



Santander US Capital Markets LLC

Historical Delinquency Ranking Private Label Securitization by Shelf

February 2023 Remits (January Performance)

March 1, 2023

MBS Strategy

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PLS: Fixed Rate Total

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Rank	3M Historical Horizon							6M Historical Horizon						12M Historical Horizon							
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	Smaller Servicers	83	4.24	57	182.3	1.8	0.7	Smaller Servicers	84	4.23	56	139.7	2.6	1.1	Smaller Servicers	89	4.24	52	105.9	3.2	1.6
2	PRMI	420	2.64	24	114.8	0.0	0.0	SCOT	189	3.94	75	83.0	1.1	0.6	Smaller Servicers	35	4.19	93	84.1	3.4	1.8
3	Smaller Servicers	34	4.19	98	70.3	4.0	2.3	PRMI	422	2.64	23	81.7	0.1	0.0	SCOT	199	3.95	72	77.7	1.6	0.9
4	SCOT	187	3.94	77	40.2	0.6	0.4	Smaller Servicers	34	4.19	96	65.4	3.6	2.2	PRMI	429	2.64	20	66.8	0.0	0.0
5	MST	115	4.73	40	36.5	1.2	0.9	HOF	249	5.42	6	38.6	1.3	0.9	HOF	124	5.42	6	38.6	1.3	0.9
6	MELLO	3,235	3.28	17	33.5	0.3	0.3	BVINV	4,560	3.64	15	31.5	0.3	0.2	FSMT	8,236	3.43	18	33.8	0.7	0.5
7	ABMT	377	3.97	93	31.4	0.6	0.5	FSMT	8,057	3.43	21	28.0	0.6	0.4	PMTLT	1,059	3.46	17	26.1	0.2	0.1
8	BVINV	4,466	3.64	16	28.0	0.3	0.3	MST	116	4.73	38	24.5	1.2	1.0	BVINV	4,349	3.63	12	22.2	0.2	0.2
9	FSMT	7,990	3.43	22	24.8	0.5	0.4	PRKCM	168	4.56	8	19.9	0.8	0.7	PRKCM	112	4.56	7	19.9	0.6	0.5
10	PRKCM	167	4.56	10	19.0	1.6	1.3	MELLO	3,259	3.28	16	18.9	0.3	0.2	UWM	3,146	3.36	17	12.7	0.2	0.2
11	OCMT	1,334	3.29	18	18.4	0.2	0.2	UWM	3,088	3.35	20	15.8	0.2	0.2	MELLO	3,243	3.27	13	12.5	0.2	0.2
12	GFMT	171	4.82	64	16.6	2.1	1.8	GFMT	174	4.83	62	11.1	2.6	2.3	GFMT	185	4.84	59	6.9	3.1	2.9
13	UWM	3,065	3.36	22	13.0	0.3	0.2	JPMMT	32,319	3.35	21	8.5	0.3	0.3	OCMT	1,659	3.06	15	6.0	0.1	0.1
14	JPMMT	32,163	3.36	23	9.6	0.4	0.3	OCMT	1,534	3.13	17	8.2	0.1	0.1	VERUS	212	6.59	6	4.7	0.4	0.4
15	RCKT	5,687	3.17	15	6.8	0.3	0.3	VERUS	425	6.59	6	4.7	0.4	0.4	JPMMT	31,474	3.34	19	4.2	0.4	0.3
16	HOF	247	5.42	8	6.1	1.2	1.2	RCKT	5,729	3.17	13	3.9	0.2	0.2	MST	121	4.73	35	3.5	1.0	0.9
17	VERUS	634	6.72	6	4.7	0.5	0.5	STAR	115	6.46	40	3.3	3.7	3.6	IMPRL	459	6.14	5	3.0	0.3	0.3
18	STAR	113	6.46	41	4.1	3.8	3.7	IMPRL	790	6.26	5	3.0	0.4	0.4	PRPM	280	4.67	7	2.1	0.6	0.6
19	IMPRL	885	6.45	6	3.0	0.7	0.7	PRPM	508	4.67	8	2.1	0.6	0.6	TRK	171	5.78	23	1.2	1.9	1.9
20	MFRA	1,385	4.61	14	2.8	0.4	0.3	MFRA	1,331	4.52	13	1.4	0.3	0.3	STAR	123	6.46	37	1.1	4.9	4.9
21	PRPM	604	5.26	9	2.6	0.7	0.7	BARC	489	4.87	10	1.3	1.0	1.0	BARC	294	4.87	10	0.3	0.9	0.9
22	PMTLT	1,100	3.46	21	1.3	0.2	0.2	TRK	162	5.76	26	0.1	2.1	2.1	NLT	532	5.09	14	-0.1	0.8	0.8
23	WFMBBS	4,400	3.37	25	1.0	0.2	0.2	WFMBBS	4,439	3.37	23	-0.2	0.2	0.2	WFMBBS	4,301	3.37	21	-0.6	0.2	0.2
24	NLT	513	5.08	19	-0.0	1.0	1.0	NLT	518	5.08	17	-0.2	0.9	0.9	RCKT	5,556	3.15	11	-1.0	0.1	0.1
25	Smaller Servicers	25	4.03	117	-0.0	0.4	0.4	PMTLT	1,108	3.46	20	-2.1	0.2	0.2	CSMC	2,768	4.12	53	-3.5	0.7	0.7
26	BARC	524	4.86	12	-0.0	1.2	1.2	ABMT	381	3.97	91	-4.4	0.5	0.5	MFRA	1,155	4.30	11	-5.1	0.2	0.2
27	TRK	159	5.76	28	-0.1	2.3	2.3	CSMC	3,168	4.32	48	-4.7	0.7	0.8	CIM	2,480	3.55	24	-6.9	0.3	0.3
28	CSMC	3,218	4.41	48	-3.8	0.9	0.9	CIM	2,497	3.57	26	-7.2	0.3	0.3	CHASE	994	4.06	78	-10.5	0.8	0.9
29	CIM	2,478	3.57	28	-11.0	0.3	0.4	SEMT	7,955	3.42	38	-11.9	0.3	0.3	SEMT	8,185	3.42	36	-15.9	0.3	0.4
30	SEMT	7,880	3.41	40	-11.7	0.3	0.3	OBX	4,956	3.56	19	-19.4	0.2	0.2	Smaller Servicers	58	4.20	93	-16.2	1.1	1.3
31	PFMT	2,086	2.87	21	-18.8	0.1	0.1	Smaller Servicers	25	4.04	115	-21.6	0.8	1.0	OBX	4,596	3.57	17	-16.6	0.2	0.2
32	OBX	5,025	3.58	20	-21.7	0.2	0.2	PFMT	2,101	2.87	20	-25.2	0.1	0.1	NRZT	1,042	3.50	13	-21.4	0.1	0.1
33	CHASE	936	4.05	83	-30.9	0.5	0.7	CHASE	949	4.05	81	-31.7	0.5	0.7	GSMBS	15,671	3.22	14	-22.5	0.1	0.1
34	GSMBS	16,459	3.23	18	-31.1	0.1	0.2	GSMBS	16,474	3.23	16	-31.9	0.1	0.1	HAWT	1,023	3.45	12	-26.0	0.1	0.1
35	NRZT	1,039	3.50	17	-32.1	0.1	0.2	HAWT	1,002	3.45	15	-36.2	0.1	0.2	PFMT	2,138	2.87	17	-30.2	0.1	0.1
36	HAWT	995	3.45	17	-35.1	0.1	0.2	NRZT	1,047	3.50	15	-36.9	0.1	0.2	ABMT	397	3.98	88	-32.1	0.5	0.7
37	Smaller Servicers	140	5.03	12	-40.8	0.1	0.2	PSMC	1,734	3.38	28	-39.9	0.1	0.1	MSRM	2,428	3.12	16	-34.8	0.0	0.1
38	MSRM	2,450	3.14	20	-49.4	0.1	0.1	Smaller Servicers	70	5.03	12	-40.8	0.1	0.2	Smaller Servicers	26	4.05	112	-38.4	0.7	1.1
39	WIN	299	4.15	96	-51.5	0.7	1.4	Smaller Servicers	56	4.21	96	-49.1	0.6	1.1	Smaller Servicers	35	5.03	12	-40.8	0.1	0.2
40	Smaller Servicers	202	6.15	9	-52.1	0.1	0.1	WIN	304	4.15	94	-50.0	0.7	1.5	CMLTI	2,863	3.27	18	-40.9	0.1	0.1
41	CMLTI	2,524	3.31	22	-58.7	0.1	0.1	MSRM	2,470	3.14	19	-53.5	0.0	0.1	WIN	318	4.16	91	-45.1	0.9	1.7
42	Smaller Servicers	178	5.04	10	-61.0	0.1	0.2	Smaller Servicers	204	6.14	8	-56.6	0.0	0.1	PSMC	1,780	3.38	25	-52.7	0.1	0.2

Highlighted row is the servicer closest to their comparison speed
Data is sorted on the contents of the highlighted column

Source: CoreLogic, Santander US Capital Markets

PLS: Fixed Rate Total

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Rank	3M Historical Horizon							6M Historical Horizon						12M Historical Horizon							
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
43	PSMC	1,719	3.38	30	-75.1	0.0	0.1	CMLTI	2,769	3.29	20	-59.2	0.0	0.1	Smaller Servicers	102	6.14	8	-56.6	0.0	0.1
44	RATE	2,298	2.96	15	-76.6	0.0	0.1	Smaller Servicers	89	5.04	10	-61.0	0.1	0.2	RATE	2,430	2.96	11	-57.4	0.0	0.1
45	GCAT	1,244	4.03	13	-86.5	0.0	0.1	RATE	2,370	2.96	14	-61.9	0.0	0.1	Smaller Servicers	45	5.04	10	-61.0	0.1	0.2
46	EVER	143	3.79	90	-100.0	0.0	0.2	Smaller Servicers	105	4.11	91	-85.0	0.1	0.6	EVER	150	3.78	85	-80.5	0.1	0.6
47	Smaller Servicers	55	4.21	97	-100.0	0.0	0.9	GCAT	1,184	3.97	12	-91.7	0.0	0.1	Smaller Servicers	110	4.11	88	-83.6	0.1	0.9
48	Smaller Servicers	56	5.00	10	-100.0	0.0	0.1	EVER	145	3.79	88	-100.0	0.0	0.4	GCAT	919	3.84	11	-85.6	0.0	0.1
49	Smaller Servicers	103	4.11	93	-100.0	0.0	0.3	Smaller Servicers	28	5.00	10	-100.0	0.0	0.1	Smaller Servicers	100	3.56	111	-100.0	0.0	0.4
50	Smaller Servicers	98	3.56	115	-100.0	0.0	0.3	Smaller Servicers	98	3.56	114	-100.0	0.0	0.3	Smaller Servicers	14	5.00	10	-100.0	0.0	0.1

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PLS: Fixed Rate Prime Jumbo

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Rank	3M Historical Horizon							6M Historical Horizon							12M Historical Horizon						
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	PMTLT	60	3.81	116	213.4	1.2	0.4	PMTLT	60	3.81	115	229.8	1.2	0.4	PMTLT	62	3.81	111	223.7	1.5	0.5
2	Smaller Servicers	83	4.24	57	182.3	1.8	0.7	Smaller Servicers	84	4.23	56	139.7	2.6	1.1	Smaller Servicers	89	4.24	52	105.9	3.2	1.6
3	PRMI	420	2.64	24	114.8	0.0	0.0	SCOT	189	3.94	75	83.0	1.1	0.6	Smaller Servicers	35	4.19	93	84.1	3.4	1.8
4	Smaller Servicers	34	4.19	98	70.3	4.0	2.3	PRMI	422	2.64	23	81.7	0.1	0.0	SCOT	199	3.95	72	77.7	1.6	0.9
5	FSMT	3,351	3.16	26	40.7	0.7	0.5	Smaller Servicers	34	4.19	96	65.4	3.6	2.2	PRMI	429	2.64	20	66.8	0.0	0.0
6	SCOT	187	3.94	77	40.2	0.6	0.4	FSMT	3,379	3.16	24	42.2	0.8	0.6	FSMT	3,449	3.17	21	49.0	1.0	0.7
7	ABMT	377	3.97	93	31.4	0.6	0.5	MELLO	936	2.94	21	31.2	0.3	0.2	MELLO	956	2.94	18	33.0	0.3	0.2
8	PRKCM	80	4.61	9	18.8	3.2	2.7	PRKCM	81	4.61	8	18.8	1.6	1.3	PRKCM	54	4.61	7	18.8	1.2	1.0
9	OCMT	1,334	3.29	18	18.4	0.2	0.2	JPMMT	26,510	3.31	22	10.8	0.4	0.4	WFMBS	3,191	3.26	24	7.4	0.3	0.2
10	MELLO	928	2.94	23	13.7	0.2	0.2	WFMBS	3,197	3.25	26	10.1	0.3	0.2	OCMT	1,659	3.06	15	6.0	0.1	0.1
11	JPMMT	26,303	3.31	23	12.6	0.4	0.4	OCMT	1,534	3.13	17	8.2	0.1	0.1	JPMMT	25,712	3.30	20	5.5	0.4	0.4
12	WFMBS	3,168	3.24	28	10.6	0.3	0.3	RCKT	5,729	3.17	13	3.9	0.2	0.2	UWM	304	2.98	16	4.6	0.7	0.6
13	RCKT	5,687	3.17	15	6.8	0.3	0.3	UWM	297	2.98	19	0.3	0.6	0.6	IMPRL	203	6.31	5	-0.0	0.5	0.5
14	BVINV	8	4.42	51	-0.0	2.2	2.2	BVINV	10	4.45	50	-0.0	2.2	2.2	BARC	45	5.08	12	-0.0	0.4	0.4
15	IMPRL	400	6.60	6	-0.0	1.1	1.1	IMPRL	356	6.42	5	-0.0	0.6	0.6	RCKT	5,556	3.15	11	-1.0	0.1	0.1
16	BARC	106	5.05	13	-0.0	0.7	0.7	BARC	89	5.08	12	-0.0	0.4	0.4	CSMC	1,721	4.00	78	-4.6	0.8	0.9
17	Smaller Servicers	25	4.02	117	-0.0	0.4	0.4	ABMT	381	3.97	91	-4.4	0.5	0.5	BVINV	11	4.48	47	-9.7	1.7	1.8
18	UWM	294	2.98	20	-1.1	0.6	0.7	CSMC	1,817	4.10	74	-5.1	0.8	0.9	HAWT	223	3.14	13	-10.2	0.2	0.2
19	CSMC	1,826	4.15	75	-2.7	0.9	1.0	HAWT	218	3.14	16	-14.1	0.3	0.3	CHASE	987	4.06	78	-10.6	0.8	0.9
20	SEMT	7,429	3.32	39	-14.6	0.2	0.2	SEMT	7,496	3.33	37	-14.9	0.2	0.3	Smaller Servicers	58	4.20	93	-16.2	1.1	1.3
21	PFMT	1,493	2.82	23	-21.1	0.1	0.1	Smaller Servicers	25	4.03	115	-21.6	0.8	1.0	SEMT	7,701	3.33	35	-22.0	0.2	0.3
22	HAWT	216	3.14	17	-21.4	0.3	0.4	PFMT	1,503	2.82	21	-24.9	0.1	0.1	PFMT	1,531	2.82	18	-24.1	0.1	0.1
23	CHASE	929	4.05	83	-33.1	0.5	0.7	CHASE	942	4.05	81	-32.5	0.5	0.7	ABMT	397	3.98	88	-32.1	0.5	0.7
24	GSMBS	12,358	3.13	18	-36.4	0.1	0.2	PSMC	1,734	3.38	28	-39.9	0.1	0.1	GSMBS	11,672	3.11	15	-33.0	0.1	0.1
25	WIN	298	4.15	96	-51.5	0.7	1.4	GSMBS	12,294	3.13	17	-40.5	0.1	0.2	CIM	1,531	3.11	22	-35.2	0.1	0.1
26	PSMC	1,719	3.38	30	-75.1	0.0	0.1	Smaller Servicers	56	4.21	96	-49.1	0.6	1.1	Smaller Servicers	26	4.04	112	-38.4	0.7	1.1
27	RATE	2,298	2.96	15	-76.6	0.0	0.1	WIN	302	4.15	94	-50.0	0.7	1.5	WIN	317	4.15	91	-45.1	0.9	1.7
28	CIM	1,489	3.11	27	-100.0	0.0	0.1	RATE	2,370	2.96	14	-61.9	0.0	0.1	MSRM	2,167	3.07	16	-47.7	0.0	0.1
29	CMLTI	895	3.01	24	-100.0	0.0	0.1	CIM	1,501	3.11	25	-67.7	0.0	0.1	PSMC	1,780	3.38	25	-52.7	0.1	0.2
30	EVER	141	3.78	90	-100.0	0.0	0.2	Smaller Servicers	99	4.11	91	-85.0	0.1	0.7	RATE	2,430	2.96	11	-57.4	0.0	0.1
31	GCAT	10	5.27	6	-100.0	0.0	0.0	MSRM	2,126	3.07	19	-92.3	0.0	0.1	EVER	149	3.78	85	-80.5	0.1	0.6
32	HOF	45	5.15	8	-100.0	0.0	0.0	CMLTI	1,127	3.01	22	-100.0	0.0	0.1	Smaller Servicers	104	4.10	88	-83.6	0.2	0.9
33	MSRM	2,110	3.07	21	-100.0	0.0	0.1	EVER	143	3.78	88	-100.0	0.0	0.4	CMLTI	1,263	3.01	19	-92.5	0.0	0.1
34	OBX	1,712	3.07	17	-100.0	0.0	0.0	GCAT	9	5.27	5	-100.0	0.0	0.0	GCAT	4	5.27	5	-100.0	0.0	0.0
35	PRPM	91	5.71	7	-100.0	0.0	0.0	HOF	46	5.17	6	-100.0	0.0	0.0	HOF	23	5.17	6	-100.0	0.0	0.0
36	Smaller Servicers	97	4.11	93	-100.0	0.0	0.3	OBX	1,724	3.07	16	-100.0	0.0	0.0	OBX	1,502	3.02	14	-100.0	0.0	0.0
37	Smaller Servicers	55	4.21	97	-100.0	0.0	0.9	PRPM	61	5.72	7	-100.0	0.0	0.0	PRPM	30	5.72	7	-100.0	0.0	0.0
38	Smaller Servicers	93	3.53	115	-100.0	0.0	0.3	Smaller Servicers	93	3.53	114	-100.0	0.0	0.3	Smaller Servicers	95	3.53	111	-100.0	0.0	0.4

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PLS: Fixed Rate Investor

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	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	CHASE	7	3.84	95	137.7	2.7	1.1	CHASE	7	3.84	94	49.4	1.3	0.9	PRKCM	58	4.52	7	47.3	0.1	0.0
2	MELLO	2,307	3.42	15	39.6	0.4	0.3	PRKCM	87	4.52	8	47.3	0.1	0.1	HOF	101	5.48	6	39.9	1.6	1.2
3	MST	115	4.73	40	36.5	1.2	0.9	HOF	203	5.48	6	39.9	1.6	1.2	BVINV	4,338	3.63	12	23.3	0.2	0.2
4	PRKCM	87	4.52	10	33.9	0.1	0.0	BVINV	4,550	3.63	14	32.2	0.3	0.2	UWM	2,842	3.40	17	18.7	0.1	0.1
5	BVINV	4,458	3.63	16	28.4	0.3	0.3	MST	116	4.73	38	24.5	1.2	1.0	GSMBS	3,999	3.54	12	14.5	0.1	0.1
6	UWM	2,771	3.39	22	18.2	0.2	0.2	UWM	2,790	3.39	20	23.2	0.2	0.1	FSMT	4,787	3.62	15	11.6	0.4	0.3
7	IMPRL	485	6.32	6	9.8	0.4	0.4	MELLO	2,322	3.42	13	14.8	0.3	0.2	IMPRL	255	6.00	5	9.8	0.3	0.2
8	FSMT	4,639	3.62	20	9.2	0.4	0.4	FSMT	4,678	3.62	18	11.4	0.4	0.3	CHASE	7	3.84	91	4.9	0.7	0.6
9	HOF	202	5.48	8	6.1	1.5	1.4	IMPRL	434	6.12	5	9.8	0.3	0.2	VERUS	212	6.59	6	4.7	0.4	0.4
10	VERUS	634	6.72	6	4.7	0.5	0.5	CIM	997	4.27	28	5.4	0.8	0.7	MST	121	4.73	35	3.5	1.0	0.9
11	STAR	113	6.46	41	4.1	3.8	3.7	VERUS	425	6.59	6	4.7	0.4	0.4	CIM	949	4.25	26	2.4	0.6	0.6
12	MFRA	1,385	4.61	14	2.8	0.4	0.3	STAR	115	6.46	40	3.3	3.7	3.6	PRPM	250	4.55	7	2.2	0.6	0.6
13	PRPM	513	5.17	9	2.6	0.8	0.8	PRPM	447	4.52	8	2.2	0.7	0.7	CSMC	1,047	4.31	12	1.7	0.4	0.4
14	CIM	989	4.27	29	2.4	0.8	0.8	MFRA	1,331	4.52	13	1.4	0.3	0.3	TRK	171	5.78	23	1.2	1.9	1.9
15	MSRM	341	3.60	16	1.6	0.5	0.5	BARC	400	4.82	10	1.4	1.1	1.1	STAR	123	6.46	37	1.1	4.9	4.9
16	NLT	513	5.08	19	-0.0	1.0	1.0	GSMBS	4,180	3.54	14	0.9	0.1	0.1	BARC	250	4.83	9	0.3	1.0	1.0
17	BARC	419	4.81	11	-0.0	1.3	1.3	TRK	162	5.76	26	0.1	2.1	2.1	NLT	532	5.09	14	-0.1	0.8	0.8
18	TRK	159	5.76	28	-0.1	2.3	2.3	NLT	518	5.08	17	-0.2	0.9	0.9	MELLO	2,286	3.41	10	-2.0	0.2	0.2
19	CSMC	1,392	4.74	13	-5.5	0.7	0.8	MSRM	344	3.61	15	-1.5	0.3	0.3	MFRA	1,155	4.30	11	-5.1	0.2	0.2
20	GSMBS	4,101	3.54	16	-9.0	0.1	0.1	CSMC	1,350	4.61	12	-3.4	0.6	0.6	MSRM	261	3.61	13	-5.5	0.2	0.2
21	PFMT	593	3.01	18	-13.3	0.1	0.1	JPMMT	5,809	3.54	19	-11.8	0.2	0.2	JPMMT	5,761	3.53	16	-7.7	0.2	0.2
22	JPMMT	5,860	3.56	20	-17.2	0.2	0.2	PFMT	597	3.01	16	-25.9	0.1	0.1	NRZT	1,042	3.50	13	-21.4	0.1	0.1
23	PMTLT	1,040	3.44	16	-24.7	0.1	0.2	OBX	2,806	3.66	17	-26.8	0.1	0.2	OBX	2,643	3.66	15	-24.1	0.1	0.2
24	OBX	2,893	3.70	18	-27.6	0.1	0.2	PMTLT	1,047	3.44	14	-29.8	0.1	0.2	CMLTI	1,461	3.41	14	-25.2	0.1	0.1
25	NRZT	1,039	3.50	17	-32.1	0.1	0.2	NRZT	1,047	3.50	15	-36.9	0.1	0.2	PMTLT	997	3.44	12	-26.8	0.1	0.1
26	Smaller Servicers	140	5.03	12	-40.8	0.1	0.2	Smaller Servicers	70	5.03	12	-40.8	0.1	0.2	HAWT	800	3.54	12	-35.4	0.1	0.1
27	WFMBS	1,231	3.70	16	-42.6	0.1	0.1	WFMBS	1,242	3.70	15	-47.6	0.1	0.1	Smaller Servicers	35	5.03	12	-40.8	0.1	0.2
28	HAWT	779	3.53	16	-47.1	0.1	0.1	HAWT	784	3.53	15	-53.5	0.1	0.1	WFMBS	1,110	3.71	13	-42.7	0.1	0.1
29	Smaller Servicers	202	6.15	9	-52.1	0.1	0.1	Smaller Servicers	204	6.14	8	-56.6	0.0	0.1	PFMT	607	3.01	13	-46.9	0.0	0.1
30	Smaller Servicers	178	5.04	10	-61.0	0.1	0.2	Smaller Servicers	89	5.04	10	-61.0	0.1	0.2	Smaller Servicers	102	6.14	8	-56.6	0.0	0.1
31	CMLTI	1,498	3.41	19	-72.2	0.0	0.1	CMLTI	1,510	3.41	17	-63.0	0.0	0.1	Smaller Servicers	45	5.04	10	-61.0	0.1	0.2
32	GCAT	1,234	4.02	13	-86.5	0.0	0.1	GCAT	1,175	3.96	12	-91.7	0.0	0.1	GCAT	915	3.83	11	-85.6	0.0	0.1
33	EVER	2	4.02	119	-100.0	0.0	0.0	EVER	2	4.02	117	-100.0	0.0	0.0	EVER	2	4.02	114	-100.0	0.0	0.0
34	SEMT	18	4.09	107	-100.0	0.0	0.0	SEMT	19	4.08	106	-100.0	0.0	0.0	SEMT	20	4.09	102	-100.0	0.0	0.0
35	Smaller Servicers	5	4.03	115	-100.0	0.0	0.0	Smaller Servicers	0	6.75	130	-100.0	0.0	0.0	Smaller Servicers	0	6.75	127	-100.0	0.0	0.0
36	Smaller Servicers	56	5.00	10	-100.0	0.0	0.1	Smaller Servicers	5	4.03	114	-100.0	0.0	0.0	Smaller Servicers	5	4.03	111	-100.0	0.0	0.0
37	Smaller Servicers	6	4.24	92	-100.0	0.0	0.0	Smaller Servicers	6	4.25	91	-100.0	0.0	0.0	Smaller Servicers	14	5.00	10	-100.0	0.0	0.1
38	Smaller Servicers	0	6.75	132	-100.0	0.0	0.0	Smaller Servicers	28	5.00	10	-100.0	0.0	0.1	Smaller Servicers	6	4.25	88	-100.0	0.0	0.0
39	WIN	1	4.80	94	-100.0	0.0	0.0	WIN	1	4.80	92	-100.0	0.0	0.0	WIN	1	4.80	89	-100.0	0.0	0.0

Highlighted row is the servicer closest to their comparison speed
Data is sorted on the contents of the highlighted column

PLS: Fixed Rate Expanded Prime

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Rank	3M Historical Horizon							6M Historical Horizon						12M Historical Horizon							
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	GFMT	171	4.82	64	16.6	2.1	1.8	GFMT	174	4.83	62	11.1	2.6	2.3	GFMT	185	4.84	59	6.9	3.1	2.9
2	CMLTI	131	4.22	48	-0.0	0.7	0.7	CMLTI	132	4.22	46	-0.0	0.6	0.6	CMLTI	138	4.23	43	-0.0	0.4	0.4
3	OBX	420	4.89	45	-1.5	1.0	1.0	OBX	427	4.89	43	-0.8	1.0	1.0	OBX	451	4.90	40	-1.8	1.1	1.1
4	SEMT	433	4.90	56	-5.4	1.8	1.9	SEMT	440	4.91	54	-5.1	1.8	1.9	SEMT	464	4.92	51	-2.8	2.1	2.1

Highlighted row is the servicer closest to their comparison speed
 Data is sorted on the contents of the highlighted column

Non-QM: Fixed Rate Total

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Rank	3M Historical Horizon							6M Historical Horizon							12M Historical Horizon						
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	IMPRL	2,366	5.20	12	12.1	1.5	1.4	CTDL	13	5.18	31	43.3	0.9	0.6	CTDL	13	5.18	27	53.4	1.7	1.1
2	NRZT	1,936	5.08	17	8.2	1.2	1.1	IMPRL	2,256	5.06	11	14.5	1.3	1.2	IMPRL	2,011	4.93	9	18.6	1.2	1.0
3	VERUS	6,473	5.12	19	7.7	1.8	1.7	COLT	4,170	5.00	14	7.0	1.4	1.3	COLT	3,635	4.90	12	6.4	1.4	1.3
4	BHLD	48	6.04	42	5.4	3.7	3.5	VERUS	6,228	5.09	18	5.8	1.6	1.5	OBX	2,903	4.60	11	2.9	0.6	0.6
5	COLT	4,288	5.08	15	3.4	1.5	1.5	NRZT	1,868	5.00	17	4.9	1.3	1.3	CSMC	2,603	4.82	15	2.9	1.3	1.3
6	CHNGE	1,141	6.08	9	0.4	1.2	1.2	ARRW	639	5.06	20	-0.0	0.5	0.5	VERUS	5,551	5.08	17	2.4	1.4	1.3
7	AOMT	5,244	5.11	22	0.3	2.0	2.0	AOMT	5,183	5.12	21	-0.1	1.9	1.9	BARC	143	5.68	20	1.9	1.3	1.3
8	ARRW	632	5.05	21	-0.0	0.6	0.6	CHNGE	1,026	5.96	8	-0.2	1.1	1.1	AOMT	4,870	5.17	19	0.3	2.0	2.0
9	RMLT	179	6.06	40	-0.9	3.6	3.7	STAR	2,932	4.78	16	-0.6	1.0	1.0	DRMT	1,444	5.22	13	0.3	2.0	2.0
10	CSMC	2,664	4.76	19	-1.9	1.3	1.4	DRMT	1,523	5.21	15	-1.0	2.1	2.1	ARRW	541	4.99	20	-0.0	0.5	0.5
11	STAR	2,907	4.78	18	-3.0	1.1	1.2	CSMC	2,691	4.77	17	-1.2	1.3	1.3	RMLT	192	6.08	36	-0.3	4.0	4.1
12	DRMT	1,509	5.21	16	-3.5	2.3	2.4	RMLT	182	6.06	39	-2.4	3.7	3.8	NRZT	1,608	4.93	17	-1.5	1.8	1.8
13	OBX	3,918	4.92	12	-5.2	0.6	0.7	BHLD	49	6.05	41	-4.3	3.4	3.5	STAR	2,740	4.78	15	-1.5	1.0	1.1
14	GCAT	3,331	5.02	14	-7.5	0.8	0.9	SHMLT	158	5.52	18	-5.7	2.9	3.1	BRAVO	441	5.56	20	-4.9	1.3	1.3
15	MFRA	1,480	5.10	20	-8.8	1.1	1.2	BARC	137	5.64	23	-6.0	1.4	1.5	SHMLT	110	6.05	21	-5.1	4.5	4.7
16	SHMLT	260	5.14	14	-8.9	1.6	1.7	GCAT	3,078	4.94	14	-7.7	0.8	0.9	CHNGE	768	5.72	7	-7.1	0.9	0.9
17	BRAVO	581	5.61	20	-12.4	1.2	1.4	MFRA	1,412	5.05	19	-10.1	1.0	1.1	GCAT	2,609	4.89	13	-8.2	0.8	0.9
18	BARC	135	5.63	24	-12.7	1.4	1.6	OBX	3,614	4.76	12	-10.5	0.5	0.6	EFMT	1,489	4.85	13	-11.3	0.4	0.4
19	EFMT	1,783	4.93	15	-14.1	0.4	0.5	EFMT	1,742	4.89	14	-10.8	0.4	0.5	MFRA	1,162	5.12	19	-14.9	0.9	1.0
20	SGR	1,010	4.97	14	-24.5	0.9	1.2	GSMBS	279	4.16	16	-11.5	0.8	0.9	BHLD	52	6.05	38	-15.0	2.9	3.4
21	HOF	78	6.32	36	-26.2	1.2	1.7	BRAVO	544	5.59	19	-14.4	1.1	1.3	CMLTI	5	6.52	36	-18.7	1.1	1.3
22	RUN	312	4.33	12	-26.3	0.5	0.7	SGR	1,019	4.98	13	-21.0	0.9	1.1	SGR	858	4.86	12	-21.1	0.9	1.2
23	GSMBS	276	4.16	17	-38.0	0.3	0.5	HOF	79	6.32	34	-25.2	1.2	1.6	GSMBS	261	4.18	13	-21.7	0.5	0.6
24	PRKCM	542	5.12	12	-38.2	0.4	0.7	RUN	313	4.33	11	-26.7	0.3	0.4	HOF	85	6.33	31	-23.4	1.0	1.3
25	CTDL	13	5.18	32	-100.0	0.0	0.0	PRKCM	513	5.03	12	-47.5	0.2	0.5	RUN	263	4.33	8	-32.4	0.2	0.3
26														PRKCM	442	4.76	10	-53.5	0.1	0.3	

Highlighted row is the servicer closest to their comparison speed
Data is sorted on the contents of the highlighted column

Non-QM: Fixed Rate Bank Statement

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Rank	3M Historical Horizon							6M Historical Horizon							12M Historical Horizon						
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	IMPRL	1,634	5.18	12	14.2	1.9	1.7	CTDL	11	5.21	31	43.3	1.0	0.7	CTDL	12	5.21	27	53.4	1.9	1.3
2	VERUS	4,171	4.98	19	11.3	2.1	1.9	IMPRL	1,557	5.04	11	15.3	1.5	1.3	IMPRL	1,401	4.91	9	22.0	1.2	1.0
3	NRZT	1,633	5.03	18	8.7	1.3	1.2	VERUS	4,007	4.93	18	9.1	1.7	1.6	COLT	2,394	4.86	13	7.9	1.7	1.5
4	BHLD	40	5.87	43	5.4	4.4	4.2	COLT	2,739	4.96	14	8.3	1.6	1.5	VERUS	3,570	4.90	17	4.3	1.4	1.4
5	COLT	2,832	5.06	15	3.3	1.7	1.6	NRZT	1,582	4.95	17	4.9	1.4	1.4	CSMC	1,809	4.71	16	1.1	1.2	1.2
6	HOF	21	5.93	35	-0.0	2.1	2.1	ARRW	338	5.40	24	-0.0	0.7	0.7	AOMT	4,039	5.16	20	0.4	2.2	2.2
7	ARRW	334	5.39	26	-0.0	0.8	0.8	CHNGE	109	5.48	6	-0.0	0.3	0.3	RMLT	136	6.04	34	0.2	4.9	4.9
8	CHNGE	129	5.48	7	-0.0	0.5	0.5	AOMT	4,267	5.11	21	-0.4	2.1	2.1	ARRW	263	5.44	28	-0.0	0.7	0.7
9	AOMT	4,303	5.10	22	-0.2	2.3	2.3	RMLT	129	6.02	38	-1.8	4.6	4.6	CHNGE	54	5.48	6	-0.0	0.3	0.3
10	RMLT	127	6.02	39	-0.6	4.4	4.4	STAR	1,877	4.72	17	-2.2	1.1	1.2	NRZT	1,376	4.89	17	-1.0	1.9	1.9
11	MFRA	958	5.02	21	-4.4	1.1	1.1	DRMT	1,108	5.22	15	-2.4	2.1	2.2	DRMT	1,043	5.22	13	-1.0	2.1	2.1
12	STAR	1,861	4.72	19	-4.5	1.2	1.3	BHLD	41	5.88	41	-4.3	4.0	4.2	STAR	1,780	4.72	15	-1.4	1.1	1.1
13	DRMT	1,099	5.22	16	-4.7	2.4	2.5	SHMLT	107	5.87	21	-4.9	4.2	4.5	BARC	103	5.94	22	-4.3	1.6	1.7
14	GCAT	2,652	5.00	14	-6.4	0.9	1.0	CSMC	1,845	4.67	19	-5.5	1.3	1.3	OBX	2,305	4.51	11	-4.6	0.4	0.5
15	CSMC	1,826	4.66	20	-7.3	1.3	1.5	MFRA	914	4.97	21	-6.4	0.9	1.0	SHMLT	83	6.41	24	-4.7	6.0	6.3
16	SHMLT	162	5.40	16	-7.4	2.5	2.7	GCAT	2,432	4.91	14	-6.5	0.9	1.0	BRAVO	326	5.41	21	-5.4	0.9	1.0
17	OBX	3,061	4.83	13	-8.2	0.6	0.6	HOF	22	5.92	33	-10.4	2.1	2.4	GCAT	2,062	4.85	13	-8.0	0.9	1.0
18	EFMT	1,269	4.86	16	-10.1	0.3	0.4	EFMT	1,247	4.83	15	-10.6	0.4	0.4	EFMT	1,087	4.79	14	-11.0	0.3	0.4
19	BARC	96	5.88	27	-19.8	1.7	2.2	OBX	2,827	4.67	12	-13.7	0.5	0.5	HOF	23	5.95	30	-12.4	2.0	2.3
20	RUN	190	4.45	12	-20.2	0.8	1.0	BARC	97	5.89	25	-13.7	1.8	2.1	MFRA	754	5.03	21	-14.4	0.9	1.0
21	BRAVO	418	5.46	21	-24.7	0.7	1.0	GSMBS	263	4.14	16	-13.7	0.8	0.9	BHLD	43	5.90	38	-15.2	3.5	4.1
22	SGR	670	4.96	15	-28.6	1.0	1.4	RUN	190	4.45	11	-19.1	0.5	0.7	SGR	583	4.86	13	-22.9	1.1	1.4
23	GSMBS	260	4.14	17	-35.8	0.3	0.5	SGR	676	4.97	14	-25.4	1.0	1.3	RUN	160	4.45	9	-23.8	0.3	0.4
24	PRKCM	384	5.04	13	-42.3	0.5	0.9	BRAVO	392	5.43	20	-31.3	0.5	0.8	CMLTI	3	6.51	36	-23.8	0.6	0.8
25	CTDL	11	5.21	32	-100.0	0.0	0.0	PRKCM	365	4.96	12	-50.8	0.3	0.6	GSMBS	246	4.15	13	-24.5	0.5	0.6
26																					

Highlighted row is the servicer closest to their comparison speed
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Non-QM: Fixed Rate DSCR/Asset Depletion

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Rank	3M Historical Horizon							6M Historical Horizon						12M Historical Horizon							
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	BARC	39	5.02	18	293.4	0.5	0.1	BARC	39	5.02	16	241.7	0.5	0.2	BARC	40	5.03	13	112.6	0.5	0.2
2	PRKCM	158	5.30	12	107.3	0.2	0.1	PRKCM	148	5.21	11	107.3	0.1	0.0	GSMBS	15	4.64	13	108.5	0.5	0.2
3	CSMC	838	4.98	17	12.9	1.3	1.1	GSMBS	16	4.63	16	104.4	0.6	0.3	OBX	599	4.95	10	18.0	1.1	1.0
4	AOMT	941	5.17	20	8.0	0.8	0.8	IMPRL	700	5.11	10	12.2	0.9	0.8	IMPRL	610	4.99	9	8.8	1.0	0.9
5	COLT	1,456	5.12	13	3.9	1.3	1.2	CSMC	846	4.99	15	9.6	1.3	1.1	CSMC	794	5.06	13	6.4	1.5	1.4
6	OBX	857	5.22	12	3.1	0.8	0.8	NRZT	286	5.28	13	5.4	0.7	0.6	DRMT	400	5.22	12	4.1	1.9	1.9
7	NRZT	302	5.37	14	2.9	0.7	0.7	STAR	1,055	4.89	15	3.6	0.8	0.8	BHLD	9	6.81	36	3.8	0.2	0.2
8	IMPRL	733	5.24	11	1.7	0.8	0.7	COLT	1,431	5.06	12	3.5	1.0	1.0	COLT	1,240	5.00	11	1.8	1.0	1.0
9	STAR	1,046	4.89	17	1.1	0.9	0.9	AOMT	916	5.18	19	3.2	0.8	0.8	ARRW	277	4.57	13	-0.0	0.2	0.2
10	DRMT	410	5.19	16	0.5	2.1	2.0	DRMT	415	5.19	15	3.2	2.1	2.0	AOMT	831	5.24	17	-0.9	0.9	0.9
11	CHNGE	1,012	6.16	9	0.5	1.3	1.3	ARRW	301	4.67	15	-0.0	0.2	0.2	VERUS	1,982	5.40	16	-1.4	1.2	1.2
12	BRAVO	163	5.98	16	0.3	2.4	2.4	CHNGE	917	6.01	8	-0.1	1.2	1.2	STAR	960	4.90	14	-2.0	0.9	0.9
13	ARRW	299	4.67	16	-0.0	0.4	0.4	VERUS	2,221	5.36	17	-1.4	1.3	1.3	RMLT	56	6.18	39	-3.8	1.9	2.0
14	VERUS	2,302	5.37	18	-0.7	1.4	1.5	BRAVO	152	5.98	15	-2.0	2.8	2.8	BRAVO	115	5.98	16	-4.1	2.3	2.4
15	RMLT	52	6.16	43	-2.7	1.8	1.9	OBX	787	5.08	11	-3.2	0.8	0.8	CHNGE	714	5.74	7	-7.3	0.9	0.9
16	SGR	341	5.00	12	-8.6	0.6	0.7	SGR	343	5.00	10	-5.9	0.7	0.8	NRZT	233	5.19	14	-8.3	0.8	0.9
17	GCAT	679	5.11	14	-14.1	0.5	0.6	RMLT	53	6.16	42	-6.0	1.8	1.9	GCAT	546	5.02	12	-8.9	0.5	0.5
18	MFRA	522	5.24	17	-16.1	1.1	1.3	EFMT	495	5.03	12	-10.8	0.5	0.6	SGR	275	4.86	9	-10.3	0.5	0.5
19	EFMT	515	5.08	13	-19.5	0.5	0.7	GCAT	646	5.06	13	-15.6	0.5	0.6	EFMT	402	4.99	11	-11.9	0.4	0.5
20	HOF	57	6.46	36	-40.2	0.9	1.5	MFRA	498	5.21	16	-15.9	1.0	1.2	CMLTI	2	6.53	36	-15.5	1.9	2.2
21	SHMLT	98	4.72	11	-61.7	0.0	0.1	HOF	57	6.47	35	-35.0	0.9	1.4	MFRA	409	5.27	15	-16.0	0.8	1.0
22	BHLD	8	6.91	41	-100.0	0.0	0.0	SHMLT	51	4.79	12	-61.7	0.0	0.1	PRKCM	123	4.90	10	-23.8	0.0	0.1
23	CTDL	1	4.94	32	-100.0	0.0	0.0	BHLD	8	6.87	40	-100.0	0.0	0.0	HOF	62	6.48	32	-33.4	0.6	0.9
24	GSMBS	16	4.63	17	-100.0	0.0	0.3	CTDL	1	4.94	30	-100.0	0.0	0.0	SHMLT	28	4.97	13	-61.7	0.0	0.1
25	RUN	122	4.14	12	-100.0	0.0	0.1	RUN	122	4.14	10	-100.0	0.0	0.1	CTDL	1	4.94	27	-100.0	0.0	0.0
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Highlighted row is the servicer closest to their comparison speed
Data is sorted on the contents of the highlighted column

Seasoned RPL: Fixed Rate Total

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Rank	3M Historical Horizon							6M Historical Horizon							12M Historical Horizon						
	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref	Shelf	\$mm	WAC	WALA	%ΔRef	%≥D60	Ref
1	RBSHD	11	5.40	181	140.4	100.0	41.6	RBSHD	11	5.40	179	139.3	100.0	41.8	RBSHD	11	5.40	176	134.8	100.0	42.6
2	MSRM	76	4.94	179	79.5	16.4	9.2	MSRM	77	4.94	177	77.0	17.2	9.7	MSRM	79	4.94	173	59.6	18.5	11.6
3	GCAT	301	4.56	124	68.9	14.8	8.8	GCAT	306	4.56	123	64.5	14.1	8.6	GCAT	318	4.57	119	59.4	14.4	9.0
4	AGFMT	89	5.27	204	33.1	9.9	7.5	AGFMT	90	5.27	203	34.4	10.1	7.5	AGFMT	94	5.28	200	45.7	11.8	8.1
5	GMACM	9	4.89	201	30.8	20.2	15.5	GMACM	10	4.88	199	34.3	19.3	14.4	GMACM	10	4.88	196	32.7	18.2	13.7
6	CIM	405	5.45	197	14.0	10.1	8.8	NRPL	51	4.68	112	29.1	5.5	4.3	NRPL	53	4.69	109	15.8	5.4	4.7
7	NRPL	51	4.68	113	12.9	4.6	4.1	CIM	460	5.61	196	12.9	9.9	8.8	CIM	505	5.68	193	14.7	9.9	8.7
8	NRZT	5,603	5.10	212	11.2	6.7	6.0	NRZT	5,684	5.11	210	12.4	6.7	6.0	NRZT	5,905	5.12	207	12.1	6.9	6.1
9	CSMC	12,519	4.43	188	8.4	5.7	5.3	CSMC	12,642	4.43	186	9.5	5.7	5.2	CSMC	12,980	4.43	183	10.4	5.9	5.4
10	MCMLT	1,748	4.38	183	1.7	7.0	6.9	BOMFT	83	6.66	194	4.3	17.8	17.1	BOMFT	288	7.03	191	2.3	14.1	13.8
11	GRADE	115	7.03	16	-0.0	1.2	1.2	MCMLT	1,765	4.38	181	0.0	6.7	6.7	GRADE	91	7.03	13	-0.0	0.6	0.6
12	BVIN	324	3.57	16	-0.0	0.4	0.4	GRADE	118	7.03	15	-0.0	0.8	0.8	BVIN	330	3.57	11	-0.0	0.3	0.3
13	CMLTI	9,962	4.43	173	-1.2	4.9	5.0	BVIN	325	3.57	14	-0.0	0.4	0.4	GSMBS	931	4.47	136	-0.7	3.9	4.0
14	GSMBS	891	4.46	141	-3.0	3.9	4.0	GSMBS	901	4.46	139	-2.5	3.8	3.9	MCMLT	1,816	4.37	178	-0.8	6.9	6.9
15	AJAXM	90	4.44	106	-3.6	6.7	7.0	AJAXM	91	4.43	104	-4.3	6.6	6.9	RPMLT	38	5.44	193	-1.0	5.7	5.7
16	BRAVO	777	4.99	95	-9.1	3.3	3.7	CMLTI	9,823	4.44	172	-5.1	4.6	4.8	AJAXM	93	4.43	101	-4.2	8.4	8.7
17	TPMT	17,320	4.54	190	-15.7	3.7	4.3	BRAVO	789	4.98	93	-11.6	3.0	3.4	CMLTI	9,151	4.46	174	-10.9	4.3	4.8
18	RPMLT	36	5.44	197	-20.8	4.8	6.0	RPMLT	36	5.44	196	-13.9	5.1	5.9	TPMT	17,555	4.55	186	-12.0	3.9	4.5
19	MFRA	64	5.99	203	-23.4	5.5	7.2	TPMT	17,587	4.55	189	-14.3	3.7	4.3	BAFC	4	5.74	224	-15.1	6.4	7.6
20	BAFC	3	5.64	229	-30.5	6.3	9.1	BAFC	4	5.66	228	-23.5	6.2	8.1	BRAVO	789	4.96	93	-17.9	2.8	3.4
21	NYMT	196	4.88	148	-50.6	2.4	4.9	MFRA	65	6.00	202	-29.4	4.7	6.7	JPSMT	6	6.14	181	-23.7	2.9	3.8
22	JPSMT	4	5.93	187	-54.1	2.6	5.6	JPSMT	5	6.00	185	-34.9	2.8	4.3	MFRA	67	6.02	199	-39.2	3.7	6.2
23	JPMWM	128	3.54	73	-100.0	0.0	0.0	NYMT	198	4.88	146	-54.6	2.1	4.6	NYMT	206	4.88	143	-68.7	1.4	4.3
24	SFPMT	26	3.41	80	-100.0	0.0	0.0	JPMWM	130	3.54	72	-100.0	0.0	0.0	JPMWM	132	3.54	69	-100.0	0.0	0.0
25								SFPMT	27	3.41	79	-100.0	0.0	0.1	SFPMT	28	3.41	76	-100.0	0.0	0.1

Highlighted row is the servicer closest to their comparison speed
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Shelf Descriptions

Shelf	Shelf Description	
ABMT	Agate Bay Mortgage Trust	PLS 2.0
AGFMT	American General Mortgage Loan Trust	Seasoned RPL
AJAXM	Ajax Mortgage Loan Trust	Seasoned RPL
AOMT	Angel Oak Mortgage Trust	Non-QM, Seasoned RPL
ARRW	Arroyo Mortgage Trust	Non-QM
BAFC	Banc of America Funding Corp	Non-QM, PLS 2.0, Seasoned RPL
BARC	Barclays Mortgage Trust	Non-QM, PLS 2.0, Seasoned NPL, Seasoned RPL
BHLD	Bunker Hill Loan Depository Trust	Non-QM
BOMFT	Bayview Opportunity Master Fund Trust	2nds, Agency Credit, Seasoned NPL, Seasoned RPL
BRAVO	BRAVO Residential Funding Trust	Non-QM, Seasoned RPL
BVIN		
BVINV	Oceanview Mortgage Loan Trust	PLS 2.0
CHASE	Chase Mortgage Trust	PLS 2.0, Seasoned RPL
CHNGE	CHNGE Mortgage Trust	Non-QM
CIM	CIM Trust	PLS 2.0, Seasoned NPL, Seasoned RPL
CMLTI	Citigroup Mortgage Loan Trust	Non-QM, PLS 2.0, Seasoned RPL
COLT	COLT	Non-QM, Seasoned RPL
CSMC	CSMC Trust	Non-QM, PLS 2.0, Seasoned NPL, Seasoned RPL
CTDL	CTDL	Non-QM
DRMT	Deephaven Residential Mortgage Trust	Non-QM
EFMT	Ellington Financial Mortgage Trust	Non-QM
EVER	EverBank Mortgage Loan Trust	PLS 2.0
FSMT	Flagstar Mortgage Trust	PLS 2.0
GCAT	GCAT	Non-QM, PLS 2.0, Seasoned NPL, Seasoned RPL
GFMT	Galton Funding Mortgage Trust	Non-QM, PLS 2.0
GMACM	GMACM Mortgage Loan Trust	Seasoned RPL
GRADE	Saluda Grade Alternative Mortgage Trust	2nds, PLS 2.0, Seasoned RPL
GSMBS	GS Mortgage-Backed Securities Trust	Non-QM, PLS 2.0, Seasoned RPL
HAWT	Hundred Acre Wood Trust	PLS 2.0
HOF	Homeward Opportunities Fund Trust	Non-QM, PLS 2.0, Seasoned RPL
IMPRL	Imperial Fund	Non-QM, PLS 2.0
JPMMT	JP Morgan Mortgage Trust	PLS 2.0
JPMWM	JP Morgan Wealth Management	Seasoned RPL
JPSMT	JP Morgan Seasoned Mortgage Trust	PLS 2.0, Seasoned RPL
MCMLT	Mill City Mortgage Loan Trust	Seasoned RPL
MELLO	Mello Mortgage Capital Acceptance	PLS 2.0
MFRA	MFRA Trust	Non-QM, PLS 2.0, Seasoned NPL, Seasoned RPL
MSRM	Morgan Stanley Residential Mortgage Loan Trust	PLS 2.0, Seasoned RPL
MST	Metlife Securitization Trust	PLS 2.0, Seasoned RPL
NLT	NMLT	PLS 2.0

Source: Intex, Santander US Capital Markets

Shelf Descriptions

Shelf	Shelf Description	
NRPL	NRPL Trust	Seasoned NPL, Seasoned RPL
NRZT	New Residential Mortgage Loan Trust	Non-QM, PLS 2.0, Seasoned NPL, Seasoned RPL
NYMT	New York Mortgage Trust	PLS 2.0, Seasoned NPL, Seasoned RPL
OBX	Onslow Bay Mortgage Loan Trust	Non-QM, PLS 2.0
OCMT	Oceanview Mortgage Trust	PLS 2.0
PFMT	Provident Funding Mortgage Trust	PLS 2.0
PMTLT	PMT Loan Trust	PLS 2.0
PRKCM	PRKCM (Park Capital Management)	Non-QM, PLS 2.0
PRMI	PRMI Securitization Trust	PLS 2.0, Seasoned RPL
PRPM	PRPM	PLS 2.0, Seasoned NPL, Seasoned RPL
PSMC	PSMC	PLS 2.0
RATE	RATE Mortgage	PLS 2.0
RBSHD	RBSHD Trust	Seasoned NPL
RCKT	RCKT Mortgage Trust	PLS 2.0
RMLT		
RPMLT	RPMLT Trust	Seasoned RPL
RUN	RUN (Long Run)	Non-QM
SCOT	Shellpoint Co-Originator Trust	PLS 2.0
SEMT	Sequoia Mortgage Trust	PLS 2.0
SFPMT	SoFi Mortgage Trust	Seasoned RPL
SGR	SGR Mortgage Trust	Non-QM, PLS 2.0
SHMLT	Spruce Hill Mortgage Loan Trust	Non-QM
STAR	Starwood Mortgage Residential Trust	Non-QM, PLS 2.0
Smaller Ser- vicers	Shellpoint Asset Funding Trust	PLS 2.0
TPMT		
TRK	Toorak	PLS 2.0, Seasoned RPL
UWM	UWM Mortgage Trust (United Wholesale Mortgage)	PLS 2.0
VERUS	Verus Securitization Trust	Non-QM, PLS 2.0, Seasoned NPL
WFMBS	Wells Fargo Mortgage Backed Securities Trust	PLS 2.0
WIN	WinWater Mortgage Loan Trust	PLS 2.0

Source: Intex, Santander US Capital Markets

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