

Position Volume Summary by Loan Instrument

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Segment Rollup

In Thousands

Rate locks are adjusted for fallout

Profile profile_2

Current Rate Scenario

<u>Loan Instrument</u>	<u>Loan Volume</u>	<u>MBS Volume</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net L/S Before Non Deliv</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Closing Ratio</u>	<u>Implied Pre-Fallout Volume</u>
Segment	All Segments										
conf30	10,347	(5,216)	0	(152)	4,980	0	0	1,000	0	68%	11,671
conf30fhlmc	8,824	(13,161)	0	(105)	(4,443)	0	0	0	0	64%	10,215
conf30fnma	8,656	(5,741)	0	0	2,915	0	0	0	0	69%	10,171
conf15	9,521	(11,182)	0	0	(1,661)	0	0	0	0	63%	11,103
conf15fhlmc	8,462	(6,844)	0	0	1,618	0	0	0	0	75%	9,353
conf15fnma	8,010	(7,954)	0	0	56	0	0	0	0	66%	9,176
conf20	10,918	(32,000)	0	0	(21,082)	0	0	0	0	84%	11,961
conf20fhlmc	9,238	0	0	0	9,238	0	0	0	0	90%	9,621
conf20fnma	11,948	0	0	0	11,948	0	0	0	0	85%	12,716
gov30	33,061	(32,841)	0	0	219	0	0	0	0	84%	35,449
gov15	30,585	(30,256)	0	0	329	0	0	0	0	85%	32,795
Scenario Total	149,569	(145,196)	0	(257)	4,117	0	0	1,000	0	79%	164,229

Higher Rate Scenario

<u>Loan Instrument</u>	<u>Loan Volume</u>	<u>MBS Volume</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net L/S Before Non Deliv</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Closing Ratio</u>	<u>Implied Pre-Fallout Volume</u>
Segment	All Segments										
conf30	11,339	(5,216)	0	(228)	5,895	0	0	1,000	0	92%	11,671
conf30fhlmc	9,862	(13,161)	0	(105)	(3,404)	0	0	0	0	91%	10,215
conf30fnma	9,785	(5,741)	0	0	4,044	0	0	0	0	92%	10,171
conf15	10,833	(11,182)	0	0	(349)	0	0	0	0	94%	11,103
conf15fhlmc	9,114	(6,844)	0	0	2,269	0	0	0	0	93%	9,353
conf15fnma	8,933	(7,954)	0	0	979	0	0	0	0	93%	9,176
conf20	11,358	(32,000)	0	0	(20,642)	0	0	0	0	91%	11,961
conf20fhlmc	9,283	0	0	0	9,283	0	0	0	0	91%	9,621
conf20fnma	12,253	0	0	0	12,253	0	0	0	0	91%	12,716
gov30	33,961	(32,841)	0	0	1,120	0	0	0	0	90%	35,449
gov15	31,633	(30,256)	0	0	1,377	0	0	0	0	92%	32,795
Scenario Total	158,353	(145,196)	0	(333)	12,825	0	0	1,000	0	92%	164,229

Lower Rate Scenario

<u>Loan Instrument</u>	<u>Loan Volume</u>	<u>MBS Volume</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net L/S Before Non Deliv</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Closing Ratio</u>	<u>Implied Pre-Fallout Volume</u>
Segment	All Segments										
conf30	9,585	(5,216)	0	(127)	4,242	0	0	1,000	0	50%	11,671
conf30fhlmc	8,268	(13,161)	0	(105)	(4,999)	0	0	0	0	50%	10,215
conf30fnma	7,691	(5,741)	0	0	1,950	0	0	0	0	50%	10,171



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Lower Rate Scenario

<u>Loan Instrument</u>	<u>Loan Volume</u>	<u>MBS Volume</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net L/S Before Non Deliv</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Closing Ratio</u>	<u>Implied Pre-Fallout Volume</u>
Segment	All Segments										
conf15	8,942	(11,182)	0	0	(2,240)	0	0	0	0	50%	11,103
conf15fhlmc	7,576	(6,844)	0	0	731	0	0	0	0	50%	9,353
conf15fnma	7,463	(7,954)	0	0	(491)	0	0	0	0	50%	9,176
conf20	8,713	(32,000)	0	0	(23,287)	0	0	0	0	50%	11,961
conf20fhlmc	7,724	0	0	0	7,724	0	0	0	0	50%	9,621
conf20fnma	10,201	0	0	0	10,201	0	0	0	0	50%	12,716
gov30	28,008	(32,841)	0	0	(4,833)	0	0	0	0	50%	35,449
gov15	25,244	(30,256)	0	0	(5,012)	0	0	0	0	50%	32,795
Scenario Total	129,414	(145,196)	0	(232)	(16,014)	0	0	1,000	0	50%	164,229