21%	24.15%	25.42%	21.22%	
> 2019	\$24,588,753,999.70	4.077	751	34.94	17.12%	20.90%	19.51%	21.77%	
> CONW30Y_2019_2022_2.0_3.5_200K	\$177,654,935,758.01	3.353	752	34.06	9.90%	11.09%	9.29%	9.76%	

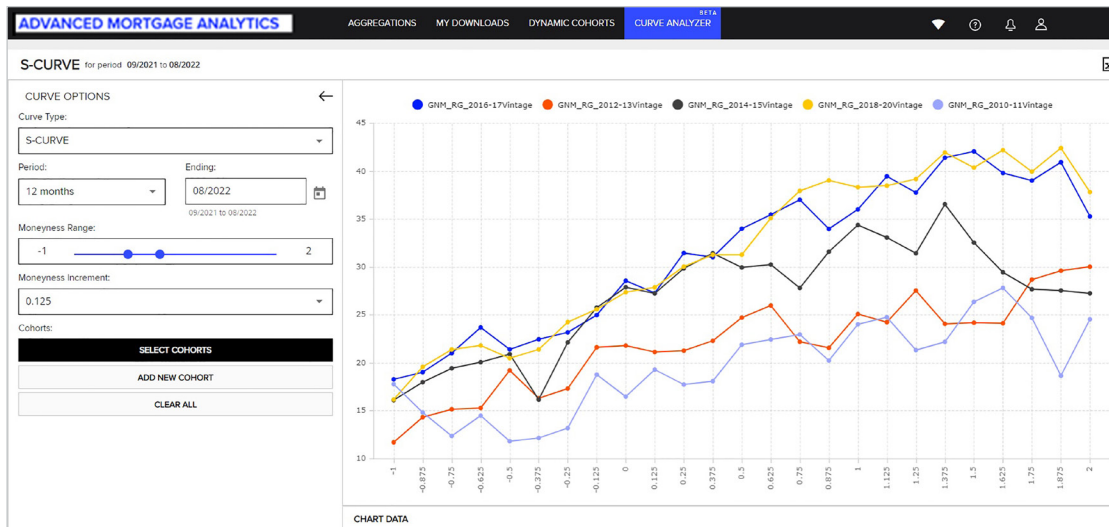
Source: AMA. For illustrative purposes only.

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## AMA solutions

- Slice and dice single family agency loan level data
- Build and save reports that automatically update, and seamlessly export data into tabular format for easy distribution across your enterprise
- Isolate hidden prepayment stories and analyse lender pooling strategies to maximize best execution and capturing easy wins
- Historical measures, including UPB, SMM, Delinquencies, Moneyness
- 1mo, 3mo, 6mo, 12mo, 24mo and lifetime CPR timeseries
- Track and monitor pre and post servicing transfer prepayment performance by issuer and servicer
- Unified data model across agencies
- S-Curve and Aging Curve charting analytics



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For more information contact us at +1 844 393 6761 or visit our website: [refinitiv.com/en/products/advanced-mortgage-analytics](https://refinitiv.com/en/products/advanced-mortgage-analytics)

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