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

Deutsche Mortgage Securities, Inc.	0001199476
Exact Name of Registrant as Specified in Charter	**Registrant CIK Number**
Form 8-K, November 27, 2002, Series 2002-1	333-100675

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

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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.

Dated: December 30, 2002

DEUTSCHE MORTGAGE SECURITIES, INC.

By:_____
Name: Steve Katz
Title:

By:_____
Name: Eric Londa
Title:

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS EXHIBIT IS BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDSHIP EXEMPTION.

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Term Sheet	P*

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* The Computational Materials have been filed on paper pursuant to a continuing hardship exemption from certain electronic requirements.

```
!  DMSI021_FINAL.CDI  #CMOVER_3.0 WHOLE_LOAN  !  MAX_CF_VECTSIZE 549
!
!! Created by Intex Deal Maker v3.3.201  ,  subroutines 3.0d
!!   12/26/2002   12:32 PM
!
!  Modeled in the Intex CMO Modeling Language, (DBNA41606)
!  which is copyright (c) 2002 by Intex Solutions, Inc.
!  Intex shall not be held liable for the accuracy of this data
!  nor for the accuracy of information which is derived from this data.
!
!
  PASS_THRU_RATE 6.00
!
  DEFINE CONSTANT #OrigCollBal = 625547413.14
!
  DEFINE CONSTANT #OrigBondBal = 625547413.14
!
  GROUP "PREM" SUBSET ( POOL("NETRATE") GT 6.00 + 1e-8 ); = 0
  GROUP "DISC" SUBSET ( POOL("NETRATE") LE 6.00 + 1e-8 ); = 0
  DEFINE COLLAT SUM GROUP "PREM" #BegPremBal = Loan("PREVBAL") * (Loan
("NETRATE") - 6.00) / 6.00
  DEFINE COLLAT SUM GROUP "PREM" #EndPremBal = Loan("CURBAL") * (Loan
("NETRATE") - 6.00) / 6.00
!
!
       FULL_DEALNAME:    DMSI021_FINAL
!
       DEAL SIZE:        $ 625547413.14
       PRICING SPEED:    300% PSA
!      ISSUE DATE:       20021201
       SETTLEMENT DATE:  20021230
!


!
  Record date delay: 24
!
 DEFINE TR_INDEXDEPS_ALL
!
   DEAL_CLOCK_INFO _
       ISSUE_CDU_DATE             20021201 _
       DEAL_FIRSTPAY_DATE         20030125
!
!
  CREDIT_SUPPORT_BASIS DEAL
  DEFINE COLLAT WT_BY_PREVBAL #NetRate  = LOAN("OPTINT") / LOAN
("PREVBAL") * 1200
!
!
  DEFINE TABLE "NASSNX" (6, 2) = "MONTH" "NAS_FRACSNX"
      60.1   0%
      72.1   30%
      84.1   40%
      96.1   60%
      108.1   80%
      120.1   100%
!
  DEFINE #A16_Acc = 0
TOLERANCE XRS_BAL 5.00
!
TOLERANCE WRITEDOWN_0LOSS 1.00
!
```

```
  INITIAL INDEX    LIBOR_1MO          1.42
!
DEFINE TRANCHE "AP", "AX", "A17", "A18", "A1", "A2", "A3", "A4", "A5",
"A6", "A7", "A8", "A9", "A10", "A12", "A11", "A13", "A14", "A15", "A16",
"M", "B1", "B2", "B3", "B4", "B5"
!
!
Tranche "AP" SEN_XRS_PO
   Block $ 783864.00 at 0 _
          DAYCOUNT 30360 BUSINESS_DAY NONE  FREQ M _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "AX" SEN_WAC_IO
   Block $ 29381363.88 AT 6.00 NOTIONAL WITH FORMULA    _
    BEGIN ( IF COLL_PREV_BAL("PREM") GT .01  _
            THEN #BegPremBal  _
            ELSE 0 ); _
    END   ( IF COLL_BAL("PREM") GT .01  _
            THEN #EndPremBal  _
            ELSE 0 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE  FREQ M _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "R" SEN_FIX
   Block $ 100.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A17" SEN_NAS_FIX
   Block $ 58500000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A18" SEN_NAS_FIX
   Block $ 6500000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A1" SEN_PAC_FIX
   Block $ 44156000.00 at 4.5  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A2" SEN_PAC_FIX
   Block $ 33167750.00 at 4.5  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A3" SEN_PAC_FLT
   Block $ 46394250.00 at 1.82  FREQ M FLOAT RESET M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 0  Dated 20021225  Next 20030125
     1.0 * LIBOR_1MO + 0.4
     .40     8.5
!
Tranche "A4" SEN_PAC_INV_IO
   Block $ 46394250.00 at 6.68  FREQ M FLOAT RESET M   NOTIONAL WITH
BLOCK "A3#1" _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 0  Dated 20021225  Next 20030125
     -1 * LIBOR_1MO + 8.1
```

```
     0.     8.1
!
Tranche "A5" SEN_PAC_FIX
   Block $ 12669000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A6" SEN_CMP_TAC_FIX
   Block $ 55000000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A7" SEN_CMP_TAC_FIX
   Block $ 1000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A8" SEN_CMP_FLT
   Block $ 63663600.00 at 2.92  FREQ M FLOAT RESET M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 0  Dated 20021225  Next 20030125
     1.0 * LIBOR_1MO + 1.5
     1.50     7.5
!
Tranche "A9" SEN_CMP_INV
   Block $ 15915900.00 at 18.32  FREQ M FLOAT RESET M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 0  Dated 20021225  Next 20030125
     -4. * LIBOR_1MO + 24
     0.     24.
!
Tranche "A10" SEN_FIX
   Block $ 37500000.00 at 5  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A12" SEN_FIX
   Block $ 75000000.00 at 5.75  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A11" SEN_FIX
   Block $ 75621667.00 at 5.5  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A13" SEN_FIX
   Block $ 37624333.00 at 8.5  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A14" SEN_AD_FIX
   Block $ 13650000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "A15" SEN_AD_FIX
   Block $ 16500000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
```

```
Tranche "A16" SEN_Z_FIX
   Block $ 15071500.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "M" JUN_FIX
   Block $ 8445000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "B1" JUN_FIX
   Block $ 3441000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "B2" JUN_FIX
   Block $ 2502000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "B3" JUN_FIX
   Block $ 1251000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "B4" JUN_FIX
   Block $ 938000.00 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
Tranche "B5" JUN_FIX
   Block $ 1251449.14 at 6  FREQ M _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20021201  Next 20030125
!
  Tranche "#A16_Acc"    SYMVAR
!
ifdef #_CMOVER_3.0A1 _
DEFINE PSEUDO_TRANCHE COLLAT _
   Delay 24 Dated 20021201 Next 20030125 Settle 20021230
!
  CLASS "PO" SHORTFALL_PAYBACK ALLOCATION TRUE _
                    NO_BUILD_TRANCHE _
             WRITEDOWN_LIMIT BALANCE _
             (XRS_FRAC("COLL_ENDBAL",1) * COLL_BAL ); _
               = "AP#1"
  CLASS "WAC_IO"    NO_BUILD_TRANCHE _
                    = "AX"
  CLASS "R"         NO_BUILD_TRANCHE _
                    = "R"
  CLASS "A17"       NO_BUILD_TRANCHE _
                    = "A17"
  CLASS "A18"       NO_BUILD_TRANCHE _
                    = "A18"
  CLASS "A1"        NO_BUILD_TRANCHE _
                    = "A1"
  CLASS "A2"        NO_BUILD_TRANCHE _
                    = "A2"
  CLASS "A3"        NO_BUILD_TRANCHE _
                    = "A3"
  CLASS "A4"        NO_BUILD_TRANCHE _
```

```
                    = "A4"
CLASS "A5"          NO_BUILD_TRANCHE _
                    = "A5"
CLASS "A6"          NO_BUILD_TRANCHE _
                    = "A6"
CLASS "A7"          NO_BUILD_TRANCHE _
                    = "A7"
CLASS "A8"          NO_BUILD_TRANCHE _
                    = "A8"
CLASS "A9"          NO_BUILD_TRANCHE _
                    = "A9"
CLASS "A10"         NO_BUILD_TRANCHE _
                    = "A10"
CLASS "A12"         NO_BUILD_TRANCHE _
                    = "A12"
CLASS "A11"         NO_BUILD_TRANCHE _
                    = "A11"
CLASS "A13"         NO_BUILD_TRANCHE _
                    = "A13"
CLASS "A14"         NO_BUILD_TRANCHE _
                    = "A14"
CLASS "A15"         NO_BUILD_TRANCHE _
                    = "A15"
CLASS "A16"         NO_BUILD_TRANCHE _
                    = "A16"
CLASS "M"           NO_BUILD_TRANCHE _
                    = "M"
CLASS "B1"          NO_BUILD_TRANCHE _
                    = "B1"
CLASS "B2"          NO_BUILD_TRANCHE _
                    = "B2"
CLASS "B3"          NO_BUILD_TRANCHE _
                    = "B3"
CLASS "B4"          NO_BUILD_TRANCHE _
                    = "B4"
CLASS "B5"          NO_BUILD_TRANCHE _
                    = "B5"
CLASS "NAS" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A17" "A18"
CLASS "PAX1" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A1" "A2"
CLASS "FS" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A3" "A4"
CLASS "PAX" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "PAX1" "FS"
CLASS "PAC1" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "PAX" "A5"
CLASS "TR" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A6" "A7"
CLASS "SUP12" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A8" "A9"
CLASS "SUP1" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "TR" "SUP12"
CLASS "PAC" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "PAC1" "SUP1"
CLASS "X1" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A10" "A12"
CLASS "FR1" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "X1" "A11"
CLASS "FR" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "FR1" "A13"
```

```
  CLASS "V" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "A14" "A15"
  CLASS "VZ" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "V" "A16"
  CLASS "SEQ" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "FR" "VZ"
  CLASS "AS" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "PAC" "SEQ"
  CLASS "SNX" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "NAS" "AS"
  CLASS "SNR" WRITEDOWN_BAL PRORATA ALLOCATION _
                    = "R" "SNX"
  CLASS "SUBORD" WRITEDOWN_BAL SUBORD _
                    = "M" "B1" "B2" "B3" "B4" "B5"
!
!
  CLASS "ROOT" _
                DISTRIB_CLASS RULES _
                  = "WAC_IO" "SNR" "PO" "SUBORD"
!
ifdef #CMOVER_3.0A2 _
  DEFINE PSEUDO_TRANCHE CLASS "SNR"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SUBORD"       Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SNX"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "NAS"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "AS"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "PAC"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SEQ"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "FR"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "VZ"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "V"            Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "FR1"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "X1"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "PAC1"         Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SUP1"         Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "PAX"          Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "PAX1"         Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "FS"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "TR"           Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SUP12"        Delay 24  Dated 20021201
Next 20030125 DAYCOUNT 30360 BUSINESS_DAY NONE
!
  CROSSOVER When 0
```

```
!
!
 INTEREST_SHORTFALL FULL_PREPAY    Compensate Pro_rata _
                    PARTIAL_PREPAY Compensate Pro_rata _
                    LOSS           Compensate Pro_rata
!
    Tranche      Cusip         Stated Maturity
    AP            XXXXXXXXX     20320925
    AX            XXXXXXXXX     20320825
!
!
 CMO Block Payment Rules
------------------------------------
   calculate :  #CrossSNR = ( BBAL("SNR") EQ DBAL )
------------------------------------
   calculate :  #Non_PO_Bal = BBAL("SNR", "SUBORD")
!
!
   calculate :  #NasShiftSNX         = LOOKUP_TBL( "STEP", CURMONTH ,
"NASSNX", "MONTH", "NAS_FRACSNX" )
!
   calculate :  #NasFracSNX          = BBAL("NAS") / #Non_PO_Bal
   calculate :  #NasFracSNX          = IF CURMONTH LE 60 THEN 0 ELSE
#NasFracSNX
!
 calculate:  "PO" _
  NO_CHECK SCHEDULED       FRACTION              = XRS_PO_SCHED , _
  NO_CHECK PREPAY          FRACTION              = XRS_PO_PREPAY , _
  NO_CHECK RECOVER         AMOUNT     LIMIT #V = XRS_PO_RECOVER * _
DELINQ_RECOVER
!
   calculate :  #SenPct  = 100 * BBAL("SNR")/BBAL("SNR","SUBORD")
!
!
   calculate :  #SenPrep = _
              IF (#SenPct > 100 * ORIG_BBAL("SNR")/ORIG_BBAL
("SNR","SUBORD")) _
              THEN 100 _
              ELSE #SenPct + SHIFT% * (100-#SenPct), _
   Reduce_SHIFT%_when (1)
!
   calculate : #SENRECOV = _
     MAX( 0, MIN( #SenPct/100  * DELINQ_LIQUIDATE * AMB_LIQUIDATE, _
                  #SenPrep/100 * (DELINQ_RECOVER  - #V)))
!
 calculate:  "SNR" _
  NO_CHECK SCHEDULED       PERCENT       V0  = AMB_SCHED  * #SenPct , _
  NO_CHECK PREPAY          PERCENT LIMIT V1  = AMB_PREPAY * #SenPrep , _
  NO_CHECK RECOVER         AMOUNT  LIMIT V3  = #SENRECOV
!
  calculate :  #SenSchedAlloc   = V0 / 100 * COLL_P_SCHED
  calculate :  #SenPrepayAlloc  = V1 / 100 * COLL_P_PREPAY
  calculate :  #SenRecoverAlloc = V3
!
   calculate : #SubSched   = MAX( 0, COLL_P_SCHED * AMB_SCHED -
#SenSchedAlloc )
   calculate : #SubPrepay  = MAX( 0, COLL_P_PREPAY * AMB_PREPAY -
#SenPrepayAlloc )
   calculate : #SubRecov   = MAX( 0, DELINQ_RECOVER - #SenRecoverAlloc -
#V)
!
```

```
 calculate:  "M"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("M") ,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("M") ,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("M")
!
 calculate:  "B1"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("B1")
,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("B1")
,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("B1")
!
 calculate:  "B2"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("B2")
,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("B2")
,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("B2")
!
 calculate:  "B3"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("B3")
,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("B3")
,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("B3")
!
 calculate:  "B4"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("B4")
,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("B4")
,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("B4")
!
 calculate:  "B5"
  NO_CHECK SCHEDULED      AMOUNT              = #SubSched   * SHARE("B5")
,
  NO_CHECK PREPAY         AMOUNT              = #SubPrepay * SHARE("B5")
,
  NO_CHECK RECOVER        AMOUNT              = #SubRecov   * SHARE("B5")
!
------------------------------------
        pay :  CLASS INTEREST  PRO_RATA ("SNR"; "WAC_IO" )
        pay :  CLASS INTSHORT  PRO_RATA ("SNR"; "WAC_IO" )
        pay :  CLASS PRINCIPAL SEQUENTIAL ( "PO", "SNR" )
------------------------------------
        pay :  CLASS ENTIRETY  PRO_RATA ("SUBORD" )
------------------------------------
        pay :  CLASS ENTIRETY  SEQUENTIAL ("M" )
        pay :  CLASS ENTIRETY  SEQUENTIAL ("B1" )
        pay :  CLASS ENTIRETY  SEQUENTIAL ("B2" )
        pay :  CLASS ENTIRETY  SEQUENTIAL ("B3" )
        pay :  CLASS ENTIRETY  SEQUENTIAL ("B4" )
        pay :  CLASS ENTIRETY  SEQUENTIAL ("B5" )
------------------------------------
       when :  IS_TRUE( #CrossSNR )
       from :  CLASS ( "SNR" )
        pay :  CLASS INTEREST PRO_RATA (
"R";"A17";"A18";"A1";"A2";"A3";"A4";"A5";"A6";"A7";"A8";"A9";"A10";"A12"
;"A11";"A13";"A14";"A15";"A16" )
```

```
         pay :  CLASS INTSHORT PRO_RATA (
"R";"A17";"A18";"A1";"A2";"A3";"A4";"A5";"A6";"A7";"A8";"A9";"A10";"A12"
;"A11";"A13";"A14";"A15";"A16" )
         pay :  CLASS BALANCE  PRO_RATA (
"R";"A17";"A18";"A1";"A2";"A3";"A4";"A5";"A6";"A7";"A8";"A9";"A10";"A12"
;"A11";"A13";"A14";"A15";"A16" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SNR" )
         pay :  CLASS INTEREST PRO_RATA  ( "R"; "SNX" )
         pay :  CLASS INTSHORT PRO_RATA  ( "R"; "SNX" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "R", "SNX" )
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SNX" )
         pay :  CLASS INTEREST PRO_RATA  ( "NAS"; "AS" )
         pay :  CLASS INTSHORT PRO_RATA  ( "NAS"; "AS" )
------------------------------------
   calculate :  #NasCeilSNX = MIN ( BBAL("NAS"), COLL_P_SCHED *
AMB_SCHED * #NasFracSNX * #NasShiftSNX + COLL_P_PREPAY * AMB_PREPAY *
#NasFracSNX * #NasShiftSNX + DELINQ_RECOVER * AMB_RECOVER * #NasFracSNX
* #NasShiftSNX)
------------------------------------
  subject to :  CEILING ( #NasCeilSNX )
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SNX" )
         pay :  CLASS BALANCE SEQUENTIAL ("NAS")
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SNX" )
         pay :  CLASS BALANCE SEQUENTIAL ("AS", "NAS")
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "NAS" )
         pay :  CLASS INTEREST PRO_RATA  ( "A17"; "A18" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A17"; "A18" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "NAS" )
         pay :  CLASS BALANCE PRO_RATA ( "A17" ; "A18" )
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "AS" )
         pay :  CLASS INTEREST PRO_RATA  ( "PAC"; "SEQ" )
         pay :  CLASS INTSHORT PRO_RATA  ( "PAC"; "SEQ" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "AS" )
         pay :  CLASS BALANCE PRO_RATA ( "PAC" ; "SEQ" )
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC" )
         pay :  CLASS INTEREST PRO_RATA  ( "PAC1"; "SUP1" )
         pay :  CLASS INTSHORT PRO_RATA  ( "PAC1"; "SUP1" )
```

```
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC" )
  subject to :  BALANCE_SCHED ( SCH"PAC1","PAC1" )
         pay :  CLASS BALANCE SEQUENTIAL ("PAC1")
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC" )
         pay :  CLASS BALANCE SEQUENTIAL ("SUP1")
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC" )
         pay :  CLASS BALANCE SEQUENTIAL ("PAC1")
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC1" )
         pay :  CLASS INTEREST PRO_RATA  ( "PAX"; "A5" )
         pay :  CLASS INTSHORT PRO_RATA  ( "PAX"; "A5" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAC1" )
         pay :  CLASS BALANCE SEQUENTIAL ( "PAX", "A5" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAX" )
         pay :  CLASS INTEREST PRO_RATA  ( "PAX1"; "FS" )
         pay :  CLASS INTSHORT PRO_RATA  ( "PAX1"; "FS" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAX" )
         pay :  CLASS BALANCE PRO_RATA ( "PAX1" ; "FS" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAX1" )
         pay :  CLASS INTEREST PRO_RATA  ( "A1"; "A2" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A1"; "A2" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "PAX1" )
         pay :  CLASS BALANCE SEQUENTIAL ( "A1", "A2" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FS" )
         pay :  CLASS INTEREST PRO_RATA  ( "A3"; "A4" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A3"; "A4" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FS" )
         pay :  CLASS BALANCE PRO_RATA ( "A3" ; "A4" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SUP1" )
         pay :  CLASS INTEREST PRO_RATA  ( "TR"; "SUP12" )
         pay :  CLASS INTSHORT PRO_RATA  ( "TR"; "SUP12" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
```

```
        from :  CLASS ( "SUP1" )
  subject to :  BALANCE_SCHED ( SCH"TR","TR" )
         pay :  CLASS BALANCE SEQUENTIAL ("TR")
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SUP1" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SUP12", "TR" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "TR" )
         pay :  CLASS INTEREST PRO_RATA  ( "A6"; "A7" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A6"; "A7" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "TR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "A6", "A7" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SUP12" )
         pay :  CLASS INTEREST PRO_RATA  ( "A8"; "A9" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A8"; "A9" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SUP12" )
         pay :  CLASS BALANCE PRO_RATA ( "A8" ; "A9" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SEQ" )
         pay :  CLASS INTEREST PRO_RATA  ( "FR"; "VZ" )
         pay :  CLASS INTSHORT PRO_RATA  ( "FR"; "VZ" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "SEQ" )
         pay :  CLASS BALANCE SEQUENTIAL ( "FR", "VZ" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FR" )
         pay :  CLASS INTEREST PRO_RATA  ( "FR1"; "A13" )
         pay :  CLASS INTSHORT PRO_RATA  ( "FR1"; "A13" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FR" )
         pay :  CLASS BALANCE PRO_RATA ( "FR1" ; "A13" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FR1" )
         pay :  CLASS INTEREST PRO_RATA  ( "X1"; "A11" )
         pay :  CLASS INTSHORT PRO_RATA  ( "X1"; "A11" )
-----------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "FR1" )
         pay :  CLASS BALANCE PRO_RATA ( "X1" ; "A11" )
-----------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "X1" )
```

```
         pay :  CLASS INTEREST PRO_RATA  ( "A10"; "A12" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A10"; "A12" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "X1" )
         pay :  CLASS BALANCE PRO_RATA ( "A10" ; "A12" )
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "VZ" )
         pay :  CLASS INTEREST PRO_RATA  ( "V"; "A16" )
         pay :  CLASS INTSHORT PRO_RATA  ( "V"; "A16" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
   calculate :  #A16_Start = BBAL("A16")
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ("A16")
         pay :  ACCRUE ("A16#1")
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ("VZ")
         pay :  CLASS ACCRUE ("A16")
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
   calculate :  #Accrual_A16 = ( ACCRUAL_OF ("A16#1") )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ("VZ")
        from :  SUBACCOUNT ( #Accrual_A16 )
         pay :  CLASS BALANCE SEQUENTIAL ( "V", "A16" )
------------------------------------
   calculate :  #A16_End = BBAL("A16")
   calculate :  #A16_Acc = #A16_End - #A16_Start
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "VZ" )
         pay :  CLASS BALANCE SEQUENTIAL ( "V", "A16" )
------------------------------------
!
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "V" )
         pay :  CLASS INTEREST PRO_RATA  ( "A14"; "A15" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A14"; "A15" )
------------------------------------
        when :  NOT IS_TRUE( #CrossSNR )
        from :  CLASS ( "V" )
         pay :  CLASS BALANCE SEQUENTIAL ( "A14", "A15" )
------------------------------------
!
------------------------------------
        from :  CLASS ( "R" )
         pay :  SEQUENTIAL ( "R#1" )
------------------------------------
        from :  CLASS ( "A17" )
         pay :  SEQUENTIAL ( "A17#1" )
------------------------------------
        from :  CLASS ( "A18" )
         pay :  SEQUENTIAL ( "A18#1" )
------------------------------------
        from :  CLASS ( "A1" )
```

```
         pay :  SEQUENTIAL ( "A1#1" )
-----------------------------------
        from :  CLASS ( "A2" )
         pay :  SEQUENTIAL ( "A2#1" )
-----------------------------------
        from :  CLASS ( "A3" )
         pay :  SEQUENTIAL ( "A3#1" )
-----------------------------------
        from :  CLASS ( "A5" )
         pay :  SEQUENTIAL ( "A5#1" )
-----------------------------------
        from :  CLASS ( "A6" )
         pay :  SEQUENTIAL ( "A6#1" )
-----------------------------------
        from :  CLASS ( "A7" )
         pay :  SEQUENTIAL ( "A7#1" )
-----------------------------------
        from :  CLASS ( "A8" )
         pay :  SEQUENTIAL ( "A8#1" )
-----------------------------------
        from :  CLASS ( "A9" )
         pay :  SEQUENTIAL ( "A9#1" )
-----------------------------------
        from :  CLASS ( "A10" )
         pay :  SEQUENTIAL ( "A10#1" )
-----------------------------------
        from :  CLASS ( "A12" )
         pay :  SEQUENTIAL ( "A12#1" )
-----------------------------------
        from :  CLASS ( "A11" )
         pay :  SEQUENTIAL ( "A11#1" )
-----------------------------------
        from :  CLASS ( "A13" )
         pay :  SEQUENTIAL ( "A13#1" )
-----------------------------------
        from :  CLASS ( "A14" )
         pay :  SEQUENTIAL ( "A14#1" )
-----------------------------------
        from :  CLASS ( "A15" )
         pay :  SEQUENTIAL ( "A15#1" )
-----------------------------------
        from :  CLASS ( "A16" )
         pay :  SEQUENTIAL ( "A16#1" )
-----------------------------------
-----------------------------------
        from :  CLASS ( "M" )
         pay :  SEQUENTIAL ( "M#1" )
-----------------------------------
        from :  CLASS ( "B1" )
         pay :  SEQUENTIAL ( "B1#1" )
-----------------------------------
        from :  CLASS ( "B2" )
         pay :  SEQUENTIAL ( "B2#1" )
-----------------------------------
        from :  CLASS ( "B3" )
         pay :  SEQUENTIAL ( "B3#1" )
-----------------------------------
        from :  CLASS ( "B4" )
         pay :  SEQUENTIAL ( "B4#1" )
-----------------------------------
        from :  CLASS ( "B5" )
```

```
         pay :  SEQUENTIAL ( "B5#1" )
-------------------------------------
!
 Schedule "SHIFT%"
Declare
60      100%
72      70%
84      60%
96      40%
108     20%
120     0%
!
Schedule "PAC1"
      DECLARE
      VALUES OK
     20021225          136387000.00
     20030125          135950989.97
     20030225          135461500.95
     20030325          134918722.62
     20030425          134322822.35
     20030525          133673995.09
     20030625          132972463.35
     20030725          132218477.07
     20030825          131412313.54
     20030925          130554277.26
     20031025          129644699.74
     20031125          128683939.37
     20031225          127672381.16
     20040125          126610436.54
     20040225          125498543.10
     20040325          124337164.29
     20040425          123126789.14
     20040525          121867931.94
     20040625          120561131.87
     20040725          119206952.65
     20040825          117805982.15
     20040925          116358831.95
     20041025          114866136.96
     20041125          113328554.92
     20041225          111746765.94
     20050125          110121472.01
     20050225          108453396.51
     20050325          106743283.63
     20050425          104991897.87
     20050525          103249537.52
     20050625          101516156.68
     20050725           99791709.71
     20050825           98076151.18
     20050925           96369435.90
     20051025           94671518.94
     20051125           92982355.58
     20051225           91301901.33
     20060125           89630111.95
     20060225           87966943.42
     20060325           86312351.95
     20060425           84666293.98
     20060525           83028726.18
     20060625           81399605.45
     20060725           79778888.89
     20060825           78166533.86
     20060925           76562497.91
```

20061025	74966738.83
20061125	73379214.64
20061225	71799883.54
20070125	70228703.99
20070225	68665634.65
20070325	67110634.39
20070425	65563662.31
20070525	64024677.71
20070625	62493640.10
20070725	60970509.23
20070825	59455245.01
20070925	57947807.62
20071025	56448157.39
20071125	54956254.91
20071225	53472060.93
20080125	52071757.40
20080225	50678995.87
20080325	49293738.01
20080425	47915945.68
20080525	46545580.95
20080625	45182606.07
20080725	43826983.53
20080825	42478675.98
20080925	41137646.29
20081025	39803857.53
20081125	38477272.96
20081225	37157856.02
20090125	35870703.17
20090225	34590553.28
20090325	33317370.56
20090425	32051119.41
20090525	30791764.42
20090625	29541679.86
20090725	28326234.44
20090825	27144571.55
20090925	25995854.88
20091025	24879267.91
20091125	23794013.51
20091225	22739313.41
20100125	21872730.84
20100225	21031380.65
20100325	20214606.20
20100425	19421766.97
20100525	18652238.19
20100625	17905410.51
20100725	17180689.58
20100825	16477495.71
20100925	15795263.52
20101025	15133441.62
20101125	14491492.23
20101225	13868890.90
20110125	13398331.85
20110225	12941600.63
20110325	12498322.89
20110425	12068133.95
20110525	11650678.49
20110625	11245610.34
20110725	10852592.27
20110825	10471295.74
20110925	10101400.72
20111025	9742595.42

20111125	9394576.14
20111225	9057047.03
20120125	8835327.03
20120225	8618913.06
20120325	8407680.08
20120425	8201505.97
20120525	8000271.45
20120625	7803860.04
20120725	7612157.96
20120825	7425054.09
20120925	7242439.90
20121025	7064209.40
20121125	6890259.05
20121225	6720487.77
20130125	6554796.80
20130225	6393089.71
20130325	6235272.32
20130425	6081252.63
20130525	5930940.81
20130625	5784249.14
20130725	5641091.92
20130825	5501385.48
20130925	5365048.09
20131025	5231999.94
20131125	5102163.09
20131225	4975461.41
20140125	4851820.58
20140225	4731168.00
20140325	4613432.75
20140425	4498545.62
20140525	4386438.99
20140625	4277046.81
20140725	4170304.62
20140825	4066149.45
20140925	3964519.79
20141025	3865355.59
20141125	3768598.22
20141225	3674190.41
20150125	3582076.23
20150225	3492201.07
20150325	3404511.61
20150425	3318955.76
20150525	3235482.69
20150625	3154042.72
20150725	3074587.38
20150825	2997069.31
20150925	2921442.27
20151025	2847661.12
20151125	2775681.77
20151225	2705461.17
20160125	2636957.28
20160225	2570129.06
20160325	2504936.43
20160425	2441340.25
20160525	2379302.31
20160625	2318785.30
20160725	2259752.78
20160825	2202169.18
20160925	2145999.76
20161025	2091210.61
20161125	2037768.62

20161225	1985641.44
20170125	1934797.52
20170225	1885206.03
20170325	1836836.86
20170425	1789660.64
20170525	1743648.68
20170625	1698772.96
20170725	1655006.13
20170825	1612321.50
20170925	1570692.99
20171025	1530095.15
20171125	1490503.13
20171225	1451892.67
20180125	1414240.08
20180225	1377522.23
20180325	1341716.55
20180425	1306801.00
20180525	1272754.06
20180625	1239554.71
20180725	1207182.45
20180825	1175617.26
20180925	1144839.59
20181025	1114830.36
20181125	1085570.93
20181225	1057043.13
20190125	1029229.19
20190225	1002111.80
20190325	975674.02
20190425	949899.34
20190525	924771.64
20190625	900275.18
20190725	876394.60
20190825	853114.90
20190925	830421.43
20191025	808299.92
20191125	786736.41
20191225	765717.28
20200125	745229.24
20200225	725259.32
20200325	705794.86
20200425	686823.49
20200525	668333.15
20200625	650312.05
20200725	632748.72
20200825	615631.92
20200925	598950.71
20201025	582694.39
20201125	566852.54
20201225	551414.97
20210125	536371.75
20210225	521713.17
20210325	507429.77
20210425	493512.30
20210525	479951.76
20210625	466739.34
20210725	453866.46
20210825	441324.72
20210925	429105.95
20211025	417202.17
20211125	405605.58
20211225	394308.58

20220125	383303.75
20220225	372583.85
20220325	362141.81
20220425	351970.74
20220525	342063.90
20220625	332414.74
20220725	323016.83
20220825	313863.93
20220925	304949.94
20221025	296268.90
20221125	287815.00
20221225	279582.57
20230125	271566.08
20230225	263760.14
20230325	256159.47
20230425	248758.94
20230525	241553.52
20230625	234538.34
20230725	227708.62
20230825	221059.69
20230925	214587.02
20231025	208286.17
20231125	202152.82
20231225	196182.74
20240125	190371.82
20240225	184716.04
20240325	179211.49
20240425	173854.34
20240525	168640.86
20240625	163567.41
20240725	158630.45
20240825	153826.51
20240925	149152.21
20241025	144604.26
20241125	140179.45
20241225	135874.63
20250125	131686.76
20250225	127612.85
20250325	123649.98
20250425	119795.33
20250525	116046.11
20250625	112399.64
20250725	108853.28
20250825	105404.45
20250925	102050.66
20251025	98789.46
20251125	95618.46
20251225	92535.35
20260125	89537.85
20260225	86623.75
20260325	83790.91
20260425	81037.21
20260525	78360.60
20260625	75759.10
20260725	73230.73
20260825	70773.61
20260925	68385.88
20261025	66065.73
20261125	63811.40
20261225	61621.17
20270125	59493.37

20270225	57426.35
20270325	55418.52
20270425	53468.34
20270525	51574.29
20270625	49734.88
20270725	47948.68
20270825	46214.29
20270925	44530.33
20271025	42895.47
20271125	41308.42
20271225	39767.89
20280125	38272.67
20280225	36821.53
20280325	35413.32
20280425	34046.87
20280525	32721.08
20280625	31434.86
20280725	30187.14
20280825	28976.89
20280925	27803.12
20281025	26664.82
20281125	25561.06
20281225	24490.88
20290125	23453.40
20290225	22447.71
20290325	21472.96
20290425	20528.30
20290525	19612.92
20290625	18726.02
20290725	17866.81
20290825	17034.54
20290925	16228.48
20291025	15447.89
20291125	14692.09
20291225	13960.38
20300125	13252.10
20300225	12566.60
20300325	11903.24
20300425	11261.43
20300525	10640.54
20300625	10040.00
20300725	9459.25
20300825	8897.71
20300925	8354.87
20301025	7830.18
20301125	7323.14
20301225	6833.24
20310125	6360.01
20310225	5902.97
20310325	5461.65
20310425	5035.61
20310525	4624.42
20310625	4227.64
20310725	3844.86
20310825	3475.68
20310925	3119.70
20311025	2776.55
20311125	2445.84
20311225	2127.23
20320125	1820.35
20320225	1524.85

```
     20320325                1240.42
     20320425                 966.71
     20320525                 703.42
     20320625                 450.24
     20320725                 206.86
     20320825                   0.00
!
Schedule "TR"
VALUES OK
     20021225          55,001,000.00
     20030125          54,890,949.57
     20030225          54,744,285.90
     20030325          54,561,111.73
     20030425          54,341,580.50
     20030525          54,085,896.46
     20030625          53,794,314.59
     20030725          53,467,140.51
     20030825          53,104,730.15
     20030925          52,707,489.50
     20031025          52,275,874.24
     20031125          51,810,389.10
     20031225          51,311,587.43
     20040125          50,780,070.42
     20040225          50,216,486.33
     20040325          49,621,529.72
     20040425          48,995,940.42
     20040525          48,340,502.52
     20040625          47,656,043.30
     20040725          46,943,432.01
     20040825          46,203,578.59
     20040925          45,437,432.36
     20041025          44,645,980.53
     20041125          43,830,246.79
     20041225          42,991,289.66
     20050125          42,130,200.93
     20050225          41,248,103.89
     20050325          40,346,151.64
     20050425          39,425,525.24
     20050525          38,520,886.97
     20050625          37,632,056.57
     20050725          36,758,855.56
     20050825          35,901,107.30
     20050925          35,058,636.85
     20051025          34,231,271.05
     20051125          33,418,838.44
     20051225          32,621,169.33
     20060125          31,838,095.66
     20060225          31,069,451.09
     20060325          30,315,070.94
     20060425          29,574,792.17
     20060525          28,848,453.38
     20060625          28,135,894.77
     20060725          27,436,958.19
     20060825          26,751,487.02
     20060925          26,079,326.25
     20061025          25,420,322.41
     20061125          24,774,323.58
     20061225          24,141,179.38
     20070125          23,520,740.92
     20070225          22,912,860.81
     20070325          22,317,393.17
```

20070425	21,734,193.57
20070525	21,163,119.03
20070625	20,604,028.06
20070725	20,056,780.52
20070825	19,521,237.78
20070925	18,997,262.51
20071025	18,484,718.87
20071125	17,983,472.31
20071225	17,493,389.71
20080125	17,060,609.91
20080225	16,638,480.23
20080325	16,226,872.01
20080425	15,825,657.92
20080525	15,434,711.89
20080625	15,053,909.19
20080725	14,683,126.29
20080825	14,322,240.97
20080925	13,971,132.24
20081025	13,629,680.33
20081125	13,297,766.72
20081225	12,975,274.09
20090125	12,676,567.89
20090225	12,386,873.44
20090325	12,106,077.92
20090425	11,834,069.67
20090525	11,570,738.18
20090625	11,313,564.58
20090725	11,037,036.88
20090825	10,741,869.73
20090925	10,428,758.74
20091025	10,098,381.04
20091125	9,751,395.62
20091225	9,388,443.88
20100125	8,927,782.90
20100225	8,455,453.02
20100325	7,971,982.50
20100425	7,477,884.63
20100525	6,973,658.14
20100625	6,459,787.50
20100725	5,936,743.33
20100825	5,404,982.72
20100925	4,864,949.60
20101025	4,317,075.02
20101125	3,761,777.52
20101225	3,199,463.43
20110125	2,568,368.75
20110225	1,934,538.95
20110325	1,298,242.83
20110425	659,740.49
20110525	19,283.66
20110625	0.00

```
!
!
 Collateral
!
!       Factor       --Delay--
! Type   Date        P/Y    BV   Use BV for 0
  WL  20021201     9999 9999   FALSE
!
! Pool#  Type     Gross     Current     Original    --Fee--  Maturity
Orig
```

```
!                    Coupon    Factor      Balance    P/Y  BV  P/Y   BV
Term
!! BEGINNING OF COLLATERAL
M        1                WL    MX    WAC       6.2010289790 (
87142812.67 /     87142812.67 );     87142812.67
.255         .255              357:2     357:2       359 NO_CHECK
M        2                WL    MX    WAC       6.5824269631 (
538404600.47 /    538404600.47 );    538404600.47
.255         .255              356:2     356:2       358 NO_CHECK
```