



*** CONFIDENTIAL- Not for Distribution ***

Loan Level Mark To Market

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Profile profile_2

Segment segment_retail_loans

Position Summary Group ccf30

Current Rate Scenario

| Loan ID | Loan Amount | Close Ratio | Est. Closing | | | Cost Basis | Market Price | Loan Price Adj | Adj. Market Price | Disc Gain BPS | Disc Gain Dollars | G-Fee | Slack | G-Fee BUBD | Final G-Fee | BUBD Ratio | BUBD BPS | BUBD Dollars | Gain Before MSR | Excess MSR | Excess Ratio | Excess BPS | Excess Dollars | Gain Before | | Base MSR BPS | Base/MSR Dollars | Total MSR BPS | Total MSR Dollars | Total Gain BPS | Total Gain Dollars |
|-----------------|------------------|-------------|------------------|--------------|--------------|---------------|----------------|----------------|-------------------|---------------|-------------------|-------|--------|------------|-------------|------------|----------|---------------|-----------------|------------|--------------|--------------|----------------|-------------|---------------|--------------|------------------|---------------|-------------------|----------------|--------------------|
| | | | Amount | Note Rate | Cpn | | | | | | | | | | | | | | | | | | | Base MSR | Base Serv | | | | | | |
| Instrument | | conf30 | | 30 fnma mbs | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Pipeline Status | | Closed | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 21254188 | 220,500 | 100% | 220,500 | 8.750 | 8.500 | 99.125 | 102.691 | 0.000 | 102.691 | 3.566 | 7,864 | 0.125 | -0.125 | -0.125 | 0.000 | 3.68 | -0.460 | -1,014 | 6,850 | 0.000 | 4.000 | 0.000 | 0 | 6,850 | 0.250 | 1.500 | 3,308 | 1.500 | 3,308 | 4.606 | 10,157 |
| 21263098 | 258,000 | 100% | 258,000 | 8.750 | 8.500 | 100.250 | 102.691 | 0.000 | 102.691 | 2.441 | 6,299 | 0.125 | -0.125 | -0.125 | 0.000 | 3.68 | -0.460 | -1,187 | 5,112 | 0.000 | 3.000 | 0.000 | 0 | 5,112 | 0.250 | 1.000 | 2,580 | 1.000 | 2,580 | 2.981 | 7,692 |
| 21238259 | 100,500 | 100% | 100,500 | 8.625 | 8.000 | 98.000 | 102.090 | 0.000 | 102.090 | 4.090 | 4,110 | 0.125 | 0.250 | 0.090 | 0.215 | 2.68 | 0.241 | 242 | 4,353 | 0.160 | 4.000 | 0.640 | 643 | 4,996 | 0.250 | 1.500 | 1,508 | 2.140 | 2,151 | 6.471 | 6,503 |
| 21240554 | 55,500 | 100% | 55,500 | 8.625 | 8.000 | 99.125 | 102.090 | 0.000 | 102.090 | 2.965 | 1,645 | 0.125 | 0.250 | 0.090 | 0.215 | 2.68 | 0.241 | 134 | 1,779 | 0.160 | 3.750 | 0.600 | 333 | 2,112 | 0.250 | 1.250 | 694 | 1.850 | 1,027 | 5.056 | 2,806 |
| 21246359 | 162,000 | 100% | 162,000 | 8.625 | 8.000 | 101.000 | 102.090 | 0.063 | 102.153 | 1.153 | 1,868 | 0.125 | 0.250 | 0.090 | 0.215 | 2.68 | 0.241 | 391 | 2,258 | 0.160 | 4.000 | 0.640 | 1,037 | 3,295 | 0.250 | 1.500 | 2,430 | 2.140 | 3,467 | 3.534 | 5,725 |
| 21260624 | 252,000 | 100% | 252,000 | 8.625 | 8.000 | 98.750 | 102.090 | -0.125 | 101.965 | 3.215 | 8,101 | 0.125 | 0.250 | 0.090 | 0.215 | 2.68 | 0.241 | 608 | 8,709 | 0.160 | 4.000 | 0.640 | 1,613 | 10,322 | 0.250 | 1.500 | 3,780 | 2.140 | 5,393 | 5.596 | 14,102 |
| 21262425 | 267,000 | 100% | 267,000 | 8.500 | 8.000 | 98.375 | 102.090 | 0.000 | 102.090 | 3.715 | 9,919 | 0.125 | 0.125 | 0.090 | 0.215 | 2.90 | 0.261 | 697 | 10,616 | 0.035 | 3.000 | 0.105 | 280 | 10,896 | 0.250 | 1.000 | 2,670 | 1.105 | 2,950 | 5.081 | 13,566 |
| 21265665 | 264,000 | 100% | 264,000 | 8.500 | 8.000 | 101.750 | 102.090 | 0.000 | 102.090 | 0.340 | 897 | 0.125 | 0.125 | 0.090 | 0.215 | 2.90 | 0.261 | 689 | 1,586 | 0.035 | 3.000 | 0.105 | 277 | 1,863 | 0.250 | 1.000 | 2,640 | 1.105 | 2,917 | 1.706 | 4,503 |
| 21248522 | 144,000 | 100% | 144,000 | 8.250 | 8.000 | 100.625 | 102.090 | 0.000 | 102.090 | 1.465 | 2,109 | 0.125 | -0.125 | -0.125 | 0.000 | 4.28 | -0.535 | -770 | 1,339 | 0.000 | 4.000 | 0.000 | 0 | 1,339 | 0.250 | 1.500 | 2,160 | 1.500 | 2,160 | 2.430 | 3,499 |
| 21246363 | 162,000 | 100% | 162,000 | 8.125 | 7.500 | 101.000 | 101.000 | 0.063 | 101.063 | 0.063 | 102 | 0.125 | 0.250 | 0.090 | 0.215 | 3.25 | 0.293 | 474 | 576 | 0.160 | 4.000 | 0.640 | 1,037 | 1,613 | 0.250 | 1.500 | 2,430 | 2.140 | 3,467 | 2.496 | 4,043 |
| 21260628 | 252,000 | 100% | 252,000 | 8.125 | 7.500 | 98.750 | 101.000 | -0.125 | 100.875 | 2.125 | 5,355 | 0.125 | 0.250 | 0.090 | 0.215 | 3.25 | 0.293 | 737 | 6,092 | 0.160 | 4.000 | 0.640 | 1,613 | 7,705 | 0.250 | 1.500 | 3,780 | 2.140 | 5,393 | 4.558 | 11,485 |
| 21241144 | 130,500 | 100% | 130,500 | 8.000 | 7.500 | 101.375 | 101.000 | -0.125 | 100.875 | -0.500 | -653 | 0.125 | 0.125 | 0.090 | 0.215 | 3.40 | 0.306 | 399 | -253 | 0.035 | 4.000 | 0.140 | 183 | -70 | 0.250 | 1.500 | 1,958 | 1.640 | 2,140 | 1.446 | 1,887 |
| 21251217 | 183,000 | 100% | 183,000 | 7.875 | 7.500 | 98.000 | 101.000 | -0.125 | 100.875 | 2.875 | 5,261 | 0.125 | 0.000 | | | | 0.000 | 0 | 5,261 | 0.000 | 4.000 | 0.000 | 0 | 5,261 | 0.250 | 1.500 | 2,745 | 1.500 | 2,745 | 4.375 | 8,006 |
| 21242792 | 145,500 | 100% | 145,500 | 7.750 | 7.500 | 101.000 | 101.000 | 0.000 | 101.000 | 0.000 | 0 | 0.125 | -0.125 | -0.125 | 0.000 | 4.62 | -0.578 | -840 | -840 | 0.000 | 4.000 | 0.000 | 0 | -840 | 0.250 | 1.500 | 2,183 | 1.500 | 2,183 | 0.922 | 1,342 |
| 21265612 | 264,000 | 100% | 264,000 | 7.750 | 7.500 | 101.750 | 101.000 | 0.000 | 101.000 | -0.750 | -1,980 | 0.125 | -0.125 | -0.125 | 0.000 | 4.62 | -0.578 | -1,525 | -3,505 | 0.000 | 3.000 | 0.000 | 0 | -3,505 | 0.250 | 1.000 | 2,640 | 1.000 | 2,640 | -0.328 | -865 |
| 21237410 | 85,500 | 100% | 85,500 | 7.500 | 7.000 | 98.375 | 99.375 | -0.250 | 99.125 | 0.750 | 641 | 0.125 | 0.125 | 0.090 | 0.215 | 3.83 | 0.345 | 295 | 936 | 0.035 | 4.000 | 0.140 | 120 | 1,056 | 0.250 | 1.500 | 1,283 | 1.640 | 1,402 | 2.735 | 2,338 |
| 21263105 | 258,000 | 100% | 258,000 | 7.500 | 7.000 | 100.250 | 99.531 | 0.000 | 99.531 | -0.719 | -1,854 | 0.125 | 0.125 | 0.090 | 0.215 | 3.83 | 0.345 | 889 | -965 | 0.035 | 3.750 | 0.131 | 339 | -626 | 0.250 | 1.250 | 3,225 | 1.381 | 3,564 | 1.007 | 2,599 |
| 21253772 | 220,500 | 100% | 220,500 | 7.250 | 7.000 | 99.125 | 99.531 | 0.000 | 99.531 | 0.406 | 896 | 0.125 | -0.125 | -0.125 | 0.000 | 4.94 | -0.618 | -1,362 | -466 | 0.000 | 4.125 | 0.000 | 0 | -466 | 0.250 | 1.750 | 3,859 | 1.750 | 3,859 | 1.539 | 3,393 |
| 21262952 | 258,000 | 100% | 258,000 | 7.250 | 7.000 | 100.250 | 99.531 | 0.000 | 99.531 | -0.719 | -1,854 | 0.125 | -0.125 | -0.125 | 0.000 | 4.94 | -0.618 | -1,593 | -3,448 | 0.000 | 3.750 | 0.000 | 0 | -3,448 | 0.250 | 1.250 | 3,225 | 1.250 | 3,225 | -0.086 | -223 |
| 21252882 | 174,000 | 100% | 174,000 | 7.000 | 6.500 | 99.875 | 97.840 | 0.000 | 97.840 | -2.035 | -3,541 | 0.125 | 0.125 | 0.090 | 0.215 | 4.15 | 0.374 | 650 | -2,891 | 0.035 | 4.125 | 0.144 | 251 | -2,640 | 0.250 | 1.750 | 3,045 | 1.894 | 3,296 | 0.233 | 405 |
| 21237722 | 87,000 | 100% | 87,000 | 6.875 | 6.500 | 98.750 | 97.840 | -0.250 | 97.590 | -1.160 | -1,009 | 0.125 | 0.000 | | | | 0.000 | 0 | -1,009 | 0.000 | 4.000 | 0.000 | 0 | -1,009 | 0.250 | 1.500 | 1,305 | 1.500 | 1,305 | 0.340 | 296 |
| 21250327 | 159,000 | 100% | 159,000 | 6.875 | 6.500 | 100.250 | 97.840 | -0.125 | 97.715 | -2.535 | -4,031 | 0.125 | 0.000 | | | | 0.000 | 0 | -4,031 | 0.000 | 4.125 | 0.000 | 0 | -4,031 | 0.250 | 1.750 | 2,783 | 1.750 | 2,783 | -0.785 | -1,248 |
| 221262762 | 258,000 | 100% | 258,000 | 6.875 | 6.500 | 100.250 | 97.840 | 0.000 | 97.840 | -2.410 | -6,218 | 0.125 | 0.000 | | | | 0.000 | 0 | -6,218 | 0.000 | 3.750 | 0.000 | 0 | -6,218 | 0.250 | 1.250 | 3,225 | 1.250 | 3,225 | -1.160 | -2,993 |
| 21248197 | 144,000 | 100% | 144,000 | 6.750 | 6.500 | 100.625 | 97.840 | 0.000 | 97.840 | -2.785 | -4,011 | 0.125 | -0.125 | -0.125 | 0.000 | 5.19 | -0.649 | -934 | -4,945 | 0.000 | 4.125 | 0.000 | 0 | -4,945 | 0.250 | 1.750 | 2,520 | 1.750 | 2,520 | -1.684 | -2,425 |
| | <u>4,504,500</u> | <u>100%</u> | <u>4,504,500</u> | <u>7.887</u> | <u>7.471</u> | <u>99.937</u> | <u>100.633</u> | <u>-0.032</u> | <u>100.601</u> | <u>0.664</u> | <u>29,917</u> | | | | | | | <u>-3,020</u> | <u>26,896</u> | | | <u>7,725</u> | <u>34,621</u> | | <u>61,973</u> | | <u>69,698</u> | | <u>96,594</u> | | |

Pipeline Status Rate Lock/Not Closed

| | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
|-----------|---------|-----|---------|-------|-------|---------|---------|--------|---------|-------|-------|-------|--------|--------|-------|------|--------|------|-------|-------|-------|-------|-----|-------|-------|-------|-------|-------|-------|-------|-------|
| 21261972 | 196,500 | 60% | 117,900 | 8.875 | 8.500 | 101.375 | 102.629 | 0.000 | 102.629 | 1.254 | 1,478 | 0.125 | 0.000 | | | | 0.000 | 0 | 1,478 | 0.000 | 4.000 | 0.000 | 0 | 1,478 | 0.250 | 1.500 | 1,769 | 1.500 | 1,769 | 2.754 | 3,247 |
| 21256663 | 235,500 | 60% | 141,300 | 8.750 | 8.500 | 98.750 | 102.629 | 0.000 | 102.629 | 3.879 | 5,481 | 0.125 | -0.125 | -0.125 | 0.000 | 3.68 | -0.460 | -650 | 4,831 | 0.000 | 4.000 | 0.000 | 0 | 4,831 | 0.250 | 1.500 | 2,120 | 1.500 | 2,120 | 4.919 | 6,950 |
| 211261975 | 196,500 | 60% | 117,900 | 8.500 | 8.000 | 101.375 | 101.996 | 0.000 | 101.996 | 0.621 | 732 | 0.125 | 0.125 | 0.090 | 0.215 | 2.90 | 0.261 | 308 | 1,040 | 0.035 | 4.000 | 0.140 | 165 | 1,205 | 0.250 | 1.500 | 1,769 | 1.640 | 1,934 | 2.522 | 2,974 |
| 21269535 | 229,500 | 85% | 195,075 | 8.500 | 8.000 | 101.375 | 101.809 | -0.125 | 101.684 | 0.309 | 602 | 0.125 | 0.125 | 0.090 | 0.215 | 2.90 | 0.261 | 509 | 1,111 | 0.035 | 4.000 | 0.140 | 273 | 1,384 | 0.250 | 1.500 | 2,926 | 1.640 | 3,199 | 2.210 | 4,310 |
| 21258376 | 237,000 | 60% | 142,200 | 8.375 | 8.000 | 99.125 | 102.090 | 0.000 | 102.090 | 2.965 | 4,216 | 0.125 | 0.000 | | | | 0.000 | 0 | 4,216 | 0.000 | 4.000 | 0.000 | 0 | 4,216 | 0.250 | 1.500 | 2,133 | 1.500 | 2,133 | 4.465 | 6,349 |