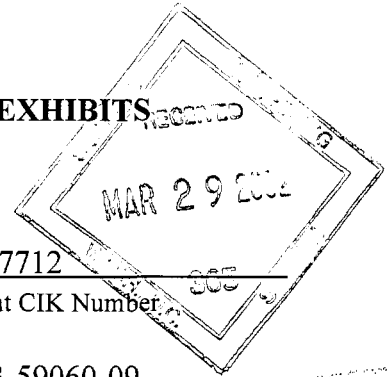




02029387

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



MORGAN STANLEY DEAN WITTER CAPITAL I INC.

Exact name of Registrant as Specified in Charter

0001167712

Registrant CIK Number

Form 8-K, March 27, 2002 Series 2002-NC1

333-59060-09

Electronic Report, Schedule of Registration
Statement of Which the Documents Are a Part
(give period of report)

SEC File Number, if available

Name of Person Filing the Document
(If Other than the Registrant)

PROCESSED
APR 10 2002
THOMSON
FINANCIAL

**IN ACCORDANCE WITH RULE 311 OF REGULATION S-T, THIS EXHIBIT IS
BEING FILED IN PAPER PURSUANT TO AN AUTOMATIC SEC EXEMPTION**

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Computational Materials	P*

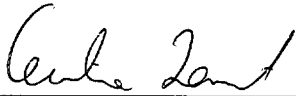
- * The Computational Materials have been filed on paper pursuant to Rule 311(i) of Regulation S-T.

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.

MORTGAGE STANLEY DEAN WITTER
CAPITAL I INC.
(Depositor)

Dated: March __, 2002

By: 
Name: Cecilia Tarrant
Title: Vice President

This information is being delivered to a specific number of prospective sophisticated investors in order to assist them in determining whether they have an interest in the type of security described herein. It has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any trading strategy. This material is based on information that Morgan Stanley & Co. Incorporated ("Morgan Stanley") considers reliable. Morgan Stanley makes no representation or warranty with respect to the accuracy or completeness of the information, or with respect to the terms of any future offer of securities conforming to the terms hereof. Any such offer of securities would be made pursuant to a definitive Prospectus or Private Placement Memorandum, as the case may be, prepared by the issuer which could contain material information not contained herein and to which the prospective purchasers are referred. In the event of any such offering, this information shall be deemed superseded, amended and supplemented in its entirety by such Prospectus or Private Placement Memorandum. Such Prospectus or Private Placement Memorandum will contain all material information in respect of any securities offered thereby and any decision to invest in such securities should be made solely in reliance upon such Prospectus or Private Placement Memorandum. The information contained here in may be based on certain assumptions regarding market conditions and other matters and is therefore subject to change. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied on for such purposes. No representation is made that any returns indicated will be achieved. Changes to the assumptions may have a material impact on any returns detailed. Morgan Stanley disclaims any and all liability relating to this information, including without limitation any express or implied representations or warranties for, statements contained in, and omissions from the information contained here in. Additional information is available upon request. Morgan Stanley and others associated with it may have positions in, and may effect transactions in, securities and instruments of issuers mentioned herein and may also perform or seek to perform investment banking services for the issuers of such securities and instruments. Past performance is not necessarily indicative of future results. Prices and availability are subject to change without notice. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Morgan Stanley is acting as the lead underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. To our readers worldwide: In addition, please note that this publication has been issued by Morgan Stanley, approved by Morgan Stanley International Limited, a member of The Securities and Futures Authority, and by Morgan Stanley Japan Ltd. We recommend that such investors obtain the advice of their Morgan Stanley, Morgan Stanley International or Morgan Stanley Japan Ltd. representative about the investments concerned. **NOT FOR DISTRIBUTION TO PRIVATE CUSTOMERS AS DEFINED BY THE U.K. SECURITIES AND FUTURES AUTHORITY.**

Asset Backed Certificates
Morgan Stanley ABS Capital
MSDWC 2002-NC1

Security B-1A
Scenario PXCALL

Avg Life: 5.2746 Total Interest: 6,253,475.43

Per	Date	Balance	Principal	Interest	Coupon	Total Cash
0	3/27/2002	28,145,000.00	0	0	-1	0
1	4/25/2002	28,145,000.00	0	94,090.30	4.15	94,090.30
2	5/25/2002	28,145,000.00	0	97,334.79	4.15	97,334.79
3	6/25/2002	28,145,000.00	0	100,579.28	4.15	100,579.28
4	7/25/2002	28,145,000.00	0	97,334.79	4.15	97,334.79
5	8/25/2002	28,145,000.00	0	100,579.28	4.15	100,579.28
6	9/25/2002	28,145,000.00	0	100,579.28	4.15	100,579.28
7	10/25/2002	28,145,000.00	0	97,334.79	4.15	97,334.79
8	11/25/2002	28,145,000.00	0	100,579.28	4.15	100,579.28
9	12/25/2002	28,145,000.00	0	97,334.79	4.15	97,334.79
10	1/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
11	2/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
12	3/25/2003	28,145,000.00	0	90,845.81	4.15	90,845.81
13	4/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
14	5/25/2003	28,145,000.00	0	97,334.79	4.15	97,334.79
15	6/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
16	7/25/2003	28,145,000.00	0	97,334.79	4.15	97,334.79
17	8/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
18	9/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
19	10/25/2003	28,145,000.00	0	97,334.79	4.15	97,334.79
20	11/25/2003	28,145,000.00	0	100,579.28	4.15	100,579.28
21	12/25/2003	28,145,000.00	0	97,334.79	4.15	97,334.79
22	1/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
23	2/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
24	3/25/2004	28,145,000.00	0	94,090.30	4.15	94,090.30
25	4/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
26	5/25/2004	28,145,000.00	0	97,334.79	4.15	97,334.79
27	6/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
28	7/25/2004	28,145,000.00	0	97,334.79	4.15	97,334.79
29	8/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
30	9/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
31	10/25/2004	28,145,000.00	0	97,334.79	4.15	97,334.79
32	11/25/2004	28,145,000.00	0	100,579.28	4.15	100,579.28
33	12/25/2004	28,145,000.00	0	97,334.79	4.15	97,334.79
34	1/25/2005	28,145,000.00	0	100,579.28	4.15	100,579.28
35	2/25/2005	28,145,000.00	0	100,579.28	4.15	100,579.28
36	3/25/2005	28,145,000.00	0	90,845.81	4.15	90,845.81
37	4/25/2005	23,714,692.74	4,430,307.26	100,579.28	4.15	4,530,886.54
38	5/25/2005	23,053,753.48	660,939.26	82,013.31	4.15	742,952.57
39	6/25/2005	22,501,621.69	552,131.79	82,385.15	4.15	634,516.94
40	7/25/2005	21,962,584.54	539,037.15	77,818.11	4.15	616,855.26
41	8/25/2005	21,436,333.29	526,251.25	78,485.74	4.15	604,736.99
42	9/25/2005	20,922,566.45	513,766.84	76,605.12	4.15	590,371.96
43	10/25/2005	20,420,989.61	501,576.84	72,357.21	4.15	573,934.05
44	11/25/2005	19,931,315.28	489,674.33	72,976.68	4.15	562,651.00
45	12/25/2005	19,453,262.73	478,052.55	68,929.13	4.15	546,981.68
46	1/25/2006	18,986,557.83	466,704.90	69,518.40	4.15	536,223.29
47	2/25/2006	18,530,932.89	455,624.94	67,850.57	4.15	523,475.52
48	3/25/2006	18,086,126.50	444,806.39	59,813.73	4.15	504,620.12
49	4/25/2006	17,651,883.42	434,243.09	64,632.78	4.15	498,875.87
50	5/25/2006	17,227,954.38	423,929.04	61,046.10	4.15	484,975.14
51	6/25/2006	16,814,095.99	413,858.39	61,566.01	4.15	475,424.40

This information is being delivered to a specific number of prospective sophisticated investors in order to assist them in determining whether they have an interest in the type of security described herein. It has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any trading strategy. This material is based on information that Morgan Stanley & Co. Incorporated ("Morgan Stanley") considers reliable. Morgan Stanley makes no representation or warranty with respect to the accuracy or completeness of the information, or with respect to the terms of any future offer of securities conforming to the terms hereof. Any such offer of securities would be made pursuant to a definitive Prospectus or Private Placement Memorandum, as the case may be, prepared by the issuer which could contain material information not contained herein and to which the prospective purchasers are referred. In the event of any such offering, this information shall be deemed superseded, amended and supplemented in its entirety by such Prospectus or Private Placement Memorandum. Such Prospectus or Private Placement Memorandum will contain all material information in respect of any securities offered thereby and any decision to invest in such securities should be made solely in reliance upon such Prospectus or Private Placement Memorandum. The information contained here in may be based on certain assumptions regarding market conditions and other matters and is therefore subject to change. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied on for such purposes. No representation is made that any returns indicated will be achieved. Changes to the assumptions may have a material impact on any returns detailed. Morgan Stanley disclaims any and all liability relating to this information, including without limitation any express or implied representations or warranties for, statements contained in, and omissions from the information contained here in. Additional information is available upon request. Morgan Stanley and others associated with it may have positions in, and may effect transactions in, securities and instruments of issuers mentioned herein and may also perform or seek to perform investment banking services for the issuers of such securities and instruments. Past performance is not necessarily indicative of future results. Price and availability are subject to change without notice. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supercedes all prior information regarding such assets. Morgan Stanley is acting as the lead underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. To our readers worldwide: In addition, please note that this publication has been issued by Morgan Stanley, approved by Morgan Stanley International Limited, a member of The Securities and Futures Authority, and by Morgan Stanley Japan Ltd. We recommend that such investors obtain the advice of their Morgan Stanley, Morgan Stanley International or Morgan Stanley Japan Ltd. representative about the investments concerned. NOT FOR DISTRIBUTION TO PRIVATE CUSTOMERS AS DEFINED BY THE U.K. SECURITIES AND FUTURES AUTHORITY.

52	7/25/2006	16,410,070.58	404,025.41	58,148.75	4.15	462,174.16
53	8/25/2006	16,015,646.06	394,424.52	58,643.21	4.15	453,067.73
54	9/25/2006	15,630,595.80	385,050.26	57,233.69	4.15	442,283.95
55	10/25/2006	15,254,698.50	375,897.30	54,055.81	4.15	429,953.11
56	11/25/2006	14,887,738.06	366,960.44	54,514.36	4.15	421,474.80
57	12/25/2006	14,529,503.47	358,234.59	51,486.76	4.15	409,721.35
58	1/25/2007	14,179,788.68	349,714.80	51,922.80	4.15	401,637.59
59	2/25/2007	13,838,392.47	341,396.21	50,673.05	4.15	392,069.26
60	3/25/2007	13,505,118.36	333,274.10	44,667.26	4.15	377,941.36
61	4/25/2007	13,179,774.52	325,343.85	48,262.04	4.15	373,605.89
62	5/25/2007	12,862,173.59	317,600.93	45,580.05	4.15	363,180.99
63	6/25/2007	12,552,132.63	310,040.95	45,964.41	4.15	356,005.36
64	7/25/2007	12,249,473.02	302,659.61	43,409.46	4.15	346,069.07
65	8/25/2007	11,954,020.34	295,452.69	43,774.85	4.15	339,227.54
66	9/25/2007	11,665,604.24	288,416.10	42,719.02	4.15	331,135.12
67	10/25/2007	11,384,058.42	281,545.82	40,343.55	4.15	321,889.37
68	11/25/2007	11,109,220.46	274,837.95	40,682.20	4.15	315,520.15
69	12/25/2007	10,840,931.80	268,288.67	38,419.39	4.15	306,708.05
70	1/25/2008	10,579,037.57	261,894.23	38,741.27	4.15	300,635.50
71	2/25/2008	10,323,386.57	255,651.00	37,805.37	4.15	293,456.37
72	3/25/2008	10,073,831.15	249,555.42	34,511.65	4.15	284,067.07
73	4/25/2008	9,830,227.14	243,604.01	35,999.95	4.15	279,603.97
74	5/25/2008	9,592,433.76	237,793.38	33,996.20	4.15	271,789.58
75	6/25/2008	9,360,313.54	232,120.22	34,279.63	4.15	266,399.84
76	7/25/2008	9,133,732.26	226,581.28	32,371.08	4.15	258,952.37
77	8/25/2008	8,912,558.85	221,173.41	32,640.41	4.15	253,813.82
78	9/25/2008	8,696,665.32	215,893.53	31,850.02	4.15	247,743.55
79	10/25/2008	8,485,926.70	210,738.61	30,075.97	4.15	240,814.58
80	11/25/2008	8,280,220.98	205,705.73	30,325.40	4.15	236,031.13
81	12/25/2008	8,079,428.99	200,791.99	28,635.76	4.15	229,427.75
82	1/25/2009	7,825,225.79	254,203.20	28,872.74	4.15	283,075.94
83	2/25/2009	7,563,431.77	261,794.02	27,964.31	4.15	289,758.33
84	3/25/2009	7,307,895.35	255,536.42	24,413.08	4.15	279,949.50
85	4/25/2009	7,058,468.31	249,427.04	26,115.58	4.15	275,542.62
86	5/25/2009	6,815,005.91	243,462.40	24,410.54	4.15	267,872.94
87	6/25/2009	6,577,366.83	237,639.08	24,354.18	4.15	261,993.26
88	7/25/2009	6,345,413.08	231,953.75	22,746.73	4.15	254,700.47
89	8/25/2009	6,119,009.93	226,403.16	22,676.04	4.15	249,079.19
90	9/25/2009	5,898,025.80	220,984.13	21,866.96	4.15	242,851.09
91	10/25/2009	5,682,332.24	215,693.56	20,397.34	4.15	236,090.90
92	11/25/2009	5,471,803.80	210,528.44	20,306.45	4.15	230,834.88
93	12/25/2009	5,266,318.02	205,485.79	18,923.32	4.15	224,409.11
94	1/25/2010	5,065,755.29	200,562.73	18,819.77	4.15	219,382.50
95	2/25/2010	4,869,998.84	195,756.44	18,103.04	4.15	213,859.48
96	3/25/2010	0	4,869,998.84	15,719.27	4.15	4,885,718.12
Total			28,145,000.00	6,253,475.43		34,398,475.43

This information is being delivered to a specific number of prospective sophisticated investors in order to assist them in determining whether they have an interest in the type of security described herein. It has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any trading strategy. This material is based on information that Morgan Stanley & Co. Incorporated ("Morgan Stanley") considers reliable. Morgan Stanley makes no representation or warranty with respect to the accuracy or completeness of the information, or with respect to the terms of any future offer of securities conforming to the terms hereof. Any such offer of securities would be made pursuant to a definitive Prospectus or Private Placement Memorandum, as the case may be, prepared by the issuer which could contain material information not contained herein and to which the prospective purchasers are referred. In the event of any such offering, this information shall be deemed superseded, amended and supplemented in its entirety by such Prospectus or Private Placement Memorandum. Such Prospectus or Private Placement Memorandum will contain all material information in respect of any securities offered thereby and any decision to invest in such securities should be made solely in reliance upon such Prospectus or Private Placement Memorandum. The information contained here in may be based on certain assumptions regarding market conditions and other matters and is therefore subject to change. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied on for such purposes. No representation is made that any returns indicated will be achieved. Changes to the assumptions may have a material impact on any returns detailed. Morgan Stanley disclaims any and all liability relating to this information, including without limitation any express or implied representations or warranties for, statements contained in, and omissions from the information contained here in. Additional information is available upon request. Morgan Stanley and others associated with it may have positions in, and may effect transaction in, securities and instruments of issuers mentioned herein and may also perform or seek to perform investment banking services for the issuers of such securities and instruments. Past performance is not necessarily indicative of future results. Price and availability are subject to change without notice. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Morgan Stanley is acting as the lead underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. To our readers worldwide: In addition, please note that this publication has been issued by Morgan Stanley, approved by Morgan Stanley International Limited, a member of The Securities and Futures Authority, and by Morgan Stanley Japan Ltd. We recommend that such investors obtain the advice of their Morgan Stanley, Morgan Stanley International or Morgan Stanley Japan Ltd. representative about the investments concerned. NOT FOR DISTRIBUTION TO PRIVATE CUSTOMERS AS DEFINED BY THE U.K. SECURITIES AND FUTURES AUTHORITY.

Scenario BBB-ShortLAG

47,002,636
8.00%

Per	Date	Collateral Balance	Total Bond Balance	Interest Received	Excess Interest After Paying Certificate Int	Principal Received	Principal Losses	Current OC	OC Target	1 Month LIBOR	Excess Spread
0	3/25/2002	592,528,589	582,159,000								
1	4/25/2002	589,935,816	579,566,566	4,113,927	2,960,740	2,588,601	4,171	10,369,589	10,369,250	1.85	6.00%
2	5/25/2002	586,967,705	576,298,455	4,095,879	2,890,857	2,529,479	8,631	10,369,250	10,369,250	1.88	5.88%
3	6/25/2002	582,884,142	571,515,098	4,075,141	2,789,380	2,398,477	16,581	10,369,250	10,369,250	1.97	5.71%
4	7/25/2002	578,599,299	568,230,049	4,046,855	2,763,574	2,253,912	31,237	10,369,250	10,369,250	2.08	5.60%
5	8/25/2002	573,841,637	563,472,386	4,017,069	2,648,874	2,402,930	54,732	10,369,250	10,369,250	2.18	5.49%
6	9/25/2002	568,666,138	558,296,588	3,984,017	2,575,581	2,304,610	90,689	10,369,250	10,369,250	2.29	5.39%
7	10/25/2002	562,844,002	552,474,752	3,948,064	2,531,184	2,178,860	143,276	10,369,250	10,369,250	2.43	5.34%
8	11/25/2002	555,963,171	545,593,921	3,907,576	2,370,497	2,046,093	214,738	10,369,250	10,369,250	2.61	5.05%
9	12/25/2002	547,909,142	537,618,692	3,859,691	2,227,429	1,917,149	306,261	10,369,250	10,369,250	2.75	5.02%
10	1/25/2003	538,636,301	528,469,051	3,803,668	2,165,147	1,854,528	416,313	10,369,250	10,369,250	2.91	4.74%
11	2/25/2003	529,053,967	518,684,717	3,740,602	2,024,059	1,744,041	540,293	10,369,250	10,369,250	3.14	4.51%
12	3/25/2003	518,912,847	508,543,596	3,672,624	2,086,492	1,689,972	671,149	10,369,250	10,369,250	3.30	4.73%
13	4/25/2003	508,733,295	498,364,044	3,602,207	1,811,501	1,509,322	800,365	10,369,250	10,369,250	3.45	4.19%
14	5/25/2003	498,712,373	488,343,123	3,531,555	1,741,387	1,430,257	819,664	10,369,250	10,369,250	3.66	4.11%
15	6/25/2003	488,721,104	478,357,854	3,462,020	1,580,322	1,362,586	1,022,586	10,369,250	10,369,250	3.82	3.80%
16	7/25/2003	478,690,332	468,321,082	3,392,699	1,538,446	1,320,128	1,104,844	10,369,250	10,369,250	3.99	3.79%
17	8/25/2003	468,572,171	458,202,921	3,323,023	1,379,551	1,164,157	1,164,157	10,369,250	10,369,250	4.16	3.46%
18	9/25/2003	458,378,818	448,009,567	3,252,783	1,281,751	1,020,032	1,202,032	10,369,250	10,369,250	4.33	3.28%
19	10/25/2003	448,282,851	437,913,601	3,182,032	1,269,597	1,265,443	1,230,524	10,369,250	10,369,250	4.45	3.32%
20	11/25/2003	438,049,273	427,684,511	3,083,485	1,136,572	1,136,572	1,136,572	10,369,250	10,369,250	4.52	3.07%
21	12/25/2003	428,079,522	417,704,905	2,986,850	1,072,190	1,072,190	1,072,190	10,369,250	10,369,250	4.58	3.07%
22	1/25/2004	418,301,351	407,936,577	2,846,786	881,136	881,136	881,136	10,369,250	10,369,250	4.78	2.71%
23	2/25/2004	413,551,345	404,017,635	2,702,325	1,075,311	1,075,311	1,075,311	10,369,250	10,369,250	4.86	3.74%
24	3/25/2004	408,903,594	398,500,363	2,456,456	1,032,933	1,032,933	1,032,933	10,369,250	10,369,250	5.00	3.85%
25	4/25/2004	403,594,378	393,194,469	2,248,434	835,087	835,087	835,087	10,369,250	10,369,250	5.06	3.49%
26	5/25/2004	398,147,550	387,804,428	2,082,168	807,033	807,033	807,033	10,369,250	10,369,250	5.07	3.65%
27	6/25/2004	393,115,038	382,826,948	1,954,246	697,351	697,351	697,351	10,369,250	10,369,250	5.19	3.39%
28	7/25/2004	387,803,322	377,500,183	1,830,983	675,739	675,739	675,739	10,369,250	10,369,250	5.25	3.51%
29	8/25/2004	382,574,350	372,270,672	1,693,384	758,531	758,531	758,531	10,369,250	10,369,250	5.27	4.18%
30	9/25/2004	377,148,570	366,926,304	1,591,199	693,349	693,349	693,349	10,369,250	10,369,250	5.39	4.04%
31	10/25/2004	372,125,101	361,757,897	1,498,149	679,117	679,117	679,117	10,369,250	10,369,250	5.43	4.18%
32	11/25/2004	367,175,969	356,804,470	1,418,295	607,843	607,843	607,843	10,369,250	10,369,250	5.45	3.92%
33	12/25/2004	362,155,536	351,751,512	1,356,026	532,346	532,346	532,346	10,369,250	10,369,250	5.56	4.07%
34	1/25/2005	357,149,400	346,721,518	1,285,049	533,313	533,313	533,313	10,369,250	10,369,250	5.61	3.79%
35	2/25/2005	352,153,166	341,754,428	1,214,726	573,432	573,432	573,432	10,369,250	10,369,250	5.84	4.26%
36	3/25/2005	347,158,073	336,761,994	1,148,399	619,199	619,199	619,199	10,369,250	10,369,250	5.74	4.81%
37	4/25/2005	342,164,714	331,764,290	1,084,410	505,313	505,313	505,313	10,369,250	10,369,250	5.74	4.10%
38	5/25/2005	337,175,089	326,775,440	1,013,515	512,581	512,581	512,581	10,369,250	10,369,250	5.79	4.33%
39	6/25/2005	332,181,310	321,781,643	944,751	455,838	455,838	455,838	10,369,250	10,369,250	5.87	4.01%
40	7/25/2005	327,187,552	316,787,108	875,168	417,888	417,888	417,888	10,369,250	10,369,250	5.79	4.19%
41	8/25/2005	322,193,838	311,792,272	805,371	426,056	426,056	426,056	10,369,250	10,369,250	5.78	4.04%
42	9/25/2005	317,148,585	306,797,282	735,625	398,555	398,555	398,555	10,369,250	10,369,250	5.86	3.92%
43	10/25/2005	312,153,156	301,802,513	664,143	399,871	399,871	399,871	10,369,250	10,369,250	5.90	4.08%
44	11/25/2005	307,163,025	296,813,590	593,498	361,960	361,960	361,960	10,369,250	10,369,250	5.87	3.83%
45	12/25/2005	302,171,400	291,824,989	522,075	319,622	319,622	319,622	10,369,250	10,369,250	5.94	3.87%
46	1/25/2006	297,179,522	286,831,758	451,756	278,756	278,756	278,756	10,369,250	10,369,250	5.96	3.83%
47	2/25/2006	292,187,588	281,841,617	381,617	242,906	242,906	242,906	10,369,250	10,369,250	6.04	3.68%
48	3/25/2006	287,193,289	276,846,194	312,072	209,376	209,376	209,376	10,369,250	10,369,250	6.09	4.37%
49	4/25/2006	282,199,575	271,851,023	242,605	181,353	181,353	181,353	10,369,250	10,369,250	6.07	3.85%
50	5/25/2006	277,205,985	266,856,091	173,374	157,859	157,859	157,859	10,369,250	10,369,250	6.00	3.88%
51	6/25/2006	272,212,440	261,861,582	106,372	127,598	127,598	127,598	10,369,250	10,369,250	6.06	3.71%
52	7/25/2006	267,218,118	256,867,075	39,514	98,118	98,118	98,118	10,369,250	10,369,250	6.09	3.85%
53	8/25/2006	262,224,838	251,872,449	60,530	68,882	68,882	68,882	10,369,250	10,369,250	6.06	3.81%
54	9/25/2006	257,231,159	246,878,082	77,531	257,625	257,625	257,625	10,369,250	10,369,250	6.12	3.78%
55	10/25/2006	252,237,550	241,883,566	755,426	265,546	265,546	265,546	10,369,250	10,369,250	6.14	4.03%
56	11/25/2006	247,243,180	236,888,344	732,707	245,180	245,180	245,180	10,369,250	10,369,250	6.11	3.83%
57	12/25/2006	242,248,827	231,893,633	711,264	251,353	251,353	251,353	10,369,250	10,369,250	6.16	4.05%
58	1/25/2007	237,254,978	226,900,681	689,440	227,861	227,861	227,861	10,369,250	10,369,250	6.19	3.79%
59	2/25/2007	232,261,072	221,905,221	671,470	224,135	224,135	224,135	10,369,250	10,369,250	6.21	3.84%
60	3/25/2007	227,267,056	216,910,744	651,166	257,815	257,815	257,815	10,369,250	10,369,250	6.25	4.56%
61	4/25/2007	222,273,011	211,915,932	631,454	208,917	208,917	208,917	10,369,250	10,369,250	6.28	3.81%
62	5/25/2007	217,278,079	206,920,961	612,337	224,240	224,240	224,240	10,369,250	10,369,250	6.13	4.22%
63	6/25/2007	212,283,148	201,925,996	593,929	205,148	205,148	205,148	10,369,250	10,369,250	6.15	3.98%
64	7/25/2007	207,288,421	196,930,949	575,992	210,115	210,115	210,115	10,369,250	10,369,250	6.20	4.20%
65	8/25/2007	202,293,668	191,935,155	562,984	161,407	161,407	161,407	10,369,250	10,369,250	6.24	3.33%
66	9/25/2007	197,298,102	186,940,464	545,975	155,889	155,889	155,889	10,369,250	10,369,250	6.28	3.32%
67	10/25/2007	192,303,146	181,945,185	529,435	163,233	163,233	163,233	10,369,250	10,369,250	6.30	3.58%
68	11/25/2007	187,308,127	176,945,351	513,396	146,240	146,240	146,240	10,369,250	10,369,250	6.34	3.31%
69	12/25/2007	182,313,879	171,950,884	498,121	152,890	152,890	152,890	10,369,250	10,369,250	6.36	3.57%
70	1/25/2008	177,318,426	166,955,372	483,055	136,504	136,504	136,504	10,369,250	10,369,250	6.42	3.29%
71	2/25/2008	172,323,081	161,960,478	468,946	132,098	132,098	132,098	10,369,250	10,369,250	6.46	3.28%
72	3/25/2008	167,328,044	156,965,631	454,717	149,293	149,293	149,293	10,369,250	10,369,250	6.48	3.82%
73	4/25/2008	162,333,044									

This information is being delivered to a specific number of prospective sophisticated investors in order to assist them in determining whether they have an interest in the type of security described herein. It has been prepared solely for information purposes and is not an offer to buy or sell any security or instrument or to participate in any investment strategy. This material is based on information that Morgan Stanley & Co. Incorporated ("Morgan Stanley") considers reliable. Morgan Stanley makes no representation or warranty with respect to the accuracy or completeness of the information or with respect to the terms of any future offer of securities conforming to the terms herein. Any offer of securities would be made pursuant to a definitive Prospectus or Private Placement Memorandum, as the case may be, prepared by the issuer which could contain material information not contained herein and to which the prospective purchasers are referred. In the event of any such offering, this information shall be deemed superseded, amended and supplemented in its entirety by such Prospectus or Private Placement Memorandum. Such Prospectus or Private Placement Memorandum will contain all material information in respect of any securities offered thereby and any decision to invest in such securities should be made solely in reliance upon such Prospectus or Private Placement Memorandum. The information contained herein may be based on certain assumptions regarding market conditions and other matters and is therefore subject to change. We make no representations regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will in fact coincide with actual market conditions or events, and this material should not be relied on for such purposes. No representation is made that any returns indicated will be achieved. Changes to the assumptions may have a material impact on any returns detailed. Morgan Stanley disclaims any and all liability relating to this information, including without limitation any express or implied representations or warranties for, statements contained in, and omissions from the information contained herein. Additional information is available upon request. Morgan Stanley and others associated with it may have positions in, and may effect transaction in, securities and instruments of issuers mentioned herein and may also perform or seek to perform investment banking services for the issuers of such securities and instruments. Past performance is not necessarily indicative of future results. Price and availability are subject to change without notice. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Morgan Stanley is acting as the lead underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. To our readers worldwide: In addition, please note that this publication has been issued by Morgan Stanley, approved by Morgan Stanley International Limited, a member of The Securities and Futures Authority, and by Morgan Stanley Japan Ltd. We recommend that such investors obtain the advice of their Morgan Stanley, Morgan Stanley International or Morgan Stanley Japan Ltd. representative about the investments concerned. NOT FOR DISTRIBUTION TO PRIVATE CUSTOMERS AS DEFINED BY THE U.K. SECURITIES AND FUTURES AUTHORITY.

96	3/25/2010	21,638,248	20,500,783	216,474	78,887	593,076	88,918	1,147,496	2,962,643	6.40	4.24%
97	4/25/2010	20,975,907	19,861,994	209,871	63,648	575,140	86,201	1,137,465	2,962,643	6.29	3.53%
98	5/25/2010	20,335,598	19,238,283	203,467	65,969	557,743	83,566	1,114,913	2,962,643	6.27	3.77%
99	6/25/2010	19,713,721	18,638,175	197,283	59,242	540,866	81,011	1,097,316	2,962,643	6.29	3.50%
100	7/25/2010	19,110,689	18,052,273	191,277	61,404	524,498	78,534	1,075,546	2,962,643	6.31	3.74%
101	8/25/2010	18,510,136	17,487,158	187,111	56,698	508,419	75,132	1,058,416	2,962,643	6.33	3.94%
102	9/25/2010	17,959,304	16,930,740	181,417	54,387	493,031	73,803	1,038,980	2,962,643	6.36	3.52%
103	10/25/2010	17,409,650	16,406,725	175,878	54,905	478,109	71,545	1,019,564	2,962,643	6.48	3.67%
104	11/25/2010	16,876,658	15,894,438	170,505	48,651	463,636	69,355	1,002,924	2,962,643	6.53	3.35%
105	12/25/2010	16,359,843	15,394,140	165,417	50,714	449,584	67,232	982,220	2,962,643	6.55	3.61%
106	1/25/2011	15,856,702	14,813,013	160,378	45,160	435,967	65,173	965,703	2,962,643	6.57	3.31%
107	2/25/2011	15,372,748	14,343,626	155,468	43,996	422,691	63,177	948,590	2,962,643	6.59	3.33%
108	3/25/2011	14,901,706	13,983,314	151,277	53,124	409,868	61,241	926,500	2,962,643	6.55	4.15%
109	4/25/2011	14,444,871	13,543,413	146,849	42,431	397,471	59,364	918,392	2,962,643	6.49	3.42%
110	5/25/2011	14,001,899	13,113,541	142,162	44,444	385,427	57,544	901,458	2,962,643	6.48	3.69%
111	6/25/2011	13,572,374	12,700,087	137,920	39,709	373,746	55,780	888,358	2,962,643	6.50	3.40%
112	7/25/2011	13,155,890	12,296,374	133,807	41,296	362,416	54,069	872,287	2,962,643	6.51	3.65%
113	8/25/2011	12,752,143	11,902,215	130,215	37,517	351,337	52,829	859,515	2,962,643	6.53	3.42%
114	9/25/2011	12,360,658	11,530,788	126,235	36,049	340,664	50,501	844,623	2,962,643	6.54	3.39%
115	10/25/2011	11,981,063	11,163,277	122,368	37,156	330,354	49,241	829,871	2,962,643	6.81	3.61%
116	11/25/2011	11,613,000	10,809,991	118,618	32,953	320,334	47,729	817,786	2,962,643	6.64	3.30%
117	12/25/2011	11,256,125	10,464,982	115,017	34,397	310,612	46,263	803,009	2,962,643	6.66	3.55%
118	1/25/2012	10,910,097	10,133,275	111,491	30,520	301,187	44,841	791,143	2,962,643	6.87	3.25%
119	2/25/2012	10,571,560	9,805,692	107,865	29,131	292,075	43,463	778,922	2,962,643	6.69	3.20%
120	3/25/2012	10,249,225	9,495,692	104,550	33,179	283,209	42,126	762,490	2,962,643	6.68	3.71%
121	4/25/2012	9,933,794	9,193,735	101,341	27,337	274,610	40,830	753,542	2,962,643	6.88	3.20%
122	5/25/2012	9,627,940	8,898,739	98,228	28,726	266,271	39,573	740,049	2,962,643	6.88	3.47%
123	6/25/2012	9,331,358	8,615,055	95,180	25,497	258,187	38,355	729,201	2,962,643	6.68	3.18%
124	7/25/2012	9,043,881	8,337,910	92,250	26,602	250,349	37,174	716,343	2,962,643	6.68	3.45%
125	8/25/2012	8,765,058	8,071,301	89,277	23,653	242,755	36,028	705,972	2,962,643	6.68	3.14%
126	9/25/2012	8,494,804	7,813,290	86,531	22,638	235,076	34,913	693,387	2,962,643	6.68	3.13%
127	10/25/2012	8,232,743	7,561,034	83,888	24,036	228,220	33,941	681,514	2,962,643	6.68	3.40%
128	11/25/2012	7,978,667	7,318,469	81,287	21,286	221,280	32,797	671,709	2,962,643	6.68	3.10%
129	12/25/2012	7,732,333	7,081,503	78,783	22,417	214,546	31,785	660,198	2,962,643	6.68	3.37%
130	1/25/2013	7,493,508	6,853,658	76,356	19,626	208,021	30,803	650,830	2,962,643	6.68	3.08%
131	2/25/2013	7,261,986	6,632,843	74,003	19,122	201,691	29,852	639,852	2,962,643	6.68	3.06%
132	3/25/2013	7,037,484	6,413,657	71,722	23,896	195,652	28,930	629,122	2,962,643	6.68	3.96%
133	4/25/2013	6,819,851	6,206,286	69,509	17,813	189,598	28,035	623,788	2,962,643	6.68	3.04%
134	5/25/2013	6,608,859	6,003,674	67,365	18,788	183,824	27,168	613,565	2,962,643	6.68	3.31%
135	6/25/2013	6,404,306	5,808,694	65,285	15,556	178,225	26,328	605,165	2,962,643	6.68	3.01%
136	7/25/2013	6,205,999	5,618,623	63,269	17,476	172,754	25,513	595,413	2,962,643	6.68	3.27%
137	8/25/2013	6,013,748	5,435,723	61,314	15,372	167,828	24,723	587,376	2,962,643	6.68	2.97%
138	9/25/2013	5,827,363	5,258,551	59,419	14,801	162,421	23,957	578,025	2,962,643	6.68	2.95%
139	10/25/2013	5,646,896	5,085,388	57,582	15,644	157,468	23,215	568,869	2,962,643	6.68	3.22%
140	11/25/2013	5,471,524	4,919,003	55,801	13,718	152,666	22,495	561,258	2,962,643	6.68	2.92%
141	12/25/2013	5,301,718	4,756,481	54,074	14,514	148,009	21,797	552,521	2,962,643	6.68	3.18%
142	1/25/2014	5,137,105	4,600,291	52,399	12,697	143,452	21,121	545,236	2,962,643	6.68	2.67%
143	2/25/2014	4,977,528	4,444,874	50,776	12,205	139,113	20,485	538,615	2,962,643	6.68	2.85%
144	3/25/2014	4,822,834	4,302,934	49,203	15,153	134,465	19,826	528,544	2,962,643	6.68	3.70%
145	4/25/2014	4,672,874	4,156,669	47,677	11,341	130,747	19,213	524,078	2,962,643	6.68	2.62%
146	5/25/2014	4,527,507	4,017,754	46,198	12,162	126,752	18,615	516,206	2,962,643	6.68	3.12%
147	6/25/2014	4,386,591	3,884,141	44,764	10,734	122,879	18,036	509,753	2,962,643	6.68	2.64%
148	7/25/2014	4,249,993	3,753,515	43,374	11,503	119,123	17,475	502,450	2,962,643	6.68	3.15%
149	8/25/2014	4,117,590	3,627,668	42,027	10,165	115,481	16,931	496,478	2,962,643	6.68	2.87%
150	9/25/2014	3,989,029	3,500,029	40,721	9,890	111,550	16,403	489,712	2,962,643	6.68	2.86%
151	10/25/2014	3,864,811	3,386,918	39,454	10,586	108,525	15,892	483,199	2,962,643	6.68	3.16%
152	11/25/2014	3,744,210	3,272,340	38,227	9,374	105,204	15,396	477,893	2,962,643	6.68	2.91%
153	12/25/2014	3,627,311	3,160,332	37,037	10,024	101,984	14,916	471,870	2,962,643	6.68	3.21%
154	1/25/2015	3,514,000	3,052,582	35,884	8,890	98,861	14,450	466,979	2,962,643	6.68	2.94%
155	2/25/2015	3,404,168	2,946,093	34,765	8,656	95,833	13,999	461,418	2,962,643	6.68	2.96%
156	3/25/2015	3,297,010	2,844,323	33,682	7,347	92,897	13,261	456,079	2,962,643	6.68	3.63%
157	4/25/2015	3,194,523	2,746,042	32,631	8,230	90,050	13,137	453,387	2,962,643	6.68	2.95%
158	5/25/2015	3,094,508	2,649,874	31,612	8,780	87,289	12,728	448,480	2,962,643	6.68	3.30%
159	6/25/2015	2,997,568	2,557,542	30,625	7,820	84,612	12,328	444,534	2,962,643	6.68	3.03%
160	7/25/2015	2,903,610	2,467,193	29,668	8,332	82,017	11,941	440,026	2,962,643	6.68	3.34%
161	8/25/2015	2,812,643	2,380,258	28,741	7,435	79,500	11,567	436,417	2,962,643	6.68	3.07%
162	9/25/2015	2,726,272	2,295,949	27,842	7,250	77,250	11,204	432,285	2,962,643	6.68	3.05%
163	10/25/2015	2,638,733	2,213,544	26,970	7,712	74,693	10,853	428,330	2,962,643	6.68	3.40%
164	11/25/2015	2,555,823	2,134,244	26,126	6,902	72,399	10,512	425,169	2,962,643	6.68	3.14%
165	12/25/2015	2,475,467	2,056,737	25,307	7,333	70,174	10,182	421,579	2,962,643	6.68	3.44%
166	1/25/2016	2,397,589	1,982,144	24,513	6,576	68,017	9,862	418,730	2,962,643	6.68	3.15%
167	2/25/2016	2,322,112	1,909,600	23,744	6,819	65,925	9,551	415,445	2,962,643	6.68	3.21%
168	3/25/2016	2,248,984	1,838,555	22,999	7,347	63,897	9,251	412,312	2,962,643	6.68	3.60%
169	4/25/2016	2,178,073	1,770,494	22,276	6,130	61,931	8,959	410,409	2,962,643	6.68	3.27%
170	5/25/2016	2,109,372	1,703,851	21,578	6,519	60,025	8,677	407,579	2,962,643	6.68	3.56%
171	6/25/2016	2,042,792	1,639,851	20,897	5,923	58,178	8,403	405,421	2,962,643	6.68	3.37%
172	7/25/2016	1,978,270	1,577,174	20,239	6,293	56,384	8,138	402,941	2,962,643	6.68	3.70%
173	8/25/2016	1,915,743	1,516,785	19,602	5,742	54,647	7,881	401,096	2,962,643	6.68	3.48%
174	9/25/2016	1,855,149	1,458,169	18,984	5,656	52,962	7,632	398,957	2,962,643	6.68	3.54%
175	10/25/2016	1,796,430	1,400,656	18,385	5,594	51,329	7,390	396,980	2,962,643	6.68	3.67%
176	11/25/2016	1,739,529	1,345,817	17,805	5,494	49,745	7,156	395,574	2,962,643	6.68	3.67%

This information is being delivered to a specific number of prospective sophisticated investors in order to assist them in determining whether they have an interest in the type of security described herein. It has been prepared solely for information purposes and is not an offer to buy or sell or a solicitation of an offer to buy or sell any security or instrument or to participate in any trading strategy. This material is based on information that Morgan Stanley & Co. Incorporated ("Morgan Stanley") considers reliable. Morgan Stanley makes no representation or warranty with respect to the accuracy or completeness of the information, or with respect to the terms of any future offer of securities conforming to the terms hereof. Any such offer of securities would be made pursuant to a definitive Prospectus or Private Placement Memorandum, as the case may be, prepared by the issuer which could contain material information not contained herein and to which the prospective purchasers are referred. In the event of any such offering, this information shall be deemed superseded, amended and supplemented in its entirety by such Prospectus or Private Placement Memorandum. Such Prospectus or Private Placement Memorandum will contain all material information in respect of any securities offered thereby and any decision to invest in such securities should be made solely in reliance upon such Prospectus or Private Placement Memorandum. The information contained here in may be based on certain assumptions regarding market conditions and other matters and is therefore subject to change. We make no representation regarding the reasonableness of such assumptions or the likelihood that any of such assumptions will coincide with actual market conditions or events, and this material should not be relied on for such purposes. No representation is made that any returns indicated will be achieved. Changes to the assumptions may have a material impact on any returns realized. Morgan Stanley disclaims any and all liability relating to this information, including without limitation any express or implied representations or warranties for, statements contained in, and omissions from the information contained here in. Additional information is available upon request. Morgan Stanley and others associated with it may have positions in, and may effect transaction in, securities and instruments of issuers mentioned herein and may also perform or seek to perform investment banking services for the issuers of such securities and instruments. Past performance is not necessarily indicative of future results. Price and availability are subject to change without notice. Information contained in this material is current as of the date appearing on this material only. Information in this material regarding any assets backing any securities discussed herein supersedes all prior information regarding such assets. Morgan Stanley is acting as the lead underwriter and not acting as agent for the issuer or its affiliates in connection with the proposed transaction. To our readers worldwide: In addition, please note that this publication has been issued by Morgan Stanley, approved by Morgan Stanley International Limited, a member of The Securities and Futures Authority, and by Morgan Stanley Japan Ltd. We recommend that such investors obtain the advice of their Morgan Stanley, Morgan Stanley International or Morgan Stanley Japan Ltd. representative about the investments concerned. NOT FOR DISTRIBUTION TO PRIVATE CUSTOMERS AS DEFINED BY THE U.K. SECURITIES AND FUTURES AUTHORITY.

201	12/25/2018	771.196	374.313	7.919	4.505	22.622	3.175	395,543	2,962,643	6.68	6.78%
202	1/25/2019	746.198	348,024	7.663	4.374	21.515	3.072	396,873	2,962,643	6.68	6.81%
203	2/25/2019	721.935	322,436	7.416	4.358	21.231	2.973	398,174	2,962,643	6.68	7.01%
204	3/25/2019	698.551	297,252	7.178	4.617	20.567	2.876	399,559	2,962,643	6.68	7.67%
205	4/25/2019	675.845	272,998	6.944	4.329	19.824	2.783	401,300	2,962,643	6.68	7.44%
206	5/25/2019	653.852	249,298	6.719	4.397	19.302	2.692	402,849	2,962,643	6.68	7.61%
207	6/25/2019	632.551	226,292	6.501	4.310	18.696	2.605	404,554	2,962,643	6.68	7.91%
208	7/25/2019	611.521	203,819	6.290	4.368	18.110	2.520	406,259	2,962,643	6.68	8.28%
209	8/25/2019	591.941	181,979	6.086	4.294	17.543	2.438	408,105	2,962,643	6.68	8.42%
210	9/25/2019	572.590	160,698	5.888	4.288	16.992	2.358	409,962	2,962,643	6.68	8.65%
211	10/25/2019	553.850	139,810	5.696	4.262	16.459	2.281	411,892	2,962,643	6.68	9.07%
212	11/25/2019	535.701	119,688	5.510	4.280	15.942	2.205	413,940	2,962,643	6.68	9.27%
213	12/25/2019	518.128	99,934	5.330	4.312	15.441	2.134	416,014	2,962,643	6.68	9.66%
214	1/25/2020	501.106	80,701	5.156	4.278	14.958	2.064	418,192	2,962,643	6.68	9.91%
215	2/25/2020	484.625	61,938	4.987	4.278	14.485	1.996	420,406	2,962,643	6.68	10.24%
216	3/25/2020	468.885	43,594	4.824	4.314	14.029	1.931	422,687	2,962,643	6.68	10.68%
217	4/25/2020	453.211	25,725	4.665	4.262	13.587	1.867	425,071	2,962,643	6.68	10.96%
218	5/25/2020	438.247	8,273	4.512	4.293	13.153	1.805	427,485	2,962,643	6.68	11.37%
219	6/25/2020	423.577		4.364	4.291	12.744	1.746	429,974	2,962,643	6.68	11.75%
220	7/25/2020	409.728		4.220	4.220	12.341	1.688	432,757	2,962,643	6.68	11.95%
221	8/25/2020	396.144		4.081	4.081	11.952	1.632	435,728	2,962,643	6.68	11.95%
222	9/25/2020	382.992		3.946	3.946	11.574	1.578	438,144	2,962,643	6.68	11.95%
223	10/25/2020	370.259		3.815	3.815	11.208	1.526	440,992	2,962,643	6.68	11.95%
224	11/25/2020	357.931		3.688	3.688	10.853	1.475	443,259	2,962,643	6.68	11.95%
225	12/25/2020	345.996		3.567	3.567	10.509	1.426	445,931	2,962,643	6.68	11.96%
226	1/25/2021	334.442		3.448	3.448	10.176	1.378	448,996	2,962,643	6.68	11.96%
227	2/25/2021	323.256		3.333	3.333	9.853	1.332	452,442	2,962,643	6.68	11.96%
228	3/25/2021	312.428		3.222	3.222	9.540	1.288	455,256	2,962,643	6.68	11.96%
229	4/25/2021	301.946		3.115	3.115	9.237	1.245	458,428	2,962,643	6.68	11.97%
230	5/25/2021	291.800		3.011	3.011	8.944	1.203	461,946	2,962,643	6.68	11.97%
231	6/25/2021	281.979		2.910	2.910	8.659	1.162	464,800	2,962,643	6.68	11.97%
232	7/25/2021	272.472		2.813	2.813	8.383	1.123	467,978	2,962,643	6.68	11.97%
233	8/25/2021	263.271		2.718	2.718	8.116	1.085	471,472	2,962,643	6.68	11.97%
234	9/25/2021	254.365		2.627	2.627	7.857	1.049	475,271	2,962,643	6.68	11.97%
235	10/25/2021	245.745		2.538	2.538	7.606	1.013	479,365	2,962,643	6.68	11.97%
236	11/25/2021	237.403		2.453	2.453	7.363	979	483,745	2,962,643	6.68	11.97%
237	12/25/2021	229.329		2.370	2.370	7.128	946	487,403	2,962,643	6.68	11.98%
238	1/25/2022	221.518		2.289	2.289	6.900	914	491,329	2,962,643	6.68	11.98%
239	2/25/2022	213.955		2.212	2.212	6.679	882	495,516	2,962,643	6.68	11.98%
240	3/25/2022	206.638		2.137	2.137	6.464	852	500,000	2,962,643	6.68	11.98%
241	4/25/2022	199.558		2.064	2.064	6.257	823	504,888	2,962,643	6.68	11.98%
242	5/25/2022	192.707		1.993	1.993	6.056	795	509,956	2,962,643	6.68	11.98%
243	6/25/2022	186.078		1.925	1.925	5.861	768	515,207	2,962,643	6.68	11.98%
244	7/25/2022	179.664		1.859	1.859	5.673	741	520,640	2,962,643	6.68	11.98%
245	8/25/2022	173.458		1.796	1.796	5.490	716	526,354	2,962,643	6.68	11.99%
246	9/25/2022	167.454		1.734	1.734	5.313	691	532,340	2,962,643	6.68	11.99%
247	10/25/2022	161.646		1.674	1.674	5.142	667	538,596	2,962,643	6.68	12.00%
248	11/25/2022	156.028		1.616	1.616	4.976	644	545,120	2,962,643	6.68	12.00%
249	12/25/2022	150.590		1.560	1.560	4.815	622	551,912	2,962,643	6.68	12.00%
250	1/25/2023	145.331		1.506	1.506	4.659	600	558,968	2,962,643	6.68	12.00%
251	2/25/2023	140.245		1.454	1.454	4.508	579	566,288	2,962,643	6.68	12.00%
252	3/25/2023	135.324		1.403	1.403	4.362	559	573,872	2,962,643	6.68	12.01%
253	4/25/2023	130.565		1.354	1.354	4.220	539	581,720	2,962,643	6.68	12.01%
254	5/25/2023	125.963		1.307	1.307	4.083	520	589,840	2,962,643	6.68	12.01%
255	6/25/2023	121.511		1.261	1.261	3.950	502	598,232	2,962,643	6.68	12.01%
256	7/25/2023	117.206		1.217	1.217	3.821	484	606,996	2,962,643	6.68	12.01%
257	8/25/2023	113.042		1.174	1.174	3.697	467	616,128	2,962,643	6.68	12.02%
258	9/25/2023	109.018		1.132	1.132	3.576	450	625,728	2,962,643	6.68	12.02%
259	10/25/2023	105.123		1.092	1.092	3.459	434	635,792	2,962,643	6.68	12.02%
260	11/25/2023	101.358		1.053	1.053	3.346	419	646,320	2,962,643	6.68	12.02%
261	12/25/2023	97.718		1.018	1.018	3.236	404	657,320	2,962,643	6.68	12.03%
262	1/25/2024	94.199		980	980	3.130	389	668,792	2,962,643	6.68	12.03%
263	2/25/2024	90.797		944	944	3.027	375	680,636	2,962,643	6.68	12.03%
264	3/25/2024	87.507		910	910	2.928	362	692,856	2,962,643	6.68	12.03%
265	4/25/2024	84.328		878	878	2.831	349	705,452	2,962,643	6.68	12.04%
266	5/25/2024	81.254		846	846	2.738	336	718,424	2,962,643	6.68	12.04%
267	6/25/2024	78.283		815	815	2.647	324	731,772	2,962,643	6.68	12.04%
268	7/25/2024	75.411		786	786	2.560	312	745,504	2,962,643	6.68	12.04%
269	8/25/2024	72.636		757	757	2.475	300	759,624	2,962,643	6.68	12.05%
270	9/25/2024	69.953		729	729	2.393	289	774,128	2,962,643	6.68	12.05%
271	10/25/2024	67.361		703	703	2.314	279	789,008	2,962,643	6.68	12.05%
272	11/25/2024	64.856		677	677	2.237	268	804,252	2,962,643	6.68	12.05%
273	12/25/2024	62.435		652	652	2.162	258	819,868	2,962,643	6.68	12.06%
274	1/25/2025	60.097		627	627	2.090	249	835,848	2,962,643	6.68	12.06%
275	2/25/2025	57.837		604	604	2.020	239	852,192	2,962,643	6.68	12.06%
276	3/25/2025	55.654		582	582	1.953	230	868,904	2,962,643	6.68	12.07%
277	4/25/2025	53.545		560	560	1.887	222	885,984	2,962,643	6.68	12.07%
278	5/25/2025	51.507		539	539	1.824	213	903,432	2,962,643	6.68	12.07%
279	6/25/2025	49.539		518	518	1.763	205	921,248	2,962,643	6.68	12.07%
280	7/25/2025	47.639		499	499	1.703	197	939,432	2,962,643	6.68	12.08%
281	8/25/2025	45.803		480	480	1.646	190	958,080	2,962,643	6.68	12.08%
282	9/25/2025	44.030		461	461	1.590	182	977,192	2,962,643	6.68	12.08%
283	10/25/2025	42.316		444	444	1.537	175	996,768	2,962,643	6.68	12.09%
284	11/25/2025	40.665		426	426	1.485	169	1,016,808	2,962,643	6.68	12.09%
285	12/25/2025	39.069		410	410	1.434	162	1,037,312	2,962,643	6.68	12.09%
286	1/25/2026	37.528		394	394	1.385	156	1,058,880	2,962,643	6.68	12.10%
287	2/25/2026	36.040		378	378	1.338	150	1,081,512	2,962,643	6.68	12.10%
288	3/25/2026	34.604		364	364	1.292	144	1,105,208	2,962,643	6.68	12.10%
289	4/25/2026	33.216		349	349	1.248	138	1,129,968	2,962,643	6.68	12.11%
290	5/25/2026	31.880		335	335	1.206	132	1,155,792	2,962,643	6.68	12.11%
291	6/25/2026	30.589		322	322	1.164	127	1,182,680	2,962,643	6.68	12.12%
292	7/25/2026	29.343		309	309	1.124	122	1,209,584	2,962,643	6.6	

306	9/25/2027	15,895	-	169	169	683	66	16,944	2,962,643	6.68	12.19%
307	10/25/2027	15,173	-	162	162	659	63	15,895	2,962,643	6.68	12.20%
308	11/25/2027	14,478	-	154	154	635	60	15,173	2,962,643	6.68	12.20%
309	12/25/2027	13,808	-	147	147	612	58	14,478	2,962,643	6.68	12.21%
310	1/25/2028	13,162	-	141	141	590	55	13,808	2,962,643	6.68	12.22%
311	2/25/2028	12,541	-	134	134	569	52	13,162	2,962,643	6.68	12.23%
312	3/25/2028	11,942	-	128	128	548	50	12,541	2,962,643	6.68	12.23%
313	4/25/2028	11,366	-	122	122	529	48	11,942	2,962,643	6.68	12.24%
314	5/25/2028	10,811	-	116	116	509	45	11,366	2,962,643	6.68	12.25%
315	6/25/2028	10,277	-	110	110	491	43	10,811	2,962,643	6.68	12.25%
316	7/25/2028	9,763	-	105	105	473	41	10,277	2,962,643	6.68	12.26%
317	8/25/2028	9,269	-	100	100	456	39	9,763	2,962,643	6.68	12.27%
318	9/25/2028	8,793	-	95	95	439	37	9,269	2,962,643	6.68	12.28%
319	10/25/2028	8,335	-	90	90	423	35	8,793	2,962,643	6.68	12.29%
320	11/25/2028	7,895	-	85	85	407	33	8,335	2,962,643	6.68	12.30%
321	12/25/2028	7,472	-	81	81	392	31	7,895	2,962,643	6.68	12.31%
322	1/25/2029	7,065	-	77	77	377	30	7,472	2,962,643	6.68	12.32%
323	2/25/2029	6,682	-	73	73	354	28	7,065	2,962,643	6.68	12.34%
324	3/25/2029	6,314	-	69	69	341	27	6,682	2,962,643	6.68	12.34%
325	4/25/2029	5,961	-	65	65	328	25	6,314	2,962,643	6.68	12.36%
326	5/25/2029	5,621	-	61	61	316	24	5,961	2,962,643	6.68	12.37%
327	6/25/2029	5,294	-	58	58	304	22	5,621	2,962,643	6.68	12.37%
328	7/25/2029	4,981	-	55	55	294	21	5,294	2,962,643	6.68	12.38%
329	8/25/2029	4,679	-	51	51	281	20	4,981	2,962,643	6.68	12.40%
330	9/25/2029	4,390	-	48	48	271	19	4,679	2,962,643	6.68	12.41%
331	10/25/2029	4,112	-	45	45	260	17	4,390	2,962,643	6.68	12.42%
332	11/25/2029	3,846	-	43	43	250	16	4,112	2,962,643	6.68	12.44%
333	12/25/2029	3,590	-	40	40	241	15	3,846	2,962,643	6.68	12.45%
334	1/25/2030	3,344	-	37	37	231	14	3,590	2,962,643	6.68	12.47%
335	2/25/2030	3,109	-	35	35	222	13	3,344	2,962,643	6.68	12.49%
336	3/25/2030	2,883	-	32	32	213	12	3,109	2,962,643	6.68	12.51%
337	4/25/2030	2,666	-	30	30	205	11	2,883	2,962,643	6.68	12.53%
338	5/25/2030	2,459	-	28	28	197	11	2,666	2,962,643	6.68	12.55%
339	6/25/2030	2,260	-	26	26	189	10	2,459	2,962,643	6.68	12.57%
340	7/25/2030	2,070	-	24	24	181	9	2,260	2,962,643	6.68	12.61%
341	8/25/2030	1,887	-	22							