

Hedge Commander™

Sample Mortgage Company



Dynamic OAS^V Position:

1,166,932

11/19/19 10:06 AM

UMBS 2.5 Price:

101.22

-0.44

Static Pipeline Position:	#	GROSS	Pre OAS	FALLOUT	NET OAS	MK-TO-MKT	MGN
<u>LOCKED:</u>	934	267,652,022	225,546,812	15.7%	197,931,276	4,232,837	1.88%
<u>CLOSED:</u>	333	89,766,553	89,766,553		77,335,433	1,932,231	2.15%
EXPOSURE		357,418,575	315,313,365	15.7%	275,266,709	6,165,068	1.95%
<u>TRADES</u>	100	304,500,000	304,500,000		268,320,015	108,449	0.04%
NET POSITION		7,867,204	7,867,204	15.7%	743,998	6,273,517	1.99%

Pipeline Delta - Last Dynamic OAS^V Rpt:

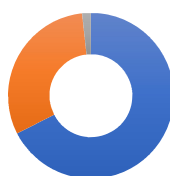
<u>LOCKS</u>	5	1,250,000	975,000	22.0%	1,578,000	36,875	3.78%
<u>CLOSED</u>	2	560,000	560,000		650,000	11,267	2.01%
EXPOSURE		1,810,000	1,535,000		2,228,000	48,142	3.27%
<u>TRADES</u>	2	1,500,000	1,500,000		1,000,000	(625)	-0.04%
NET POSITION		310,000	35,000	22.0%	1,228,000	47,517	0.02%

<u>NEW LOCKS</u>	21	5,362,000	3,994,690	25.5%	3,755,009	76,506	1.92%
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<u>FALLIN</u>	1	125,000	120,000	10.0%	120,000	2,566	2.14%
<u>FALLOUT</u>	5	1,213,069	727,841	65.0%	192,429	11,020	1.51%
NET FALL		-1,088,069	-607,841	-44.1%	(72,429)	(8,454)	0.00%

Position Tracking Graphics
Market Analytics

MK- MKT



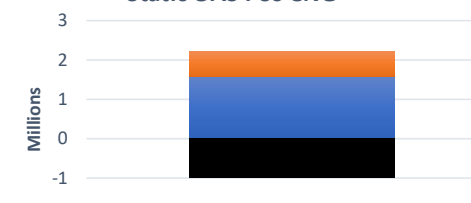
■ Locks ■ Closed ■ TRDS

DYNAMIC OAS^V POSITION



99.58%

Static OAS Pos CNG



■ LOCKS ■ CLOSED ■ TRADES