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

Printed on 6/13/08 9:07

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

Segment	January and Prior						February						March						April and Beyond						Total											
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%						
All Segments																																				
conf30																																				
6.000	0	0	0	0	0	100%	0	0	0	0	0	100%	0	0	0	0	0	100%	0	0	0	0	0	100%	0	0	0	0	0	100%	0	0	0	0	0	100%
6.500	0	0	0	0	0	100%	0	1,458	(1,301)	157	0%	0	0	(750)	(750)	100%	90%	96	0	0	96	0%	90%	96	1,458	(2,051)	(497)	619%	90%	96	1,458	(2,051)	(497)	619%		
7.000	0	0	0	0	0	100%	60%	266	1,251	0	1,517	-470%	60%	409	0	(728)	(319)	178%	60%	91	86	1,750	1,926	-2019%	60%	766	1,337	1,022	3,124	-308%						
7.500	0	0	0	0	0	100%	90%	104	1,614	(310)	1,408	-1255%	74%	673	0	(500)	173	74%	90%	101	180	(500)	(219)	316%	77%	879	1,794	(1,310)	1,363	-55%						
8.000	0	0	0	0	0	100%	67%	335	1,947	(1,877)	405	-21%	60%	248	0	0	248	0%	86%	267	0	0	267	0%	69%	849	1,947	(1,877)	919	-8%						
8.125	0	0	0	0	0	100%	0	0	(152)	(152)	100%	0	0	0	0	0	100%	0	0	0	0	0	100%	0	0	0	(152)	(152)	100%							
8.500	0	0	0	0	0	100%	0	897	(1,000)	(103)	100%	60%	259	0	0	259	0%	0	66	0	66	0%	60%	259	963	(1,000)	222	14%								
Inst Total	0	0	0	0	0	100%	67%	706	7,167	(4,640)	3,233	-358%	65%	1,589	0	(1,978)	(389)	125%	82%	555	332	1,250	2,136	-285%	68%	2,849	7,499	(5,368)	4,980	-75%						
conf30hlmc																																				
5.500	0	0	0	0	0	100%	0	0	0	0	100%	0	0	(313)	(313)	100%	0	0	0	0	0	100%	0	0	0	(313)	(313)	100%								
6.500	0	0	0	0	0	100%	90%	103	1,009	0	1,112	-979%	60%	245	0	(1,245)	(1,000)	509%	74%	211	53	0	264	-25%	69%	559	1,062	(1,245)	376	33%						
7.000	0	0	0	0	0	100%	60%	237	1,405	(31)	1,611	-579%	60%	96	0	(2,677)	(2,582)	2798%	60%	157	0	(500)	(343)	319%	60%	490	1,405	(3,208)	(1,313)	368%						
7.500	0	0	0	0	0	100%	60%	103	2,246	(4,366)	(2,017)	2060%	60%	122	0	0	122	0%	72%	194	181	(500)	(125)	165%	65%	419	2,427	(4,866)	(2,020)	583%						
8.000	0	0	0	0	0	100%	65%	729	834	(2,135)	(573)	179%	60%	161	0	0	161	0%	0	0	0	0	0	100%	64%	890	834	(2,135)	(411)	146%						
8.500	0	0	0	0	0	100%	0	410	(500)	(90)	100%	60%	146	0	(1,000)	(854)	684%	0	184	0	184	0%	60%	146	594	(1,500)	(760)	620%								
Inst Total	0	0	0	0	0	100%	65%	1,172	5,903	(7,032)	43	96%	60%	770	0	(5,235)	(4,465)	680%	69%	562	418	(1,000)	(20)	104%	64%	2,503	6,321	(13,266)	(4,443)	278%						
conf30nma																																				
6.500	0	0	0	0	0	100%	60%	137	1,091	(351)	876	-542%	70%	461	0	(850)	(389)	184%	90%	189	0	0	189	0%	72%	786	1,091	(1,201)	676	14%						
7.000	0	0	0	0	0	100%	60%	148	447	(392)	203	-37%	72%	851	0	(250)	601	29%	0	191	(1,000)	(809)	100%	70%	1,000	638	(1,642)	(4)	100%							
7.500	0	0	0	0	0	100%	67%	218	775	(11)	981	-351%	60%	230	0	0	230	0%	59%	365	82	0	447	-22%	61%	812	857	(11)	1,658	-104%						
8.000	0	0	0	0	0	100%	62%	350	2,306	(2,886)	(231)	166%	0	0	0	0	0	100%	85%	61	0	0	61	0%	65%	410	2,306	(2,886)	(170)	141%						
8.500	0	0	0	0	0	100%	0	319	0	319	0%	90%	237	0	0	237	0%	90%	200	0	0	200	0%	90%	437	319	0	756	-73%							
Inst Total	0	0	0	0	0	100%	63%	852	4,937	(3,640)	2,148	-152%	72%	1,780	0	(1,100)	679	62%	72%	814	273	(1,000)	87	89%	69%	3,446	5,210	(5,741)	2,915	15%						
conf15																																				
6.500	0	1,082	0	1,082	0%	50%	74	272	(2,590)	(2,245)	3123%	90%	189	0	(129)	60	68%	64%	204	0	0	204	0%	69%	467	1,353	(2,719)	(900)	293%							
7.000	0	809	0	809	0%	50%	149	332	0	481	-222%	65%	325	0	0	325	0%	90%	66	161	0	227	-243%	62%	540	1,301	0	1,841	-241%							
7.500	0	926	(2,000)	(1,075)	100%	53%	295	662	(963)	(6)	102%	95%	241	0	0	241	0%	90%	101	0	0	101	0%	69%	637	1,587	(2,963)	(738)	216%							
8.000	0	845	0	845	0%	52%	478	464	(3,500)	(2,559)	636%	59%	262	0	0	262	0%	90%	247	141	0	388	-57%	61%	986	1,449	(3,500)	(1,065)	208%							
8.500	0	569	(2,000)	(1,432)	100%	50%	109	248	0	356	-228%	0	0	0	0	0	100%	0	276	0	276	0%	50%	109	1,092	(2,000)	(799)	835%								
Inst Total	0	4,229	(4,000)	229	0%	52%	1,105	1,976	(7,053)	(3,972)	459%	72%	1,016	0	(129)	887	13%	79%	618	578	0	1,196	-93%	63%	2,739	6,782	(11,182)	(1,661)	161%							