

Position Gain Summary by Settlement Month

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Segment Rollup

In Thousands

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Current Rate Scenario

Settlement Month	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												
January-2008	272	(599)	0	0	(328)	0	0	0	0	0	926	598
February-2008	412	(471)	0	(0)	(59)	0	0	0	0	0	1,378	1,319
March-2008	104	(63)	0	2	44	0	0	0	0	0	401	444
April-2008	53	(184)	0	0	(132)	0	0	0	0	0	280	148
May-2008	17	0	0	0	17	0	0	2	0	0	48	67
June-2008	3	0	0	0	3	0	0	0	0	0	6	9
Scenario Total	861	(1,317)	0	2	(454)	0	0	2	0	0	3,038	2,586

Higher Rate Scenario

Settlement Month	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												
January-2008	(249)	(66)	0	0	(315)	0	0	0	0	0	926	611
February-2008	(586)	482	0	5	(99)	0	0	0	0	0	1,454	1,355
March-2008	(203)	273	0	6	76	0	0	0	0	0	459	535
April-2008	(144)	(20)	0	0	(164)	0	0	0	0	0	303	139
May-2008	(20)	0	0	0	(20)	0	0	(8)	0	0	48	20
June-2008	(1)	0	0	0	(1)	0	0	0	0	0	6	5
Scenario Total	(1,203)	669	0	12	(522)	0	0	(8)	0	0	3,196	2,665

Lower Rate Scenario

Settlement Month	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												
January-2008	677	(1,015)	0	0	(337)	0	0	0	0	0	926	588
February-2008	1,037	(1,190)	0	(2)	(155)	0	0	0	0	0	1,200	1,045
March-2008	213	(334)	0	(2)	(123)	0	0	0	0	0	250	127
April-2008	135	(311)	0	0	(176)	0	0	0	0	0	194	18
May-2008	33	0	0	0	33	0	0	31	0	0	36	100
June-2008	4	0	0	0	4	0	0	0	0	0	3	7
Scenario Total	2,098	(2,849)	0	(4)	(755)	0	0	31	0	0	2,609	1,885