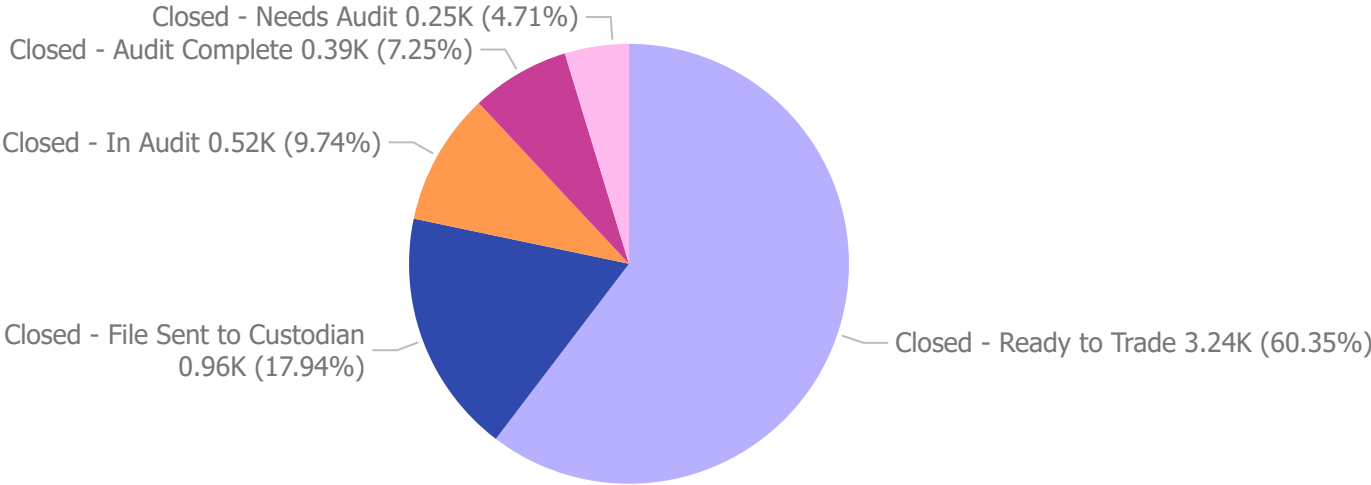


Number of Loans by Trade Status



loan_id	closing_date	file_in_audit	file_audit_complete	file_sent_to_custodian	file_at_custodian	trade_status
5021364	9/3/2021	9/7/2021	9/13/2021	9/13/2021	9/15/2021	Closed - Ready to Trade
5021367	8/27/2021	9/1/2021	9/3/2021	9/6/2021	9/8/2021	Closed - Ready to Trade
5021369	8/21/2021	8/30/2021	8/31/2021	9/1/2021	9/3/2021	Closed - Ready to Trade
5021371	9/13/2021	9/15/2021	9/17/2021	9/20/2021		Closed - File Sent to Custodian
5021372	9/15/2021	9/20/2021	9/21/2021			Closed - Audit Complete
5021373	8/31/2021	9/6/2021	9/8/2021	9/13/2021	9/15/2021	Closed - Ready to Trade
5021374	9/15/2021					Closed - Needs Audit
5021376	9/15/2021	9/20/2021				Closed - In Audit
5021380	9/1/2021	9/3/2021	9/6/2021	9/7/2021	9/9/2021	Closed - Ready to Trade
5021381	9/6/2021	9/8/2021	9/10/2021	9/13/2021	9/15/2021	Closed - Ready to Trade
5021384	9/15/2021	9/20/2021				Closed - In Audit
5021389	9/14/2021	9/20/2021				Closed - In Audit
5021391	9/1/2021	9/6/2021	9/10/2021	9/13/2021	9/15/2021	Closed - Ready to Trade

Trade Status

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

loan_id	Sum of current_balance	first_payment_date	next_payment_due_date	Sum of scheduled_principal_balance	trade_status
5023130	103179	5/1/2021	9/1/2021	\$102,728.59	Closed - In Audit
5031773	193992	6/1/2021	9/1/2021	\$193,656.03	Closed - File Sent to Custodian
5035386	345000	6/1/2021	6/1/2021	\$344,355.58	Closed - In Audit
5029192	223609	7/1/2021	9/1/2021	\$222,915.23	Closed - Needs Audit
5030138	344402	8/1/2021	9/1/2021	\$343,803.43	Closed - In Audit
5033335	174712	8/1/2021	9/1/2021	\$174,424.04	Closed - Needs Audit
5033452	74771	8/1/2021	9/1/2021	\$74,542.43	Closed - File Sent to Custodian
5036674	214639	8/1/2021	9/1/2021	\$214,277.56	Closed - In Audit
5037272	74887	8/1/2021	9/1/2021	\$74,773.86	Closed - In Audit
5021444	245000	9/1/2021	9/1/2021	\$244,222.70	Closed - Ready to Trade
5021946	365000	9/1/2021	9/1/2021	\$364,367.59	Closed - Needs Audit
5022340	174687	9/1/2021	10/1/2021	\$174,373.46	Closed - In Audit
5022494	175000	9/1/2021	9/1/2021	\$174,621.27	Closed - In Audit
5022847	344433	9/1/2021	10/1/2021	\$343,865.31	Closed - In Audit
5022892	274538	9/1/2021	10/1/2021	\$274,075.69	Closed - Audit Complete
5022994	515000	9/1/2021	9/1/2021	\$514,097.16	Closed - Needs Audit
5023396	265000	9/1/2021	9/1/2021	\$264,515.48	Closed - In Audit
5023503	455000	9/1/2021	9/1/2021	\$454,185.21	Closed - File Sent to Custodian
5023771	84625	9/1/2021	10/1/2021	\$84,250.93	Closed - In Audit
5023992	105000	9/1/2021	9/1/2021	\$104,238.81	Closed - Needs Audit
5024017	545000	9/1/2021	9/1/2021	\$543,199.82	Closed - In Audit
5024078	275000	9/1/2021	9/1/2021	\$274,517.90	Closed - Needs Audit
5024865	425000	9/1/2021	9/1/2021	\$424,254.94	Closed - Audit Complete
5025627	295000	9/1/2021	9/1/2021	\$293,607.02	Closed - File Sent to Custodian
5026163	502590	9/1/2021	10/1/2021	\$500,187.59	Closed - In Audit
Total	1519020352			\$1,516,128,728.68	

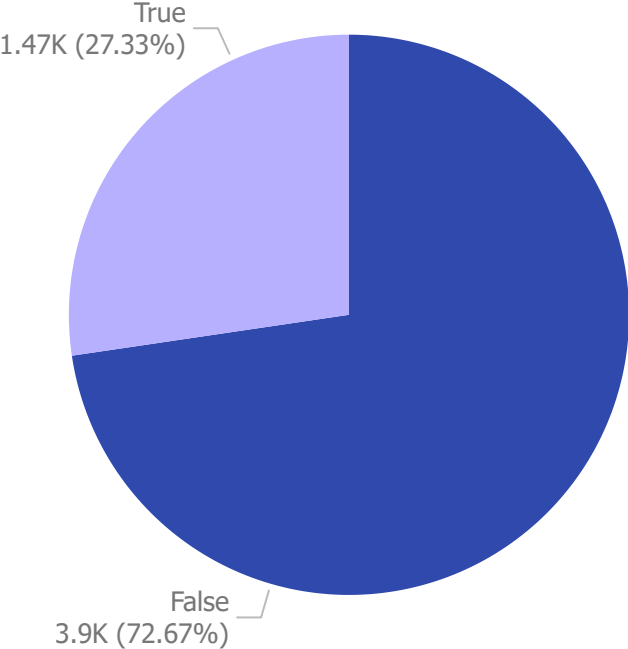
102.26

Average of price

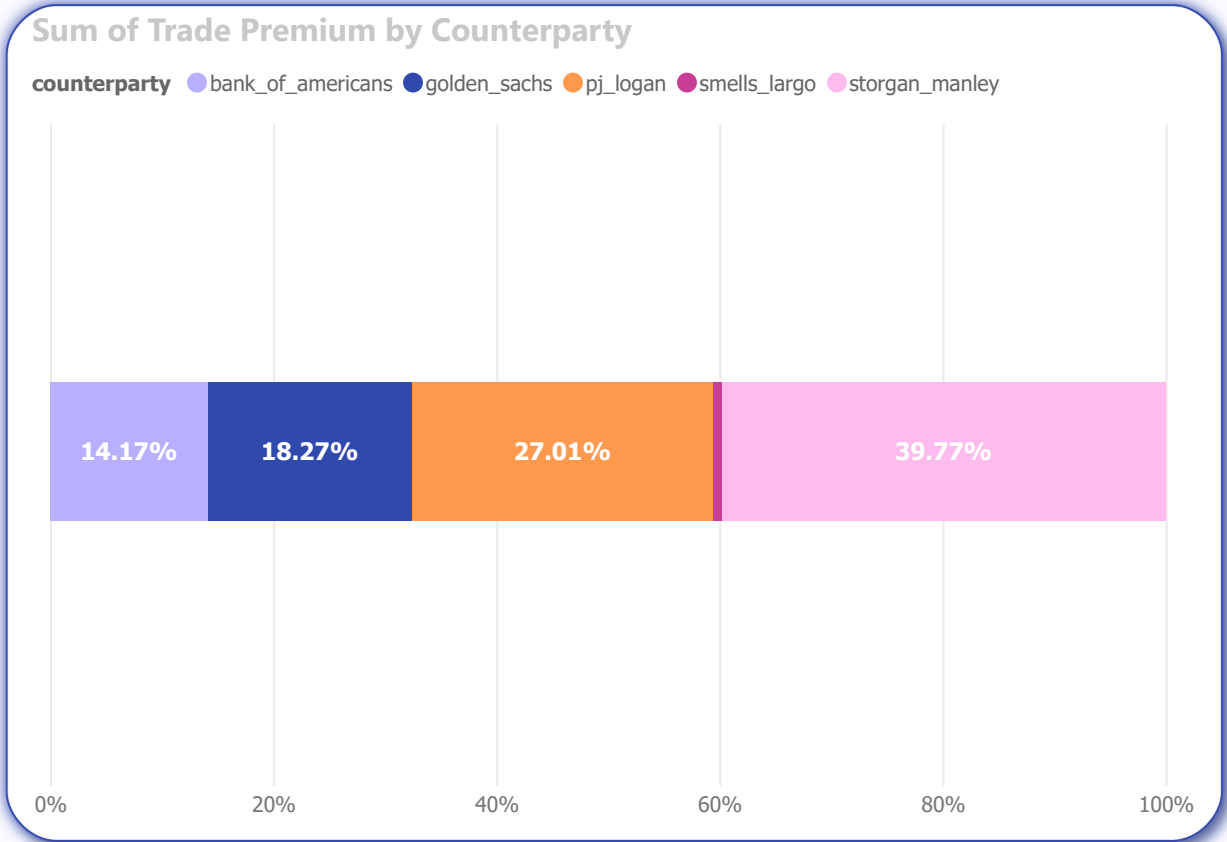
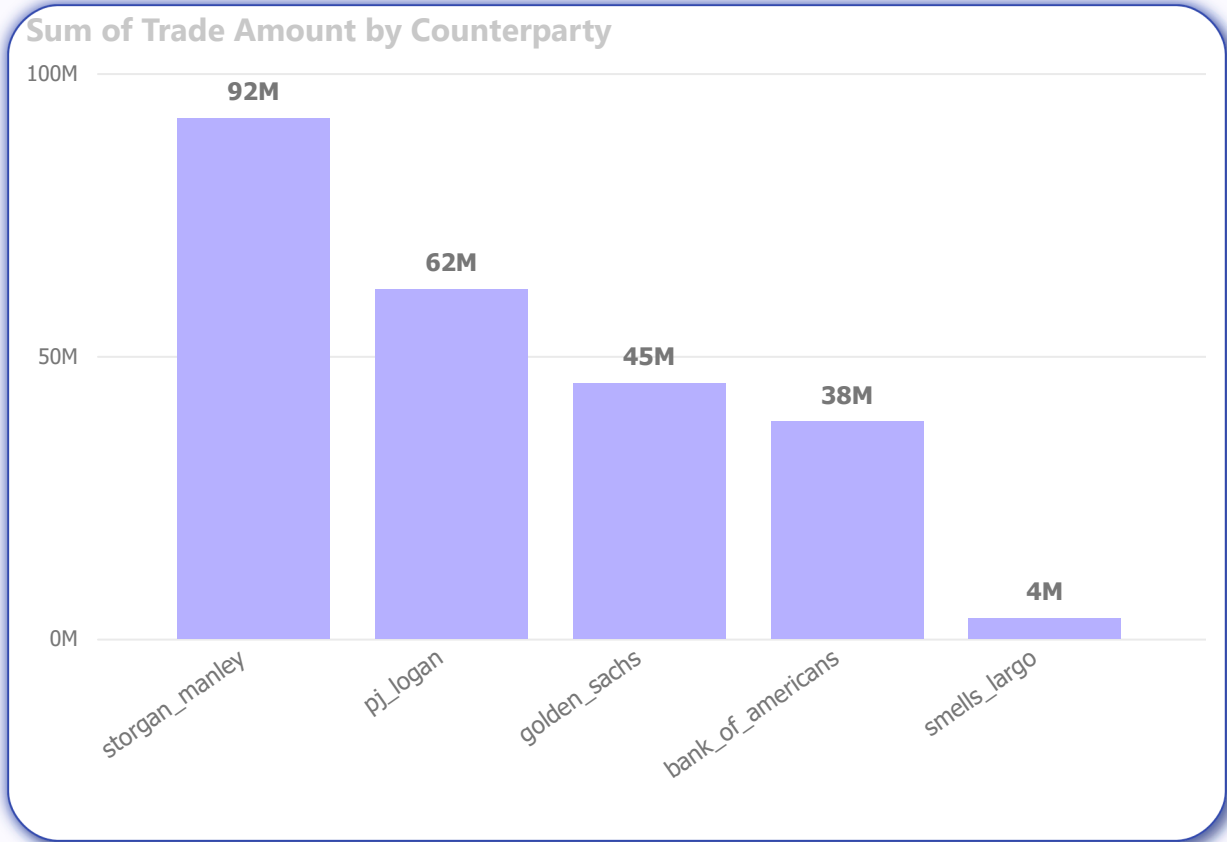
98.32

WA Price

Number of Loans by Benchmark Test



loan_id	umbs_price	counterparty	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)
5021441	104.61				(\$194,679.47)
5021444	99.88	smells_largo	99.97	244,158.60	(\$64.11)
Total				1,490,703,626.93	(\$25,425,101.75)



Trade Execution Details					
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	

\$1,516,128,729

Sum of scheduled_principal_ba...

7,005,697.25

Total Loan Revenue

6,945,175.97

Loan Gross Profit

0.458%

Loan Profit Margine

\$75,962,750

Sum of target_profit

5.00%

Target Profit Margine

Key influencers Top segments



What influences price to Increase ?

When...

...the average of price
increases by

Sum of median_fico_score
is more than 745

1.42

Sum of median_fico_score is
711 - 745

0.67

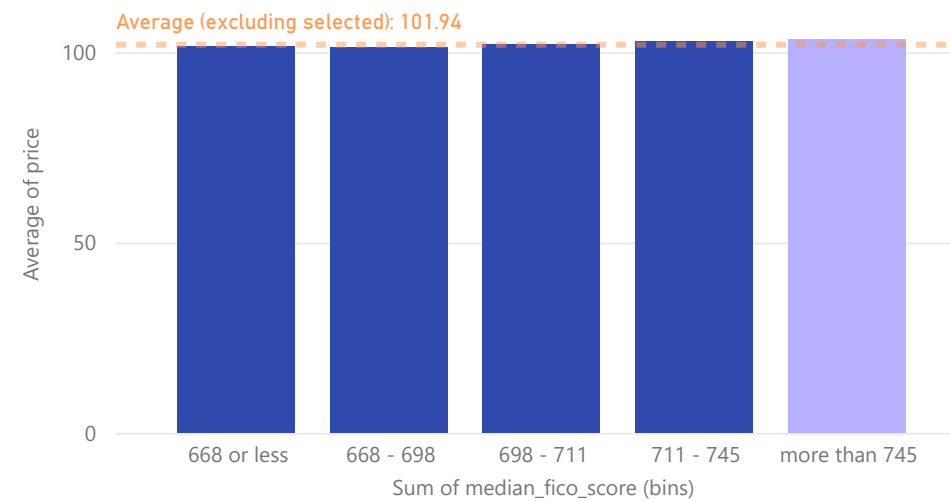
Loan to Value Ratio goes up
0.17

0.49

Debit to Income Ratio goes
up 0.10

0.13

← price is more likely to increase when Sum of median_fico_score is more than 745 than otherwise (on average).



☐ Only show values that are influencers