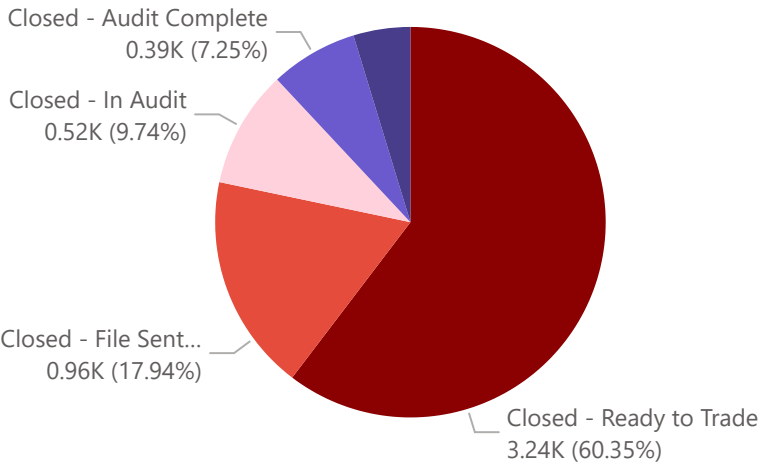


Loan Statuses

loan_id	closing_date	file_in_audit	file_audit_complete	file_sent_to_custodian	file_at_custodian	Trade Status
5021364	03/09/2021	07/09/2021	13/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021367	27/08/2021	01/09/2021	03/09/2021	06/09/2021	08/09/2021	Closed - Ready to Trade
5021369	21/08/2021	30/08/2021	31/08/2021	01/09/2021	03/09/2021	Closed - Ready to Trade
5021371	13/09/2021	15/09/2021	17/09/2021	20/09/2021		Closed - File Sent to Custodian
5021372	15/09/2021	20/09/2021	21/09/2021			Closed - Audit Complete
5021373	31/08/2021	06/09/2021	08/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021374	15/09/2021					Closed - Needs Audit
5021376	15/09/2021	20/09/2021				Closed - In Audit
5021380	01/09/2021	03/09/2021	06/09/2021	07/09/2021	09/09/2021	Closed - Ready to Trade
5021381	06/09/2021	08/09/2021	10/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021384	15/09/2021	20/09/2021				Closed - In Audit
5021389	14/09/2021	20/09/2021				Closed - In Audit
5021391	01/09/2021	06/09/2021	10/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021394	14/09/2021	20/09/2021	21/09/2021			Closed - Audit Complete
5021398	28/08/2021	02/09/2021	06/09/2021	08/09/2021	10/09/2021	Closed - Ready to Trade
5021400	06/09/2021	14/09/2021	16/09/2021	17/09/2021	20/09/2021	Closed - Ready to Trade
5021405	26/08/2021	01/09/2021	06/09/2021	06/09/2021	08/09/2021	Closed - Ready to Trade
5021406	01/09/2021	03/09/2021	09/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021409	31/08/2021	02/09/2021	06/09/2021	06/09/2021	08/09/2021	Closed - Ready to Trade
5021412	06/09/2021	08/09/2021	13/09/2021	13/09/2021	15/09/2021	Closed - Ready to Trade
5021416	16/09/2021	20/09/2021	21/09/2021			Closed - Audit Complete
5021418	01/09/2021	06/09/2021	08/09/2021	09/09/2021	13/09/2021	Closed - Ready to Trade
5021420	02/09/2021	06/09/2021	07/09/2021	08/09/2021	10/09/2021	Closed - Ready to Trade
5021422	07/09/2021	13/09/2021	16/09/2021	20/09/2021		Closed - File Sent to Custodian
5021427	09/09/2021	13/09/2021	13/09/2021	15/09/2021	17/09/2021	Closed - Ready to Trade
5021431	16/09/2021	21/09/2021				Closed - In Audit
5021433	01/09/2021	03/09/2021	06/09/2021	07/09/2021	09/09/2021	Closed - Ready to Trade
5021437	02/09/2021	06/09/2021	09/09/2021	10/09/2021	13/09/2021	Closed - Ready to Trade
5021441	13/09/2021	15/09/2021	17/09/2021	20/09/2021		Closed - File Sent to Custodian
5021444	03/08/2021	10/08/2021	16/08/2021	16/08/2021	15/09/2021	Closed - Ready to Trade
5021446	11/09/2021	14/09/2021	16/09/2021	17/09/2021	20/09/2021	Closed - Ready to Trade

Count of loan_id by Trade Status



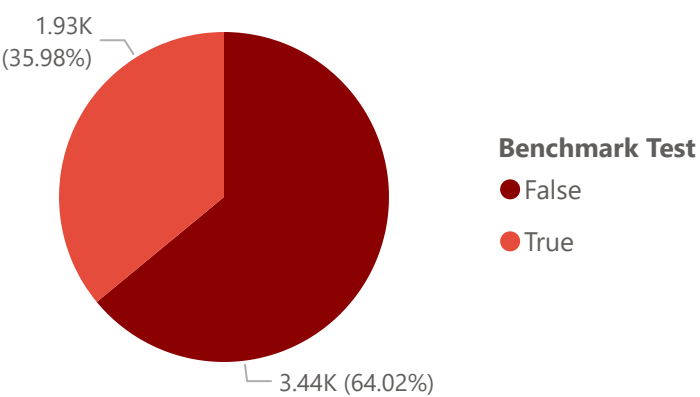
loan_id	first_payment_date	next_payment_due_date	Sum of current_balance	Sum of Scheduled Principal Balance	Trade Status
5031172	01/09/2021	01/11/2021	134,526.09	134,526.09	Closed - Ready to Trade
5021364	01/10/2021	01/10/2021	375,000.00	374,383.60	Closed - Ready to Trade
5021367	01/10/2021	01/10/2021	545,000.00	543,199.82	Closed - Ready to Trade
5021369	01/10/2021	01/10/2021	325,000.00	324,441.33	Closed - Ready to Trade
5021373	01/10/2021	01/10/2021	135,000.00	134,778.10	Closed - Ready to Trade
5021380	01/10/2021	01/10/2021	125,000.00	124,443.75	Closed - Ready to Trade
5021381	01/10/2021	01/10/2021	595,000.00	594,053.74	Closed - Ready to Trade
5021391	01/10/2021	01/10/2021	85,000.00	84,860.28	Closed - Ready to Trade
5021398	01/10/2021	01/10/2021	735,000.00	733,779.26	Closed - Ready to Trade
5021400	01/10/2021	01/10/2021	255,000.00	254,316.04	Closed - Ready to Trade
5021405	01/10/2021	01/10/2021	135,000.00	134,583.15	Closed - Ready to Trade
5021406	01/10/2021	01/10/2021	105,000.00	104,528.07	Closed - Ready to Trade
5021409	01/10/2021	01/10/2021	545,000.00	544,055.11	Closed - Ready to Trade
5021412	01/10/2021	01/10/2021	175,000.00	174,683.42	Closed - Ready to Trade
5021418	01/10/2021	01/10/2021	75,000.00	74,662.91	Closed - Ready to Trade
5021420	01/10/2021	01/10/2021	555,000.00	554,006.14	Closed - Ready to Trade
5021427	01/10/2021	01/10/2021	125,000.00	124,803.28	Closed - Ready to Trade
5021433	01/10/2021	01/10/2021	315,000.00	314,435.92	Closed - Ready to Trade
5021437	01/10/2021	01/10/2021	175,000.00	174,642.04	Closed - Ready to Trade
5021446	01/10/2021	01/10/2021	535,000.00	533,979.56	Closed - Ready to Trade
5021450	01/10/2021	01/10/2021	605,000.00	604,026.88	Closed - Ready to Trade
5021455	01/10/2021	01/10/2021	305,000.00	304,498.66	Closed - Ready to Trade
5021456	01/10/2021	01/10/2021	495,000.00	494,113.58	Closed - Ready to Trade
5021461	01/10/2021	01/10/2021	205,000.00	204,647.61	Closed - Ready to Trade
5021465	01/10/2021	01/10/2021	105,000.00	104,845.31	Closed - Ready to Trade
5021468	01/10/2021	01/10/2021	95,000.00	94,847.20	Closed - Ready to Trade
5021472	01/10/2021	01/10/2021	255,000.00	254,598.69	Closed - Ready to Trade
5021475	01/10/2021	01/10/2021	85,000.00	84,493.23	Closed - Ready to Trade
5021476	01/10/2021	01/10/2021	385,000.00	384,303.52	Closed - Ready to Trade
5021480	01/10/2021	01/10/2021	355,000.00	354,377.65	Closed - Ready to Trade
5021484	01/10/2021	01/10/2021	165,000.00	164,236.04	Closed - Ready to Trade
5021488	01/10/2021	01/10/2021	425,000.00	424,254.94	Closed - Ready to Trade
5021492	01/10/2021	01/10/2021	275,000.00	274,497.02	Closed - Ready to Trade
Total			916,664,526.09	914,414,892.43	

Trade Status

☐ Closed - Audit Complete
 ☐ Closed - File Sent to Custodian
 ☐ Closed - In Audit
 ☐ Closed - Needs Audit
 ☒ Closed - Ready to Trade

Loan Bids

loan_id	umbs_price	Counterparty	Price	Benchmark Test	Scheduled Principal Balance	Trade Amount	Sum of Trade Premium
5021364	105.00	bank_of_americans	98.74	False	374,383.60	\$369,675.73	(\$4,707.87)
5021367	103.03			False	543,199.82		(\$543,199.82)
5021369	103.19	golden_sachs	100.88	False	324,441.33	\$327,288.30	\$2,846.97
5021371	103.19	bank_of_americans	102.55	False	264,535.43	\$271,274.47	\$6,739.04
5021372	105.00	storgan_manley	101.06	False	295,000.00	\$298,130.69	\$3,130.69
5021373	104.61			False	134,778.10		(\$134,778.10)
5021374	104.17	bank_of_americans	98.74	False	155,000.00	\$153,050.88	(\$1,949.12)
5021376	104.61	bank_of_americans	101.94	False	205,000.00	\$208,977.00	\$3,977.00
5021380	103.19			False	124,443.75		(\$124,443.75)
5021381	104.61	storgan_manley	101.22	False	594,053.74	\$601,308.62	\$7,254.88
5021391	105.00	pj_logan	103.14	False	84,860.28	\$87,523.84	\$2,663.55
5021394	104.61	bank_of_americans	102.95	False	274,547.97	\$282,657.44	\$8,109.46
5021400	103.19	storgan_manley	102.02	False	254,316.04	\$259,443.68	\$5,127.65
5021405	103.19	golden_sachs	101.47	False	134,583.15	\$136,563.20	\$1,980.05
5021406	103.19	pj_logan	102.60	False	104,528.07	\$107,241.88	\$2,713.81
5021409	103.19	golden_sachs	100.75	False	544,055.11	\$548,149.12	\$4,094.01
5021416	103.19	storgan_manley	103.16	False	605,000.00	\$624,110.44	\$19,110.44
5021418	103.19	golden_sachs	100.82	False	74,662.91	\$75,271.41	\$608.50
5021420	103.19	golden_sachs	100.82	False	554,006.14	\$558,521.29	\$4,515.15
5021427	104.61			False	124,803.28		(\$124,803.28)
5021433	103.19	golden_sachs	97.57	False	314,435.92	\$306,787.26	(\$7,648.65)
5021437	103.19			False	174,642.04		(\$174,642.04)
5021441	104.61			False	194,679.47		(\$194,679.47)
5021446	99.88			False	533,979.56		(\$533,979.56)
5021450	104.61	golden_sachs	95.20	False	604,026.88	\$575,033.59	(\$28,993.29)
5021451	103.19			False	204,647.61		(\$204,647.61)
5021455	104.61	bank_of_americans	100.94	False	304,498.66	\$307,360.95	\$2,862.29
5021461	104.17	storgan_manley	103.59	False	204,647.61	\$212,002.13	\$7,354.52
5021464	103.19			False	245,000.00		(\$245,000.00)
5021465	105.77	bank_of_americans	100.94	False	104,845.31	\$105,830.86	\$985.55
5021467	104.61	bank_of_americans	101.53	False	294,525.50	\$299,042.79	\$4,517.28
5021468	104.61	storgan_manley	102.16	False	94,847.20	\$97,842.18	\$2,995.00
Total							(\$20,681,261.12)



98.64

WA Price

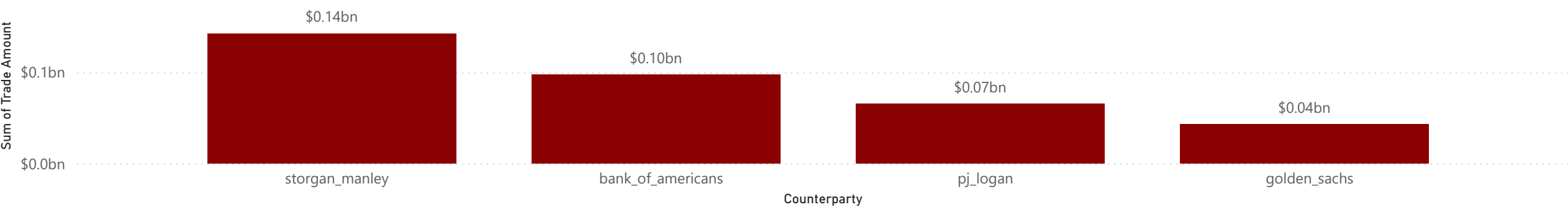
102.50

Average of Price

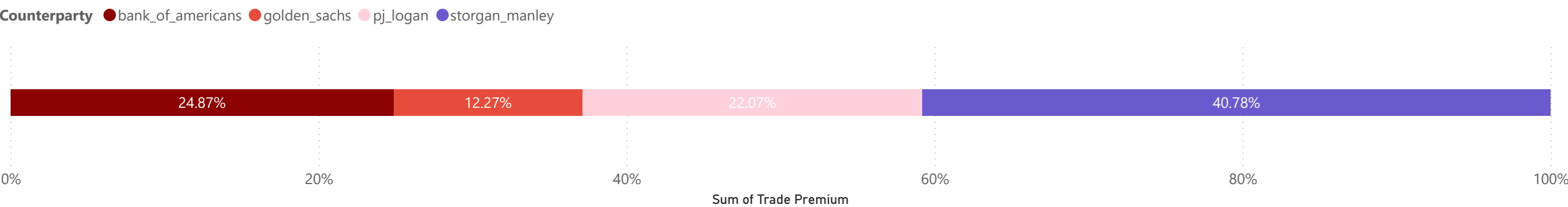
Trade Execution Detail

Counterparty	Count of loan_id	Sum of Scheduled Principal Balance	WA Price	Sum of Trade Amount	Sum of Trade Premium
storgan_manley	474	137,853,927.22	103.44	\$142,596,207.88	\$4,742,280.66
bank_of_americans	323	94,405,740.13	103.06	\$97,298,166.06	\$2,892,425.93
pj_logan	217	62,674,344.38	104.10	\$65,241,223.74	\$2,566,879.36
golden_sachs	132	41,642,624.70	103.43	\$43,069,121.80	\$1,426,497.10
Total	1146	336,576,636.43	103.45	\$348,204,719.48	\$11,628,083.05

Sum of Trade Amount by Counterparty



Sum of Trade Premium by Counterparty



Sum of Scheduled Principal Balance	Total Loan Revenue	Loan Gross Profit	Loan Profit Margin	Sum of target_profit	Target Profit Margin
1,516,128,727.91	11,749,537.88	11,689,016.60	0.771%	\$75,962,750	5.00%

Key influencers
 Top segments

What influences Price to
 Increase
 ?

