

**Position Volume Summary by Position Summary Group**

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Segment Rollup

In Thousands

Rate locks are adjusted for fallout

Profile profile\_2

**Current Rate Scenario**

<u>Position Summary Group</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										
ccfr30	27,827	(24,118)	0	(257)	3,452	0	0	1,000	0	68%	32,057
ccfr15	25,993	(25,981)	0	0	12	0	0	0	0	68%	29,632
ccfr20	32,104	(32,000)	0	0	104	0	0	0	0	86%	34,298
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
<b>Scenario Total</b>	<b>149,569</b>	<b>(145,196)</b>	<b>0</b>	<b>(257)</b>	<b>4,117</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>0</b>	<b>79%</b>	<b>164,229</b>

**Higher Rate Scenario**

<u>Position Summary Group</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										
ccfr30	30,985	(24,118)	0	(333)	6,535	0	0	1,000	0	92%	32,057
ccfr15	28,880	(25,981)	0	0	2,899	0	0	0	0	93%	29,632
ccfr20	32,894	(32,000)	0	0	894	0	0	0	0	91%	34,298
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
<b>Scenario Total</b>	<b>158,353</b>	<b>(145,196)</b>	<b>0</b>	<b>(333)</b>	<b>12,825</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>0</b>	<b>92%</b>	<b>164,229</b>

**Lower Rate Scenario**

<u>Position Summary Group</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										
ccfr30	25,543	(24,118)	0	(232)	1,193	0	0	1,000	0	50%	32,057
ccfr15	23,981	(25,981)	0	0	(2,000)	0	0	0	0	50%	29,632
ccfr20	26,638	(32,000)	0	0	(5,363)	0	0	0	0	50%	34,298
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
<b>Scenario Total</b>	<b>129,414</b>	<b>(145,196)</b>	<b>0</b>	<b>(232)</b>	<b>(16,014)</b>	<b>0</b>	<b>0</b>	<b>1,000</b>	<b>0</b>	<b>50%</b>	<b>164,229</b>