

Position Gain Summary by Loan Instrument

Printed on 06/13/08 9:07

Segment Rollup

In Thousands

Profile profile_2

Current Rate Scenario

Loan Instrument	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Before Non-Deliv & MSR						
Segment	All Segments										
conf30	64	(129)	0	(0)	(64)	0	0	2	0	166	104
conf30fhlmc	44	11	0	2	57	0	0	0	0	135	192
conf30fnma	9	(161)	0	0	(152)	0	0	0	0	144	(8)
conf15	112	(107)	0	0	4	0	0	0	0	141	145
conf15fhlmc	81	11	0	0	92	0	0	0	0	128	220
conf15fnma	95	(79)	0	0	16	0	0	0	0	121	137
conf20	35	(22)	0	0	13	0	0	0	0	159	172
conf20fhlmc	35	0	0	0	35	0	0	0	0	145	180
conf20fnma	12	0	0	0	12	0	0	0	0	182	195
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

Loan Instrument	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Before Non-Deliv & MSR						
Segment	All Segments										
conf30	(82)	(34)	0	5	(110)	0	0	(8)	0	182	63
conf30fhlmc	(94)	192	0	6	104	0	0	0	0	151	255
conf30fnma	(130)	(95)	0	0	(225)	0	0	0	0	162	(63)
conf15	25	1	0	0	26	0	0	0	0	161	187
conf15fhlmc	(13)	92	0	0	79	0	0	0	0	138	217
conf15fnma	18	13	0	0	31	0	0	0	0	135	166
conf20	(132)	450	0	0	318	0	0	0	0	166	484
conf20fhlmc	(104)	0	0	0	(104)	0	0	0	0	146	43
conf20fnma	(165)	0	0	0	(165)	0	0	0	0	187	22
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

Loan Instrument	Loan Gain	MBS Gain	Mandy	Best Efforts	Net Gain	Exchange Futures	Dealer Options	Exchange Options	Treasury Securities	Value of MSR	Net Gain
					Before Non-Deliv & MSR						
Segment	All Segments										
conf30	163	(201)	0	(2)	(40)	0	0	31	0	154	145
conf30fhlmc	137	(129)	0	(2)	6	0	0	0	0	127	134
conf30fnma	97	(209)	0	0	(112)	0	0	0	0	129	17
conf15	174	(187)	0	0	(13)	0	0	0	0	133	120
conf15fhlmc	135	(56)	0	0	79	0	0	0	0	115	194
conf15fnma	143	(144)	0	0	(1)	0	0	0	0	113	112



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					Non-Deliv & MSR							
Segment	All Segments											
conf20	130	(387)	0	0	(257)	0	0	0	0	0	128	(129)
conf20fhlmc	115	0	0	0	115	0	0	0	0	0	122	237
conf20fnma	126	0	0	0	126	0	0	0	0	0	156	282
gov30	341	(689)	0	0	(348)	0	0	0	0	0	790	441
gov15	536	(847)	0	0	(312)	0	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>	