

Position Gain Summary by Investor Instrument

Printed on 06/13/08 9:07

Segment Rollup

In Thousands

Profile profile_2

Current Rate Scenario

| Investor Instrument | 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 | Exchange | | | | | | |
| Segment | All Segments | | | | | | | | | | | |
| 15 fhlmc mbs | 81 | 0 | 0 | 0 | 81 | 0 | 0 | 0 | 0 | 0 | 128 | 209 |
| 15 fnma mbs | 207 | (175) | 0 | 0 | 32 | 0 | 0 | 0 | 0 | 0 | 262 | 294 |
| 15 gnma mbs | 372 | (566) | 0 | 0 | (194) | 0 | 0 | 0 | 0 | 0 | 784 | 590 |
| 20 fhlmc mbs | 35 | 0 | 0 | 0 | 35 | 0 | 0 | 0 | 0 | 0 | 145 | 180 |
| 20 fnma mbs | 47 | (22) | 0 | 0 | 25 | 0 | 0 | 0 | 0 | 0 | 342 | 367 |
| 30 cwide mandy | 0 | 0 | 0 | 2 | 2 | 0 | 0 | 0 | 0 | 0 | 0 | 2 |
| 30 fhlmc mbs | 44 | 178 | 0 | 0 | 222 | 0 | 0 | 0 | 0 | 0 | 135 | 358 |
| 30 fnma mbs | 74 | (458) | 0 | 0 | (384) | 0 | 0 | 0 | 0 | 0 | 310 | (74) |
| 30 gnma mbs | 2 | (275) | 0 | 0 | (273) | 0 | 0 | 0 | 0 | 0 | 932 | 659 |
| ty01m | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 2 | 0 | 0 | 0 | 2 |
| Scenario Total | 861 | (1,317) | 0 | 2 | (454) | 0 | 0 | 2 | 0 | 0 | 3,038 | 2,586 |

Higher Rate Scenario

| Investor Instrument | 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 | Exchange | | | | | | |
| Segment | All Segments | | | | | | | | | | | |
| 15 fhlmc mbs | (13) | 0 | 0 | 0 | (13) | 0 | 0 | 0 | 0 | 0 | 138 | 125 |
| 15 fnma mbs | 43 | 106 | 0 | 0 | 149 | 0 | 0 | 0 | 0 | 0 | 296 | 444 |
| 15 gnma mbs | 5 | (199) | 0 | 0 | (194) | 0 | 0 | 0 | 0 | 0 | 811 | 617 |
| 20 fhlmc mbs | (104) | 0 | 0 | 0 | (104) | 0 | 0 | 0 | 0 | 0 | 146 | 43 |
| 20 fnma mbs | (297) | 450 | 0 | 0 | 153 | 0 | 0 | 0 | 0 | 0 | 353 | 506 |
| 30 cwide mandy | 0 | 0 | 0 | 12 | 12 | 0 | 0 | 0 | 0 | 0 | 0 | 12 |
| 30 fhlmc mbs | (94) | 274 | 0 | 0 | 181 | 0 | 0 | 0 | 0 | 0 | 151 | 332 |
| 30 fnma mbs | (212) | (211) | 0 | 0 | (423) | 0 | 0 | 0 | 0 | 0 | 344 | (80) |
| 30 gnma mbs | (531) | 249 | 0 | 0 | (282) | 0 | 0 | 0 | 0 | 0 | 957 | 675 |
| ty01m | 0 | 0 | 0 | 0 | 0 | 0 | 0 | (8) | 0 | 0 | 0 | (8) |
| Scenario Total | (1,203) | 669 | 0 | 12 | (522) | 0 | 0 | (8) | 0 | 0 | 3,196 | 2,665 |

Lower Rate Scenario

| Investor Instrument | 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 | Exchange | | | | | | |
| Segment | All Segments | | | | | | | | | | | |
| 15 fhlmc mbs | 135 | 0 | 0 | 0 | 135 | 0 | 0 | 0 | 0 | 0 | 115 | 251 |
| 15 fnma mbs | 318 | (387) | 0 | 0 | (70) | 0 | 0 | 0 | 0 | 0 | 246 | 176 |
| 15 gnma mbs | 536 | (847) | 0 | 0 | (312) | 0 | 0 | 0 | 0 | 0 | 643 | 331 |
| 20 fhlmc mbs | 115 | 0 | 0 | 0 | 115 | 0 | 0 | 0 | 0 | 0 | 122 | 237 |
| 20 fnma mbs | 256 | (387) | 0 | 0 | (131) | 0 | 0 | 0 | 0 | 0 | 284 | 153 |
| 30 cwide mandy | 0 | 0 | 0 | (4) | (4) | 0 | 0 | 0 | 0 | 0 | 0 | (4) |
| 30 fhlmc mbs | 137 | 104 | 0 | 0 | 242 | 0 | 0 | 0 | 0 | 0 | 127 | 369 |



Position Gain Summary by Investor Instrument

Printed on 06/18/08 08:50

Segment Rollup

In Thousands

Profile **profile_2**

Lower Rate Scenario

| <u>Investor Instrument</u> | <u>Loan Gain</u> | <u>MBS Gain</u> | <u>Mandy</u> | <u>Net Gain Before</u> | | | | | | <u>Value of MSR</u> | <u>Net Gain</u> | |
|----------------------------|---------------------|-----------------|--------------|------------------------|----------------------------|-------------------------|-----------------------|-------------------------|----------------------------|---------------------|-----------------|--------------|
| | | | | <u>Best Efforts</u> | <u>Non-Deliv & MSR</u> | <u>Exchange Futures</u> | <u>Dealer Options</u> | <u>Exchange Options</u> | <u>Treasury Securities</u> | | | |
| Segment | All Segments | | | | | | | | | | | |
| 30 fnma mbs | 260 | (642) | 0 | 0 | (382) | 0 | 0 | 0 | 0 | 0 | 282 | (100) |
| 30 gnma mbs | 341 | (689) | 0 | 0 | (348) | 0 | 0 | 0 | 0 | 0 | 790 | 441 |
| ty01m | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 31 | 0 | 0 | 31 |
| <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>0</u> | <u>31</u> | <u>0</u> | <u>2,609</u> | <u>1,885</u> |