



# MBS Trade Summary by Dealer/Counterparty

Printed on 06/14/01 9:07

As of Business Date 1/19/01

Profile **profile\_2**

**Current Rate Scenario**

<u>Dealer/Counterparty</u>	<u>Trade Count</u>	<u>Counterparty Trade Limit</u>	<u>Net Amount Traded</u>	<u>Within Trade Limit</u>	<u>Counterparty Gain Limit</u>	<u>Gain Inc P/O</u>	<u>Within Gain Limit</u>
Bear Stearns	6	100,000,000	(1,381,650)	98,618,350	250,000	(2,793)	252,793
Countrywide Securities Corp	11		(20,708,779)	0		(332,057)	
Credit Suisse First Boston	13		(5,153,844)	0		(29,457)	
FNMA Trading Desk	11	100,000,000	(7,358,778)	92,641,222	10,000,000	(200,336)	10,200,336
Goldman Sachs	6	100,000,000	(5,630,205)	94,369,795	250,000	56,551	193,449
Greenwich Capital Markets	14	80,000,000	(10,856,900)	69,143,100	1,000,000	73,268	926,732
Merrill Lynch	16		(12,058,794)	0		28,676	
Paine Webber	9		(9,827,529)	0		(155,584)	
Vining Sparks	55		(72,219,094)	0		(755,638)	
<u>Total for profile_2</u>			<u>(145,195,572)</u>			<u>(1,317,370)</u>	