

Position Volume Summary In Dollars By Investor Instrument, Coupon, Delivery Month

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Segment Rollup

Legend					
CR	Closing Ratio	TRD	Trades		
RL	Rate Locks	EXP	Exposure		
CL	Closed Loans	CV	Coverage		

In Thousands

Rate Locks Are Adjusted For Fallout

Profile profile_2

Current Rate Scenario

January and Prior							February						March						April and Beyond						Total						
Segment	All Segments																														
Instrument	CR%	RL	CL	TRD	EXP	CV%	CR%	RL	CL	TRD	EXP	CV%	CR%	RL	CL	TRD	EXP	CV%	CR%	RL	CL	TRD	EXP	CV%	CR%	RL	CL	TRD	EXP	CV%	
Instrument 15 fhmc mbs																															
6.500	0	1,010	0	1,010	0%	75%	50	230	0	280	-461%	69%	254	0	0	254	0%	83%	170	0	0	170	0%	74%	473	1,240	0	1,713	-262%		
7.000	0	1,162	0	1,162	0%	75%	501	0	0	501	0%	75%	202	0	0	202	0%	70%	213	0	0	213	0%	74%	916	1,162	0	2,078	-127%		
7.500	0	507	0	507	0%	90%	248	357	0	604	-144%	60%	87	0	0	87	0%	78%	263	151	0	414	-57%	79%	597	1,015	0	1,611	-170%		
8.000	0	1,322	0	1,322	0%		0	603	0	603	0%	90%	172	0	0	172	0%	80%	273	0	0	273	0%	83%	446	1,925	0	2,370	-432%		
8.500	0	458	0	458	0%		0	0	0	0	100%	60%	233	0	0	233	0%		0	0	0	0	100%	60%	233	458	0	690	-197%		
Inst Total	0	4,458	0	4,458	0%	79%	798	1,190	0	1,988	-149%	70%	947	0	0	947	0%	77%	919	151	0	1,070	-16%	75%	2,664	5,798	0	8,462	-218%		
Instrument 15 fnma mbs																															
6.500	0	1,980	(3,000)	(1,020)	100%	53%	191	272	(2,590)	(2,128)	1215%	81%	525	0	(129)	396	25%	69%	268	0	0	268	0%	70%	984	2,252	(5,719)	(2,484)	352%		
7.000	0	2,072	(3,500)	(1,429)	100%	50%	417	553	(2,480)	(1,510)	462%	69%	419	0	0	419	0%	90%	133	161	0	294	-120%	61%	969	2,785	(5,980)	(2,226)	330%		
7.500	0	1,623	(2,000)	(377)	100%	53%	295	1,031	(2,931)	(1,605)	644%	72%	374	0	(350)	24	94%	90%	101	0	0	101	0%	65%	770	2,654	(5,281)	(1,857)	341%		
8.000	0	2,090	(3,500)	(1,410)	100%	55%	624	770	(3,500)	(2,106)	437%	63%	446	0	0	446	0%	90%	594	141	0	735	-24%	66%	1,665	3,001	(7,000)	(2,335)	240%		
8.500	0	1,318	(2,000)	(683)	100%	52%	372	248	0	620	-66%	65%	177	0	0	177	0%	90%	62	276	0	338	-448%	58%	611	1,841	(2,000)	452	26%		
Inst Total	0	9,082	(14,000)	(4,918)	100%	53%	1,900	2,873	(11,501)	(6,729)	454%	71%	1,941	0	(479)	1,462	25%	84%	1,158	578	0	1,736	-50%	65%	4,999	12,532	(25,981)	(8,450)	269%		
Instrument 15 gnma mbs																															
6.000	0	1,157	(1,157)	0	100%	85%	306	475	(781)	0	100%	84%	256	0	(250)	6	97%	84%	243	152	0	395	-63%	85%	805	1,784	(2,188)	401	50%		
6.500	0	3,439	(3,439)	(1)	100%	85%	1,556	448	(2,004)	0	100%	85%	416	0	(500)	(84)	120%	84%	612	432	(1,500)	(456)	174%	85%	2,585	4,319	(7,443)	(540)	121%		
7.000	0	1,855	(1,855)	0	100%	84%	881	1,083	(2,000)	(37)	104%	89%	804	0	(750)	54	93%	85%	821	257	(1,000)	78	91%	86%	2,506	3,194	(5,605)	95	96%		
7.500	0	3,355	(3,355)	(1)	100%	85%	1,482	697	(2,200)	(21)	101%	85%	1,422	0	(1,400)	22	98%	86%	319	467	(750)	36	89%	86%	3,224	4,518	(7,705)	37	99%		
8.000	0	2,815	(2,815)	0	100%	84%	1,667	983	(2,500)	150	91%	86%	1,601	0	(1,500)	101	94%	90%	504	82	(500)	86	83%	85%	3,772	3,880	(7,315)	336	91%		
Inst Total	0	12,620	(12,621)	(1)	100%	85%	5,893	3,685	(9,485)	92	98%	86%	4,500	0	(4,400)	100	98%	86%	2,499	1,390	(3,750)	138	94%	85%	12,891	17,694	(30,256)	329	97%		
Instrument 20 fhmc mbs																															
6.500	0	0	0	0	100%	90%	154	1,511	0	1,665	-979%	90%	159	0	0	159	0%	90%	316	0	0	316	0%	90%	629	1,511	0	2,140	-240%		
7.000	0	0	0	0	100%	90%	216	1,282	0	1,498	-595%	90%	437	0	0	437	0%	90%	0	53	0	53	0%	90%	653	1,335	0	1,988	-204%		
7.500	0	0	0	0	100%		0	710	0	710	0%	90%	756	0	0	756	0%	89%	537	89	0	626	-17%	90%	1,292	799	0	2,091	-62%		
8.000	0	0	0	0	100%	90%	441	1,598	0	2,039	-362%	90%	183	0	0	183	0%	90%	0	0	0	0	100%	90%	624	1,598	0	2,222	-256%		
8.500	0	0	0	0	100%		0	585	0	585	0%		0	0	0	0	100%	90%	212	0	0	212	0%	90%	212	585	0	797	-275%		
Inst Total	0	0	0	0	100%	90%	811	5,686	0	6,496	-701%	90%	1,535	0	0	1,535	0%	90%	1,065	142	0	1,207	-13%	90%	3,410	5,828	0	9,238	-171%		
Instrument 20 fnma mbs																															
6.500	0	0	0	0	100%	83%	324	2,948	(5,000)	(1,729)	634%	83%	971	0	(1,000)	(29)	103%	88%	593	141	(1,000)	(266)	145%	84%	1,887	3,089	(7,000)	(2,024)	207%		