



# MBS Trade Detail by Trade Dealer/Counterparty

Printed on 06/14/01 9:07

Profile **profile\_2**  
 Segment **segment\_retail\_loans**

Current Rate Scenario

<b>Bear Stearns</b>					<b>Hedged</b>				<b>Original</b>	<b>Total</b>	<b>Net</b>	<b>Gain</b>	<b>Total</b>	<b>Gain</b>
<b>Trade ID</b>	<b>Buy Sell</b>	<b>Trade Date</b>	<b>Coup Rate</b>	<b>Settle Date</b>	<b>Delivery Date</b>	<b>Trade Price</b>	<b>Market Price</b>	<b>Unit Diff</b>	<b>Trade Amount</b>	<b>Pair Off Amount</b>	<b>Amount Available</b>	<b>Excl P/O</b>	<b>Pair Off Gain</b>	<b>Inc P/O</b>
trade_3	Sell	12/13/00	7.500	3/13/01	2/12/01	99.75000	100.93750	(1.18750)	(250,000)	0	(250,000)	(2,969)	0	(2,969)
967	Sell	1/12/01	6.500	2/15/01	2/15/01	101.52000	99.25000	2.27000	(192,500)	0	(192,500)	4,370	0	4,370
968	Sell	1/12/01	7.000	2/15/01	2/15/01	102.51000	100.50000	2.01000	(210,000)	0	(210,000)	4,221	0	4,221
970	Sell	1/12/01	6.500	3/12/01	3/12/01	100.73000	99.21875	1.51125	(129,150)	0	(129,150)	1,952	0	1,952
969	Sell	1/12/01	7.500	3/12/01	3/12/01	99.32000	101.43359	(2.11359)	(350,000)	0	(350,000)	(7,398)	0	(7,398)
trade_1	Sell	12/13/00	7.500	3/13/01	3/13/01	99.75000	100.93750	(1.18750)	(250,000)	0	(250,000)	(2,969)	0	(2,969)
<b>Total for Bear Stearns</b>											<b>(1,381,650)</b>	<b>(2,793)</b>	<b>0</b>	<b>(2,793)</b>

**Countrywide Securities Corp**

<b>Trade ID</b>	<b>Buy Sell</b>	<b>Trade Date</b>	<b>Coup Rate</b>	<b>Settle Date</b>	<b>Hedged Delivery Date</b>	<b>Trade Price</b>	<b>Market Price</b>	<b>Unit Diff</b>	<b>Original Trade Amount</b>	<b>Total Pair Off Amount</b>	<b>Net Amount Available</b>	<b>Gain Excl P/O</b>	<b>Total Pair Off Gain</b>	<b>Gain Inc P/O</b>
11657	Sell	1/12/01	6.500	1/22/01	1/22/01	99.72000	99.28125	0.43875	(3,000,000)	0	(3,000,000)	13,163	0	13,163
11702	Sell	1/12/01	7.000	1/22/01	1/22/01	100.45000	100.53125	(0.08125)	(3,500,000)	0	(3,500,000)	(2,844)	0	(2,844)
99999	Sell		7.500	1/22/01	1/22/01	100.45000	101.55859	(1.10859)	(2,000,000)	0	(2,000,000)	(22,172)	0	(22,172)
99996	Sell		8.500	1/22/01	1/22/01	100.45000	102.83984	(2.38984)	(2,000,000)	0	(2,000,000)	(47,797)	0	(47,797)
11655	Sell	1/12/01	7.000	1/23/01	1/23/01	96.83000	100.03125	(3.20125)	(2,600,001)	0	(2,600,001)	(83,233)	0	(83,233)
11605	Sell	1/12/01	8.000	2/12/01	2/12/01	96.19000	102.08984	(5.89984)	(500,000)	0	(500,000)	(29,499)	0	(29,499)
11717	Sell	1/12/01	8.500	2/12/01	2/12/01	97.95000	102.69141	(4.74141)	(250,000)	0	(250,000)	(11,854)	0	(11,854)
11709	Sell	1/12/01	8.000	2/15/01	2/15/01	99.80000	102.40625	(2.60625)	(3,500,000)	0	(3,500,000)	(91,219)	0	(91,219)
11726	Sell	1/12/01	7.000	4/16/01	4/16/01	100.02000	99.43750	0.58250	(500,000)	500,000	0	0	(6,775)	(6,775)
11711	Sell	1/12/01	7.000	4/16/01	4/16/01	100.02000	99.43750	0.58250	(250,000)	250,000	0	0	(3,387)	(3,387)
11708	Sell	1/12/01	7.500	4/23/01	4/23/01	99.84000	101.22266	(1.38266)	(3,358,779)	0	(3,358,779)	(46,440)	0	(46,440)
<b>Total for Countrywide Securities Corp</b>											<b>(20,708,779)</b>	<b>(321,894)</b>	<b>(10,162)</b>	<b>(332,057)</b>

**Credit Suisse First Boston**

<b>Trade ID</b>	<b>Buy Sell</b>	<b>Trade Date</b>	<b>Coup Rate</b>	<b>Settle Date</b>	<b>Hedged Delivery Date</b>	<b>Trade Price</b>	<b>Market Price</b>	<b>Unit Diff</b>	<b>Original Trade Amount</b>	<b>Total Pair Off Amount</b>	<b>Net Amount Available</b>	<b>Gain Excl P/O</b>	<b>Total Pair Off Gain</b>	<b>Gain Inc P/O</b>
978	Sell	1/12/01	8.000	2/12/01	2/12/01	96.37000	102.08984	(5.71984)	(136,325)	0	(136,325)	(7,798)	0	(7,798)
974	Sell	1/12/01	6.500	2/20/01	2/20/01	99.15000	97.80859	1.34141	(911,412)	0	(911,412)	12,226	0	12,226
975	Sell	1/12/01	7.000	2/20/01	2/20/01	100.14000	99.50000	0.64000	(336,500)	0	(336,500)	2,154	0	2,154
977	Sell	1/12/01	7.500	2/20/01	2/20/01	101.34000	100.93750	0.40250	(32,213)	0	(32,213)	130	0	130
976	Sell	1/12/01	7.500	2/20/01	2/20/01	101.08000	100.93750	0.14250	(14,663)	0	(14,663)	21	0	21
979	Sell	1/12/01	6.500	3/7/01	3/7/01	99.16000	97.80859	1.35141	(744,650)	0	(744,650)	10,063	0	10,063
980	Sell	1/12/01	7.000	3/7/01	3/7/01	100.18000	99.50000	0.68000	(478,081)	0	(478,081)	3,251	0	3,251
11692	Sell	1/12/01	6.500	3/13/01	3/13/01	98.90000	97.80859	1.09141	(500,000)	0	(500,000)	5,457	0	5,457
11714	Sell	1/12/01	6.500	3/13/01	3/13/01	98.06000	97.80859	0.25141	(250,000)	0	(250,000)	629	0	629
11713	Sell	1/12/01	7.000	3/13/01	3/13/01	100.05000	99.50000	0.55000	(250,000)	0	(250,000)	1,375	0	1,375
11712	Sell	1/12/01	8.500	3/13/01	3/13/01	98.31000	102.62891	(4.31891)	(500,000)	0	(500,000)	(21,595)	0	(21,595)
11662	Sell	1/12/01	8.500	3/13/01	3/13/01	98.19000	102.62891	(4.43891)	(500,000)	0	(500,000)	(22,195)	0	(22,195)



# MBS Trade Detail by Trade Dealer/Counterparty

Printed on 06/13/01 16:08

Profile **profile\_2**  
 Segment **segment\_retail\_loans**

Current Rate Scenario

**Credit Suisse First Boston**

Trade ID	Buy Sell	Trade Date	Coup Rate	Settle Date	Hedged Delivery Date	Trade Price	Market Price	Unit Diff	Original Trade Amount	Total Pair Off Amount	Net Amount Available	Gain Excl P/O	Total Pair Off Gain	Gain Inc P/O
11646	Sell	1/12/01	7.500	4/16/01	4/16/01	98.24000	100.87500	(2.63500)	(500,000)	0	(500,000)	(13,175)	0	(13,175)
<u>Total for Credit Suisse First Boston</u>											<u>(5,153,844)</u>	<u>(29,457)</u>	<u>0</u>	<u>(29,457)</u>

**FNMA Trading Desk**

Trade ID	Buy Sell	Trade Date	Coup Rate	Settle Date	Hedged Delivery Date	Trade Price	Market Price	Unit Diff	Original Trade Amount	Total Pair Off Amount	Net Amount Available	Gain Excl P/O	Total Pair Off Gain	Gain Inc P/O
11640	Sell	1/12/01	8.000	2/12/01	2/12/01	96.77000	102.08984	(5.31984)	(750,000)	0	(750,000)	(39,899)	0	(39,899)
11664	Sell	1/12/01	8.000	2/12/01	2/12/01	96.90000	102.08984	(5.18984)	(250,000)	0	(250,000)	(12,975)	0	(12,975)
11600	Sell	1/12/01	8.000	2/12/01	2/12/01	96.20000	102.08984	(5.88984)	(750,000)	0	(750,000)	(44,174)	0	(44,174)
11698	Sell	1/12/01	8.000	2/12/01	2/12/01	96.89000	102.08984	(5.19984)	(250,000)	0	(250,000)	(13,000)	0	(13,000)
11710	Sell	1/12/01	8.500	2/12/01	2/12/01	98.30000	102.69141	(4.39141)	(750,000)	0	(750,000)	(32,936)	0	(32,936)
11707	Sell	1/12/01	8.500	2/12/01	2/12/01	98.77000	102.69141	(3.92141)	(500,000)	0	(500,000)	(19,607)	0	(19,607)
11694	Sell	1/12/01	7.500	2/20/01	2/20/01	100.34000	101.34766	(1.00766)	(3,358,779)	0	(3,358,779)	(33,845)	0	(33,845)
11647	Sell	1/12/01	6.500	3/13/01	3/13/01	98.75000	97.80859	0.94141	(500,000)	0	(500,000)	4,707	0	4,707
11606	Sell	1/12/01	6.500	3/13/01	3/13/01	98.04000	97.80859	0.23141	(250,000)	0	(250,000)	579	0	579
11706	Sell	1/12/01	7.000	4/16/01	4/16/01	100.13000	99.43750	0.69250	(250,000)	250,000	0	0	(3,112)	(3,112)
11704	Sell	1/12/01	7.000	4/16/01	4/16/01	100.16000	99.43750	0.72250	(500,000)	500,000	0	0	(6,075)	(6,075)
<u>Total for FNMA Trading Desk</u>											<u>(7,358,778)</u>	<u>(191,149)</u>	<u>(9,187)</u>	<u>(200,336)</u>

**Goldman Sachs**

Trade ID	Buy Sell	Trade Date	Coup Rate	Settle Date	Hedged Delivery Date	Trade Price	Market Price	Unit Diff	Original Trade Amount	Total Pair Off Amount	Net Amount Available	Gain Excl P/O	Total Pair Off Gain	Gain Inc P/O
981	Sell	1/12/01	6.500	2/15/01	2/15/01	101.73000	99.25000	2.48000	(2,397,794)	0	(2,397,794)	59,465	0	59,465
934	Sell	1/12/01	7.000	2/15/01	2/15/01	100.71000	100.50000	0.21000	(386,225)	0	(386,225)	811	0	811
965	Sell	1/12/01	7.000	2/15/01	2/15/01	100.63000	100.50000	0.13000	(995,575)	0	(995,575)	1,294	0	1,294
949	Sell	1/12/01	7.000	2/15/01	2/15/01	101.26000	100.50000	0.76000	(248,661)	0	(248,661)	1,890	0	1,890
966	Sell	1/12/01	7.000	2/15/01	2/15/01	101.28000	100.50000	0.78000	(639,450)	0	(639,450)	4,988	0	4,988
964	Sell	1/12/01	7.500	2/15/01	2/15/01	100.26000	101.49609	(1.23609)	(962,500)	0	(962,500)	(11,897)	0	(11,897)
<u>Total for Goldman Sachs</u>											<u>(5,630,205)</u>	<u>56,551</u>	<u>0</u>	<u>56,551</u>

**Greenwich Capital Markets**

Trade ID	Buy Sell	Trade Date	Coup Rate	Settle Date	Hedged Delivery Date	Trade Price	Market Price	Unit Diff	Original Trade Amount	Total Pair Off Amount	Net Amount Available	Gain Excl P/O	Total Pair Off Gain	Gain Inc P/O
11659	Sell	1/12/01	8.000	2/12/01	2/12/01	96.36000	102.08984	(5.72984)	(1,000,000)	0	(1,000,000)	(57,298)	0	(57,298)
945	Sell	1/12/01	8.000	2/12/01	2/12/01	97.94000	102.08984	(4.14984)	(649,112)	0	(649,112)	(26,937)	0	(26,937)
973	Sell	1/12/01	8.000	2/12/01	2/12/01	98.10000	102.08984	(3.98984)	(663,312)	0	(663,312)	(26,465)	0	(26,465)
971	Sell	1/12/01	8.000	2/12/01	2/12/01	97.32000	102.08984	(4.76984)	(451,275)	0	(451,275)	(21,525)	0	(21,525)
932	Sell	1/12/01	7.500	2/15/01	2/15/01	103.89500	101.02734	2.86766	(2,968,725)	0	(2,968,725)	85,133	0	85,133
972	Sell	1/12/01	6.500	2/20/01	2/20/01	99.24000	97.80859	1.43141	(256,787)	0	(256,787)	3,676	0	3,676
963	Sell	1/12/01	7.500	2/23/01	2/23/01	103.45500	101.02734	2.42766	(1,382,400)	0	(1,382,400)	33,560	0	33,560
994	Sell	1/12/01	7.000	3/6/01	3/6/01	102.83500	99.55859	3.27641	(1,822,538)	0	(1,822,538)	59,714	0	59,714