SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

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FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

RECD S.E.C.

MAR 25 2002

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Citicorp Mortgage Securities, Inc.
(Exact Name of Registrant as Specified in Charter)

0000811785
(Registrant CIK Number)

Form 8-K dated March 22, 2002
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part)
(Give Period of Report)

333-72082
(SEC File Number, if Available)

N/A
(Name of Person Filing the Document (if Other than the Registrant)

SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on March 22, 2002.

PROCESSED

APR 10 2002

THOMSON FINANCIAL

Citicorp Mortgage Securities, Inc.
(Registrant)

By:
Name: Michael J. Tarpley
Title: Assistant Secretary

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

MAR 25 2002

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of the Securities Exchange Act of 1934

Date of Report: March 22, 2002
(Date of earliest event reported)

CITICORP MORTGAGE SECURITIES, INC.
(Packager and Servicer)
(Issuer in Respect of the REMIC Pass-Through Certificates Series 2002-4)
(Exact name of registrant as specified in charter)

Delaware	333-72082	13-3408717
(State or other jurisdiction of organization)	**(Commission File Nos.)**	**(I.R.S. Employer Identification No.)**

12855 North Outer Forty Drive, St. Louis, Missouri 63141
(Address of principal executive offices) (Zip Code)

Registrant's Telephone Number, including area code (314) 851-1467

(Former name, former address and former fiscal year, if changed since last report.)

Item 5. Other Events.

CITICORP MORTGAGE SECURITIES, INC.
REMIC Pass-Through Certificates, Series 2002-4

Attached as Exhibit I are the Computational Materials (as defined in the no-action letter dated May 20, 1994 issued by the Securities and Exchange Commission to Kidder, Peabody Acceptance Corporation I, Kidder, Peabody & Co. Incorporated and Kidder Structured Asset Corporation) and/or Structural Term Sheets (as defined in the no-action letter dated February 17, 1995 issued by the Securities and Exchange Commission to the Public Securities Association) prepared by Bear, Stearns & Co. Inc. that are required to be filed pursuant to such letters.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

CITICORP MORTGAGE SECURITIES, INC.
(Registrant)

By: /s/ Michael J. Tarpley
Michael J. Tarpley
Assistant Secretary

Dated: March 22, 2002

EXHIBIT INDEX

CM0204-BURKE

CM0204-BURKE Class ZA ( ) p

Orig Bal 4,600,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: ZA ( )

Price	125% PSA 1.8300% 25.83 10/24 01/32	275% PSA 1.8300% 18.51 07/16 01/32	425% PSA 1.8300% 0.49 04/02 01/03	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
97: 8	6.68 24.57	6.73 17.11	11.64 0.46	Yield Duration
97:12	6.68 24.57	6.72 17.11	11.36 0.46	Yield Duration
97:16	6.67 24.57	6.71 17.12	11.08 0.46	Yield Duration
97:20	6.67 24.57	6.70 17.12	10.80 0.46	Yield Duration
97:24	6.66 24.57	6.70 17.12	10.52 0.46	Yield Duration
97:28	6.66 24.57	6.69 17.12	10.25 0.46	Yield Duration
98: 0	6.65 24.57	6.68 17.12	9.97 0.46	Yield Duration

00005

CM0204-BURKE

CM0204-BURKE Class Y5 (   )   Pac Not Avail   p

Orig Bal   6,025,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: Y5 (   )

Price	125% PSA 1.8300% 12.30 06/11 01/32	275% PSA 1.8300% 12.30 06/11 01/32	425% PSA 1.8300% 12.30 06/11 01/32	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
98:30	6.67 8.09	6.67 8.09	6.67 8.09	Yield Duration
99: 2	6.65 8.10	6.65 8.10	6.65 8.10	Yield Duration
99: 6	6.64 8.10	6.64 8.10	6.64 8.10	Yield Duration
99:10	6.62 8.11	6.62 8.11	6.62 8.11	Yield Duration
99:14	6.60 8.11	6.60 8.11	6.60 8.11	Yield Duration
99:18	6.59 8.11	6.59 8.11	6.59 8.11	Yield Duration
99:22	6.57 8.12	6.57 8.12	6.57 8.12	Yield Duration

00006

CM0204-BURKE

CM0204-BURKE Class Y4 ( ) Pac Not Avail p

Orig Bal 8,030,000 Fac 1.00000 Coup 5.400 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: Y4 ( )

Price	125% PSA	275% PSA	425% PSA	prepay
				losses
	1.8300%	1.8300%	1.8300%	1M_LIB
	7.23	7.23	7.23	Avg. Life
	05/08	05/08	05/08	1st Prin
	06/11	06/11	06/11	Last Prin
96:14+	6.02	6.02	6.02	Yield
	5.78	5.78	5.78	Duration
96:18+	6.00	6.00	6.00	Yield
	5.79	5.79	5.79	Duration
96:22+	5.97	5.97	5.97	Yield
	5.79	5.79	5.79	Duration
96:26+	5.95	5.95	5.95	Yield
	5.79	5.79	5.79	Duration
96:30+	5.93	5.93	5.93	Yield
	5.79	5.79	5.79	Duration
97: 2+	5.91	5.91	5.91	Yield
	5.79	5.79	5.79	Duration
97: 6+	5.89	5.89	5.89	Yield
	5.79	5.79	5.79	Duration

00007

CM0204-BURKE

CM0204-BURKE Class Y3 ( ) Pac Not Avail p

Orig Bal 25,000,000 Fac 1.00000 Coup 5.400 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: Y3 ( )

Price	125% PSA 1.8300% 4.16 08/04 05/08	275% PSA 1.8300% 4.16 08/04 05/08	425% PSA 1.8300% 4.16 08/04 05/08	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
99:21	5.46 3.61	5.46 3.61	5.46 3.61	Yield Duration
99:25	5.42 3.61	5.42 3.61	5.42 3.61	Yield Duration
99:29	5.39 3.61	5.39 3.61	5.39 3.61	Yield Duration
100: 1	5.35 3.61	5.35 3.61	5.35 3.61	Yield Duration
100: 5	5.32 3.61	5.32 3.61	5.32 3.61	Yield Duration
100: 9	5.28 3.62	5.28 3.62	5.28 3.62	Yield Duration
100:13	5.25 3.62	5.25 3.62	5.25 3.62	Yield Duration

00008

CM0204-BURKE

CM0204-BURKE Class Y2 ( ) **Pac Not Avail** **p**

Orig Bal 11,970,000 Fac 1.00000 Coup 5.400 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: Y2 ( )

Price	125% PSA 1.8300% 1.48 04/02 08/04	275% PSA 1.8300% 1.48 04/02 08/04	425% PSA 1.8300% 1.48 04/02 08/04	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
101:13	4.20 1.39	4.20 1.39	4.20 1.39	Yield Duration
101:17	4.11 1.39	4.11 1.39	4.11 1.39	Yield Duration
101:21	4.02 1.39	4.02 1.39	4.02 1.39	Yield Duration
101:25	3.93 1.39	3.93 1.39	3.93 1.39	Yield Duration
101:29	3.84 1.39	3.84 1.39	3.84 1.39	Yield Duration
102: 1	3.76 1.40	3.76 1.40	3.76 1.40	Yield Duration
102: 5	3.67 1.40	3.67 1.40	3.67 1.40	Yield Duration

00009

CM0204-BURKE

CM0204-BURKE Class TB ( ) p

Orig Bal 18,929,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: TB ( )

Price	125% PSA 1.8300% 18.20 08/16 10/24	275% PSA 1.8300% 8.98 11/06 07/16	425% PSA 1.8300% 3.69 11/04* 06/11*	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
96:10+	6.91 10.17	7.10 6.40	7.63 3.14	Yield Duration
96:14+	6.90 10.17	7.08 6.40	7.59 3.14	Yield Duration
96:18+	6.88 10.18	7.06 6.41	7.55 3.15	Yield Duration
96:22+	6.87 10.19	7.04 6.41	7.51 3.15	Yield Duration
96:26+	6.86 10.19	7.02 6.41	7.47 3.15	Yield Duration
96:30+	6.85 10.20	7.00 6.42	7.43 3.15	Yield Duration
97: 2+	6.83 10.20	6.98 6.42	7.39 3.15	Yield Duration

00010

CM0204-BURKE

CM0204-BURKE Class TA (   )   p

Orig Bal   66,271,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- /   (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: TA (   )

Price	125% PSA 1.8300% 10.35 04/02 08/16	275% PSA 1.8300% 2.45 04/02 11/06	425% PSA 1.8300% 1.70 04/02 11/04	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
99:20	6.58 7.21	6.56 2.16	6.55 1.55	Yield Duration
99:24	6.56 7.21	6.50 2.17	6.47 1.55	Yield Duration
99:28	6.55 7.22	6.45 2.17	6.39 1.55	Yield Duration
100: 0	6.53 7.22	6.39 2.17	6.31 1.55	Yield Duration
100: 4	6.51 7.22	6.33 2.17	6.23 1.55	Yield Duration
100: 8	6.49 7.23	6.27 2.17	6.15 1.55	Yield Duration
100:12	6.48 7.23	6.22 2.17	6.07 1.55	Yield Duration

00011

CM0204-BURKE

CM0204-BURKE Class TA ( ) p

Orig Bal 66,271,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: TA ( )

Price	125% PSA 1.8300% 10.35 04/02 08/16	275% PSA 1.8300% 2.45 04/02 11/06	425% PSA 1.8300% 1.70 04/02 11/04	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
98:27	6.69 7.19	6.92 2.16	7.06 1.54	Yield Duration
98:31	6.67 7.19	6.87 2.16	6.98 1.54	Yield Duration
99: 3	6.65 7.20	6.81 2.16	6.89 1.54	Yield Duration
99: 7	6.64 7.20	6.75 2.16	6.81 1.55	Yield Duration
99:11	6.62 7.20	6.69 2.16	6.73 1.55	Yield Duration
99:15	6.60 7.21	6.63 2.16	6.65 1.55	Yield Duration
99:19	6.58 7.21	6.58 2.16	6.57 1.55	Yield Duration

00012

CM0204-BURKE

CM0204-BURKE Class SA ( ) p

Orig Bal 5,769,187 Fac 1.00000 Coup 19.587 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

-4.3333 x 1-mo LIBOR + 27.5167 Cap 27.5167 @ 6.3500 Floor 0.0000 @ 0.0000

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: SA ( )

Price	125% PSA	275% PSA	425% PSA	prepay
				losses
	1.8300%	1.8300%	1.8300%	1M_LIB
	18.20	8.98	3.69	Avg. Life
	08/16	11/06	11/04*	1st Prin
	10/24	07/16	06/11*	Last Prin
71: 2	28.74	30.06	35.06	Yield
	3.30	2.96	2.03	Duration
71: 6	28.69	30.01	34.97	Yield
	3.30	2.96	2.03	Duration
71:10	28.64	29.95	34.89	Yield
	3.31	2.97	2.04	Duration
71:14	28.59	29.89	34.80	Yield
	3.31	2.97	2.04	Duration
71:18	28.54	29.83	34.72	Yield
	3.32	2.97	2.04	Duration
71:22	28.48	29.78	34.64	Yield
	3.33	2.98	2.04	Duration
71:26	28.43	29.72	34.55	Yield
	3.33	2.98	2.04	Duration

00013

CM0204-BURKE

CM0204-BURKE Class S (   )   Pac Not Avail   p

Orig Bal   47,925,935 Fac 1.00000 Coup 6.320 Mat / / Wac- 0.000(0.000) WAM- /   (-22827)/ 0

-1.0000 x 1-mo LIBOR + 8.1500 Cap 8.1500 @ 0.0000 Floor 0.0000 @ 8.1500

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: S (   )

Price	125% PSA 1.8300% 3.99 04/02 06/11	275% PSA 1.8300% 3.99 04/02 06/11	425% PSA 1.8300% 3.99 04/02 06/11	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
9:31	54.12 1.13	54.12 1.13	54.12 1.13	Yield Duration
10: 3	53.03 1.14	53.03 1.14	53.03 1.14	Yield Duration
10: 7	51.96 1.16	51.96 1.16	51.96 1.16	Yield Duration
10:11	50.93 1.17	50.93 1.17	50.93 1.17	Yield Duration
10:15	49.91 1.19	49.91 1.19	49.91 1.19	Yield Duration
10:19	48.93 1.20	48.93 1.20	48.93 1.20	Yield Duration
10:23	47.96 1.22	47.96 1.22	47.96 1.22	Yield Duration

00014

CM0204-BURKE

CM0204-BURKE Class RA (   )   p

Orig Bal 44,291,000 Fac 1.00000 Coup 6.000 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G02()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: RA (   )

Price	125% PSA	275% PSA	425% PSA	prepay
				losses
	1.8300%	1.8300%	1.8300%	1M_LIB
	6.69	3.73	2.70	Avg. Life
	04/02	04/02	04/02	1st Prin
	08/17	06/10	10/07	Last Prin
99:30+	6.01	5.96	5.93	Yield
	5.05	3.16	2.38	Duration
100: 2+	5.98	5.92	5.88	Yield
	5.06	3.16	2.38	Duration
100: 6+	5.96	5.89	5.82	Yield
	5.06	3.16	2.39	Duration
100:10+	5.93	5.85	5.77	Yield
	5.06	3.17	2.39	Duration
100:14+	5.91	5.81	5.72	Yield
	5.07	3.17	2.39	Duration
100:18+	5.88	5.77	5.67	Yield
	5.07	3.17	2.39	Duration
100:22+	5.86	5.73	5.62	Yield
	5.07	3.17	2.39	Duration

00015

CM0204-BURKE

CM0204-BURKE Class RA (   )   p

Orig Bal   44,291,000 Fac 1.00000 Coup 6.000 Mat / / Wac- 0.000(0.000) WAM- /   (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G02()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: RA (   )

Price	125% PSA 1.8300% 6.69 04/02 08/17	275% PSA 1.8300% 3.73 04/02 06/10	425% PSA 1.8300% 2.70 04/02 10/07	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
99:30	6.01 5.05	5.97 3.16	5.93 2.38	Yield Duration
100: 2	5.98 5.05	5.93 3.16	5.88 2.38	Yield Duration
100: 6	5.96 5.06	5.89 3.16	5.83 2.38	Yield Duration
100:10	5.93 5.06	5.85 3.16	5.78 2.39	Yield Duration
100:14	5.91 5.07	5.81 3.17	5.73 2.39	Yield Duration
100:18	5.89 5.07	5.77 3.17	5.67 2.39	Yield Duration
100:22	5.86 5.07	5.73 3.17	5.62 2.39	Yield Duration

00016

CM0204-BURKE

CM0204-BURKE Class L (   ) **p**

Orig Bal 30,020,000 Fac 1.00000 Coup 6.500 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: L (   )

Price	125% PSA 1.8300% 14.92 04/07 01/32	275% PSA 1.8300% 11.47 04/07 01/32	425% PSA 1.8300% 9.77 04/07 01/32	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
99:15	6.60 8.83	6.60 7.57	6.60 6.85	Yield Duration
99:19	6.59 8.84	6.59 7.57	6.58 6.85	Yield Duration
99:23	6.57 8.84	6.57 7.58	6.57 6.86	Yield Duration
99:27	6.56 8.85	6.55 7.58	6.55 6.86	Yield Duration
99:31	6.54 8.85	6.54 7.58	6.53 6.86	Yield Duration
100: 3	6.53 8.86	6.52 7.59	6.51 6.87	Yield Duration
100: 7	6.52 8.87	6.50 7.59	6.49 6.87	Yield Duration

00017

CM0204-BURKE

CM0204-BURKE Class FA (   )   p

Orig Bal   24,999,813 Fac 1.00000 Coup 3.480 Mat / / Wac- 0.000(0.000) WAM- /   (-22827)/ 0

1.0000 x 1-mo LIBOR + 1.6500   Cap 8.0000 @ 6.3500 Floor 1.6500 @ 0.0000

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View   Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002   **Curve Type:**   Treas Act   **Curve Date:**   19-Mar-2002   Tranche: FA (   )

Price	125% PSA	275% PSA	425% PSA	prepay
				losses
	1.8300%	1.8300%	1.8300%	1M_LIB
	18.20	8.98	3.69	Avg. Life
	08/16	11/06	11/04*	1st Prin
	10/24	07/16	06/11*	Last Prin
99:20	3.52	3.52	3.55	Yield
	13.22	7.49	3.40	Duration
99:24	3.51	3.51	3.51	Yield
	13.22	7.50	3.40	Duration
99:28	3.50	3.49	3.47	Yield
	13.23	7.50	3.40	Duration
100: 0	3.49	3.47	3.44	Yield
	13.23	7.50	3.40	Duration
100: 4	3.48	3.46	3.40	Yield
	13.24	7.50	3.40	Duration
100: 8	3.47	3.44	3.36	Yield
	13.24	7.51	3.41	Duration
100:12	3.46	3.42	3.33	Yield
	13.24	7.51	3.41	Duration

00018

CM0204-BURKE

CM0204-BURKE Class F ( ) Pac Not Avail p

Orig Bal 47,925,935 Fac 1.00000 Coup 2.180 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

1.0000 x 1-mo LIBOR + 0.3500 Cap 8.5000 @ 8.1500 Floor 0.3500 @ 0.0000

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: F ( )

Price	125% PSA	275% PSA	425% PSA	prepay
				losses
	1.8300%	1.8300%	1.8300%	1M_LIB
	3.99	3.99	3.99	Avg. Life
	04/02	04/02	04/02	1st Prin
	06/11	06/11	06/11	Last Prin
99:12	2.36	2.36	2.36	Yield
	3.73	3.73	3.73	Duration
99:16	2.32	2.32	2.32	Yield
	3.73	3.73	3.73	Duration
99:20	2.29	2.29	2.29	Yield
	3.74	3.74	3.74	Duration
99:24	2.26	2.26	2.26	Yield
	3.74	3.74	3.74	Duration
99:28	2.22	2.22	2.22	Yield
	3.74	3.74	3.74	Duration
100: 0	2.19	2.19	2.19	Yield
	3.74	3.74	3.74	Duration
100: 4	2.16	2.16	2.16	Yield
	3.74	3.74	3.74	Duration

00019

CM0204-BURKE

CM0204-BURKE Class F ( ) Pac Not Avail p

Orig Bal 47,925,935 Fac 1.00000 Coup 2.180 Mat / / Wac- 0.000(0.000) WAM- / (-22827)/ 0

1.0000 x 1-mo LIBOR + 0.3500 Cap 8.5000 @ 8.1500 Floor 0.3500 @ 0.0000

DIRECTED CASHFLOW FROM GROUP G01()

Price/Yield View Fact Thru 09/9999 Hist Coupons Clctn Rt 0%

Settle Date: 28-Mar-2002 **Curve Type:** Treas Act **Curve Date:** 19-Mar-2002 Tranche: F ( )

Price	125% PSA 1.8300% 3.99 04/02 06/11	275% PSA 1.8300% 3.99 04/02 06/11	425% PSA 1.8300% 3.99 04/02 06/11	prepay losses 1M_LIB Avg. Life 1st Prin Last Prin
99:14	2.34 3.73	2.34 3.73	2.34 3.73	Yield Duration
99:18	2.31 3.74	2.31 3.74	2.31 3.74	Yield Duration
99:22	2.27 3.74	2.27 3.74	2.27 3.74	Yield Duration
99:26	2.24 3.74	2.24 3.74	2.24 3.74	Yield Duration
99:30	2.21 3.74	2.21 3.74	2.21 3.74	Yield Duration
100: 2	2.17 3.74	2.17 3.74	2.17 3.74	Yield Duration
100: 6	2.14 3.75	2.14 3.75	2.14 3.75	Yield Duration

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