



*** CONFIDENTIAL- Not for Distribution ***

Position Volume Summary In Dollars By Position Summary Group, Coupon, Delivery Month

Printed on 6/14/01 9:07

Segment Rollup

| | | | | | |
|--------|---------------|-----|----------|--|--|
| Legend | | | | | |
| CR | Closing Ratio | TRD | Trades | | |
| RL | Rate Locks | EXP | Exposure | | |
| CL | Closed Loans | CV | Coverage | | |

In Thousands

Rate Locks Are Adjusted For Fallout

Profile profile_2

Current Rate Scenario

| January and Prior | | | | | | | February | | | | | | March | | | | | | April and Beyond | | | | | | Total | | | | | | | | | | | | | | | | |
|------------------------------|----|--------|----------|-------|------|--|----------|-------|--------|----------|---------|-------|-------|-----|-------|-------|---------|---------|------------------|---|-----|-------|-------|---------|---------|-------|---|-----|--------|--------|----------|---------|------|---|-----|--------|--------|----------|---------|------|--|
| CR% | RL | CL | TRD | EXP | CV% | | CR% | RL | CL | TRD | EXP | CV% | | CR% | RL | CL | TRD | EXP | CV% | | CR% | RL | CL | TRD | EXP | CV% | | CR% | RL | CL | TRD | EXP | CV% | | | | | | | | |
| Segment All Segments | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Position Summary Group ccf30 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 5.500 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | (313) | (313) | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | (313) | (313) | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | | |
| 6.000 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | |
| 6.500 | 0 | 0 | 0 | 0 | 100% | | 70% | 240 | 3,558 | (1,652) | 2,145 | -795% | | 66% | 706 | 0 | (2,845) | (2,139) | 403% | | 82% | 496 | 53 | 0 | 549 | -11% | | 72% | 1,441 | 3,611 | (4,497) | 554 | 62% | | 72% | 1,441 | 3,611 | (4,497) | 554 | 62% | |
| 7.000 | 0 | 0 | 0 | 0 | 100% | | 60% | 652 | 3,103 | (423) | 3,332 | -411% | | 67% | 1,356 | 0 | (3,655) | (2,300) | 270% | | 60% | 248 | 277 | 250 | 774 | -212% | | 64% | 2,255 | 3,380 | (3,828) | 1,807 | 20% | | 64% | 2,255 | 3,380 | (3,828) | 1,807 | 20% | |
| 7.500 | 0 | 0 | 0 | 0 | 100% | | 70% | 424 | 4,635 | (4,687) | 372 | 12% | | 69% | 1,025 | 0 | (500) | 525 | 49% | | 66% | 660 | 443 | (1,000) | 103 | 84% | | 68% | 2,109 | 5,078 | (6,187) | 1,000 | 53% | | 68% | 2,109 | 5,078 | (6,187) | 1,000 | 53% | |
| 8.000 | 0 | 0 | 0 | 0 | 100% | | 65% | 1,413 | 5,087 | (6,898) | (398) | 128% | | 60% | 409 | 0 | 0 | 409 | 0% | | 86% | 327 | 0 | 0 | 327 | 0% | | 66% | 2,150 | 5,087 | (6,898) | 338 | 84% | | 66% | 2,150 | 5,087 | (6,898) | 338 | 84% | |
| 8.125 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | (152) | (152) | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 0 | (152) | (152) | 100% | | 0 | 0 | 0 | (152) | (152) | 100% | |
| 8.500 | 0 | 0 | 0 | 0 | 100% | | 0 | 0 | 1,625 | (1,500) | 125 | 0% | | 68% | 642 | 0 | (1,000) | (358) | 156% | | 90% | 200 | 250 | 0 | 450 | -125% | | 73% | 843 | 1,875 | (2,500) | 218 | 74% | | 73% | 843 | 1,875 | (2,500) | 218 | 74% | |
| PSG Total | 0 | 0 | 0 | 0 | 100% | | 65% | 2,729 | 18,007 | (15,312) | 5,424 | -99% | | 67% | 4,138 | 0 | (8,313) | (4,175) | 201% | | 74% | 1,931 | 1,023 | (750) | 2,203 | -14% | | 68% | 8,798 | 19,029 | (24,375) | 3,452 | 61% | | 68% | 8,798 | 19,029 | (24,375) | 3,452 | 61% | |
| Position Summary Group ccf15 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.500 | 0 | 2,990 | (3,000) | (11) | 100% | | 56% | 241 | 502 | (2,590) | (1,848) | 868% | | 77% | 779 | 0 | (129) | 650 | 17% | | 73% | 437 | 0 | 0 | 437 | 0% | | 71% | 1,457 | 3,491 | (5,719) | (771) | 153% | | 71% | 1,457 | 3,491 | (5,719) | (771) | 153% | |
| 7.000 | 0 | 3,234 | (3,500) | (267) | 100% | | 61% | 918 | 553 | (2,480) | (1,009) | 210% | | 71% | 621 | 0 | 0 | 621 | 0% | | 77% | 346 | 161 | 0 | 507 | -46% | | 67% | 1,885 | 3,947 | (5,980) | (148) | 108% | | 67% | 1,885 | 3,947 | (5,980) | (148) | 108% | |
| 7.500 | 0 | 2,130 | (2,000) | 130 | 0% | | 65% | 543 | 1,388 | (2,931) | (1,001) | 285% | | 69% | 461 | 0 | (350) | 111 | 76% | | 81% | 364 | 151 | 0 | 515 | -41% | | 70% | 1,367 | 3,669 | (5,281) | (245) | 118% | | 70% | 1,367 | 3,669 | (5,281) | (245) | 118% | |
| 8.000 | 0 | 3,412 | (3,500) | (89) | 100% | | 55% | 624 | 1,373 | (3,500) | (1,503) | 341% | | 69% | 619 | 0 | 0 | 619 | 0% | | 86% | 867 | 141 | 0 | 1,008 | -16% | | 69% | 2,110 | 4,925 | (7,000) | 35 | 98% | | 69% | 2,110 | 4,925 | (7,000) | 35 | 98% | |
| 8.500 | 0 | 1,775 | (2,000) | (225) | 100% | | 52% | 372 | 248 | 0 | 620 | -66% | | 62% | 410 | 0 | 0 | 410 | 0% | | 90% | 62 | 276 | 0 | 338 | -448% | | 58% | 844 | 2,299 | (2,000) | 1,142 | -35% | | 58% | 844 | 2,299 | (2,000) | 1,142 | -35% | |
| PSG Total | 0 | 13,540 | (14,000) | (461) | 100% | | 58% | 2,698 | 4,062 | (11,501) | (4,742) | 276% | | 70% | 2,888 | 0 | (479) | 2,409 | 17% | | 81% | 2,077 | 729 | 0 | 2,805 | -35% | | 68% | 7,663 | 18,330 | (25,981) | 12 | 100% | | 68% | 7,663 | 18,330 | (25,981) | 12 | 100% | |
| Position Summary Group ccf20 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.500 | 0 | 0 | 0 | 0 | 100% | | 85% | 478 | 4,459 | (5,000) | (63) | 113% | | 84% | 1,130 | 0 | (1,000) | 130 | 89% | | 89% | 909 | 141 | (1,000) | 50 | 95% | | 86% | 2,516 | 4,600 | (7,000) | 116 | 95% | | 86% | 2,516 | 4,600 | (7,000) | 116 | 95% | |
| 7.000 | 0 | 0 | 0 | 0 | 100% | | 85% | 719 | 3,509 | (4,250) | (22) | 103% | | 86% | 1,392 | 0 | (1,500) | (108) | 108% | | 85% | 606 | 53 | (750) | (91) | 115% | | 85% | 2,717 | 3,562 | (6,500) | (221) | 108% | | 85% | 2,717 | 3,562 | (6,500) | (221) | 108% | |
| 7.500 | 0 | 0 | 0 | 0 | 100% | | 83% | 658 | 4,562 | (5,000) | 219 | 67% | | 87% | 2,424 | 0 | (2,500) | (76) | 103% | | 88% | 1,253 | 155 | (1,500) | (92) | 107% | | 86% | 4,335 | 4,717 | (9,000) | 52 | 99% | | 86% | 4,335 | 4,717 | (9,000) | 52 | 99% | |
| 8.000 | 0 | 0 | 0 | 0 | 100% | | 85% | 1,406 | 4,279 | (5,750) | (65) | 105% | | 87% | 844 | 0 | (750) | 94 | 89% | | 83% | 152 | 0 | (250) | (98) | 165% | | 85% | 2,402 | 4,279 | (6,750) | (70) | 103% | | 85% | 2,402 | 4,279 | (6,750) | (70) | 103% | |
| 8.500 | 0 | 0 | 0 | 0 | 100% | | 83% | 383 | 1,707 | (2,000) | 90 | 76% | | 83% | 261 | 0 | (250) | 11 | 96% | | 87% | 511 | 114 | (500) | 125 | 75% | | 85% | 1,156 | 1,821 | (2,750) | 227 | 80% | | 85% | 1,156 | 1,821 | (2,750) | 227 | 80% | |
| PSG Total | 0 | 0 | 0 | 0 | 100% | | 84% | 3,644 | 18,515 | (22,000) | 159 | 96% | | 86% | 6,050 | 0 | (6,000) | 50 | 99% | | 87% | 3,432 | 463 | (4,000) | (105) | 103% | | 86% | 13,127 | 18,978 | (32,000) | 104 | 99% | | 86% | 13,127 | 18,978 | (32,000) | 104 | 99% | |
| Position Summary Group gov30 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.000 | 0 | 1,475 | (2,083) | (608) | 100% | | 83% | 379 | 602 | (814) | 167 | 56% | | 85% | 316 | 0 | 0 | 316 | 0% | | 83% | 0 | 0 | 0 | 0 | 100% | | 83% | 695 | 2,077 | (2,897) | (125) | 118% | | 83% | 695 | 2,077 | (2,897) | (125) | 118% | |
| 6.500 | 0 | 3,004 | (3,359) | (355) | 100% | | 84% | 1,935 | 659 | (4,276) | (1,682) | 187% | | 85% | 897 | 0 | 0 | 897 | 0% | | 83% | 737 | 86 | 0 | 823 | -12% | | 84% | 3,570 | 3,748 | (7,635) | (317) | 109% | | 84% | 3,570 | 3,748 | (7,635) | (317) | 109% | |
| 7.000 | 0 | 2,601 | (2,600) | 0 | 0% | | 83% | 1,588 | 1,262 | (1,566) | 1,284 | 19% | | 88% | 1,033 | 0 | (2,070) | (1,036) | 200% | | 87% | 377 | 83 | 0 | 460 | -22% | | 85% | 2,999 | 3,945 | (6,236) | 708 | 76% | | 85% | 2,999 | 3,945 | (6,236) | 708 | 76% | |
| 7.500 | 0 | 3,883 | (3,027) | 855 | 0% | | 83% | 2,038 | 2,071 | (3,834) | 275 | 86% | | 83% | 747 | 0 | (993) | (246) | 133% | | 83% | 509 | 215 | (3,359) | (2,635) | 618% | | 83% | 3,294 | 6,168 | (11,212) | (1,750) | 153% | | 83% | 3,294 | 6,168 | (11,212) | (1,750) | 153% | |
| 8.000 | 0 | 3,314 | (3,182) | 132 | 0% | | 83% | 815 | 1,070 | (1,679) | 205 | 75% | | 85% | 245 | 0 | 0 | 245 | 0% | | 86% | 875 | 246 | 0 | 1,121 | -28% | | 85% | 1,936 | 4,630 | (4,861) | 1,704 | 12% | | 85% | 1,936 | 4,630 | (4,861) | 1,704 | 12% | |
| PSG Total | 0 | 14,276 | (14,250) | 25 | 0% | | 83% | 6,755 | 5,664 | (12,169) | 249 | 96% | | 85% | 3,239 | 0 | (3,062) | 176 | 95% | | 85% | 2,499 | 629 | (3,359) | (231) | 109% | | 84% | 12,493 | 20,568 | (32,841) | 219 | 98% | | 84% | 12,493 | 20,568 | (32,841) | 219 | 98% | |
| Position Summary Group gov15 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.000 | 0 | 1,157 | (1,157) | 0 | 100% | | 85% | 306 | 475 | (781) | 0 | 100% | | 84% | 256 | 0 | (250) | 6 | 97% | | 84% | 243 | 152 | 0 | 395 | -63% | | 85% | 805 | 1,784 | (2,188) | 401 | 50% | | 85% | 805 | 1,784 | (2,188) | 401 | 50% | |



*** CONFIDENTIAL- Not for Distribution ***

Position Volume Summary In Dollars By Position Summary Group, Coupon, Delivery Month

Printed on 6/14/01 9:07

Segment Rollup

| Legend | | | | | |
|--------|---------------|-----|----------|--|--|
| CR | Closing Ratio | TRD | Trades | | |
| RL | Rate Locks | EXP | Exposure | | |
| CL | Closed Loans | CV | Coverage | | |

In Thousands
Rate Locks Are Adjusted For Fallout

Profile profile_2

Current Rate Scenario

| | January and Prior | | | | | | February | | | | | | March | | | | | | April and Beyond | | | | | | Total | | | | | | |
|------------------------------|-------------------|----|--------|----------|-------|------|----------|--------|--------|----------|-------|------|-------|--------|----|----------|---------|------|------------------|--------|-------|----------|-------|------|-------|--------|--------|-----------|-------|------|--|
| Segment | CR% | RL | CL | TRD | EXP | CV% | CR% | RL | CL | TRD | EXP | CV% | CR% | RL | CL | TRD | EXP | CV% | CR% | RL | CL | TRD | EXP | CV% | CR% | RL | CL | TRD | EXP | CV% | |
| All Segments | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| Position Summary Group gov15 | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | | |
| 6.500 | | 0 | 3,439 | (3,439) | (1) | 100% | 85% | 1,556 | 448 | (2,004) | 0 | 100% | 85% | 416 | 0 | (500) | (84) | 120% | 84% | 612 | 432 | (1,500) | (456) | 174% | 85% | 2,585 | 4,319 | (7,443) | (540) | 121% | |
| 7.000 | | 0 | 1,855 | (1,855) | 0 | 100% | 84% | 881 | 1,083 | (2,000) | (37) | 104% | 89% | 804 | 0 | (750) | 54 | 93% | 85% | 821 | 257 | (1,000) | 78 | 91% | 86% | 2,506 | 3,194 | (5,605) | 95 | 96% | |
| 7.500 | | 0 | 3,355 | (3,355) | (1) | 100% | 85% | 1,482 | 697 | (2,200) | (21) | 101% | 85% | 1,422 | 0 | (1,400) | 22 | 98% | 86% | 319 | 467 | (750) | 36 | 89% | 86% | 3,224 | 4,518 | (7,705) | 37 | 99% | |
| 8.000 | | 0 | 2,815 | (2,815) | 0 | 100% | 84% | 1,667 | 983 | (2,500) | 150 | 91% | 86% | 1,601 | 0 | (1,500) | 101 | 94% | 90% | 504 | 82 | (500) | 86 | 83% | 85% | 3,772 | 3,880 | (7,315) | 336 | 91% | |
| PSG Total | | 0 | 12,620 | (12,621) | (1) | 100% | 85% | 5,893 | 3,685 | (9,485) | 92 | 98% | 86% | 4,500 | 0 | (4,400) | 100 | 98% | 86% | 2,499 | 1,390 | (3,750) | 138 | 94% | 85% | 12,891 | 17,694 | (30,256) | 329 | 97% | |
| Scenario Total | | 0 | 40,435 | (40,871) | (436) | 100% | 77% | 21,719 | 49,931 | (70,468) | 1,183 | 95% | 79% | 20,815 | 0 | (22,255) | (1,440) | 107% | 83% | 12,437 | 4,232 | (11,859) | 4,810 | 61% | 79% | 54,971 | 94,598 | (145,452) | 4,117 | 93% | |