

Position Gain Summary by Position Summary Group

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Segment Rollup

In Thousands

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Current Rate Scenario

Position Summary Group	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain Before		Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Non Deliv & MSR							
Segment	All Segments											
ccfr30	118	(279)	0	2	(160)		0	0	2	0	445	287
ccfr15	287	(175)	0	0	112		0	0	0	0	390	502
ccfr20	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
Scenario Total	861	(1,317)	0	2	(454)		0	0	2	0	3,038	2,586

Higher Rate Scenario

Position Summary Group	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain Before		Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Non Deliv & MSR							
Segment	All Segments											
ccfr30	(306)	63	0	12	(231)		0	0	(8)	0	495	256
ccfr15	30	106	0	0	136		0	0	0	0	433	569
ccfr20	(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
Scenario Total	(1,203)	669	0	12	(522)		0	0	(8)	0	3,196	2,665

Lower Rate Scenario

Position Summary Group	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain Before		Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Non Deliv & MSR							
Segment	All Segments											
ccfr30	397	(538)	0	(4)	(145)		0	0	31	0	410	295
ccfr15	453	(387)	0	0	65		0	0	0	0	361	427
ccfr20	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
Scenario Total	2,098	(2,849)	0	(4)	(755)		0	0	31	0	2,609	1,885