

From: Lu, Charlie <charlie.lu@lehman.com>
Sent: Thursday, April 12, 2007 4:25 PM (GMT)
To: Kritikos, Dimitrios <dimitrios.kritikos@lehman.com>
Subject: RE: ALSHedgeReport04122007.csv

I am trying to compile a file for you by today.

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> From: Kritikos, Dimitrios
> Sent: Thursday, April 12, 2007 12:16 PM
> To: Lu, Charlie
> Subject: RE: ALSHedgeReport04122007.csv
>
> Thanks, I will try to find out - MortgageMaker is NOT Alt-A.
>
> Did you have a chance to get a feeling from the traders on the Alt-A
> market these days? Execution, spreads, appetite on the market, etc?
>
> DK
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> _____
> From: Lu, Charlie
> Sent: Thursday, April 12, 2007 8:04 AM
> To: Kritikos, Dimitrios
> Subject: RE: ALSHedgeReport04122007.csv
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> I am sure there are some jumbos, but the jumbo has a smaller
> proportion and can be jumbo alt-a.
> According to the desk the aurora hedge report is correct. The desks
> also have some loans purchased from the third parties, but even these
> are alt-a kind loans.
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> _____
> From: Kritikos, Dimitrios
> Sent: Thursday, April 12, 2007 10:48 AM
> To: Lu, Charlie
> Subject: RE: ALSHedgeReport04122007.csv
>
> This is not right! Unless they lump together Alt-A and MortgageMaker,
> this report is missing something...
>
> DK
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> _____
> From: Lu, Charlie
> Sent: Thursday, April 12, 2007 6:08 AM
> To: Kritikos, Dimitrios

> Subject: ALSHedgeReport04122007.csv
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>
> Here is the hedge report downloaded from Aurora website. It seems to
> me alt-A is a dominate products, counting for about 99% of current
> pipeline and closed loans.
>
> << File: ALSHedgeReport04122007.csv >>
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