

Position Gain Summary by Investor Instrument

Printed on 06/14/01 9:07

Segment Rollup

In Thousands

Profile profile_2

Current Rate Scenario

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

Higher Rate Scenario

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

Lower Rate Scenario

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



Position Gain Summary by Investor Instrument

Printed on 06/18/01 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>Best Efforts</u>	<u>Net Gain Before Non Deliv & MSR</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>
Segment	All Segments										
30 fnma mbs	260	(642)	0	0	(382)	0	0	0	0	282	(100)
30 gnma mbs	341	(689)	0	0	(348)	0	0	0	0	790	441
ty01m	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>31</u>	<u>0</u>	<u>2,609</u>	<u>1,885</u>