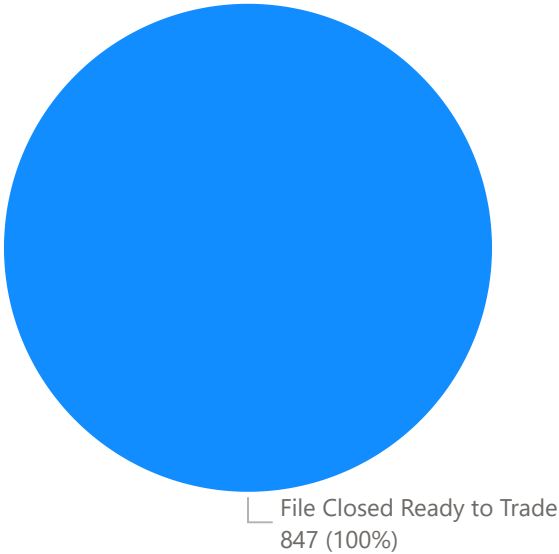


Debit To Income Ratio Loan To Value Ratio

0.31 60.24%

Count of loan_id by Trade Status



loan_id	file_sent_to_custodian	file_audit_complete	closing_date	file_at_custodian	file_in_audit	Trade Status
5021444	8/16/2021	8/16/2021	8/3/2021	9/15/2021	8/10/2021	File Closed Ready to Trade
5022069	9/8/2021	9/7/2021	8/31/2021	9/10/2021	9/6/2021	File Closed Ready to Trade
5022154	9/14/2021	9/13/2021	9/3/2021	9/16/2021	9/7/2021	File Closed Ready to Trade
5022211	9/16/2021	9/15/2021	9/6/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5022283	9/13/2021	9/9/2021	9/3/2021	9/15/2021	9/7/2021	File Closed Ready to Trade
5022296	9/15/2021	9/14/2021	9/4/2021	9/17/2021	9/8/2021	File Closed Ready to Trade
5022357	9/16/2021	9/15/2021	9/6/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5022540	9/9/2021	9/8/2021	9/3/2021	9/13/2021	9/6/2021	File Closed Ready to Trade
5022714	9/16/2021	9/14/2021	9/6/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5022819	9/7/2021	9/6/2021	9/1/2021	9/9/2021	9/6/2021	File Closed Ready to Trade
5022829	9/17/2021	9/16/2021	9/8/2021	9/20/2021	9/14/2021	File Closed Ready to Trade
5022875	9/17/2021	9/15/2021	9/9/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5022887	9/10/2021	9/9/2021	9/3/2021	9/13/2021	9/7/2021	File Closed Ready to Trade
5022997	9/6/2021	9/6/2021	9/1/2021	9/8/2021	9/3/2021	File Closed Ready to Trade
5023018	9/16/2021	9/15/2021	9/9/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5023265	9/13/2021	9/13/2021	9/4/2021	9/15/2021	9/9/2021	File Closed Ready to Trade
5023352	9/9/2021	9/7/2021	9/3/2021	9/13/2021	9/6/2021	File Closed Ready to Trade
5023516	8/30/2021	8/30/2021	8/24/2021	9/1/2021	8/26/2021	File Closed Ready to Trade
5023517	9/15/2021	9/13/2021	9/7/2021	9/17/2021	9/9/2021	File Closed Ready to Trade
5023665	9/9/2021	9/8/2021	9/1/2021	9/13/2021	9/6/2021	File Closed Ready to Trade
5023787	9/6/2021	9/3/2021	8/26/2021	9/8/2021	8/30/2021	File Closed Ready to Trade
5023851	9/16/2021	9/15/2021	9/8/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5023879	9/16/2021	9/15/2021	9/9/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5024036	9/14/2021	9/13/2021	9/7/2021	9/16/2021	9/9/2021	File Closed Ready to Trade
5024060	8/30/2021	8/30/2021	8/24/2021	9/1/2021	8/26/2021	File Closed Ready to Trade
5024104	9/6/2021	9/3/2021	8/27/2021	9/8/2021	8/30/2021	File Closed Ready to Trade
5024135	9/8/2021	9/7/2021	9/3/2021	9/10/2021	9/6/2021	File Closed Ready to Trade
5024143	9/13/2021	9/13/2021	9/3/2021	9/15/2021	9/7/2021	File Closed Ready to Trade
5024172	9/17/2021	9/16/2021	9/9/2021	9/20/2021	9/13/2021	File Closed Ready to Trade
5024179	8/30/2021	8/30/2021	8/25/2021	9/1/2021	8/27/2021	File Closed Ready to Trade
5024193	9/8/2021	9/7/2021	9/3/2021	9/10/2021	9/6/2021	File Closed Ready to Trade
5024200	9/14/2021	9/13/2021	9/8/2021	9/16/2021	9/10/2021	File Closed Ready to Trade
5024211	9/13/2021	9/13/2021	9/4/2021	9/15/2021	9/9/2021	File Closed Ready to Trade

loan_id	Sum of current_balance	first_payment_date	next_payment_due_date	Sum of Scheduled Principal Balance	Scheduled Next Payment Due Date	Trade Status
5021444	245000	9/1/2021	9/1/2021	244,222.70	11/01/2021	File Closed Read
5022069	85000	10/1/2021	10/1/2021	84,853.89	11/01/2021	File Closed Read
5022154	545000	10/1/2021	10/1/2021	543,938.63	11/01/2021	File Closed Read
5022211	405000	10/1/2021	10/1/2021	403,106.28	11/01/2021	File Closed Read
5022283	385000	10/1/2021	10/1/2021	384,367.16	11/01/2021	File Closed Read
5022296	445000	10/1/2021	10/1/2021	444,268.54	11/01/2021	File Closed Read
5022357	165000	10/1/2021	10/1/2021	164,258.40	11/01/2021	File Closed Read
5022540	305000	10/1/2021	10/1/2021	303,573.87	11/01/2021	File Closed Read
5022714	285000	10/1/2021	10/1/2021	284,541.59	11/01/2021	File Closed Read
5022819	245000	10/1/2021	10/1/2021	244,561.27	11/01/2021	File Closed Read
5022829	135000	10/1/2021	10/1/2021	134,588.34	11/01/2021	File Closed Read
5022875	335000	10/1/2021	10/1/2021	334,374.26	11/01/2021	File Closed Read
5022887	125000	10/1/2021	10/1/2021	124,426.93	11/01/2021	File Closed Read
5022997	325000	10/1/2021	10/1/2021	324,455.54	11/01/2021	File Closed Read
5023018	315000	10/1/2021	10/1/2021	314,493.33	11/01/2021	File Closed Read
5023265	265000	10/1/2021	10/1/2021	264,525.45	11/01/2021	File Closed Read
5023352	225000	10/1/2021	10/1/2021	224,313.91	11/01/2021	File Closed Read
5023516	145000	10/1/2021	10/1/2021	144,328.64	11/01/2021	File Closed Read
5023517	235000	10/1/2021	10/1/2021	234,274.37	11/01/2021	File Closed Read
5023665	115000	10/1/2021	10/1/2021	114,798.39	11/01/2021	File Closed Read
5023787	425000	10/1/2021	10/1/2021	424,301.41	11/01/2021	File Closed Read
5023851	345000	10/1/2021	10/1/2021	343,920.15	11/01/2021	File Closed Read
5023879	75000	10/1/2021	10/1/2021	74,887.04	11/01/2021	File Closed Read
5024036	205000	10/1/2021	10/1/2021	204,087.75	11/01/2021	File Closed Read
5024060	255000	10/1/2021	10/1/2021	254,543.36	11/01/2021	File Closed Read
5024104	345000	10/1/2021	10/1/2021	344,432.91	11/01/2021	File Closed Read
5024135	165000	10/1/2021	10/1/2021	164,728.78	11/01/2021	File Closed Read
5024143	245000	10/1/2021	10/1/2021	244,578.85	11/01/2021	File Closed Read
5024172	235000	10/1/2021	10/1/2021	234,630.16	11/01/2021	File Closed Read
5024179	415000	10/1/2021	10/1/2021	413,647.44	11/01/2021	File Closed Read
5024193	505000	10/1/2021	10/1/2021	504,114.69	11/01/2021	File Closed Read
Total	233485000			232,907,835.25		

Trade Status

Closed- Audit Complete

Closed- File sent to Cus...

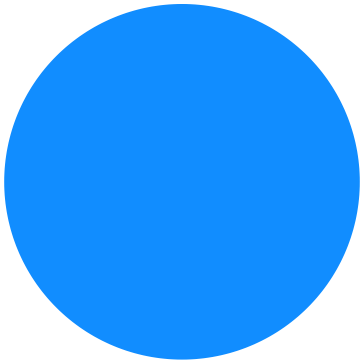
Closed-IN Audit

Closed-Need Audit

File Closed Ready to Tra...

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
5024104	104.61	golden_sachs	105.55	363,540.33	\$19,107.42
5024135	104.61	bank_of_americans	104.86	172,734.60	\$8,005.82
5024143	103.19	pj_logan	104.03	254,444.55	\$9,865.70
5024172	104.61	storgan_manley	104.83	245,959.87	\$11,329.70
5024179	103.03	bank_of_americans	103.44	427,861.40	\$14,213.96
5024193	104.17	pj_logan	104.70	527,814.38	\$23,699.69
5024200	104.17	storgan_manley	104.51	313,877.58	\$9,336.97
Total				241,254,907.03	\$8,347,071.78

Count of loan_id by Benchmark Test



Benchmark Test

● True

847 (100%)

103.66

Average of Price

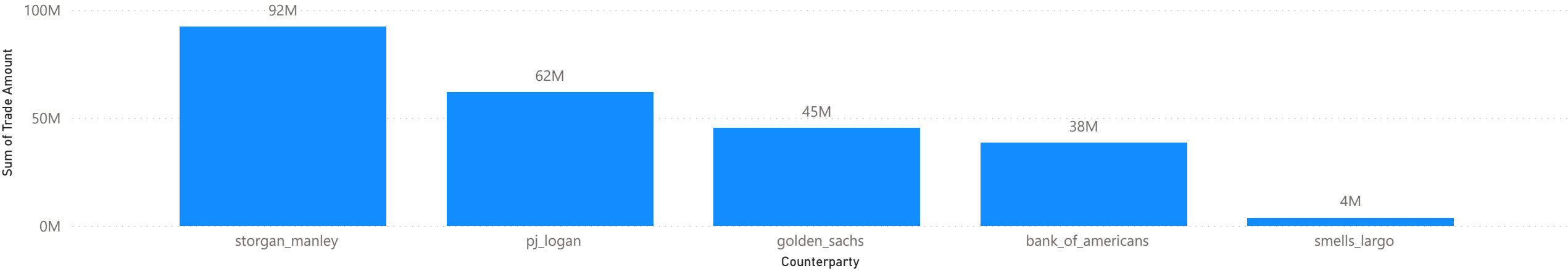
103.58

Waited Price

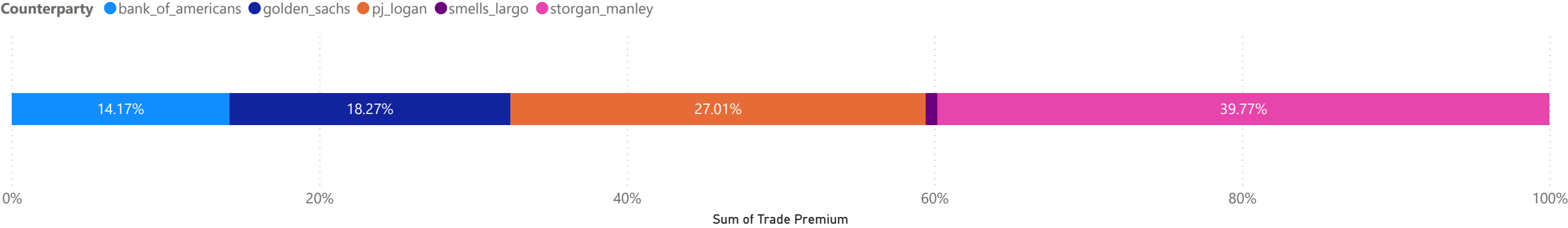
Trade Execution Detail

Counterparty	Count of loan_id	Sum of Trade Amount	Sum of Trade Premium
storgan_manley	325	92,094,886.51	\$3,319,843.05
pj_logan	224	61,870,879.12	\$2,254,307.44
golden_sachs	144	45,248,849.86	\$1,525,004.12
bank_of_americans	140	38,384,825.09	\$1,182,518.49
smells_largo	14	3,655,466.45	\$65,398.67
Total	847	241,254,907.03	\$8,347,071.78

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 Margine	Sum of target_profit	Target Profit Margin
232,907,835.25	13,254,079.28	13,252,326.51	5.690%	11,674,250.00	5.00%

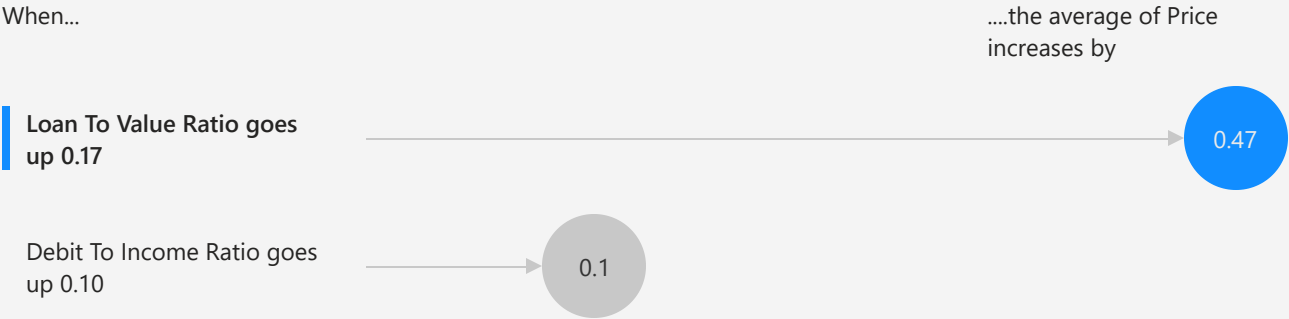
Key influencers Top segments



What influences Price to

Increase

 ?



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

