



Market Prices Used For Risk Analysis

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RM Trade Type Mortgage Backed Securities

Investor Instrument Name 30 fhlmc mbs

Pricing Window	Coupon Rate	Market Price	Market Date
115	5.500	93.4960940000	2/27/01 13:23:09
115	6.000	95.8164060000	2/27/01 13:23:09
115	6.500	97.8164060000	2/27/01 13:23:09
115	7.000	99.4335940000	2/27/01 13:23:09
115	7.500	100.8398440000	2/27/01 13:23:09
115	8.000	101.8789060000	2/27/01 13:23:09
115	8.500	102.6875000000	2/27/01 13:23:09
115	9.000	103.0000000000	2/27/01 13:23:09
115	9.500	103.4687500000	2/27/01 13:23:09
115	10.000	104.8085940000	2/27/01 13:23:09
115	10.500	104.8085940000	2/27/01 13:23:09
115	11.000	104.8085940000	2/27/01 13:23:09
115	11.500	104.8085940000	2/27/01 13:23:09
115	12.000	104.8085940000	2/27/01 13:23:09
115	12.500	104.8085940000	2/27/01 13:23:09

RM Trade Type Mortgage Backed Securities

Investor Instrument Name 30 fnma mbs

Pricing Window	Coupon Rate	Market Price	Market Date
24	5.500	93.5312500000	2/27/01 13:23:09
24	6.000	95.8398440000	2/27/01 13:23:09
24	6.500	97.8398440000	2/27/01 13:23:09
24	7.000	99.5312500000	2/27/01 13:23:09
24	7.500	101.0000000000	2/27/01 13:23:09
24	8.000	102.0898440000	2/27/01 13:23:09
24	8.500	102.6914060000	2/27/01 13:23:09
24	9.000	103.1601560000	2/27/01 13:23:09
24	9.500	103.7500000000	2/27/01 13:23:09
24	10.000	104.8085940000	2/27/01 13:23:09
24	10.500	106.9101560000	2/27/01 13:23:09
24	11.000	108.5898440000	2/27/01 13:23:09
24	11.500	109.0000000000	2/27/01 13:23:09
24	12.000	109.9414060000	2/27/01 13:23:09
24	12.500	110.1201050000	2/27/01 13:23:09
53	5.500	93.5000000000	2/27/01 13:23:09
53	6.000	95.8085940000	2/27/01 13:23:09
53	6.500	97.8085940000	2/27/01 13:23:09
53	7.000	99.5000000000	2/27/01 13:23:09
53	7.500	100.9375000000	2/27/01 13:23:09
53	8.000	101.9960940000	2/27/01 13:23:09
53	8.500	102.6289060000	2/27/01 13:23:09
53	9.000	103.0664060000	2/27/01 13:23:09
53	9.500	103.6562500000	2/27/01 13:23:09
53	10.000	104.8085940000	2/27/01 13:23:09
53	10.500	106.9101560000	2/27/01 13:23:09
53	11.000	108.5898440000	2/27/01 13:23:09
53	11.500	109.0000000000	2/27/01 13:23:09
53	12.000	109.9414060000	2/27/01 13:23:09
53	12.500	110.1201050000	2/27/01 13:23:09
87	5.500	93.4687500000	2/27/01 13:23:09
87	6.000	95.7773440000	2/27/01 13:23:09