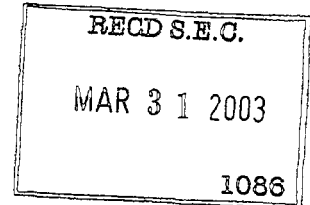


SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549



03019270



**FORM SE**

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS

Structured Asset Securities Corporation  
(Exact Name of Registrant as Specified in Charter)

0000808851  
(Registrant CIK Number)

Form 8-K for March 27, 2003  
(Electronic Report, Schedule or Registration Statement of  
Which the Documents Are a Part (Give Period of Report))

333-82904  
333-102489  
(SEC File Number, if Available)

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

**PROCESSED**

T APR 02 2003

**THOMSON  
FINANCIAL**

*Handwritten signature*

117

## SIGNATURES

*Filings Made by the Registrant.* The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on March 27, 2003.

### STRUCTURED ASSET SECURITIES CORPORATION

By:   
Name: Ellen V. Kiernan  
Title: Senior Vice President

## Exhibit Index

### Exhibit

### Page

99.1 Computational Materials

4

IN ACCORDANCE WITH RULE 311(h) OF REGULATION S-T, THESE  
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER

COMPUTATIONAL MATERIALS

for

STRUCTURED ASSET SECURITIES CORPORATION

Mortgage Pass-Through Certificates, Series 2003-8

# Yield Table - Bond 1A1

## GROUP 1 - 15 YEAR COLLATERAL Settle as of 03/28/03

| Bond Summary - Bond 1A1 |            |            |             |
|-------------------------|------------|------------|-------------|
| Fixed Coupon:           | 2.790      | Type:      | PAC         |
| Orig Bal:               | 74,948,000 | PAC Range: | 100-437 PSA |
| Orig Not:               | 74,948,000 |            |             |
| Factor:                 | 1.00000000 |            |             |
| Factor Date:            | 03/25/03   | Next Pmt:  | 04/25/03    |
| Delay:                  | 24         | Cusip:     | TL          |

|              | 90.00 PSA |          | 100.00 PSA |          | 200.00 PSA |          | 300.00 PSA |          | 400.00 PSA |          | 450.00 PSA |          | 500.00 PSA |          | 600.00 PSA |          |
|--------------|-----------|----------|------------|----------|------------|----------|------------|----------|------------|----------|------------|----------|------------|----------|------------|----------|
| Price        | Yield     | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration |
| 98-24        | 3.25      | 2.42     | 3.26       | 2.34     | 3.26       | 2.34     | 3.26       | 2.34     | 3.26       | 2.34     | 3.26       | 2.34     | 3.27       | 2.29     | 3.30       | 2.15     |
| 99-00        | 3.14      |          | 3.15       |          | 3.15       |          | 3.15       |          | 3.15       |          | 3.15       |          | 3.16       |          | 3.19       |          |
| 99-08        | 3.04      |          | 3.05       |          | 3.05       |          | 3.05       |          | 3.05       |          | 3.05       |          | 3.05       |          | 3.07       |          |
| 99-16        | 2.94      |          | 2.94       |          | 2.94       |          | 2.94       |          | 2.94       |          | 2.94       |          | 2.94       |          | 2.95       |          |
| 99-24        | 2.83      |          | 2.83       |          | 2.83       |          | 2.83       |          | 2.83       |          | 2.83       |          | 2.83       |          | 2.84       |          |
| 100-00       | 2.73      | 2.43     | 2.73       | 2.36     | 2.73       | 2.36     | 2.73       | 2.36     | 2.73       | 2.36     | 2.73       | 2.35     | 2.73       | 2.30     | 2.72       | 2.16     |
| 100-08       | 2.63      |          | 2.62       |          | 2.62       |          | 2.62       |          | 2.62       |          | 2.62       |          | 2.62       |          | 2.60       |          |
| 100-16       | 2.53      |          | 2.52       |          | 2.52       |          | 2.52       |          | 2.52       |          | 2.52       |          | 2.51       |          | 2.49       |          |
| 100-24       | 2.42      |          | 2.41       |          | 2.41       |          | 2.41       |          | 2.41       |          | 2.41       |          | 2.40       |          | 2.38       |          |
| 101-00       | 2.32      |          | 2.31       |          | 2.31       |          | 2.31       |          | 2.31       |          | 2.31       |          | 2.30       |          | 2.26       |          |
| 101-08       | 2.22      | 2.45     | 2.20       | 2.37     | 2.20       | 2.37     | 2.20       | 2.37     | 2.20       | 2.37     | 2.20       | 2.37     | 2.19       | 2.31     | 2.15       | 2.17     |
| Average Life | 2.57      |          | 2.49       |          | 2.49       |          | 2.49       |          | 2.49       |          | 2.49       |          | 2.43       |          | 2.27       |          |
| First Pay    | 04/25/03  |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          |
| Last Pay     | 01/25/08  |          | 11/25/07   |          | 11/25/07   |          | 11/25/07   |          | 11/25/07   |          | 10/25/07   |          | 06/25/07   |          | 11/25/06   |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1720 | 1.1760 | 1.6790 | 2.9480 | 3.9860 | 4.9500 | Yield  | 1.4000 | 2.0040 | 2.5820 | 3.0370 | 3.4050 | 3.9360 | 4.4460 | 4.7850 | 4.9490 | 0.7050 | 5.2500 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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**Yield Table - Bond 1A1**  
**GROUP 1 - 15 YEAR COLLATERAL**  
**Settle as of 03/28/03**

|              | 10.00 CPR |          | 12.00 CPR |          | 15.00 CPR |          | 18.00 CPR |          | 20.00 CPR |          | 30.00 CPR |          | 40.00 CPR |          | 60.00 CPR |          |
|--------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|
|              | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration |
| 98-24        | 3.26      | 2.34     | 3.26      | 2.34     | 3.26      | 2.34     | 3.26      | 2.34     | 3.26      | 2.34     | 3.39      | 1.83     | 3.58      | 1.38     | 4.08      | 0.83     |
| 99-00        | 3.15      |          | 3.15      |          | 3.15      |          | 3.15      |          | 3.15      |          | 3.25      |          | 3.40      |          | 3.78      |          |
| 99-08        | 3.05      |          | 3.05      |          | 3.05      |          | 3.05      |          | 3.05      |          | 3.11      |          | 3.22      |          | 3.48      |          |
| 99-16        | 2.94      |          | 2.94      |          | 2.94      |          | 2.94      |          | 2.94      |          | 2.98      |          | 3.03      |          | 3.18      |          |
| 99-24        | 2.83      |          | 2.83      |          | 2.83      |          | 2.83      |          | 2.83      |          | 2.84      |          | 2.85      |          | 2.88      |          |
| 100-00       | 2.73      | 2.36     | 2.73      | 2.36     | 2.73      | 2.36     | 2.73      | 2.36     | 2.73      | 2.36     | 2.71      | 1.84     | 2.67      | 1.39     | 2.59      | 0.84     |
| 100-08       | 2.62      |          | 2.62      |          | 2.62      |          | 2.62      |          | 2.62      |          | 2.57      |          | 2.49      |          | 2.29      |          |
| 100-16       | 2.52      |          | 2.52      |          | 2.52      |          | 2.52      |          | 2.52      |          | 2.43      |          | 2.31      |          | 1.99      |          |
| 100-24       | 2.41      |          | 2.41      |          | 2.41      |          | 2.41      |          | 2.41      |          | 2.30      |          | 2.14      |          | 1.70      |          |
| 101-00       | 2.31      |          | 2.31      |          | 2.31      |          | 2.31      |          | 2.31      |          | 2.17      |          | 1.96      |          | 1.41      |          |
| 101-08       | 2.20      | 2.37     | 2.20      | 2.37     | 2.20      | 2.37     | 2.20      | 2.37     | 2.20      | 2.37     | 2.03      | 1.85     | 1.78      | 1.39     | 1.12      | 0.85     |
| Average Life | 2.49      |          | 2.49      |          | 2.49      |          | 2.49      |          | 2.49      |          | 1.92      |          | 1.43      |          | 0.86      |          |
| First Pay    | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          |
| Last Pay     | 11/25/07  |          | 11/25/07  |          | 11/25/07  |          | 11/25/07  |          | 11/25/07  |          | 06/25/06  |          | 08/25/05  |          | 08/25/04  |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1720 | 1.1760 | 1.6790 | 2.9480 | 3.9860 | 4.9500 | Yield  | 1.4000 | 2.0040 | 2.5820 | 3.0370 | 3.4050 | 3.9360 | 4.4460 | 4.7850 | 4.9490 | 0.7050 | 5.2500 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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Yield Table - Bond 1A3

GROUP 1 - 15 YEAR COLLATERAL  
Settle as of 03/28/03

| Bond Summary - Bond 1A3 |            |           |          |  |
|-------------------------|------------|-----------|----------|--|
| Fixed Coupon:           | 5.000      |           |          |  |
| Orig Bal:               | 25,000,000 |           |          |  |
| Orig Not:               | 25,000,000 |           |          |  |
| Factor:                 | 1.0000000  |           |          |  |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |  |
| Delay:                  | 24         | Cusip:    | TI       |  |

| Price        | 6.00 CPR |          | 34.00 CPR |          |
|--------------|----------|----------|-----------|----------|
|              | Yield    | Duration | Yield     | Duration |
| 100-24       | 4.93     | 9.17     | 1.73      | 0.33     |
| 100-25       | 4.93     |          | 1.63      |          |
| 100-26       | 4.93     |          | 1.54      |          |
| 100-27       | 4.92     |          | 1.45      |          |
| 100-28       | 4.92     |          | 1.35      |          |
| 100-29       | 4.92     | 9.18     | 1.26      | 0.33     |
| 100-30       | 4.91     |          | 1.16      |          |
| 100-31       | 4.91     |          | 1.07      |          |
| 101-00       | 4.91     |          | 0.98      |          |
| 101-01       | 4.90     |          | 0.88      |          |
| 101-02       | 4.90     | 9.18     | 0.79      | 0.33     |
| Average Life | 12.80    |          | 0.33      |          |
| First Pay    | 04/25/03 |          | 04/25/03  |          |
| Last Pay     | 02/25/18 |          | 11/25/03  |          |

| Tsy BM | 3Mo    | 6Mo    | 2YR    | 5YR    | 10YR   | 30YR   | Lib BM | 1YR    | 2YR    | 3YR    | 4YR    | 5YR    | 7YR    | 10YR   | 12YR   | 15YR   | 20YR   | 30YR   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1720 | 1.1760 | 1.6790 | 2.9480 | 3.9860 | 4.9500 | Yield  | 1.4000 | 2.0040 | 2.5820 | 3.0370 | 3.4050 | 3.9360 | 4.4460 | 4.7850 | 4.9490 | 0.7050 | 5.2500 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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**Yield Table - Bond 1A3**  
**GROUP 1 - 15 YEAR COLLATERAL**  
**Settle as of 03/28/03**

| Bond Summary - Bond 1A3 |            |           |          |
|-------------------------|------------|-----------|----------|
| Fixed Coupon:           | 5.000      |           |          |
| Orig Bal:               | 25,000,000 |           |          |
| Orig Not:               | 25,000,000 |           |          |
| Factor:                 | 1.00000000 |           |          |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                  | 24         | Cusip:    | TI       |

|              | 8.00 CPR |          | 10.00 CPR |          | 11.00 CPR |          | 12.00 CPR |          | 13.00 CPR |          | 15.00 CPR |          | 20.00 CPR |          | 30.00 CPR |          |
|--------------|----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|
| Price        | Yield    | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration |
| 100-20       | 4.88     | 5.55     | 4.74      | 3.02     | 4.62      | 2.24     | 4.46      | 1.63     | 4.27      | 1.22     | 4.00      | 0.91     | 3.48      | 0.61     | 2.50      | 0.38     |
| 100-21       | 4.87     |          | 4.73      |          | 4.61      |          | 4.45      |          | 4.24      |          | 3.97      |          | 3.43      |          | 2.42      |          |
| 100-22       | 4.87     |          | 4.71      |          | 4.60      |          | 4.43      |          | 4.22      |          | 3.93      |          | 3.38      |          | 2.34      |          |
| 100-23       | 4.86     |          | 4.70      |          | 4.58      |          | 4.41      |          | 4.19      |          | 3.90      |          | 3.33      |          | 2.26      |          |
| 100-24       | 4.86     |          | 4.69      |          | 4.57      |          | 4.39      |          | 4.17      |          | 3.87      |          | 3.28      |          | 2.17      |          |
| 100-25       | 4.85     | 5.56     | 4.68      | 3.03     | 4.56      | 2.25     | 4.37      | 1.64     | 4.14      | 1.22     | 3.83      | 0.91     | 3.23      | 0.61     | 2.09      | 0.38     |
| 100-26       | 4.85     |          | 4.67      |          | 4.54      |          | 4.35      |          | 4.12      |          | 3.80      |          | 3.18      |          | 2.01      |          |
| 100-27       | 4.84     |          | 4.66      |          | 4.53      |          | 4.33      |          | 4.09      |          | 3.77      |          | 3.13      |          | 1.93      |          |
| 100-28       | 4.84     |          | 4.65      |          | 4.51      |          | 4.31      |          | 4.07      |          | 3.73      |          | 3.08      |          | 1.85      |          |
| 100-29       | 4.83     |          | 4.64      |          | 4.50      |          | 4.30      |          | 4.04      |          | 3.70      |          | 3.03      |          | 1.77      |          |
| 100-30       | 4.82     | 5.56     | 4.63      | 3.04     | 4.49      | 2.25     | 4.28      | 1.64     | 4.02      | 1.23     | 3.66      | 0.91     | 2.98      | 0.61     | 1.68      | 0.38     |
| Average Life | 7.14     |          | 3.60      |          | 2.58      |          | 1.81      |          | 1.30      |          | 0.96      |          | 0.63      |          | 0.38      |          |
| First Pay    | 04/25/03 |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          |
| Last Pay     | 12/25/15 |          | 12/25/12  |          | 12/25/11  |          | 12/25/10  |          | 09/25/07  |          | 07/25/05  |          | 07/25/04  |          | 12/25/03  |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1720 | 1.1760 | 1.6790 | 2.9480 | 3.9860 | 4.9500 | Yield  | 1.4000 | 2.0040 | 2.5820 | 3.0370 | 3.4050 | 3.9360 | 4.4460 | 4.7850 | 4.9490 | 5.2500 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |

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# Yield Table - Bond 1A4

## GROUP 1 - 15 YEAR COLLATERAL Settle as of 03/28/03

| Bond Summary - Bond 1A4 |            |           |          |
|-------------------------|------------|-----------|----------|
| Fixed Coupon:           | 5.000      |           |          |
| Orig Bal:               | 45,393,000 |           |          |
| Orig Not:               | 45,393,000 |           |          |
| Factor:                 | 1.0000000  |           |          |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                  | 24         | Cusip:    | TI       |

| Price        | 100.00 PSA |          | 200.00 PSA |          | 300.00 PSA |          | 325.00 PSA |          | 400.00 PSA |          |
|--------------|------------|----------|------------|----------|------------|----------|------------|----------|------------|----------|
|              | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration | Yield      | Duration |
| 100-06       | 4.98       | 7.48     | 4.96       | 5.80     | 4.94       | 4.45     | 4.92       | 4.07     | 4.87       | 2.83     |
| Average Life | 9.71       |          | 7.61       |          | 5.63       |          | 5.09       |          | 3.34       |          |
| First Pay    | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          | 04/25/03   |          |
| Last Pay     | 09/25/15   |          | 02/25/18   |          | 02/25/18   |          | 02/25/18   |          | 02/25/18   |          |

| Tsv BM | 3Mo    | 6Mo    | 2YR    | 5YR    | 10YR   | 30YR   | Lib BM | 1YR    | 2YR    | 3YR    | 4YR    | 5YR    | 7YR    | 10YR   | 12YR   | 15YR   | 20YR   | 30YR   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1720 | 1.1760 | 1.6790 | 2.9480 | 3.9860 | 4.9500 | Yield  | 1.4000 | 2.0040 | 2.5820 | 3.0370 | 3.4050 | 3.9360 | 4.4460 | 4.7850 | 4.9490 | 0.7050 | 5.2500 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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# **Yield Table - Bond 2A1** **GROUP 2 - 30 YEAR GROUP** **Settle as of 03/28/03**

| Bond Summary - Bond 2A1 |            |            |                     |
|-------------------------|------------|------------|---------------------|
| Fixed Coupon:           | 3.800      | Type:      | PAC                 |
| Orig Bal:               | 69,221,000 | PAC Range: | 50-175 User_Curve_1 |
| Orig Not:               | 69,221,000 |            |                     |
| Factor:                 | 1.000000   |            |                     |
| Factor Date:            | 03/25/03   | Next Pmt:  | 04/25/03            |
| Delay:                  | 24         | Cusip:     | TI                  |

| Price        | 6.00 CPR |          | 10.00 CPR |          | 11.00 CPR |          | 20.00 CPR |          | 33.00 CPR |          | 40.00 CPR |          | 50.00 CPR |          | 60.00 CPR |          |
|--------------|----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|
|              | Yield    | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration |
| 100-25+      | 3.53     | 3.49     | 3.41      | 2.49     | 3.40      | 2.45     | 3.40      | 2.45     | 3.40      | 2.46     | 3.34      | 2.13     | 3.20      | 1.67     | 3.03      | 1.31     |
| 100-27+      | 3.51     |          | 3.38      |          | 3.38      |          | 3.38      |          | 3.38      |          | 3.31      |          | 3.17      |          | 2.98      |          |
| 100-29+      | 3.49     |          | 3.36      |          | 3.35      |          | 3.35      |          | 3.35      |          | 3.28      |          | 3.13      |          | 2.94      |          |
| 100-31+      | 3.48     |          | 3.33      |          | 3.33      |          | 3.33      |          | 3.33      |          | 3.25      |          | 3.09      |          | 2.89      |          |
| 101-01+      | 3.46     |          | 3.31      |          | 3.30      |          | 3.30      |          | 3.30      |          | 3.22      |          | 3.06      |          | 2.84      |          |
| 101-03+      | 3.44     | 3.49     | 3.28      | 2.49     | 3.28      | 2.46     | 3.28      | 2.46     | 3.28      | 2.46     | 3.19      | 2.14     | 3.02      | 1.67     | 2.80      | 1.31     |
| 101-05+      | 3.42     |          | 3.26      |          | 3.25      |          | 3.25      |          | 3.25      |          | 3.17      |          | 2.98      |          | 2.75      |          |
| 101-07+      | 3.41     |          | 3.24      |          | 3.23      |          | 3.23      |          | 3.23      |          | 3.14      |          | 2.94      |          | 2.70      |          |
| 101-09+      | 3.39     |          | 3.21      |          | 3.20      |          | 3.20      |          | 3.20      |          | 3.11      |          | 2.91      |          | 2.65      |          |
| 101-11+      | 3.37     |          | 3.19      |          | 3.18      |          | 3.18      |          | 3.18      |          | 3.08      |          | 2.87      |          | 2.61      |          |
| 101-13+      | 3.35     | 3.50     | 3.16      | 2.49     | 3.15      | 2.46     | 3.15      | 2.46     | 3.15      | 2.47     | 3.05      | 2.14     | 2.83      | 1.68     | 2.56      | 1.32     |
| Average Life | 3.90     |          | 2.69      |          | 2.66      |          | 2.66      |          | 2.66      |          | 2.28      |          | 1.76      |          | 1.37      |          |
| First Pay    | 04/25/03 |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          |
| Last Pay     | 10/25/11 |          | 05/25/09  |          | 05/25/09  |          | 05/25/09  |          | 05/25/09  |          | 02/25/08  |          | 11/25/06  |          | 12/25/05  |          |

| Tsy BM | 3Mo    | 6Mo    | 2YR    | 5YR    | 10YR   | 30YR   | Lib BM | 1YR    | 2YR    | 3YR    | 4YR    | 5YR    | 7YR    | 10YR   | 12YR   | 15YR   | 20YR   | 30YR   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.7742 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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# Yield Table - Bond 2A2

## GROUP 2 - 30 YEAR GROUP Settle as of 03/28/03

| Bond Summary - Bond 2A2 |            |           |          |
|-------------------------|------------|-----------|----------|
| Fixed Coupon:           | 5.000      |           |          |
| Orig Bal:               | 25,000,000 |           |          |
| Orig Not:               | 25,000,000 |           |          |
| Factor:                 | 1.00000000 |           |          |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                  | 24         | Cusip:    | TI       |

|              | 10.00 CPR |          | 12.00 CPR |          | 15.00 CPR |          | 20.00 CPR |          | 25.00 CPR |          | 30.00 CPR |          | 40.00 CPR |          |
|--------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|
| Price        | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration |
| 100-20       | 4.89      | 5.85     | 4.83      | 4.33     | 4.69      | 2.66     | 4.16      | 1.08     | 3.60      | 0.66     | 3.05      | 0.48     | 1.96      | 0.31     |
| 100-21       | 4.88      |          | 4.82      |          | 4.68      |          | 4.13      |          | 3.55      |          | 2.98      |          | 1.86      |          |
| 100-22       | 4.88      |          | 4.82      |          | 4.67      |          | 4.11      |          | 3.50      |          | 2.92      |          | 1.76      |          |
| 100-23       | 4.87      |          | 4.81      |          | 4.66      |          | 4.08      |          | 3.46      |          | 2.85      |          | 1.66      |          |
| 100-24       | 4.87      |          | 4.80      |          | 4.65      |          | 4.05      |          | 3.41      |          | 2.79      |          | 1.56      |          |
| 100-25       | 4.86      | 5.85     | 4.80      | 4.33     | 4.63      | 2.67     | 4.02      | 1.08     | 3.36      | 0.66     | 2.72      | 0.48     | 1.46      | 0.31     |
| 100-26       | 4.86      |          | 4.79      |          | 4.62      |          | 3.99      |          | 3.32      |          | 2.66      |          | 1.36      |          |
| 100-27       | 4.85      |          | 4.78      |          | 4.61      |          | 3.96      |          | 3.27      |          | 2.59      |          | 1.26      |          |
| 100-28       | 4.85      |          | 4.77      |          | 4.60      |          | 3.93      |          | 3.22      |          | 2.53      |          | 1.16      |          |
| 100-29       | 4.84      |          | 4.77      |          | 4.59      |          | 3.90      |          | 3.18      |          | 2.47      |          | 1.06      |          |
| 100-30       | 4.84      | 5.85     | 4.76      | 4.34     | 4.58      | 2.67     | 3.88      | 1.08     | 3.13      | 0.66     | 2.40      | 0.48     | 0.97      | 0.31     |
| Average Life | 7.23      |          | 5.18      |          | 3.04      |          | 1.14      |          | 0.68      |          | 0.49      |          | 0.32      |          |
| First Pay    | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          | 04/25/03  |          |
| Last Pay     | 07/25/13  |          | 10/25/11  |          | 01/25/10  |          | 03/25/06  |          | 10/25/04  |          | 04/25/04  |          | 11/25/03  |          |

| Tsy BM | 3Mo    | 6Mo    | 2YR    | 5YR    | 10YR   | 30YR   | Lib BM | 1YR    | 2YR    | 3YR    | 4YR    | 5YR    | 7YR    | 10YR   | 12YR   | 15YR   | 20YR   | 30YR   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 |        | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.7742 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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# Yield Table - Bond 2A5

## GROUP 2 - 30 YEAR GROUP Settle as of 03/28/03

| Bond Summary - Bond 2A5 |             |           |          |
|-------------------------|-------------|-----------|----------|
| Fixed Coupon:           | 4.750       |           |          |
| Orig Bal:               | 125,000,000 |           |          |
| Orig Not:               | 125,000,000 |           |          |
| Factor:                 | 1,000,000   |           |          |
| Factor Date:            | 03/25/03    | Next Pmt: | 04/25/03 |
| Delay:                  | 24          | Cusip:    | TI       |

|              | 50.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 75.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 85.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 100.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 125.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 150.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 175.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) | 200.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20m12) |
|--------------|---------------------------------------------------------|---------------------------------------------------------|---------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|----------------------------------------------------------|
| Price        | Yield                                                   | Yield                                                   | Yield                                                   | Yield                                                    | Yield                                                    | Yield                                                    | Yield                                                    | Yield                                                    |
| 99-20        | 4.81                                                    | 4.81                                                    | 4.81                                                    | 4.82                                                     | 4.82                                                     | 4.82                                                     | 4.83                                                     | 4.83                                                     |
| 99-28        | 4.76                                                    | 4.75                                                    | 4.74                                                    | 4.74                                                     | 4.72                                                     | 4.71                                                     | 4.68                                                     | 4.68                                                     |
| 100-04       | 4.71                                                    | 4.69                                                    | 4.67                                                    | 4.66                                                     | 4.62                                                     | 4.59                                                     | 4.56                                                     | 4.52                                                     |
| 100-12       | 4.67                                                    | 4.62                                                    | 4.61                                                    | 4.58                                                     | 4.53                                                     | 4.47                                                     | 4.42                                                     | 4.37                                                     |
| 100-20       | 4.62                                                    | 4.56                                                    | 4.54                                                    | 4.50                                                     | 4.43                                                     | 4.36                                                     | 4.29                                                     | 4.21                                                     |
| 100-28       | 4.58                                                    | 4.50                                                    | 4.47                                                    | 4.42                                                     | 4.33                                                     | 4.24                                                     | 4.15                                                     | 4.06                                                     |
| 101-04       | 4.53                                                    | 4.44                                                    | 4.40                                                    | 4.34                                                     | 4.24                                                     | 4.13                                                     | 4.02                                                     | 3.91                                                     |
| 101-12       | 4.48                                                    | 4.38                                                    | 4.33                                                    | 4.26                                                     | 4.14                                                     | 4.02                                                     | 3.89                                                     | 3.76                                                     |
| 101-20       | 4.44                                                    | 4.32                                                    | 4.27                                                    | 4.19                                                     | 4.05                                                     | 3.90                                                     | 3.76                                                     | 3.61                                                     |
| 101-28       | 4.39                                                    | 4.26                                                    | 4.20                                                    | 4.11                                                     | 3.95                                                     | 3.79                                                     | 3.62                                                     | 3.45                                                     |
| 102-04       | 4.35                                                    | 4.20                                                    | 4.13                                                    | 4.03                                                     | 3.86                                                     | 3.68                                                     | 3.49                                                     | 3.30                                                     |
| Average Life | 6.97                                                    | 4.86                                                    | 4.30                                                    | 3.65                                                     | 2.88                                                     | 2.37                                                     | 2.01                                                     | 1.74                                                     |
| First Pay    | 04/25/03                                                | 04/25/03                                                | 04/25/03                                                | 04/25/03                                                 | 04/25/03                                                 | 04/25/03                                                 | 04/25/03                                                 | 04/25/03                                                 |
| Last Pay     | 10/25/25                                                | 03/25/20                                                | 05/25/18                                                | 01/25/16                                                 | 01/25/13                                                 | 11/25/10                                                 | 05/25/09                                                 | 05/25/08                                                 |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.7742 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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**Yield Table - Bond 2A5**

**GROUP 2 - 30 YEAR GROUP**  
**Settle as of 03/28/03**

| Bond Summary - Bond 2A5 |             |           |          |
|-------------------------|-------------|-----------|----------|
| Fixed Coupon:           | 4.750       |           |          |
| Orig Bal:               | 125,000,000 |           |          |
| Orig Not:               | 125,000,000 |           |          |
| Factor:                 | 1.0000000   |           |          |
| Factor Date:            | 03/25/03    | Next Pmt: | 04/25/03 |
| Delay:                  | 24          | Cusip:    | TI       |

|              | 50.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 75.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 85.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 100.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 125.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 150.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 175.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          | 200.00 User_Curve_1<br>(/home/tdooley/ppc/data-4to20n12) |          |
|--------------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|
| Price        | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                    | Duration |
| 99-00        | 4.93                                                    | 5.30     | 4.97                                                    | 3.95     | 4.99                                                    | 3.57     | 5.02                                                     | 3.10     | 5.07                                                     | 2.53     | 5.12                                                     | 2.12     | 5.17                                                     | 1.82     | 5.23                                                     | 1.59     |
| 99-08        | 4.88                                                    |          | 4.91                                                    |          | 4.92                                                    |          | 4.94                                                     |          | 4.97                                                     |          | 5.00                                                     |          | 5.03                                                     |          | 5.07                                                     |          |
| 99-16        | 4.83                                                    |          | 4.84                                                    |          | 4.85                                                    |          | 4.86                                                     |          | 4.87                                                     |          | 4.88                                                     |          | 4.90                                                     |          | 4.91                                                     |          |
| 99-24        | 4.78                                                    |          | 4.78                                                    |          | 4.78                                                    |          | 4.78                                                     |          | 4.77                                                     |          | 4.77                                                     |          | 4.76                                                     |          | 4.76                                                     |          |
| 100-00       | 4.74                                                    |          | 4.72                                                    |          | 4.71                                                    |          | 4.70                                                     |          | 4.67                                                     |          | 4.65                                                     |          | 4.62                                                     |          | 4.60                                                     |          |
| 100-08       | 4.69                                                    | 5.36     | 4.66                                                    | 4.00     | 4.64                                                    | 3.61     | 4.62                                                     | 3.13     | 4.58                                                     | 2.55     | 4.53                                                     | 2.14     | 4.49                                                     | 1.84     | 4.44                                                     | 1.61     |
| 100-16       | 4.65                                                    |          | 4.59                                                    |          | 4.57                                                    |          | 4.54                                                     |          | 4.48                                                     |          | 4.42                                                     |          | 4.35                                                     |          | 4.29                                                     |          |
| 100-24       | 4.60                                                    |          | 4.53                                                    |          | 4.50                                                    |          | 4.46                                                     |          | 4.38                                                     |          | 4.30                                                     |          | 4.22                                                     |          | 4.14                                                     |          |
| 101-00       | 4.55                                                    |          | 4.47                                                    |          | 4.44                                                    |          | 4.38                                                     |          | 4.29                                                     |          | 4.19                                                     |          | 4.09                                                     |          | 3.98                                                     |          |
| 101-08       | 4.51                                                    |          | 4.41                                                    |          | 4.37                                                    |          | 4.30                                                     |          | 4.19                                                     |          | 4.07                                                     |          | 3.95                                                     |          | 3.83                                                     |          |
| 101-16       | 4.46                                                    | 5.41     | 4.35                                                    | 4.04     | 4.30                                                    | 3.65     | 4.22                                                     | 3.17     | 4.09                                                     | 2.58     | 3.96                                                     | 2.16     | 3.82                                                     | 1.86     | 3.68                                                     | 1.62     |
| Average Life | 6.97                                                    |          | 4.86                                                    |          | 4.30                                                    |          | 3.65                                                     |          | 2.88                                                     |          | 2.37                                                     |          | 2.01                                                     |          | 1.74                                                     |          |
| First Pay    | 04/25/03                                                |          | 04/25/03                                                |          | 04/25/03                                                |          | 04/25/03                                                 |          | 04/25/03                                                 |          | 04/25/03                                                 |          | 04/25/03                                                 |          | 04/25/03                                                 |          |
| Last Pay     | 10/25/25                                                |          | 03/25/20                                                |          | 05/25/18                                                |          | 01/25/16                                                 |          | 01/25/13                                                 |          | 11/25/10                                                 |          | 05/25/09                                                 |          | 05/25/08                                                 |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | Yield |
|--------|--------|--------|--------|--------|--------|--------|--------|-------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 |        |       |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |       |

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## Yield Table - Bond 2A6

GROUP 2 - 30 YEAR GROUP  
Settle as of 03/28/03

| Bond Summary - Bond 2A6 |            |           |          |
|-------------------------|------------|-----------|----------|
| Fixed Coupon:           | 5.000      |           |          |
| Orig Bal:               | 25,000,000 |           |          |
| Orig Net:               | 25,000,000 |           |          |
| Factor:                 | 1.00000000 |           |          |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                  | 24         | Cusip:    | TI       |

|              | 50.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 75.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 85.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 100.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 100.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 125.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 150.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 175.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          | 200.00 User Curve 1<br>(home/tdtools/ppc/data-4to20m12) |          |
|--------------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|---------------------------------------------------------|----------|
| Price        | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                   | Duration | Yield                                                   | Duration |
| 99-12        | 5.11                                                   | 5.25     | 5.13                                                   | 3.93     | 5.13                                                   | 3.55     | 5.15                                                    | 3.09     | 5.17                                                    | 2.52     | 5.19                                                    | 2.11     | 5.21                                                    | 1.82     | 5.24                                                    | 1.59     |                                                         |          |
| 99-20        | 5.06                                                   |          | 5.06                                                   |          | 4.99                                                   |          | 4.99                                                    |          | 4.97                                                    |          | 4.95                                                    |          | 4.94                                                    |          | 4.92                                                    |          |                                                         |          |
| 99-28        | 5.01                                                   |          | 4.99                                                   |          | 4.92                                                   |          | 4.90                                                    |          | 4.87                                                    |          | 4.80                                                    |          | 4.80                                                    |          | 4.77                                                    |          |                                                         |          |
| 100-04       | 4.97                                                   |          | 4.85                                                   |          | 4.79                                                   |          | 4.75                                                    |          | 4.68                                                    |          | 4.60                                                    |          | 4.53                                                    |          | 4.46                                                    |          |                                                         |          |
| 100-12       | 4.92                                                   |          | 4.81                                                   | 3.97     | 4.72                                                   | 3.59     | 4.67                                                    | 3.12     | 4.58                                                    | 2.54     | 4.49                                                    | 2.14     | 4.40                                                    | 1.84     | 4.30                                                    | 1.61     |                                                         |          |
| 100-20       | 4.87                                                   | 5.30     | 4.75                                                   |          | 4.65                                                   |          | 4.59                                                    |          | 4.48                                                    |          | 4.37                                                    |          | 4.26                                                    |          | 4.15                                                    |          |                                                         |          |
| 100-28       | 4.83                                                   |          | 4.75                                                   |          | 4.63                                                   |          | 4.51                                                    |          | 4.39                                                    |          | 4.26                                                    |          | 4.13                                                    |          | 4.00                                                    |          |                                                         |          |
| 101-04       | 4.78                                                   |          | 4.51                                                   |          | 4.43                                                   |          | 4.35                                                    | 3.15     | 4.20                                                    | 2.57     | 4.03                                                    | 2.16     | 3.86                                                    | 1.85     | 3.69                                                    | 1.62     |                                                         |          |
| 101-12       | 4.73                                                   |          | 4.51                                                   |          | 4.44                                                   | 3.62     | 4.35                                                    | 3.65     | 4.20                                                    | 2.88     | 4.03                                                    | 2.37     | 3.86                                                    | 2.01     | 3.69                                                    | 1.74     |                                                         |          |
| 101-20       | 4.69                                                   |          | 4.50                                                   | 4.01     | 4.44                                                   |          | 4.35                                                    |          | 4.20                                                    |          | 4.03                                                    |          | 3.86                                                    |          | 3.69                                                    |          |                                                         |          |
| 101-28       | 4.64                                                   | 5.36     | 4.50                                                   |          | 4.44                                                   |          | 4.35                                                    |          | 4.20                                                    |          | 4.03                                                    |          | 3.86                                                    |          | 3.69                                                    |          |                                                         |          |
| Average Life | 6.97                                                   |          | 4.86                                                   |          | 4.30                                                   |          | 3.65                                                    |          | 2.88                                                    |          | 2.37                                                    |          | 2.01                                                    |          | 1.74                                                    |          |                                                         |          |
| First Pay    | 04/25/03                                               |          | 04/25/03                                               |          | 04/25/03                                               |          | 04/25/03                                                |          | 04/25/03                                                |          | 04/25/03                                                |          | 04/25/03                                                |          | 04/25/03                                                |          |                                                         |          |
| Last Pay     | 10/25/25                                               |          | 03/25/20                                               |          | 05/25/18                                               |          | 01/25/16                                                |          | 01/25/13                                                |          | 11/25/10                                                |          | 05/25/09                                                |          | 05/25/08                                                |          |                                                         |          |

| Tsy BM |        | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr | Lib BM |        |        |        |        |        |        |
|--------|--------|--------|--------|--------|--------|--------|------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 |      | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |      |        |        |        |        |        |        |        |

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# Yield Table - Bond 2A8

## GROUP 2 - 30 YEAR GROUP Settle as of 03/28/03

| Bond Summary - Bond 2A8 |            |           |          |
|-------------------------|------------|-----------|----------|
| Fixed Coupon:           | 6.500      |           |          |
| Orig Bal:               | 25,000,000 |           |          |
| Orig Not:               | 25,000,000 |           |          |
| Factor:                 | 1.0000000  |           |          |
| Factor Date:            | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                  | 24         | Cusip:    | TI       |

|              | 50.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 75.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 85.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 100.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 125.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 150.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 175.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          | 200.00 User_Curve_1<br>(home/tdooley/ppc/data-4020n12) |          |
|--------------|-------------------------------------------------------|----------|-------------------------------------------------------|----------|-------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|--------------------------------------------------------|----------|
| Price        | Yield                                                 | Duration | Yield                                                 | Duration | Yield                                                 | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration | Yield                                                  | Duration |
| 102-03       | 6.08                                                  | 4.99     | 5.92                                                  | 3.80     | 5.86                                                  | 3.45     | 5.75                                                   | 3.02     | 5.57                                                   | 2.48     | 5.39                                                   | 2.10     | 5.19                                                   | 1.81     | 5.00                                                   | 1.59     |
| 102-11       | 6.03                                                  |          | 5.86                                                  |          | 5.79                                                  |          | 5.67                                                   |          | 5.47                                                   |          | 5.27                                                   |          | 5.06                                                   |          | 4.85                                                   |          |
| 102-19       | 5.99                                                  |          | 5.80                                                  |          | 5.72                                                  |          | 5.59                                                   |          | 5.38                                                   |          | 5.15                                                   |          | 4.93                                                   |          | 4.69                                                   |          |
| 102-27       | 5.94                                                  |          | 5.73                                                  |          | 5.65                                                  |          | 5.51                                                   |          | 5.28                                                   |          | 5.04                                                   |          | 4.79                                                   |          | 4.54                                                   |          |
| 103-03       | 5.89                                                  |          | 5.67                                                  |          | 5.58                                                  |          | 5.43                                                   |          | 5.18                                                   |          | 4.92                                                   |          | 4.66                                                   |          | 4.39                                                   |          |
| 103-11       | 5.84                                                  | 5.04     | 5.61                                                  | 3.84     | 5.51                                                  | 3.49     | 5.35                                                   | 3.05     | 5.09                                                   | 2.51     | 4.81                                                   | 2.12     | 4.53                                                   | 1.83     | 4.24                                                   | 1.60     |
| 103-19       | 5.79                                                  |          | 5.54                                                  |          | 5.44                                                  |          | 5.28                                                   |          | 4.99                                                   |          | 4.70                                                   |          | 4.40                                                   |          | 4.09                                                   |          |
| 103-27       | 5.75                                                  |          | 5.48                                                  |          | 5.37                                                  |          | 5.20                                                   |          | 4.90                                                   |          | 4.58                                                   |          | 4.27                                                   |          | 3.94                                                   |          |
| 104-03       | 5.70                                                  |          | 5.42                                                  |          | 5.30                                                  |          | 5.12                                                   |          | 4.80                                                   |          | 4.47                                                   |          | 4.13                                                   |          | 3.79                                                   |          |
| 104-11       | 5.65                                                  |          | 5.36                                                  |          | 5.23                                                  |          | 5.04                                                   |          | 4.71                                                   |          | 4.36                                                   |          | 4.00                                                   |          | 3.64                                                   |          |
| Average Life | 5.61                                                  | 5.09     | 5.30                                                  | 3.88     | 5.17                                                  | 3.52     | 4.96                                                   | 3.08     | 4.61                                                   | 2.53     | 4.25                                                   | 2.14     | 3.88                                                   | 1.84     | 3.50                                                   | 1.62     |
| First Pay    | 6.97                                                  | 04/25/03 | 4.86                                                  | 04/25/03 | 4.30                                                  | 04/25/03 | 3.65                                                   | 04/25/03 | 2.88                                                   | 04/25/03 | 2.37                                                   | 04/25/03 | 2.01                                                   | 04/25/03 | 1.74                                                   | 04/25/03 |
| Last Pay     | 10/25/25                                              |          | 03/25/20                                              |          | 05/25/18                                              |          | 01/25/16                                               |          | 01/25/13                                               |          | 11/25/10                                               |          | 05/25/09                                               |          | 05/25/08                                               |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 12Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.7742 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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**Yield Table - Bond 2A10**  
**GROUP 2 - 30 YEAR GROUP**  
**Settle as of 03/28/03**

| Bond Summary - Bond 2A10 |            |           |          |
|--------------------------|------------|-----------|----------|
| Fixed Coupon:            | 5.750      |           |          |
| Orig Bal:                | 17,582,000 |           |          |
| Orig Not:                | 17,582,000 |           |          |
| Factor:                  | 1.0000000  |           |          |
| Factor Date:             | 03/25/03   | Next Pmt: | 04/25/03 |
| Delay:                   | 24         | Cusip:    | 71       |

|              | 50.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 75.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 85.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 100.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 125.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 150.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 175.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          | 200.00 User Curve 1<br>(home/tdooley/ppc/data-4to20lin12) |          |
|--------------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|-----------------------------------------------------------|----------|
| Price        | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                    | Duration | Yield                                                     | Duration | Yield                                                     | Duration | Yield                                                     | Duration | Yield                                                     | Duration | Yield                                                     | Duration |
| 96-16        | 6.064                                                    | 12.82    | 6.090                                                    | 11.60    | 6.104                                                    | 11.03    | 6.129                                                     | 10.14    | 6.181                                                     | 8.70     | 6.252                                                     | 7.27     | 6.351                                                     | 5.92     | 6.470                                                     | 4.85     |
| 96-24        | 6.044                                                    |          | 6.068                                                    |          | 6.081                                                    |          | 6.104                                                     |          | 6.152                                                     |          | 6.217                                                     |          | 6.308                                                     |          | 6.417                                                     |          |
| 97-00        | 6.024                                                    |          | 6.046                                                    |          | 6.058                                                    |          | 6.079                                                     |          | 6.122                                                     |          | 6.182                                                     |          | 6.265                                                     |          | 6.364                                                     |          |
| 97-08        | 6.004                                                    |          | 6.024                                                    |          | 6.035                                                    |          | 6.054                                                     |          | 6.093                                                     |          | 6.147                                                     |          | 6.221                                                     |          | 6.311                                                     |          |
| 97-16        | 5.984                                                    |          | 6.002                                                    |          | 6.012                                                    |          | 6.028                                                     |          | 6.063                                                     |          | 6.112                                                     |          | 6.178                                                     |          | 6.259                                                     |          |
| 97-24        | 5.965                                                    | 12.91    | 5.980                                                    | 11.67    | 5.989                                                    | 11.09    | 6.003                                                     | 10.19    | 6.034                                                     | 8.73     | 6.077                                                     | 7.30     | 6.135                                                     | 5.94     | 6.206                                                     | 4.86     |
| 98-00        | 5.945                                                    |          | 5.958                                                    |          | 5.966                                                    |          | 5.978                                                     |          | 6.005                                                     |          | 6.042                                                     |          | 6.093                                                     |          | 6.154                                                     |          |
| 98-08        | 5.925                                                    |          | 5.937                                                    |          | 5.943                                                    |          | 5.954                                                     |          | 5.976                                                     |          | 6.007                                                     |          | 6.050                                                     |          | 6.102                                                     |          |
| 98-16        | 5.906                                                    |          | 5.915                                                    |          | 5.920                                                    |          | 5.929                                                     |          | 5.947                                                     |          | 5.972                                                     |          | 6.008                                                     |          | 6.050                                                     |          |
| 98-24        | 5.886                                                    |          | 5.893                                                    |          | 5.897                                                    |          | 5.904                                                     |          | 5.918                                                     |          | 5.938                                                     |          | 5.965                                                     |          | 5.998                                                     |          |
| 99-00        | 5.867                                                    | 12.99    | 5.872                                                    | 11.73    | 5.875                                                    | 11.14    | 5.880                                                     | 10.24    | 5.890                                                     | 8.77     | 5.904                                                     | 7.33     | 5.923                                                     | 5.96     | 5.946                                                     | 4.87     |
| Average Life | 25.55927                                                 |          | 20.85905                                                 |          | 19.00112                                                 |          | 16.46782                                                  |          | 12.94621                                                  |          | 10.04196                                                  |          | 7.63444                                                   |          | 5.91820                                                   |          |
| First Pay    | 10/25/05                                                 |          | 03/25/20                                                 |          | 05/25/18                                                 |          | 01/25/16                                                  |          | 01/25/13                                                  |          | 11/25/10                                                  |          | 05/25/09                                                  |          | 05/25/08                                                  |          |
| Last Pay     | 01/25/33                                                 |          | 01/25/33                                                 |          | 01/25/33                                                 |          | 01/25/33                                                  |          | 01/25/33                                                  |          | 01/25/33                                                  |          | 11/25/32                                                  |          | 06/25/10                                                  |          |

| Tsy BM | 3Mo    | 6Mo    | 2Yr    | 5Yr    | 10Yr   | 30Yr   | Lib BM | 1Yr    | 2Yr    | 3Yr    | 4Yr    | 5Yr    | 7Yr    | 10Yr   | 15Yr   | 20Yr   | 30Yr   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |

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## Yield Table - Bond 2A10

GROUP 2 - 30 YEAR GROUP  
Settle as of 03/28/03

|              | 10.00 CPR |          | 21.00 CPR |          | 30.00 CPR |          | 40.00 CPR |          | 50.00 CPR |          |
|--------------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|-----------|----------|
|              | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration | Yield     | Duration |
| 96-16        | 6.064     | 12.81    | 6.142     | 9.76     | 6.264     | 7.08     | 6.498     | 4.64     | 6.722     | 3.50     |
| 96-24        | 6.044     |          | 6.115     |          | 6.228     |          | 6.443     |          | 6.648     |          |
| 97-00        | 6.024     |          | 6.089     |          | 6.191     |          | 6.388     |          | 6.574     |          |
| 97-08        | 6.004     |          | 6.063     |          | 6.155     |          | 6.333     |          | 6.501     |          |
| 97-16        | 5.985     |          | 6.037     |          | 6.119     |          | 6.278     |          | 6.428     |          |
| 97-24        | 5.965     | 12.89    | 6.011     | 9.81     | 6.083     | 7.11     | 6.223     | 4.66     | 6.356     | 3.50     |
| 98-00        | 5.945     |          | 5.985     |          | 6.048     |          | 6.168     |          | 6.283     |          |
| 98-08        | 5.925     |          | 5.959     |          | 6.012     |          | 6.114     |          | 6.211     |          |
| 98-16        | 5.906     |          | 5.933     |          | 5.977     |          | 6.060     |          | 6.139     |          |
| 98-24        | 5.886     |          | 5.908     |          | 5.941     |          | 6.006     |          | 6.067     |          |
| 99-00        | 5.867     | 12.97    | 5.882     | 9.85     | 5.906     | 7.14     | 5.952     | 4.67     | 5.995     | 3.51     |
| Average Life | 25.48790  |          | 15.47713  |          | 9.69645   |          | 5.62704   |          | 4.05335   |          |
| First Pay    | 08/25/25  |          | 02/25/15  |          | 07/25/10  |          | 02/25/08  |          | 11/25/06  |          |
| Last Pay     | 01/25/33  |          | 01/25/33  |          | 01/25/33  |          | 01/25/10  |          | 10/25/07  |          |

| Tsy BM | 3Mo    | 6Mo    | 2YR    | 5YR    | 10YR   | 30YR   | Lib BM | 1YR    | 2YR    | 3YR    | 4YR    | 5YR    | 7YR    | 10YR   | 12YR   | 15YR   | 20YR   | 30YR   |
|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|--------|
| Yield  | 1.1775 | 1.1758 | 1.6731 | 2.9461 | 3.9747 | 4.9447 | Yield  | 1.4000 | 1.9981 | 2.5774 | 3.0343 | 3.4061 | 3.9301 | 4.4347 | 4.7742 | 4.9372 | 5.1647 | 5.2447 |
| Coupon |        |        | 1.5000 | 3.0000 | 3.8750 | 5.3750 |        |        |        |        |        |        |        |        |        |        |        |        |

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