

Position Gain Summary by Position Summary Group

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Segment Rollup

In Thousands

Profile profile_2

Current Rate Scenario

<u>Position Summary Group</u>	<u>Loan Gain</u>	<u>MBS Gain</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net Gain</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Value of MSR</u>	<u>Net Gain</u>
					<u>Before Non Deliv & MSR</u>						
Segment	All Segments										
cfr30	118	(279)	0	2	(160)	0	0	2	0	445	287
cfr15	287	(175)	0	0	112	0	0	0	0	390	502
cfr20	82	(22)	0	0	60	0	0	0	0	487	547
gov30	2	(275)	0	0	(273)	0	0	0	0	932	659
gov15	372	(566)	0	0	(194)	0	0	0	0	784	590
<u>Scenario Total</u>	<u>861</u>	<u>(1,317)</u>	<u>0</u>	<u>2</u>	<u>(454)</u>	<u>0</u>	<u>0</u>	<u>2</u>	<u>0</u>	<u>3,038</u>	<u>2,586</u>

Higher Rate Scenario

<u>Position Summary Group</u>	<u>Loan Gain</u>	<u>MBS Gain</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net Gain</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Value of MSR</u>	<u>Net Gain</u>
					<u>Before Non Deliv & MSR</u>						
Segment	All Segments										
cfr30	(306)	63	0	12	(231)	0	0	(8)	0	495	256
cfr15	30	106	0	0	136	0	0	0	0	433	569
cfr20	(401)	450	0	0	49	0	0	0	0	499	548
gov30	(531)	249	0	0	(282)	0	0	0	0	957	675
gov15	5	(199)	0	0	(194)	0	0	0	0	811	617
<u>Scenario Total</u>	<u>(1,203)</u>	<u>669</u>	<u>0</u>	<u>12</u>	<u>(522)</u>	<u>0</u>	<u>0</u>	<u>(8)</u>	<u>0</u>	<u>3,196</u>	<u>2,665</u>

Lower Rate Scenario

<u>Position Summary Group</u>	<u>Loan Gain</u>	<u>MBS Gain</u>	<u>Mandy</u>	<u>Best Efforts</u>	<u>Net Gain</u>	<u>Exchange Futures</u>	<u>Dealer Options</u>	<u>Exchange Options</u>	<u>Treasury Securities</u>	<u>Value of MSR</u>	<u>Net Gain</u>
					<u>Before Non Deliv & MSR</u>						
Segment	All Segments										
cfr30	397	(538)	0	(4)	(145)	0	0	31	0	410	295
cfr15	453	(387)	0	0	65	0	0	0	0	361	427
cfr20	372	(387)	0	0	(15)	0	0	0	0	406	391
gov30	341	(689)	0	0	(348)	0	0	0	0	790	441
gov15	536	(847)	0	0	(312)	0	0	0	0	643	331
<u>Scenario Total</u>	<u>2,098</u>	<u>(2,849)</u>	<u>0</u>	<u>(4)</u>	<u>(755)</u>	<u>0</u>	<u>0</u>	<u>31</u>	<u>0</u>	<u>2,609</u>	<u>1,885</u>