

Position Volume Summary by Position Summary Group

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In Thousands

Benchmark Weighted

Profile profile_2

Current Rate Scenario

Name	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Net L/S
Segment	All Segments										
ccfr30	30,023	(23,310)	0	(674)	6,039	0	0	708	0	90%	6,747
ccfr15	20,068	(19,087)	0	0	980	0	0	0	0	90%	980
ccfr20	32,899	(32,152)	0	0	746	0	0	0	0	90%	746
gov30	36,448	(35,696)	0	0	752	0	0	0	0	90%	752
gov15	25,774	(24,983)	0	0	792	0	0	0	0	90%	792
Segment Total	145,212	(135,228)	0	(674)	9,309	0	0	708	0	90%	10,018
Scenario Total	145,212	(135,228)	0	(674)	9,309	0	0	708	0	90%	10,018

Higher Rate Scenario

Name	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Net L/S
Segment	All Segments										
ccfr30	30,287	(23,310)	0	(674)	6,303	0	0	708	0	92%	7,011
ccfr15	20,346	(19,087)	0	0	1,259	0	0	0	0	93%	1,259
ccfr20	33,047	(32,152)	0	0	895	0	0	0	0	91%	895
gov30	36,448	(35,696)	0	0	752	0	0	0	0	90%	752
gov15	26,047	(24,983)	0	0	1,065	0	0	0	0	92%	1,065
Segment Total	146,176	(135,228)	0	(674)	10,273	0	0	708	0	91%	10,981
Scenario Total	146,176	(135,228)	0	(674)	10,273	0	0	708	0	91%	10,981

Lower Rate Scenario

Name	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Net L/S
Segment	All Segments										
ccfr30	25,647	(23,703)	0	(548)	1,395	0	0	2,619	0	50%	4,014
ccfr15	17,309	(19,521)	0	0	(2,213)	0	0	0	0	50%	(2,213)
ccfr20	28,073	(33,532)	0	0	(5,460)	0	0	0	0	50%	(5,460)
gov30	31,541	(37,967)	0	0	(6,426)	0	0	0	0	50%	(6,426)
gov15	21,670	(25,828)	0	0	(4,158)	0	0	0	0	50%	(4,158)
Segment Total	124,239	(140,552)	0	(548)	(16,861)	0	0	2,619	0	50%	(14,242)
Scenario Total	124,239	(140,552)	0	(548)	(16,861)	0	0	2,619	0	50%	(14,242)