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# Loan Level Mark To Market

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Profile **profile\_2**

Segment **segment\_retail\_loans**

Position Summary Group **ccfr30**

## Current Rate Scenario

Loan ID	Loan Amount	Close Ratio	Est. Closing			Cost Basis	Market Price	Loan Price Adj	Adj. Market Price	Disc Gain BPS	Disc Gain Dollars	G-Fee	Slack	G-Fee BUBD	Final G-Fee	BUBD Ratio	BUBD BPS	BUBD Dollars	Gain Before MSR	Excess MSR	Excess Ratio	Excess BPS	Excess Dollars	Gain Before		Base MSR BPS	Base/MSR Dollars	Total MSR BPS	Total MSR Dollars	Total Gain BPS	Total Gain Dollars
			Amount	Note Rate	Cpn																			Base MSR	Base Serv						
Instrument		<b>conf30</b>		<b>30 fnma mbs</b>																											
Pipeline Status		<b>Closed</b>																													
21254188	220,500	100%	220,500	8.750	8.500	99.125	102.691	0.000	102.691	3.566	7,864	0.125	-0.125	-0.125	0.000	3.68	-0.460	-1,014	6,850	0.000	4.000	0.000	0	6,850	0.250	1.500	3,308	1.500	3,308	4.606	10,157
21263098	258,000	100%	258,000	8.750	8.500	100.250	102.691	0.000	102.691	2.441	6,299	0.125	-0.125	-0.125	0.000	3.68	-0.460	-1,187	5,112	0.000	3.000	0.000	0	5,112	0.250	1.000	2,580	1.000	2,580	2.981	7,692
21238259	100,500	100%	100,500	8.625	8.000	98.000	102.090	0.000	102.090	4.090	4,110	0.125	0.250	0.090	0.215	2.68	0.241	242	4,353	0.160	4.000	0.640	643	4,996	0.250	1.500	1,508	2.140	2,151	6.471	6,503
21240554	55,500	100%	55,500	8.625	8.000	99.125	102.090	0.000	102.090	2.965	1,645	0.125	0.250	0.090	0.215	2.68	0.241	134	1,779	0.160	3.750	0.600	333	2,112	0.250	1.250	694	1.850	1,027	5.056	2,806
21246359	162,000	100%	162,000	8.625	8.000	101.000	102.090	0.063	102.153	1.153	1,868	0.125	0.250	0.090	0.215	2.68	0.241	391	2,258	0.160	4.000	0.640	1,037	3,295	0.250	1.500	2,430	2.140	3,467	3.534	5,725
21260624	252,000	100%	252,000	8.625	8.000	98.750	102.090	-0.125	101.965	3.215	8,101	0.125	0.250	0.090	0.215	2.68	0.241	608	8,709	0.160	4.000	0.640	1,613	10,322	0.250	1.500	3,780	2.140	5,393	5.596	14,102
21262425	267,000	100%	267,000	8.500	8.000	98.375	102.090	0.000	102.090	3.715	9,919	0.125	0.125	0.090	0.215	2.90	0.261	697	10,616	0.035	3.000	0.105	280	10,896	0.250	1.000	2,670	1.105	2,950	5.081	13,566
21265665	264,000	100%	264,000	8.500	8.000	101.750	102.090	0.000	102.090	0.340	897	0.125	0.125	0.090	0.215	2.90	0.261	689	1,586	0.035	3.000	0.105	277	1,863	0.250	1.000	2,640	1.105	2,917	1.706	4,503
21248522	144,000	100%	144,000	8.250	8.000	100.625	102.090	0.000	102.090	1.465	2,109	0.125	-0.125	-0.125	0.000	4.28	-0.535	-770	1,339	0.000	4.000	0.000	0	1,339	0.250	1.500	2,160	1.500	2,160	2.430	3,499
21246363	162,000	100%	162,000	8.125	7.500	101.000	101.000	0.063	101.063	0.063	102	0.125	0.250	0.090	0.215	3.25	0.293	474	576	0.160	4.000	0.640	1,037	1,613	0.250	1.500	2,430	2.140	3,467	2.496	4,043
21260628	252,000	100%	252,000	8.125	7.500	98.750	101.000	-0.125	100.875	2.125	5,355	0.125	0.250	0.090	0.215	3.25	0.293	737	6,092	0.160	4.000	0.640	1,613	7,705	0.250	1.500	3,780	2.140	5,393	4.558	11,485
21241144	130,500	100%	130,500	8.000	7.500	101.375	101.000	-0.125	100.875	-0.500	-653	0.125	0.125	0.090	0.215	3.40	0.306	399	-253	0.035	4.000	0.140	183	-70	0.250	1.500	1,958	1.640	2,140	1.446	1,887
21251217	183,000	100%	183,000	7.875	7.500	98.000	101.000	-0.125	100.875	2.875	5,261	0.125	0.000				0.000	0	5,261	0.000	4.000	0.000	0	5,261	0.250	1.500	2,745	1.500	2,745	4.375	8,006
21242792	145,500	100%	145,500	7.750	7.500	101.000	101.000	0.000	101.000	0.000	0	0.125	-0.125	-0.125	0.000	4.62	-0.578	-840	-840	0.000	4.000	0.000	0	-840	0.250	1.500	2,183	1.500	2,183	0.922	1,342
21265612	264,000	100%	264,000	7.750	7.500	101.750	101.000	0.000	101.000	-0.750	-1,980	0.125	-0.125	-0.125	0.000	4.62	-0.578	-1,525	-3,505	0.000	3.000	0.000	0	-3,505	0.250	1.000	2,640	1.000	2,640	-0.328	-865
21237410	85,500	100%	85,500	7.500	7.000	98.375	99.375	-0.250	99.125	0.750	641	0.125	0.125	0.090	0.215	3.83	0.345	295	936	0.035	4.000	0.140	120	1,056	0.250	1.500	1,283	1.640	1,402	2.735	2,338
21263105	258,000	100%	258,000	7.500	7.000	100.250	99.531	0.000	99.531	-0.719	-1,854	0.125	0.125	0.090	0.215	3.83	0.345	889	-965	0.035	3.750	0.131	339	-626	0.250	1.250	3,225	1.381	3,564	1.007	2,599
21253772	220,500	100%	220,500	7.250	7.000	99.125	99.531	0.000	99.531	0.406	896	0.125	-0.125	-0.125	0.000	4.94	-0.618	-1,362	-466	0.000	4.125	0.000	0	-466	0.250	1.750	3,859	1.750	3,859	1.539	3,393
21262952	258,000	100%	258,000	7.250	7.000	100.250	99.531	0.000	99.531	-0.719	-1,854	0.125	-0.125	-0.125	0.000	4.94	-0.618	-1,593	-3,448	0.000	3.750	0.000	0	-3,448	0.250	1.250	3,225	1.250	3,225	-0.086	-223
21252882	174,000	100%	174,000	7.000	6.500	99.875	97.840	0.000	97.840	-2.035	-3,541	0.125	0.125	0.090	0.215	4.15	0.374	650	-2,891	0.035	4.125	0.144	251	-2,640	0.250	1.750	3,045	1.894	3,296	0.233	405
21237722	87,000	100%	87,000	6.875	6.500	98.750	97.840	-0.250	97.590	-1.160	-1,009	0.125	0.000				0.000	0	-1,009	0.000	4.000	0.000	0	-1,009	0.250	1.500	1,305	1.500	1,305	0.340	296
21250327	159,000	100%	159,000	6.875	6.500	100.250	97.840	-0.125	97.715	-2.535	-4,031	0.125	0.000				0.000	0	-4,031	0.000	4.125	0.000	0	-4,031	0.250	1.750	2,783	1.750	2,783	-0.785	-1,248
221262762	258,000	100%	258,000	6.875	6.500	100.250	97.840	0.000	97.840	-2.410	-6,218	0.125	0.000				0.000	0	-6,218	0.000	3.750	0.000	0	-6,218	0.250	1.250	3,225	1.250	3,225	-1.160	-2,993
21248197	144,000	100%	144,000	6.750	6.500	100.625	97.840	0.000	97.840	-2.785	-4,011	0.125	-0.125	-0.125	0.000	5.19	-0.649	-934	-4,945	0.000	4.125	0.000	0	-4,945	0.250	1.750	2,520	1.750	2,520	-1.684	-2,425
		<b>4,504.500</b>	<b>100%</b>	<b>4,504.500</b>	<b>7.887</b>	<b>7.471</b>	<b>99.937</b>	<b>100.633</b>	<b>-0.032</b>	<b>100.601</b>	<b>0.664</b>	<b>29.917</b>							<b>-3.020</b>	<b>26.896</b>			<b>7.725</b>	<b>34.621</b>		<b>61.973</b>		<b>69.698</b>		<b>96.594</b>	

Pipeline Status **Rate Lock/Not Closed**

21261972	196,500	60%	117,900	8.875	8.500	101.375	102.629	0.000	102.629	1.254	1,478	0.125	0.000				0.000	0	1,478	0.000	4.000	0.000	0	1,478	0.250	1.500	1,769	1.500	1,769	2.754	3,247
21256663	235,500	60%	141,300	8.750	8.500	98.750	102.629	0.000	102.629	3.879	5,481	0.125	-0.125	-0.125	0.000	3.68	-0.460	-650	4,831	0.000	4.000	0.000	0	4,831	0.250	1.500	2,120	1.500	2,120	4.919	6,950
211261972	196,500	60%	117,900	8.500	8.000	101.375	101.996	0.000	101.996	0.621	732	0.125	0.125	0.090	0.215	2.90	0.261	308	1,040	0.035	4.000	0.140	165	1,205	0.250	1.500	1,769	1.640	1,934	2.522	2,974
21269535	229,500	85%	195,075	8.500	8.000	101.375	101.809	-0.125	101.684	0.309	602	0.125	0.125	0.090	0.215	2.90	0.261	509	1,111	0.035	4.000	0.140	273	1,384	0.250	1.500	2,926	1.640	3,199	2.210	4,310
21258376	237,000	60%	142,200	8.375	8.000	99.125	102.090	0.000	102.090	2.965	4,216	0.125	0.000				0.000	0	4,216	0.000	4.000	0.000	0	4,216	0.250	1.500	2,133	1.500	2,133	4.465	6,349