

| | 11/8/21 | 2/11/22 | Delta | 12 Months |
|----------------|--------------|--------------|-------------|---------------|
| UMBS30 | 102.9375 | 97.57813 | 5.35937 | |
| UPB | \$15,000,000 | \$15,000,000 | 0 | \$180,000,000 |
| Purchase Price | \$15,440,625 | \$14,636,720 | \$803,906 | \$9,646,866 |
| Net G/L | \$440,625 | (\$363,281) | (\$803,906) | (\$9,646,866) |

