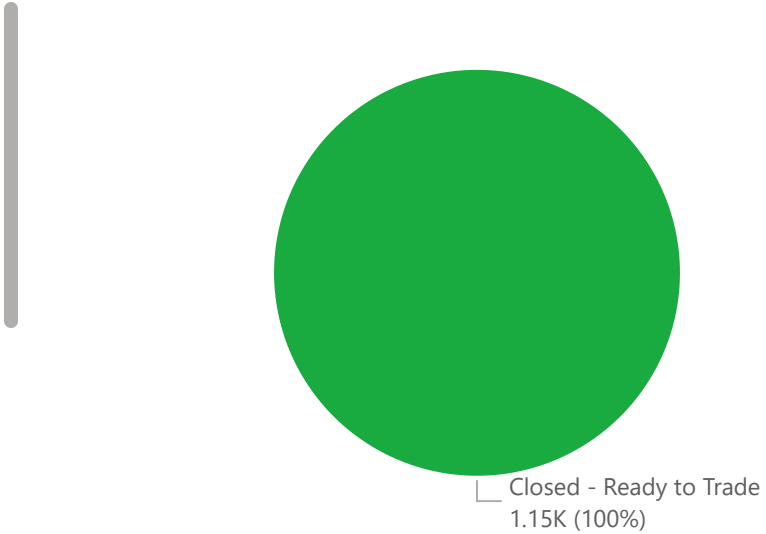


Loan Statuses

loan_id	closing_date	file_in_audit	file_audit_complete	file_sent_to_custodian	file_at_custodian	Trade Status
5021398	28-08-2021	02-09-2021	06-09-2021	08-09-2021	10-09-2021	Closed - Ready to Trade
5021412	06-09-2021	08-09-2021	13-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021444	03-08-2021	10-08-2021	16-08-2021	16-08-2021	15-09-2021	Closed - Ready to Trade
5021456	02-09-2021	08-09-2021	10-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021475	03-09-2021	07-09-2021	10-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021476	04-09-2021	08-09-2021	13-09-2021	14-09-2021	16-09-2021	Closed - Ready to Trade
5021484	25-08-2021	31-08-2021	02-09-2021	03-09-2021	06-09-2021	Closed - Ready to Trade
5021492	01-09-2021	03-09-2021	06-09-2021	07-09-2021	09-09-2021	Closed - Ready to Trade
5021499	02-09-2021	06-09-2021	08-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021505	03-09-2021	07-09-2021	09-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021511	02-09-2021	07-09-2021	09-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021516	08-09-2021	13-09-2021	13-09-2021	14-09-2021	16-09-2021	Closed - Ready to Trade
5021519	24-08-2021	27-08-2021	30-08-2021	30-08-2021	01-09-2021	Closed - Ready to Trade
5021530	31-08-2021	02-09-2021	06-09-2021	06-09-2021	08-09-2021	Closed - Ready to Trade
5021554	07-09-2021	13-09-2021	15-09-2021	16-09-2021	20-09-2021	Closed - Ready to Trade
5021555	03-09-2021	06-09-2021	08-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021566	04-09-2021	06-09-2021	08-09-2021	09-09-2021	13-09-2021	Closed - Ready to Trade
5021576	23-08-2021	27-08-2021	30-08-2021	30-08-2021	01-09-2021	Closed - Ready to Trade
5021617	06-09-2021	09-09-2021	13-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021625	03-09-2021	08-09-2021	10-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021664	26-08-2021	30-08-2021	30-08-2021	31-08-2021	02-09-2021	Closed - Ready to Trade
5021670	04-09-2021	07-09-2021	09-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021675	04-09-2021	06-09-2021	10-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021713	25-08-2021	30-08-2021	01-09-2021	02-09-2021	06-09-2021	Closed - Ready to Trade
5021715	07-09-2021	10-09-2021	13-09-2021	13-09-2021	15-09-2021	Closed - Ready to Trade
5021725	09-09-2021	13-09-2021	15-09-2021	16-09-2021	20-09-2021	Closed - Ready to Trade
5021768	01-09-2021	06-09-2021	09-09-2021	10-09-2021	13-09-2021	Closed - Ready to Trade
5021782	10-09-2021	13-09-2021	15-09-2021	16-09-2021	20-09-2021	Closed - Ready to Trade
5021787	31-08-2021	02-09-2021	07-09-2021	08-09-2021	10-09-2021	Closed - Ready to Trade
5021815	27-08-2021	30-08-2021	31-08-2021	01-09-2021	03-09-2021	Closed - Ready to Trade

Count of loan_id by Trade Status



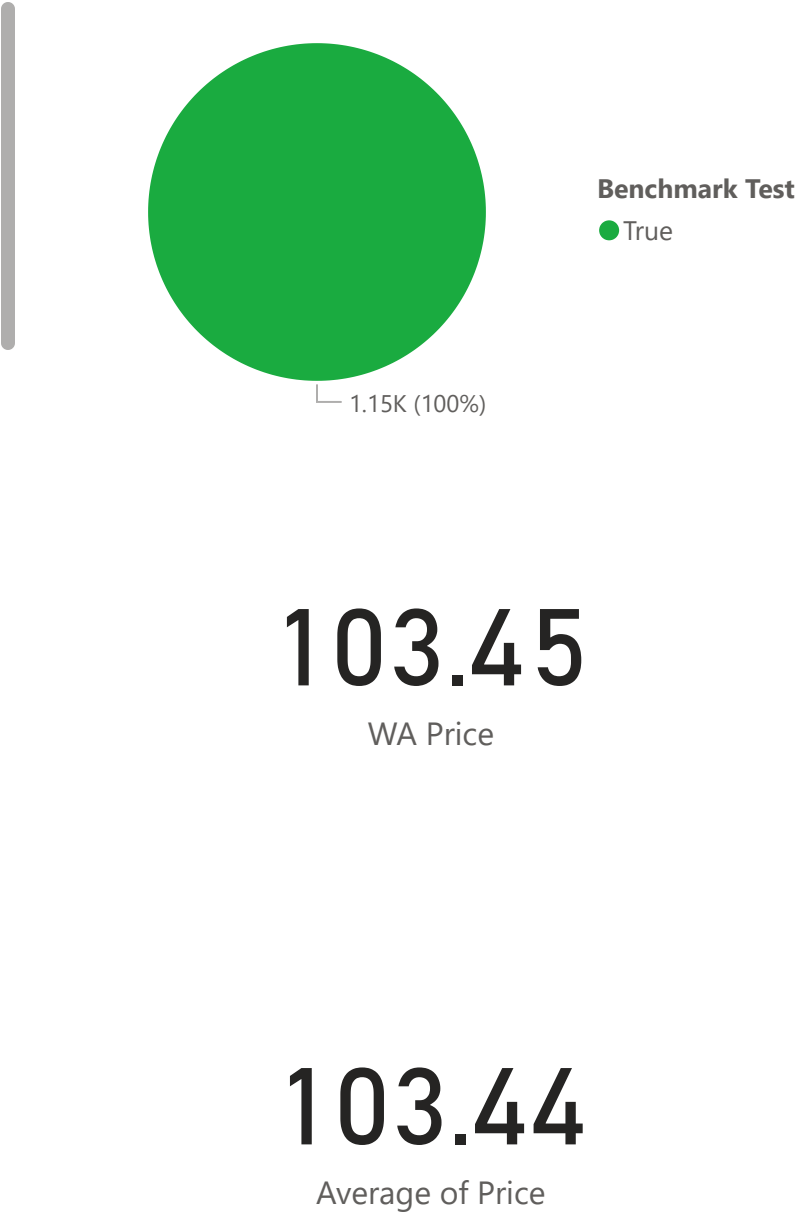
loan_id	first_payment_date	next_payment_due_date	Sum of current_balance	Sum of Scheduled Principal Balance	Trade Status
5021398	01-10-2021	01-10-2021	7,35,000.00	7,33,779.26	Closed - Ready to Trade
5021412	01-10-2021	01-10-2021	1,75,000.00	1,74,683.42	Closed - Ready to Trade
5021456	01-10-2021	01-10-2021	4,95,000.00	4,94,113.58	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	3,85,000.00	3,84,303.52	Closed - Ready to Trade
5021484	01-10-2021	01-10-2021	1,65,000.00	1,64,236.04	Closed - Ready to Trade
5021492	01-10-2021	01-10-2021	2,75,000.00	2,74,497.02	Closed - Ready to Trade
5021499	01-10-2021	01-10-2021	4,65,000.00	4,62,825.73	Closed - Ready to Trade
5021505	01-10-2021	01-10-2021	2,05,000.00	2,04,041.45	Closed - Ready to Trade
5021511	01-10-2021	01-10-2021	7,15,000.00	7,12,762.05	Closed - Ready to Trade
5021516	01-10-2021	01-10-2021	5,95,000.00	5,93,888.61	Closed - Ready to Trade
5021519	01-10-2021	01-10-2021	2,95,000.00	2,92,776.13	Closed - Ready to Trade
5021530	01-10-2021	01-10-2021	1,05,000.00	1,04,528.07	Closed - Ready to Trade
5021554	01-10-2021	01-10-2021	1,05,000.00	1,04,518.62	Closed - Ready to Trade
5021555	01-10-2021	01-10-2021	1,65,000.00	1,63,904.95	Closed - Ready to Trade
5021566	01-10-2021	01-10-2021	2,55,000.00	2,54,404.39	Closed - Ready to Trade
5021576	01-10-2021	01-10-2021	1,15,000.00	1,14,309.01	Closed - Ready to Trade
5021617	01-10-2021	01-10-2021	3,15,000.00	3,13,555.86	Closed - Ready to Trade
5021625	01-10-2021	01-10-2021	2,15,000.00	2,13,984.78	Closed - Ready to Trade
5021664	01-10-2021	01-10-2021	2,55,000.00	2,54,478.41	Closed - Ready to Trade
5021670	01-10-2021	01-10-2021	4,95,000.00	4,92,637.79	Closed - Ready to Trade
5021675	01-10-2021	01-10-2021	3,05,000.00	3,03,573.87	Closed - Ready to Trade
5021713	01-10-2021	01-10-2021	2,15,000.00	2,14,630.42	Closed - Ready to Trade
5021715	01-10-2021	01-10-2021	85,000.00	84,493.23	Closed - Ready to Trade
5021725	01-10-2021	01-10-2021	2,05,000.00	2,04,632.90	Closed - Ready to Trade
5021768	01-10-2021	01-10-2021	95,000.00	94,568.76	Closed - Ready to Trade
5021782	01-10-2021	01-10-2021	4,65,000.00	4,64,193.81	Closed - Ready to Trade
5021787	01-10-2021	01-10-2021	4,35,000.00	4,34,221.03	Closed - Ready to Trade
5021815	01-10-2021	01-10-2021	2,15,000.00	2,13,379.22	Closed - Ready to Trade
5021844	01-10-2021	01-10-2021	1,75,000.00	1,74,699.18	Closed - Ready to Trade
5021857	01-10-2021	01-10-2021	4,05,000.00	4,03,067.28	Closed - Ready to Trade
5021881	01-10-2021	01-10-2021	5,15,000.00	5,12,331.53	Closed - Ready to Trade
Total			33,76,10,000.00	33,65,76,636.43	

Trade Status

■ Closed - Ready to Trade

Loan Bids

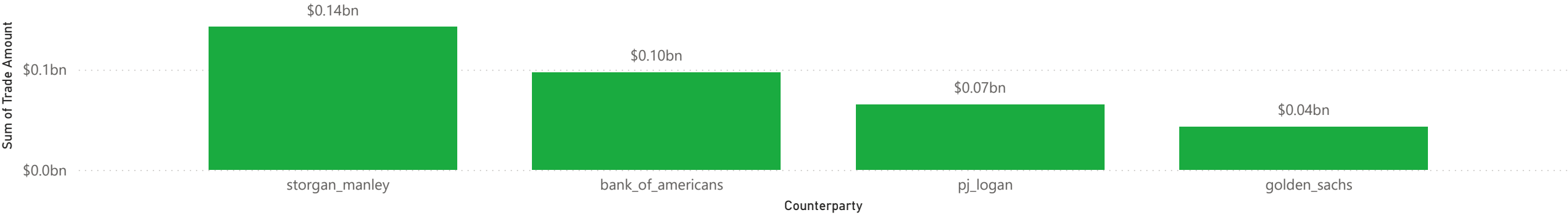
loan_id	umbs_price	Counterparty	Price	Benchmark Test	Scheduled Principal Balance	Trade Amount	Sum of Trade Premium
5021398	103.19	bank_of_americans	103.77	True	7,33,779.26	\$7,61,415.22	\$27,635.96
5021412	99.88	bank_of_americans	103.24	True	1,74,683.42	\$1,80,334.43	\$5,651.01
5021444	99.88	storgan_manley	103.28	True	2,44,222.70	\$2,52,242.37	\$8,019.66
5021456	103.19	storgan_manley	103.77	True	4,94,113.58	\$5,12,723.13	\$18,609.55
5021475	99.88	storgan_manley	101.91	True	84,493.23	\$86,106.00	\$1,612.76
5021476	99.88	storgan_manley	101.78	True	3,84,303.52	\$3,91,158.54	\$6,855.01
5021484	99.88	storgan_manley	102.60	True	1,64,236.04	\$1,68,500.02	\$4,263.98
5021492	99.88	storgan_manley	103.16	True	2,74,497.02	\$2,83,167.70	\$8,670.67
5021499	99.88	storgan_manley	102.72	True	4,62,825.73	\$4,75,420.38	\$12,594.65
5021505	99.88	pj_logan	102.47	True	2,04,041.45	\$2,09,083.83	\$5,042.37
5021511	103.19	pj_logan	103.77	True	7,12,762.05	\$7,39,606.45	\$26,844.40
5021516	99.88	bank_of_americans	102.30	True	5,93,888.61	\$6,07,533.20	\$13,644.59
5021519	97.45	storgan_manley	102.60	True	2,92,776.13	\$3,00,377.33	\$7,601.20
5021530	103.19	pj_logan	103.83	True	1,04,528.07	\$1,08,530.19	\$4,002.12
5021554	99.88	pj_logan	102.47	True	1,04,518.62	\$1,07,101.54	\$2,582.92
5021555	99.88	bank_of_americans	101.69	True	1,63,904.95	\$1,66,674.94	\$2,769.99
5021566	103.19	storgan_manley	105.49	True	2,54,404.39	\$2,68,368.02	\$13,963.62
5021576	99.88	bank_of_americans	103.77	True	1,14,309.01	\$1,18,614.17	\$4,305.16
5021617	99.88	bank_of_americans	102.61	True	3,13,555.86	\$3,21,739.67	\$8,183.81
5021625	97.45	pj_logan	103.07	True	2,13,984.78	\$2,20,543.41	\$6,558.63
5021664	103.19	storgan_manley	103.45	True	2,54,478.41	\$2,63,267.45	\$8,789.05
5021670	97.45	bank_of_americans	102.42	True	4,92,637.79	\$5,04,571.94	\$11,934.15
5021675	99.88	bank_of_americans	101.13	True	3,03,573.87	\$3,06,996.66	\$3,422.80
5021713	103.19	pj_logan	103.89	True	2,14,630.42	\$2,22,982.22	\$8,351.81
5021715	99.88	storgan_manley	101.10	True	84,493.23	\$85,419.49	\$926.26
5021725	103.19	pj_logan	103.64	True	2,04,632.90	\$2,12,084.09	\$7,451.20
5021768	99.88	storgan_manley	103.45	True	94,568.76	\$97,834.93	\$3,266.17
5021782	103.19	storgan_manley	103.77	True	4,64,193.81	\$4,81,676.51	\$17,482.70
5021787	103.19	bank_of_americans	104.80	True	4,34,221.03	\$4,55,069.06	\$20,848.04
5021815	97.45	pj_logan	103.83	True	2,13,379.22	\$2,21,548.97	\$8,169.76
5021844	103.19	bank_of_americans	103.64	True	1,74,699.18	\$1,81,060.41	\$6,361.22
Total							\$1,16,28,083.05



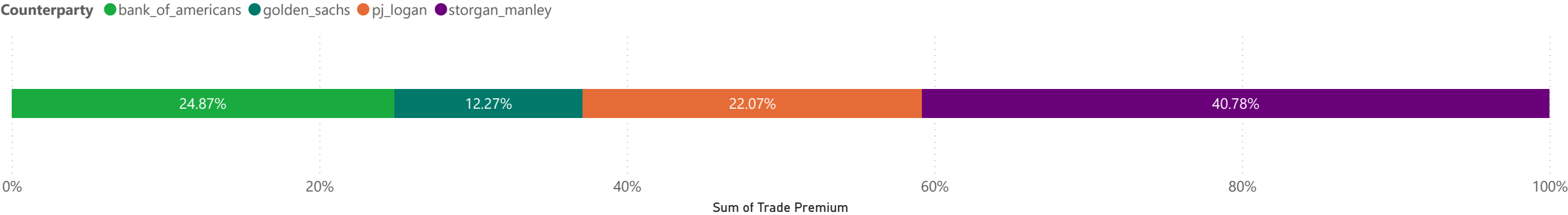
Trade Execution Detail

Counterparty	Count of loan_id	Sum of Scheduled Principal Balance	WA Price	Sum of Trade Amount	Sum of Trade Premium
storgan_manley	474	13,78,53,927.22	103.44	\$14,25,96,207.88	\$47,42,280.66
bank_of_americans	323	9,44,05,740.13	103.06	\$9,72,98,166.06	\$28,92,425.93
pj_logan	217	6,26,74,344.38	104.10	\$6,52,41,223.74	\$25,66,879.36
golden_sachs	132	4,16,42,624.70	103.43	\$4,30,69,121.80	\$14,26,497.10
Total	1146	33,65,76,636.43	103.45	\$34,82,04,719.48	\$1,16,28,083.05

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
33,65,76,636.43	2,38,12,719.05	2,38,07,032.28	7.073%	\$1,68,80,500	5.00%

Key influencers Top segments



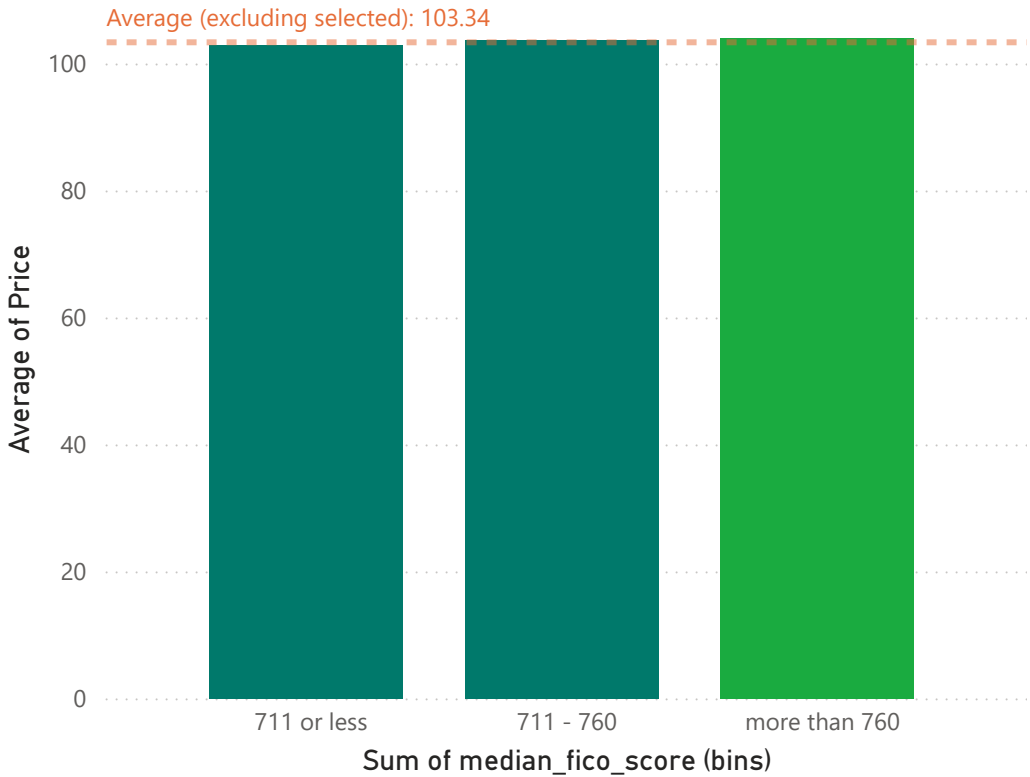
What influences Price to

Increase

 ?



← Price is more likely to increase when Sum of median_fico_score is more than 760 than otherwise (on average).



☐ Only show values that are influencers