Position Volume Summary by Time Slot

Printed on 06/13/08 9:07

Segment Rollup

In Thousands

Rate locks are adjusted for fallout

Profile profile_2

Current Rate Scenario

Time Slot	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Implied Pre-Fallout Volume
Segment	**All Segments**										
15	40,435	(40,871)	0	0	(436)	0	0	0	0		40,435
30	49,654	(58,068)	0	0	(8,414)	0	0	0	0	69%	53,753
45	21,996	(13,625)	0	(152)	8,220	0	0	0	0	84%	24,424
60	13,077	(20,773)	0	(105)	(7,801)	0	0	1,000	0	75%	17,362
75	7,738	0	0	0	7,738	0	0	0	0	86%	9,041
90	4,597	(4,750)	0	0	(153)	0	0	0	0	81%	5,675
105	8,885	(7,109)	0	0	1,776	0	0	0	0	83%	10,138
120	2,375	0	0	0	2,375	0	0	0	0	88%	2,500
135	483	0	0	0	483	0	0	0	0	90%	537
150	167	0	0	0	167	0	0	0	0	90%	186
165	162	0	0	0	162	0	0	0	0	90%	180
Scenario Total	149,569	(145,196)	0	(257)	4,117	0	0	1,000	0	79%	164,229

Higher Rate Scenario

Time Slot	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Implied Pre-Fallout Volume
Segment	**All Segments**										
15	40,435	(40,871)	0	0	(436)	0	0	0	0		40,435
30	52,660	(58,068)	0	0	(5,408)	0	0	0	0	92%	53,753
45	23,078	(13,625)	0	(228)	9,226	0	0	0	0	91%	24,424
60	15,946	(20,773)	0	(105)	(4,932)	0	0	1,000	0	92%	17,362
75	8,259	0	0	0	8,259	0	0	0	0	91%	9,041
90	5,168	(4,750)	0	0	418	0	0	0	0	91%	5,675
105	9,557	(7,109)	0	0	2,448	0	0	0	0	92%	10,138
120	2,430	0	0	0	2,430	0	0	0	0	93%	2,500
135	483	0	0	0	483	0	0	0	0	90%	537
150	171	0	0	0	171	0	0	0	0	92%	186
165	167	0	0	0	167	0	0	0	0	93%	180
Scenario Total	158,353	(145,196)	0	(333)	12,825	0	0	1,000	0	92%	164,229

Lower Rate Scenario

Time Slot	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Implied Pre-Fallout Volume
Segment	**All Segments**										
15	40,435	(40,871)	0	0	(436)	0	0	0	0		40,435
30	47,168	(58,068)	0	0	(10,900)	0	0	0	0	50%	53,753
45	16,886	(13,625)	0	(127)	3,135	0	0	0	0	50%	24,424

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Segment Rollup **In Thousands**

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Lower Rate Scenario

Time Slot	Loan Volume	MBS Volume	Mandy	Best Efforts	Net L/S Before Non Deliv	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Closing Ratio	Implied Pre-Fallout Volume
Segment **All Segments**											
60	8,681	(20,773)	0	(105)	(12,197)	0	0	1,000	0	50%	17,362
75	4,521	0	0	0	4,521	0	0	0	0	50%	9,041
90	2,837	(4,750)	0	0	(1,913)	0	0	0	0	50%	5,675
105	6,442	(7,109)	0	0	(667)	0	0	0	0	50%	10,138
120	1,993	0	0	0	1,993	0	0	0	0	50%	2,500
135	269	0	0	0	269	0	0	0	0	50%	537
150	93	0	0	0	93	0	0	0	0	50%	186
165	90	0	0	0	90	0	0	0	0	50%	180
Scenario Total	129,414	(145,196)	0	(232)	(16,014)	0	0	1,000	0	50%	164,229