



\*\*\* CONFIDENTIAL- Not for Distribution \*\*\*

# MBS Trade Detail by Hedged Delivery Month

Printed on 06/14/01 9:08

Profile **profile\_2**

Current Rate Scenario

Segment **segment\_retail\_loans**

Hedged Delivery Month **January 2001**

Trade ID	Dealer/Counterparty	Buy Sell	Trade Date	Coup Rate	Settle 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
<b>15 fnma mbs</b>														
11657	Countrywide Securities Corp	Sell	1/12/01	6.500	1/22/01	99.72000	99.28125	0.43875	(3,000,000)	0	(3,000,000)	13,163	0	13,163
11702	Countrywide Securities Corp	Sell	1/12/01	7.000	1/22/01	100.45000	100.53125	(0.08125)	(3,500,000)	0	(3,500,000)	(2,844)	0	(2,844)
99999	Countrywide Securities Corp	Sell		7.500	1/22/01	100.45000	101.55859	(1.10859)	(2,000,000)	0	(2,000,000)	(22,172)	0	(22,172)
11716	Paine Webber	Sell	1/12/01	8.000	1/22/01	99.63000	102.46875	(2.83875)	(3,500,000)	0	(3,500,000)	(99,356)	0	(99,356)
99996	Countrywide Securities Corp	Sell		8.500	1/22/01	100.45000	102.83984	(2.38984)	(2,000,000)	0	(2,000,000)	(47,797)	0	(47,797)
<b>Total for 15 fnma mbs</b>											<b>(14,000,000)</b>	<b>(159,006)</b>	<b>0</b>	<b>(159,006)</b>

<b>15 gnma mbs</b>														
1160045	Vining Sparks	Sell	1/11/01	6.000	1/23/01	99.00000	98.21875	0.78125	(1,157,000)	0	(1,157,000)	9,039	0	9,039
1160050	Vining Sparks	Sell	1/11/01	6.500	1/23/01	99.00000	99.78125	(0.78125)	(3,439,000)	0	(3,439,000)	(26,867)	0	(26,867)
1160051	Vining Sparks	Sell	1/11/01	7.000	1/23/01	99.00000	101.12891	(2.12891)	(1,855,000)	0	(1,855,000)	(39,491)	0	(39,491)
1160052	Vining Sparks	Sell	1/11/01	7.500	1/23/01	99.00000	102.05859	(3.05859)	(3,355,000)	0	(3,355,000)	(102,616)	0	(102,616)
1160053	Vining Sparks	Sell	1/11/01	8.000	1/23/01	101.00000	102.94141	(1.94141)	(2,815,000)	0	(2,815,000)	(54,651)	0	(54,651)
<b>Total for 15 gnma mbs</b>											<b>(12,621,000)</b>	<b>(214,586)</b>	<b>0</b>	<b>(214,586)</b>

<b>30 gnma mbs</b>														
988	Merrill Lynch	Sell	1/12/01	6.000	1/23/01	97.01000	96.37891	0.63109	(602,540)	0	(602,540)	3,803	0	3,803
982	Merrill Lynch	Sell	1/12/01	6.000	1/23/01	96.88000	96.37891	0.50109	(410,898)	0	(410,898)	2,059	0	2,059
989	Vining Sparks	Sell	1/12/01	6.000	1/23/01	97.76000	96.37891	1.38109	(1,069,188)	0	(1,069,188)	14,766	0	14,766
11645	Paine Webber	Sell	1/12/01	6.500	1/23/01	98.88000	98.30859	0.57141	(1,679,389)	0	(1,679,389)	9,596	0	9,596
11656	Vining Sparks	Sell	1/12/01	6.500	1/23/01	98.30000	98.30859	(0.00859)	(1,679,389)	0	(1,679,389)	(144)	0	(144)
11655	Countrywide Securities Corp	Sell	1/12/01	7.000	1/23/01	96.83000	100.03125	(3.20125)	(2,600,001)	0	(2,600,001)	(83,233)	0	(83,233)
991	Vining Sparks	Sell	1/12/01	7.500	1/23/01	99.24000	101.37891	(2.13891)	(3,027,076)	0	(3,027,076)	(64,746)	0	(64,746)
983	Merrill Lynch	Sell	1/12/01	8.000	1/23/01	99.03000	102.37891	(3.34891)	(2,228,157)	0	(2,228,157)	(74,619)	0	(74,619)
990	Vining Sparks	Sell	1/12/01	8.000	1/23/01	98.88000	102.37891	(3.49891)	(953,703)	0	(953,703)	(33,369)	0	(33,369)
<b>Total for 30 gnma mbs</b>											<b>(14,250,341)</b>	<b>(225,887)</b>	<b>0</b>	<b>(225,887)</b>

**Total for January 2001** (40,871,341) (599,479) 0 (599,479)

Hedged Delivery Month **February 2001**

Trade ID	Dealer/Counterparty	Buy Sell	Trade Date	Coup Rate	Settle 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
<b>20 fnma mbs</b>														
116800	Vining Sparks	Sell	1/10/01	6.500	2/12/01	98.62500	97.71484	0.91016	(5,000,000)	0	(5,000,000)	45,508	0	45,508