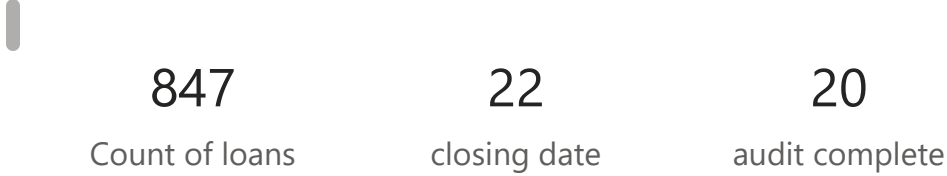
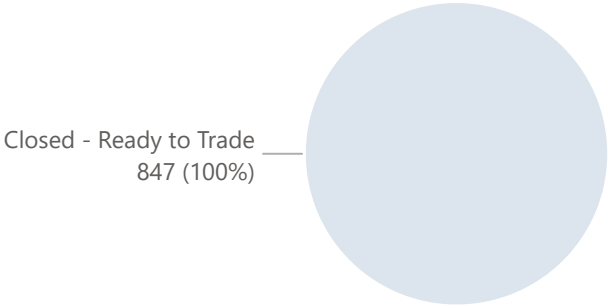


# Loan Status

loan_id	closing_date	file_at_custodian	file_audit_complete	file_in_audit	file_sent_to_custodian	Trade Status
5021444	8/3/2021	9/15/2021	8/16/2021	8/10/2021	8/16/2021	Closed - Ready to Trade
5022069	8/31/2021	9/10/2021	9/7/2021	9/6/2021	9/8/2021	Closed - Ready to Trade
5022154	9/3/2021	9/16/2021	9/13/2021	9/7/2021	9/14/2021	Closed - Ready to Trade
5022211	9/6/2021	9/20/2021	9/15/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5022283	9/3/2021	9/15/2021	9/9/2021	9/7/2021	9/13/2021	Closed - Ready to Trade
5022296	9/4/2021	9/17/2021	9/14/2021	9/8/2021	9/15/2021	Closed - Ready to Trade
5022357	9/6/2021	9/20/2021	9/15/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5022540	9/3/2021	9/13/2021	9/8/2021	9/6/2021	9/9/2021	Closed - Ready to Trade
5022714	9/6/2021	9/20/2021	9/14/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5022819	9/1/2021	9/9/2021	9/6/2021	9/6/2021	9/7/2021	Closed - Ready to Trade
5022829	9/8/2021	9/20/2021	9/16/2021	9/14/2021	9/17/2021	Closed - Ready to Trade
5022875	9/9/2021	9/20/2021	9/15/2021	9/13/2021	9/17/2021	Closed - Ready to Trade
5022887	9/3/2021	9/13/2021	9/9/2021	9/7/2021	9/10/2021	Closed - Ready to Trade
5022997	9/1/2021	9/8/2021	9/6/2021	9/3/2021	9/6/2021	Closed - Ready to Trade
5023018	9/9/2021	9/20/2021	9/15/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5023265	9/4/2021	9/15/2021	9/13/2021	9/9/2021	9/13/2021	Closed - Ready to Trade
5023352	9/3/2021	9/13/2021	9/7/2021	9/6/2021	9/9/2021	Closed - Ready to Trade
5023516	8/24/2021	9/1/2021	8/30/2021	8/26/2021	8/30/2021	Closed - Ready to Trade
5023517	9/7/2021	9/17/2021	9/13/2021	9/9/2021	9/15/2021	Closed - Ready to Trade
5023665	9/1/2021	9/13/2021	9/8/2021	9/6/2021	9/9/2021	Closed - Ready to Trade
5023787	8/26/2021	9/8/2021	9/3/2021	8/30/2021	9/6/2021	Closed - Ready to Trade
5023851	9/8/2021	9/20/2021	9/15/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5023879	9/9/2021	9/20/2021	9/15/2021	9/13/2021	9/16/2021	Closed - Ready to Trade
5024036	9/7/2021	9/16/2021	9/13/2021	9/9/2021	9/14/2021	Closed - Ready to Trade
5024060	8/24/2021	9/1/2021	8/30/2021	8/26/2021	8/30/2021	Closed - Ready to Trade



Loan by Trade Status



# Loan Balances

loan_id	Sum of current_balance	first_payment_date	next_payment_due_date	Sum of Scheduled Principal Balance	Trade Status
5022069	85000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022154	545000	10/1/2021	10/1/2021	\$1M	Closed - Ready to Trade
5022211	405000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022283	385000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022296	445000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022357	165000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022540	305000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022714	285000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022819	245000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022829	135000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022875	335000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022887	125000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5022997	325000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023018	315000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023265	265000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023352	225000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023516	145000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023517	235000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023665	115000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023787	425000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023851	345000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5023879	75000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5024036	205000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
5024060	255000	10/1/2021	10/1/2021	\$0M	Closed - Ready to Trade
Total		233485000		\$233M	

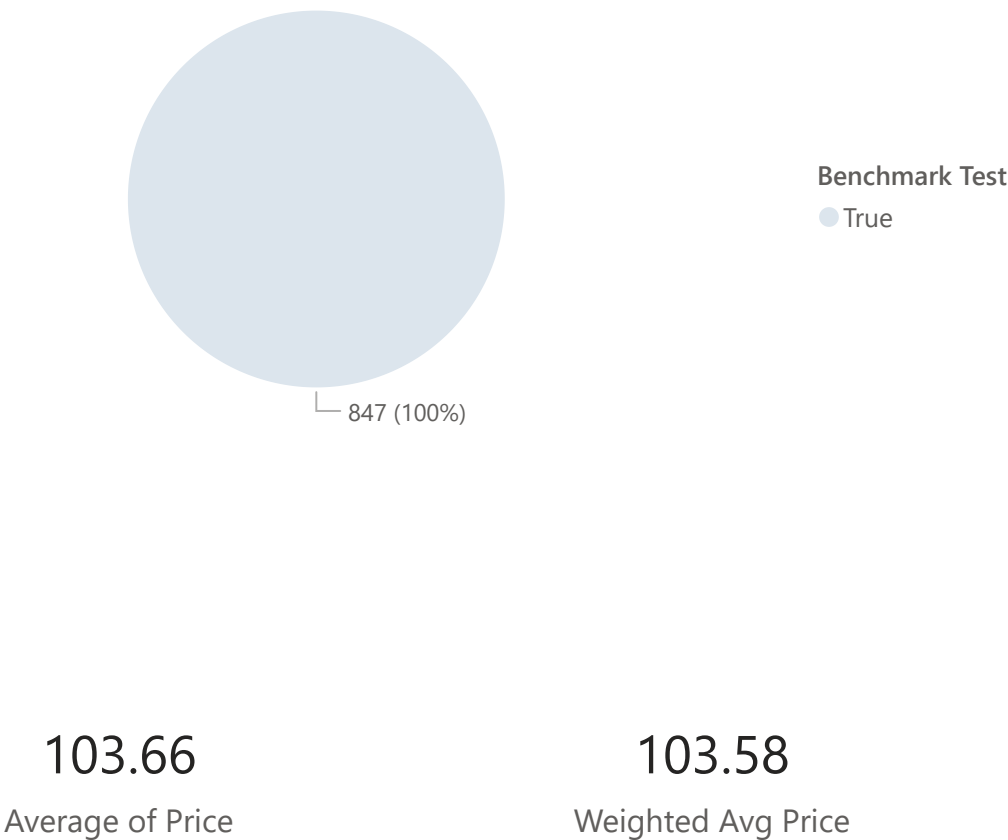
Trade Status

All

# Trade Analysis

loan_id	umbs_price	Counterparty	Price	Sum of Trade Amount	Sum of Trade Premium
5021444	99.88	smells_largo	99.97	\$244,158.60	(\$64.11)
5022069	103.19	smells_largo	103.28	\$87,640.28	\$2,786.39
5022154	99.88	smells_largo	99.97	\$543,795.85	(\$142.78)
5022211	99.88	smells_largo	99.97	\$403,000.47	(\$105.82)
5022283	104.61	storgan_manley	104.70	\$402,446.83	\$18,079.67
5022296	104.61	storgan_manley	104.70	\$465,165.82	\$20,897.28
5022357	103.19	storgan_manley	103.41	\$169,857.56	\$5,599.16
5022540	99.88	smells_largo	99.97	\$303,494.18	(\$79.69)
5022714	104.61	smells_largo	104.70	\$297,925.71	\$13,384.12
5022819	103.19	smells_largo	103.28	\$252,592.05	\$8,030.78
5022829	104.17	smells_largo	104.26	\$140,326.85	\$5,738.51
5022875	99.88	smells_largo	99.97	\$334,286.49	(\$87.77)
5022887	99.88	smells_largo	100.60	\$125,171.94	\$745.01
5022997	103.19	bank_of_americans	103.88	\$337,036.31	\$12,580.76
5023018	104.61	smells_largo	105.20	\$330,858.78	\$16,365.45
5023265	104.17	storgan_manley	104.39	\$276,134.81	\$11,609.36
5023352	103.19	smells_largo	103.28	\$231,679.81	\$7,365.91
5023516	99.88	storgan_manley	99.97	\$144,290.76	(\$37.89)
5023517	103.19	smells_largo	103.28	\$241,967.36	\$7,692.98
5023665	103.19	smells_largo	103.28	\$118,568.09	\$3,769.69
5023787	104.61	storgan_manley	104.70	\$444,259.49	\$19,958.08
5023851	103.19	storgan_manley	103.41	\$355,643.53	\$11,723.38
5023879	105.77	bank_of_americans	106.08	\$79,442.04	\$4,555.00
5024036	103.19	storgan_manley	103.53	\$211,299.70	\$7,211.95
5024060	103.19	storgan_manley	104.78	\$266,720.08	\$12,176.72
Total				\$241,254,907.03	\$8,347,071.78

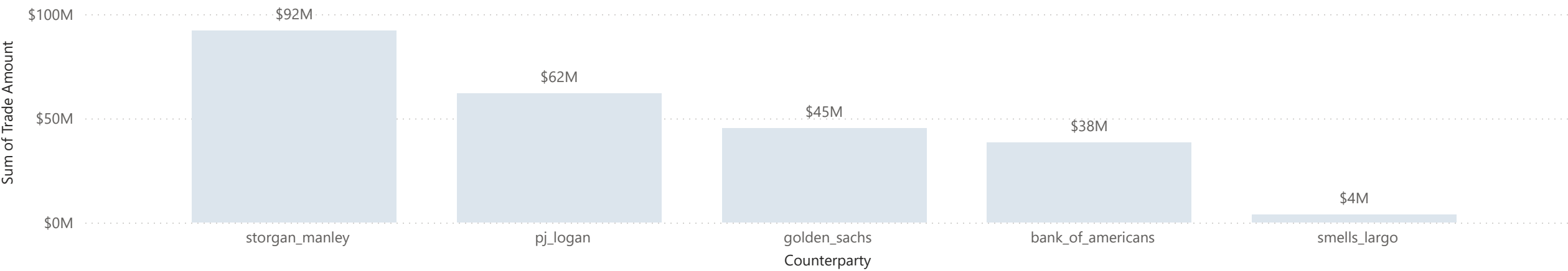
Loan by Benchmark Test



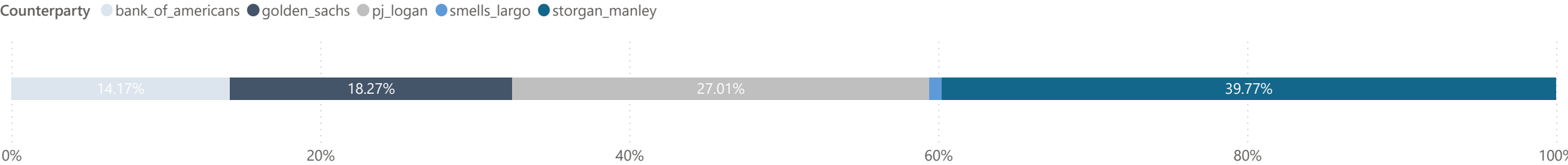
# Trade Execution

Counterparty	Count of loan_id	Sum of Scheduled Principal Balance	Weighted Avg Price
bank_of_americans	140	\$37,202,307	103.18
golden_sachs	144	\$43,723,846	103.49
Total	847	\$232,907,835	103.58

Sum of Trade Amount by Counterparty



Sum of Trade Premium by Counterparty

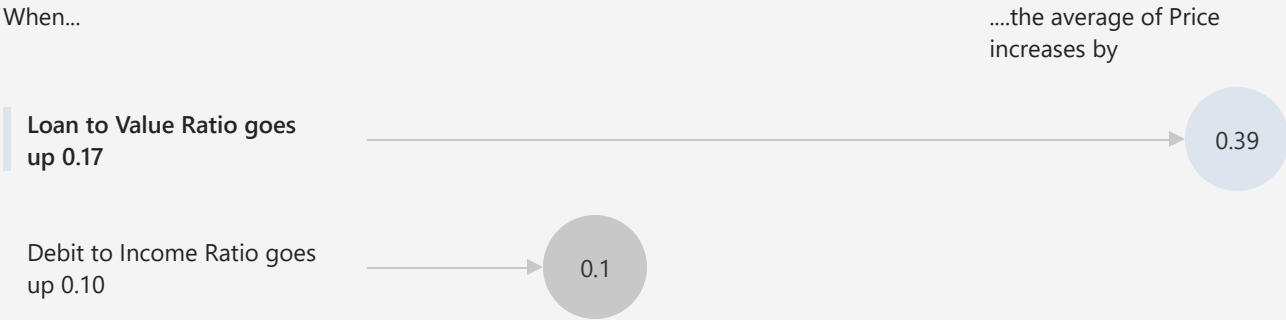


# Profit Analysis

Key influencers   Top segments



What influences Price to  ?



← On average when Loan to Value Ratio increases, Price also increases.

