

Mortgage Analysis Report

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Loan Status

Trade Status

All

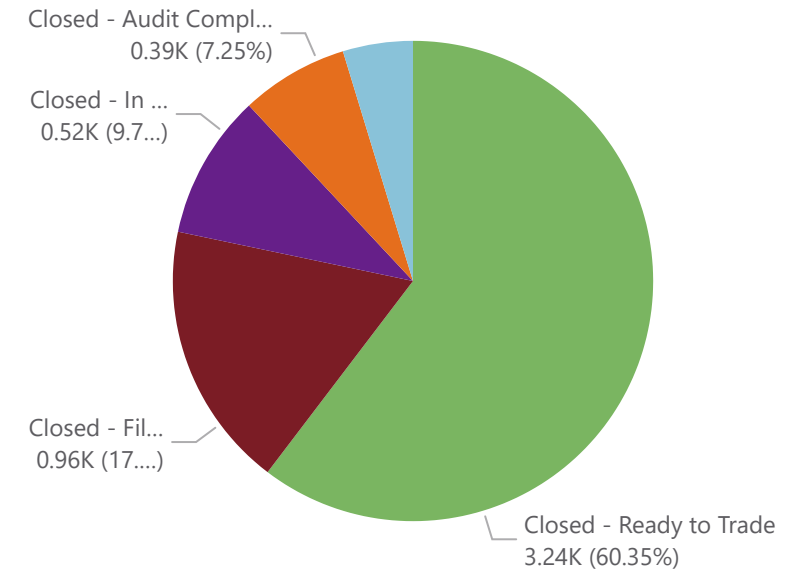


loan_id	closing_date	file_sent_to_custodian	file_in_audit	file_at_custodian	file_audit_complete	Trade Status
5021534	09/13/2021	9/21/2021	9/15/2021		09/20/2021	Closed - File Sent to Custodian
5021537	09/15/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5021823	09/10/2021	9/21/2021	9/14/2021		09/20/2021	Closed - File Sent to Custodian
5021862	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5021891	09/14/2021	9/21/2021	9/16/2021		09/20/2021	Closed - File Sent to Custodian
5021910	09/14/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022017	09/06/2021	9/21/2021	9/13/2021		09/20/2021	Closed - File Sent to Custodian
5022099	09/11/2021	9/21/2021	9/15/2021		09/20/2021	Closed - File Sent to Custodian
5022125	09/10/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022195	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022217	09/14/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022222	09/09/2021	9/21/2021	9/14/2021		09/20/2021	Closed - File Sent to Custodian
5022269	09/13/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022293	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022311	09/13/2021	9/21/2021	9/17/2021		09/20/2021	Closed - File Sent to Custodian
5022327	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022332	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022372	09/14/2021	9/21/2021	9/16/2021		09/20/2021	Closed - File Sent to Custodian
5022432	09/15/2021	9/21/2021	9/17/2021		09/20/2021	Closed - File Sent to Custodian
5022467	09/15/2021	9/21/2021	9/17/2021		09/20/2021	Closed - File Sent to Custodian
5022582	09/13/2021	9/21/2021	9/15/2021		09/20/2021	Closed - File Sent to Custodian
5022601	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5022677	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5023039	09/10/2021	9/21/2021	9/17/2021		09/20/2021	Closed - File Sent to Custodian
5023064	09/13/2021	9/21/2021	9/16/2021		09/20/2021	Closed - File Sent to Custodian
5023253	09/16/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian
5023287	09/07/2021	9/21/2021	9/13/2021		09/20/2021	Closed - File Sent to Custodian
5023324	09/14/2021	9/21/2021	9/20/2021		09/20/2021	Closed - File Sent to Custodian

5367

Total Loans

Count of loan_id by Trade Status





Loan Balances

Trade Status

All



loan_id	Sum of current_balance	first_payment_date	next_payment_due_date	Sum of Scheduled Principal Balance	Sum of Amortization Amount	Trade Status
5028398	55000	10/1/2021	10/1/2021	\$0M	-244.75	Closed - Audit Complete
5032010	55000	10/1/2021	10/1/2021	\$0M	-242.51	Closed - Ready to Trade
5027878	55000	10/1/2021	10/1/2021	\$0M	-237.51	Closed - Ready to Trade
5031541	54832	10/1/2021	11/1/2021	\$0M	-167.62	Closed - File Sent to Custodian
5028098	55000	10/1/2021	10/1/2021	\$0M	-94.54	Closed - Ready to Trade
5022568	55000	10/1/2021	10/1/2021	\$0M	-88.47	Closed - Ready to Trade
5025501	55000	10/1/2021	10/1/2021	\$0M	-79.39	Closed - Ready to Trade
5028860	55000	10/1/2021	10/1/2021	\$0M	-79.39	Closed - File Sent to Custodian
5021836	55000	11/1/2021	11/1/2021	\$0M	-88.47	Closed - Audit Complete
5025796	55000	11/1/2021	11/1/2021	\$0M	-88.47	Closed - In Audit
5030038	65000	10/1/2021	10/1/2021	\$0M	-606.11	Closed - Ready to Trade
5034010	65000	10/1/2021	10/1/2021	\$0M	-531.13	Closed - Ready to Trade
5022703	65000	10/1/2021	10/1/2021	\$0M	-465.39	Closed - Ready to Trade
5021688	65000	10/1/2021	10/1/2021	\$0M	-462.13	Closed - File Sent to Custodian
5034754	65000	10/1/2021	10/1/2021	\$0M	-286.61	Closed - Ready to Trade
5035888	65000	10/1/2021	10/1/2021	\$0M	-286.61	Closed - Ready to Trade
5034312	65000	10/1/2021	10/1/2021	\$0M	-283.53	Closed - Ready to Trade
5028786	65000	10/1/2021	10/1/2021	\$0M	-198.20	Closed - Ready to Trade
5026043	65000	10/1/2021	10/1/2021	\$0M	-192.64	Closed - Ready to Trade
5026931	65000	10/1/2021	10/1/2021	\$0M	-109.17	Closed - Ready to Trade
5022113	65000	10/1/2021	10/1/2021	\$0M	-108.89	Closed - File Sent to Custodian
5022024	65000	10/1/2021	10/1/2021	\$0M	-104.55	Closed - Ready to Trade
5022502	65000	10/1/2021	10/1/2021	\$0M	-104.55	Closed - Ready to Trade
5021923	65000	10/1/2021	10/1/2021	\$0M	-102.30	Closed - Ready to Trade
5026294	65000	10/1/2021	10/1/2021	\$0M	-102.30	Closed - Ready to Trade
5033357	64898	11/1/2021	12/1/2021	\$0M	-102.43	Closed - Need Audit
5025982	65000	10/1/2021	10/1/2021	\$0M	-100.08	Closed - Ready to Trade
5027816	65000	10/1/2021	10/1/2021	\$0M	-100.08	Closed - Ready to Trade
Total	1519020352			\$1,516M	-3,701,900.70	



Trade Analysis



loan_id	umbs_prices.umbs_price	loan_bids.CounterParty	Sum of loan_bids.Price	Sum of Trade Amount	Sum of Trade Premium
5021364	105.00	smells_largo	102.84	385,030.13	\$10,646.53
5021367	103.03				(\$543,199.82)
5021369	103.19	golden_sachs	100.88	327,288.30	\$2,846.97
5021371	103.19	smells_largo	101.16	267,600.74	\$3,065.30
5021372	105.00	smells_largo	103.03	303,942.19	\$8,942.19
5021373	104.61				(\$134,778.10)
5021374	104.17	smells_largo	102.01	158,121.31	\$3,121.31
5021376	104.61	bank_of_americans	103.36	211,888.00	\$6,888.00
5021380	103.19				(\$124,443.75)
5021381	104.61	smells_largo	102.64	609,744.18	\$15,690.44
5021384	99.88	storgan_manley	98.04	230,385.19	(\$4,614.81)
5021389	97.45	bank_of_americans	95.73	309,641.82	(\$13,807.23)
5021391	105.00	pj_logan	103.97	88,228.18	\$3,367.89
5021394	104.61	bank_of_americans	102.95	282,657.44	\$8,109.46
5021398	103.19	bank_of_americans	102.35	750,995.56	\$17,216.30
5021400	103.19	smells_largo	100.60	255,832.40	\$1,516.36
5021405	103.19	smells_largo	101.47	136,563.20	\$1,980.05
5021406	103.19	pj_logan	102.60	107,241.88	\$2,713.81
5021409	103.19	golden_sachs	100.75	548,149.12	\$4,094.01
5021412	99.88	smells_largo	98.54	172,126.49	(\$2,556.93)
5021416	103.19	smells_largo	103.16	624,110.44	\$19,110.44
5021418	103.19	golden_sachs	100.82	75,271.41	\$608.50
5021420	103.19	golden_sachs	100.82	558,521.29	\$4,515.15
5021422	99.88	smells_largo	98.41	210,189.93	(\$3,393.30)
5021427	104.61				(\$124,803.28)
5021431	103.19	smells_largo	103.16	211,475.44	\$6,475.44
5021433	103.19	golden_sachs	100.88	317,195.09	\$2,759.18
5021437	103.19				(\$174,642.04)
Total			529,477.50	1,490,703,626.93	(\$25,425,101.75)

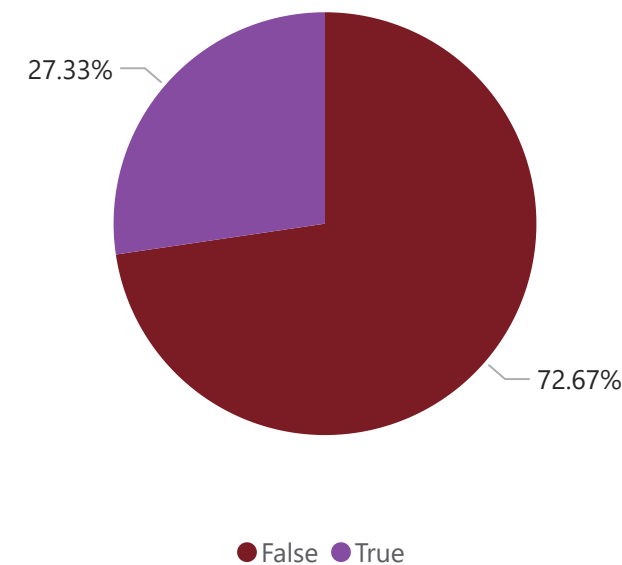
102.26

Average of loan_bids.Price

98.32

WA Price

Count of loan_id by Benchmark Test

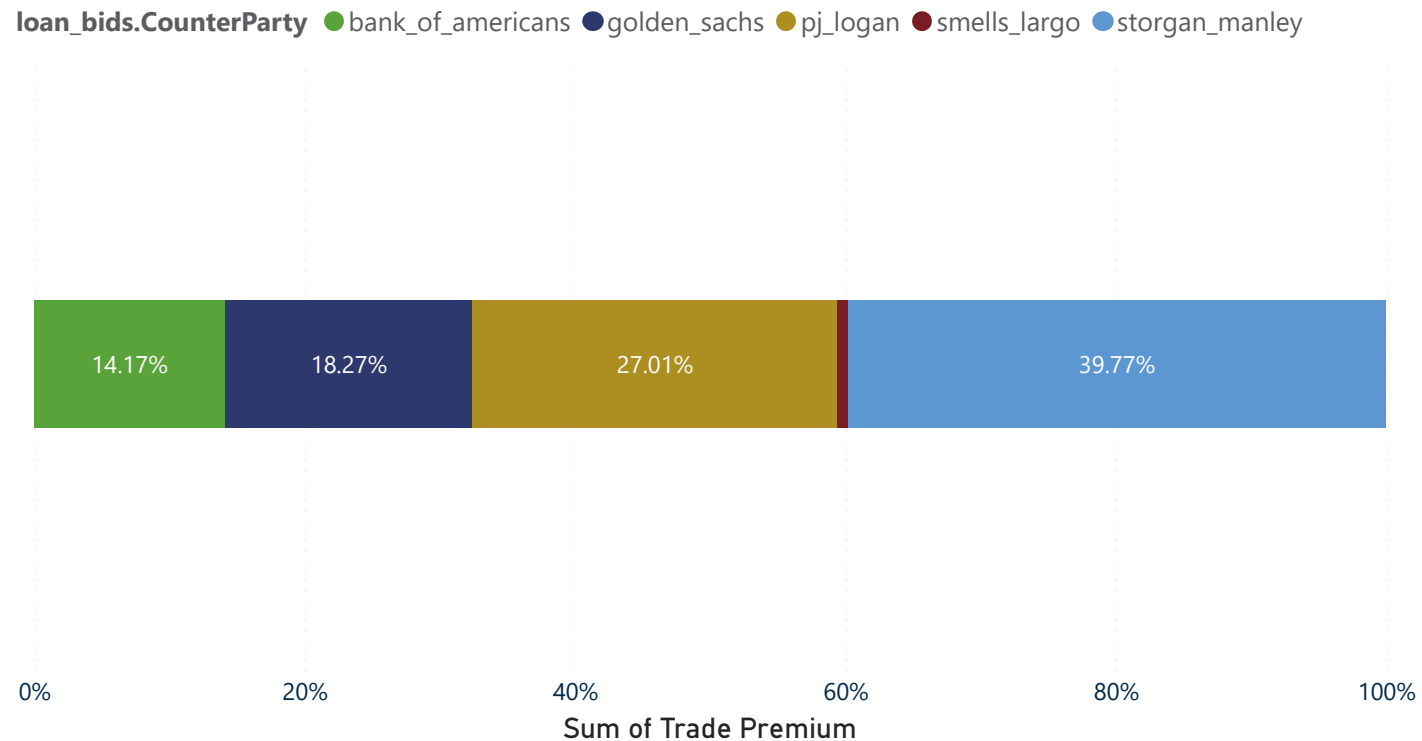




Trade Analysis

loan_bids.CounterParty	Count of loan_id	Sum of Scheduled Principal Balance	WA Price	Sum of Trade Premium
bank_of_americans	140	\$37,202,307	103.18	\$1,182,518.49
golden_sachs	144	\$43,723,846	103.49	\$1,525,004.12
pj_logan	224	\$59,616,572	103.78	\$2,254,307.44
smells_largo	14	\$3,590,068	101.82	\$65,398.67
storgan_manley	325	\$88,775,043	103.74	\$3,319,843.05
Total	847	\$232,907,835	103.58	\$8,347,071.78

Sum of Trade Premium by loan_bids.CounterParty



Sum of Trade Amount by loan_bids.CounterParty

