

Trade Ticket

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|--------------------------|--------------------------|---------------------|-------------|
| Trade ID | 5241 | Instrument | 30 fnma mbs |
| Trade Amount | 10,000,000 | Rate | 5.500 |
| Trade Type | security | Counterparty | Fannie Mae |
| Transaction | sell | Tolerance | 0.010000 |
| Trade Price | 101.96875000 | Trade Price | 101 31/32 |
| Trade Description | April 30 year Fannie MBS | | |

Trade Dates

| | | | |
|------------------------|------------|---------------------------|------------|
| Trade Date | 03/02/2008 | Trade Entered Date | 03/02/2005 |
| Settlement Date | 04/13/2008 | | |

Contact Data

| | | | |
|------------------|-------------|---------------------|-------------|
| Contact | Bob Smith | Entered by | Steve Smith |
| Traded by | Steve Smith | Confirmed by | Suzie Smith |

Risk

| | | | |
|---------------------------|---------|-----------------------------|------------|
| RM Trade Type | no_mbs | Delivery Date Hedged | 04/13/2008 |
| Segment | At Risk | Unit Fees | 0 |
| Loan Hedged Target | conf30 | | |