03027698

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D. C. 20549

OMB APPROVAL
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RECD S.E.C.
JUL 23 2003

FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

Banc of America Mortgage Securities, Inc.
Exact name of registrant as specified in charter

0001207409
Registrant CIK Number

8-K 7/23/03
Electronic report, schedule or registration statement of which the documents are a part (give period of report)

333-101500
SEC file number, if available

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

PROCESSED
JUL 23 2003
THOMSON FINANCIAL

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 Alpharetta, State of Georgia.

Banc of America Mortgage Securities, Inc.
(Registrant)

By: Judy L
Name: Judy Lowman
Title: Vice President

Filings Made by Person Other Than the Registrant:

After reasonable inquiry and to the best of my knowledge and belief, I certify on _____, 2003, that the information set forth in this statement is true and complete.

By: _____
(Name)

_____
(Title)

BOAMS 03-6 GROUP1

10% Clean up call
Allocation of Interest: (use LIBOR of 1.32%)
GROUP1 (0 day delays on Flt and Inverses)

NOTE: USE 1.31% LIBOR AND 24 DAYS DELAY FOR 1A23 AND 1A24 FLOATER/INV FLOATER SPLIT

Class	Initial Class Coupon	Class Coupon Formula	Class Coupon Subject to Min Rate	Class Coupon Subject to Max Rate
1A40	2.67000%	Libor + 1.3500%	1.3500%	7.500%
1A41	11.26999%	14.3499999%-(2.333333xLibor)	0.00000%	14.349999%
1A23	2.3100%	LIBOR+ 1.00%	1.000%	8.0000%
1A24	17.07000%	21.00% - 3.00 x LIBOR	0.0000%	21.000%

GROUP1:
1A20(IO) 5.25% cpn pays notionally with (BBAL(1A28)*2.75/5.25), (BBAL(1A29)*1.00/5.25), (BBAL(1A30)*0.5/5.25), (BBAL(1A31)*0.25/5.25); 1A3(IO) 5.25% cpn pays notionally with (BBAL(1A1)*0.18/5.25); 1A2(IO) 5.25% cpn pays notionally with (BBAL(1A4)* 1.00/5.25);

NOTE: 1A16 AND 1A21 INITIAL CPN=4% STEPS UP TO 7% AFTER 36 MONTH; 1A17 AND 1A22 INITIAL CPN=7% STEPS DOWN TO 4% AFTER 36 MONTHS;

MBIA_PREM (IO) 0.07% CPN PAYS NOTIONALLY WITH (BBAL(1A1)) IS MBIA WRAPPED FOR 7BPS FOR ED JONES AND IS NOT A REAL BOND; IN ADDITION TO THAT WE SET UP A RESERVE FUND WITH $25,000 IN IT TO COVER PREPAY INTEREST SHORTFALLS THAT MIGHT OCCUR ON THE 1A1 BOND

1A12, 1A13, 1A14, 1A15, 1A18, 1A21, 1A22, 1A25 AND 1A1 ARE LOTTERY BONDS;

1A32 SUPER SENIOR
1A33 SUPER SENIOR SUPPORT(SUPPORTS 1A32)

1A34 SUPER SENIOR
1A35 SUPER SENIOR SUPPORT(SUPPORTS 1A34)

Allocation of Principal

NOTE: 1A5(PO) PAYING PRO RATA WITH 1A6, 1A26, 1A27, 1A16, 1A21, 1A17, 1A22, 1A12, 1A10, 1A18, 1A11, 1A25, 1A7, 1A13, 1A8, 1A19, 1A23, 1A24, 1A14, 1A9 AND 1A15;
1A38(PO) PAYING PRO RATA WITH 1A37

Group1

I. PAY SEQUENTIALLY AS FOLLOWS:

1. PAY AR TO 0
2. Subject to a schedule named "PAC1" pay sequentially as follows:
    1) Pay sequentially 1A4, 1A28 and 1A29
    2) Pay pro rata 1A30
    3) Pay pro rata 1A31
    4) Pay pro rata as follows:
        a) 39.9994578165441% pay pro rata to 1A32 and 1A33
        b) 60.0005421834559% pay sequentially as follows:
            i. Pay pro rata to 1A34 and 1A35
            ii. Pay 1A1
3. Pay pro rata as follows:
    a. 38.8721480429717% pay pro rata as follows:
        1) 95.4545452376033% pay sequentially as follows:
            i. Pay pro rata to 1A6, 1A26, 1A27, 1A16, 1A21, 1A17, 1A22, 1A12, 1A10, 1A18, 1A11 AND 1A25
            ii. Pay to 1A7 AND 1A13
            iii. Pay to 1A8, 1A19, 1A23, 1A24 AND 1A14
            iv. Pay to 1A9 AND 1A15
        2) 4.54545476239669% to 1A5
    b. 61.1278519570283% pay as follows:
        I. Subject to a schedule named "PAC2" pay sequentially as follows:
            1) Pay to 1A36
            2) Pay sequentially as follows:
                i. Pay pro rata to 1A37 and 1A38
                ii. Pay to 1A39
        II Pay pro rata to 1A40 and 1A41 to 0
        III. Pay I to 0
4. Pay 3 to 0
5. Pay 2 to 0

Banc of America

Deal Summary Report

bms36_fin

		Assumptions			Collateral				
Settlement	31-Jul-2003	Prepay	300	PSA	Balance	WAC	WAM	WAL	Dur
1st Pay Date	25-Aug-2003	Default	0	CDR	$800,000,000.00	5.847	358	5.634	4.376
		Recovery	0	months					
		Severity		0%					

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dur	Yield	Spread bp	Bench	Price %	$@1bp	Accrued Int(M)	NetNet (MM)	Dated Date	Notes
PO	464,228.60	0.00000000	08/03 - 05/33	5.607									01-Jul-03	XRS_PO
WAC_IO	745,540,262.44	0.37396056	08/03 - 05/33	5.636									01-Jul-03	NTL_IO
1A4	73,551,000.00	4.25000000	08/03 - 08/05	1.250									01-Jul-03	FIX
1A2	14,009,714.00	5.25000000	08/03 - 08/05	1.250									01-Jul-03	IO
1A28	87,756,000.00	2.50000000	08/05 - 01/07	2.750									01-Jul-03	FIX
1A29	78,881,000.00	4.25000000	01/07 - 06/08	4.149									01-Jul-03	FIX
1A30	102,985,000.00	4.75000000	06/08 - 07/10	5.900									01-Jul-03	FIX
1A31	40,518,000.00	5.00000000	07/10 - 08/11	7.500									01-Jul-03	FIX
1A20	72,729,904.76	5.25000000	08/03 - 08/11	3.590									01-Jul-03	IO
1A32	50,000,000.00	5.25000000	08/11 - 05/33	11.740									01-Jul-03	FIX
1A33	535,715.00	5.25000000	08/11 - 05/33	11.740									01-Jul-03	FIX
1A34	59,040,000.00	5.25000000	08/11 - 06/17	10.250									01-Jul-03	FIX
1A35	638,285.00	5.25000000	08/11 - 06/17	10.250									01-Jul-03	FIX
1A1	16,127,000.00	5.00000000	06/17 - 05/33	17.255									01-Jul-03	FIX
1A3	552,925.70	5.25000000	08/03 - 05/33	17.255									01-Jul-03	IO
MBIA_PREM	16,127,000.00	0.07000000	08/03 - 05/33	17.255									01-Jul-03	IO
1A6	18,243,967.00	5.50000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A26	4,211,000.00	5.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A27	4,211,000.00	6.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A16	5,655,000.00	4.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A21	6,000,000.00	4.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A17	10,655,000.00	7.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A22	1,000,000.00	7.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A12	4,000,000.00	5.50000000	08/03 - 09/08	2.609									01-Jul-03	FIX
1A10	8,100,000.00	5.00000000	08/03 - 09/08	2.609									01-Jul-03	FIX

[illegible]

Banc of America

1A18	2,900,000.00	5.00000000	08/03 - 09/08	2.609	01-Jul-03	FIX
1A11	8,000,000.00	6.00000000	08/03 - 09/08	2.609	01-Jul-03	FIX
1A25	3,000,000.00	6.00000000	08/03 - 09/08	2.609	01-Jul-03	FIX
1A7	4,641,032.00	5.50000000	09/08 - 09/09	5.579	01-Jul-03	FIX
1A13	1,000,000.00	5.50000000	09/08 - 09/09	5.579	01-Jul-03	FIX
1A8	5,537,497.00	5.50000000	09/09 - 09/14	8.414	01-Jul-03	FIX
1A19	1,000,000.00	5.00000000	09/09 - 09/14	8.414	01-Jul-03	FIX
1A23	750,000.00	2.31000000	09/09 - 09/14	8.414	01-Jul-03	FLT
1A24	250,000.00	17.07000000	09/09 - 09/14	8.414	01-Jul-03	INV
1A14	1,000,000.00	5.50000000	09/09 - 09/14	8.414	01-Jul-03	FIX
1A9	7,652,504.00	5.50000000	09/14 - 05/33	16.249	01-Jul-03	FIX
1A15	2,193,000.00	5.50000000	09/14 - 05/33	16.249	01-Jul-03	FIX
1A5	4,761,905.00	0.00000000	08/03 - 05/33	4.615	01-Jul-03	FIX
1A36	17,261,000.00	5.25000000	08/03 - 09/07	2.400	01-Jul-03	FIX
1A37	21,496,363.00	5.50000000	09/07 - 10/16	8.480	01-Jul-03	FIX
1A38	1,023,637.00	0.00000000	09/07 - 10/16	8.480	01-Jul-03	FIX
1A39	577,252.00	5.25000000	10/16 - 02/17	13.413	01-Jul-03	FIX
1A40	87,068,530.00	2.67000000	08/03 - 05/33	4.182	25-Jul-03	FLT
1A41	37,315,084.40	11.26999990	08/03 - 05/33	4.182	25-Jul-03	INV
SUBORD	20,000,000.00	5.25000000	08/03 - 05/33	10.276	01-Jul-03	FIX

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

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bms36_30_fin – 1A1

Banc of America

Balance	$16,127,000.00	Delay	24	WAC	5.847456817
Coupon	5.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
96-08.000	5.31	5.36	5.36	5.36	5.44	5.60	5.88
96-12.000	5.30	5.35	5.35	5.35	5.43	5.58	5.85
96-16.000	5.29	5.34	5.34	5.34	5.42	5.56	5.82
96-20.000	5.28	5.33	5.33	5.33	5.40	5.54	5.79
96-24.000	5.27	5.32	5.32	5.32	5.39	5.51	5.76
96-28.000	5.26	5.30	5.30	5.30	5.37	5.49	5.73
97-00.000	**5.25**	**5.29**	**5.29**	**5.29**	**5.36**	**5.47**	**5.70**
97-04.000	5.24	5.28	5.28	5.28	5.34	5.45	5.67
97-08.000	5.23	5.27	5.27	5.27	5.33	5.43	5.63
97-12.000	5.22	5.26	5.26	5.26	5.31	5.41	5.60
97-16.000	5.21	5.25	5.25	5.25	5.30	5.39	5.57
97-20.000	5.20	5.24	5.24	5.24	5.28	5.37	5.54
97-24.000	5.19	5.22	5.22	5.22	5.27	5.35	5.51
WAL	**23.848**	**17.255**	**17.255**	**17.255**	**12.215**	**7.974**	**4.824**
Mod Durn	**13.465**	**11.105**	**11.105**	**11.105**	**8.788**	**6.347**	**4.163**
Mod Convexity	**2.578**	**1.666**	**1.666**	**1.666**	**0.998**	**0.500**	**0.208**
Principal Window	**Dec26 - May33**	**Jun17 - May33**	**Jun17 - May33**	**Jun17 - May33**	**Mar13 - May33**	**Feb10 - May33**	**Dec07 - Jan09**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A8

Banc of America

Balance	$5,537,497.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-04.000	5.74	5.76	5.95	6.22	6.59	6.88	7.24
97-08.000	5.73	5.75	5.93	6.19	6.53	6.81	7.16
97-12.000	5.72	5.74	5.91	6.15	6.48	6.75	7.07
97-16.000	5.72	5.73	5.89	6.12	6.43	6.68	6.99
97-20.000	5.71	5.72	5.87	6.09	6.38	6.61	6.90
97-24.000	5.70	5.71	5.85	6.05	6.33	6.55	6.82
97-28.000	**5.69**	**5.70**	**5.83**	**6.02**	**6.28**	**6.48**	**6.73**
98-00.000	5.68	5.69	5.81	5.99	6.22	6.41	6.65
98-04.000	5.67	5.68	5.79	5.95	6.17	6.35	6.56
98-08.000	5.66	5.67	5.77	5.92	6.12	6.28	6.48
98-12.000	5.65	5.66	5.76	5.89	6.07	6.22	6.39
98-16.000	5.64	5.65	5.74	5.86	6.02	6.15	6.31
98-20.000	5.63	5.64	5.72	5.82	5.97	6.08	6.22
WAL	**29.156**	**24.695**	**8.414**	**4.454**	**2.734**	**2.087**	**1.620**
Mod Durn	**14.041**	**13.067**	**6.497**	**3.835**	**2.463**	**1.911**	**1.501**
Mod Convexity	**3.018**	**2.506**	**0.532**	**0.178**	**0.076**	**0.047**	**0.030**
Principal Window	**Jun32 - Dec32**	**Jan27 - Jul29**	**Sep09 - Sep14**	**Sep07 - May08**	**Mar06 - May06**	**Jul05 - Sep05**	**Feb05 - Mar05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A7

Banc of America

Balance	$4,641,032.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-16.000	5.72	5.73	6.02	6.18	6.49	6.74	7.05
97-20.000	5.71	5.72	5.99	6.15	6.43	6.67	6.97
97-24.000	5.70	5.71	5.97	6.11	6.38	6.60	6.88
97-28.000	5.69	5.70	5.94	6.07	6.32	6.53	6.79
98-00.000	5.68	5.69	5.91	6.04	6.27	6.46	6.70
98-04.000	5.67	5.68	5.88	6.00	6.21	6.39	6.61
98-08.000	**5.66**	**5.67**	**5.86**	**5.96**	**6.16**	**6.32**	**6.52**
98-12.000	5.65	5.66	5.83	5.93	6.10	6.25	6.43
98-16.000	5.64	5.65	5.80	5.89	6.05	6.18	6.35
98-20.000	5.63	5.64	5.78	5.85	5.99	6.11	6.26
98-24.000	5.63	5.63	5.75	5.82	5.94	6.04	6.17
98-28.000	5.62	5.62	5.72	5.78	5.88	5.97	6.08
99-00.000	5.61	5.61	5.70	5.74	5.83	5.90	5.99
WAL	**28.789**	**22.741**	**5.579**	**3.939**	**2.555**	**1.970**	**1.541**
Mod Durn	**13.998**	**12.582**	**4.668**	**3.441**	**2.315**	**1.812**	**1.433**
Mod Convexity	**2.987**	**2.275**	**0.263**	**0.144**	**0.067**	**0.043**	**0.028**
Principal Window	**Mar32 - Jun32**	**Aug25 - Jan27**	**Sep08 - Sep09**	**Apr07 - Sep07**	**Jan06 - Mar06**	**Jun05 - Jul05**	**Jan05 - Feb05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A5

Banc of America

Balance	$4,761,905.00	Delay	24	WAC	5.847456817
Coupon	0.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
84-07.000	0.63	1.00	4.08	6.43	9.62	12.52	16.15
84-11.000	0.63	0.99	4.04	6.37	9.53	12.41	16.00
84-15.000	0.62	0.98	4.01	6.31	9.44	12.30	15.86
84-19.000	0.62	0.97	3.97	6.25	9.36	12.19	15.71
84-23.000	0.61	0.96	3.93	6.20	9.27	12.07	15.57
84-27.000	0.61	0.95	3.89	6.14	9.19	11.96	15.42
84-31.000	**0.60**	**0.94**	**3.85**	**6.08**	**9.10**	**11.85**	**15.28**
85-03.000	0.60	0.93	3.82	6.03	9.02	11.74	15.13
85-07.000	0.59	0.93	3.78	5.97	8.93	11.63	14.99
85-11.000	0.59	0.92	3.74	5.91	8.85	11.52	14.84
85-15.000	0.58	0.91	3.70	5.86	8.76	11.40	14.70
85-19.000	0.57	0.90	3.67	5.80	8.68	11.29	14.55
85-23.000	0.57	0.89	3.63	5.74	8.59	11.18	14.41
WAL	**27.137**	**17.465**	**4.615**	**2.778**	**1.856**	**1.434**	**1.121**
Mod Durn	**27.039**	**17.078**	**3.888**	**2.581**	**1.726**	**1.318**	**1.015**
Mod Convexity	**7.473**	**3.321**	**0.305**	**0.097**	**0.043**	**0.027**	**0.017**
Principal Window	**Aug27 - May33**	**Sep10 - May33**	**Aug03 - May33**	**Aug03 - May33**	**Aug03 - Sep06**	**Aug03 - Nov05**	**Aug03 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A41

Banc of America

Balance	$37,315,084.40	Delay	0	Index	LIBOR_1MO | 1.32	WAC	5.847456817
Coupon	11.26999990	Dated	07/25/2003	Mult / Margin	-2.33333332 / 14.349	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	14.34999997 / 0	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
95-02.000	12.17	12.23	13.47	14.18	15.21	16.21	17.47
95-06.000	12.16	12.21	13.42	14.11	15.11	16.09	17.31
95-10.000	12.14	12.19	13.37	14.04	15.02	15.96	17.15
95-14.000	12.12	12.17	13.32	13.97	14.92	15.84	17.00
95-18.000	12.11	12.16	13.27	13.90	14.82	15.72	16.84
95-22.000	12.09	12.14	13.22	13.83	14.73	15.60	16.68
95-26.000	**12.07**	**12.12**	**13.16**	**13.76**	**14.63**	**15.47**	**16.53**
95-30.000	12.06	12.10	13.11	13.69	14.53	15.35	16.37
96-02.000	12.04	12.08	13.06	13.62	14.44	15.23	16.22
96-06.000	12.02	12.06	13.01	13.56	14.34	15.11	16.06
96-10.000	12.01	12.05	12.96	13.49	14.25	14.98	15.91
96-14.000	11.99	12.03	12.91	13.42	14.15	14.86	15.75
96-18.000	11.97	12.01	12.86	13.35	14.06	14.74	15.60
WAL	**27.863**	**19.718**	**4.182**	**2.369**	**1.621**	**1.246**	**0.967**
Mod Durn	**7.793**	**7.182**	**2.549**	**1.883**	**1.354**	**1.063**	**0.836**
Mod Convexity	**1.133**	**0.888**	**0.132**	**0.055**	**0.029**	**0.019**	**0.012**
Principal Window	**Mar29 - May33**	**Jan16 - May33**	**Aug03 - May33**	**Aug03 - Jan08**	**Aug03 - Mar06**	**Aug03 - Jul05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A40

Banc of America

Balance	$87,068,530.00	Delay	0	Index	LIBOR_1MO | 1.32	WAC	5.847456817
Coupon	2.67000000	Dated	07/25/2003	Mult / Margin	1.0 / 1.35	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	7.5 / 1.35	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
99-10.000	2.72	2.73	2.87	2.99	3.12	3.25	3.41
99-14.000	2.71	2.72	2.84	2.93	3.04	3.15	3.28
99-18.000	2.71	2.71	2.80	2.88	2.96	3.04	3.14
99-22.000	2.70	2.71	2.77	2.82	2.88	2.94	3.01
99-26.000	2.69	2.70	2.73	2.76	2.80	2.83	2.88
99-30.000	2.69	2.69	2.70	2.71	2.72	2.73	2.74
100-02.000	**2.68**	**2.68**	**2.67**	**2.65**	**2.64**	**2.63**	**2.61**
100-06.000	2.67	2.67	2.63	2.60	2.56	2.52	2.48
100-10.000	2.67	2.66	2.60	2.54	2.48	2.42	2.35
100-14.000	2.66	2.66	2.56	2.49	2.40	2.32	2.21
100-18.000	2.66	2.65	2.53	2.43	2.32	2.21	2.08
100-22.000	2.65	2.64	2.50	2.38	2.24	2.11	1.95
100-26.000	2.64	2.63	2.46	2.32	2.16	2.01	1.82
WAL	**27.863**	**19.718**	**4.182**	**2.369**	**1.621**	**1.246**	**0.967**
Mod Durn	**19.410**	**14.975**	**3.679**	**2.254**	**1.562**	**1.208**	**0.942**
Mod Convexity	**4.782**	**2.822**	**0.312**	**0.073**	**0.036**	**0.023**	**0.015**
Principal Window	**Mar29 - May33**	**Jan16 - May33**	**Aug03 - May33**	**Aug03 - Jan08**	**Aug03 - Mar06**	**Aug03 - Jul05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A4

Banc of America

Balance	$73,551,000.00	Delay	24	WAC	5.847456817
Coupon	4.25000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
101-20.000	3.66	2.70	2.70	2.70	2.70	2.70	2.67
101-24.000	3.62	2.59	2.59	2.59	2.59	2.59	2.57
101-28.000	3.58	2.49	2.49	2.49	2.49	2.49	2.47
102-00.000	3.54	2.39	2.39	2.39	2.39	2.39	2.36
102-04.000	3.50	2.29	2.29	2.29	2.29	2.29	2.26
102-08.000	3.46	2.19	2.19	2.19	2.19	2.19	2.16
102-12.000	**3.42**	**2.09**	**2.09**	**2.09**	**2.09**	**2.09**	**2.05**
102-16.000	3.38	1.99	1.99	1.99	1.99	1.99	1.95
102-20.000	3.34	1.89	1.89	1.89	1.89	1.89	1.85
102-24.000	3.30	1.79	1.79	1.79	1.79	1.79	1.75
102-28.000	3.26	1.69	1.69	1.69	1.69	1.69	1.65
103-00.000	3.22	1.59	1.59	1.59	1.59	1.59	1.54
103-04.000	3.18	1.49	1.49	1.49	1.49	1.49	1.44
WAL	**3.365**	**1.250**	**1.250**	**1.250**	**1.250**	**1.250**	**1.230**
Mod Durn	**3.055**	**1.207**	**1.207**	**1.207**	**1.207**	**1.207**	**1.189**
Mod Convexity	**0.140**	**0.023**	**0.023**	**0.023**	**0.023**	**0.023**	**0.023**
Principal Window	**Aug03 - Nov09**	**Aug03 - Aug05**	**Aug03 - Aug05**	**Aug03 - Aug05**	**Aug03 - Aug05**	**Aug03 - Aug05**	**Aug03 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A38

Banc of America

Balance	$1,023,637.00	Delay	24	WAC	5.847456817
Coupon	0.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
73-02.000	1.25	2.75	3.80	6.11	11.03	14.85	19.35
73-06.000	1.24	2.73	3.78	6.08	10.97	14.77	19.24
73-10.000	1.23	2.72	3.76	6.05	10.91	14.68	19.13
73-14.000	1.23	2.70	3.73	6.01	10.85	14.60	19.02
73-18.000	1.22	2.69	3.71	5.98	10.78	14.52	18.91
73-22.000	1.21	2.67	3.69	5.94	10.72	14.43	18.80
73-26.000	**1.21**	**2.66**	**3.67**	**5.91**	**10.66**	**14.35**	**18.69**
73-30.000	1.20	2.64	3.65	5.88	10.60	14.27	18.59
74-02.000	1.19	2.63	3.63	5.84	10.54	14.18	18.48
74-06.000	1.19	2.61	3.61	5.81	10.48	14.10	18.37
74-10.000	1.18	2.60	3.59	5.78	10.42	14.02	18.26
74-14.000	1.17	2.58	3.57	5.74	10.36	13.94	18.15
74-18.000	1.17	2.57	3.55	5.71	10.30	13.86	18.05
WAL	**25.234**	**11.514**	**8.480**	**5.222**	**2.924**	**2.191**	**1.699**
Mod Durn	**25.082**	**11.350**	**8.067**	**5.054**	**2.775**	**2.044**	**1.554**
Mod Convexity	**6.417**	**1.349**	**0.760**	**0.283**	**0.090**	**0.051**	**0.031**
Principal Window	**May28 - Mar29**	**Nov13 - Oct16**	**Sep07 - Oct16**	**Sep07 - Mar10**	**Apr06 - Sep06**	**Aug05 - Nov05**	**Mar05 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A37

Banc of America

Balance	$21,496,363.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
100-10.000	5.51	5.48	5.46	5.41	5.30	5.22	5.13
100-14.000	5.50	5.47	5.44	5.38	5.25	5.16	5.05
100-18.000	5.49	5.45	5.42	5.35	5.21	5.10	4.97
100-22.000	5.48	5.44	5.40	5.32	5.16	5.04	4.89
100-26.000	5.47	5.42	5.38	5.30	5.11	4.97	4.81
100-30.000	5.47	5.41	5.36	5.27	5.07	4.91	4.74
101-02.000	**5.46**	**5.39**	**5.34**	**5.24**	**5.02**	**4.85**	**4.66**
101-06.000	5.45	5.38	5.32	5.21	4.97	4.79	4.58
101-10.000	5.44	5.36	5.31	5.18	4.93	4.73	4.50
101-14.000	5.43	5.35	5.29	5.16	4.88	4.67	4.43
101-18.000	5.42	5.33	5.27	5.13	4.83	4.61	4.35
101-22.000	5.41	5.32	5.25	5.10	4.79	4.55	4.27
101-26.000	5.40	5.30	5.23	5.07	4.74	4.49	4.20
WAL	**25.234**	**11.514**	**8.480**	**5.222**	**2.924**	**2.191**	**1.699**
Mod Durn	**13.400**	**8.342**	**6.515**	**4.432**	**2.641**	**2.020**	**1.588**
Mod Convexity	**2.627**	**0.881**	**0.562**	**0.239**	**0.086**	**0.052**	**0.034**
Principal Window	**May28 - Mar29**	**Nov13 - Oct16**	**Sep07 - Oct16**	**Sep07 - Mar10**	**Apr06 - Sep06**	**Aug05 - Nov05**	**Mar05 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A34

Banc of America

Balance	$59,040,000.00	Delay	24	WAC	5.847456817
Coupon	5.25000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-27.000	5.37	5.41	5.41	5.41	5.44	5.49	5.55
98-31.000	5.36	5.39	5.39	5.39	5.42	5.46	5.51
99-03.000	5.35	5.38	5.38	5.38	5.40	5.43	5.48
99-07.000	5.34	5.36	5.36	5.36	5.38	5.40	5.44
99-11.000	5.33	5.35	5.35	5.35	5.36	5.37	5.40
99-15.000	5.32	5.33	5.33	5.33	5.34	5.35	5.36
99-19.000	**5.31**	**5.31**	**5.31**	**5.31**	**5.31**	**5.32**	**5.32**
99-23.000	5.30	5.30	5.30	5.30	5.29	5.29	5.28
99-27.000	5.29	5.28	5.28	5.28	5.27	5.26	5.24
99-31.000	5.28	5.26	5.26	5.26	5.25	5.23	5.21
100-03.000	5.27	5.25	5.25	5.25	5.23	5.20	5.17
100-07.000	5.26	5.23	5.23	5.23	5.21	5.18	5.13
100-11.000	5.25	5.22	5.22	5.22	5.19	5.15	5.09
WAL	**22.027**	**10.250**	**10.250**	**10.250**	**7.227**	**5.156**	**3.658**
Mod Durn	**12.741**	**7.699**	**7.699**	**7.699**	**5.850**	**4.400**	**3.245**
Mod Convexity	**2.282**	**0.747**	**0.747**	**0.747**	**0.420**	**0.235**	**0.129**
Principal Window	**Feb24 - Dec26**	**Aug11 - Jun17**	**Aug11 - Jun17**	**Aug11 - Jun17**	**May09 - Mar13**	**Nov07 - Feb10**	**Sep06 - Dec07**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A32

Banc of America

Balance	$50,000,000.00	Delay	24	WAC	5.847456817
Coupon	5.25000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
99-10.000	5.33	5.35	5.35	5.35	5.36	5.37	5.40
99-14.000	5.32	5.33	5.33	5.33	5.34	5.35	5.37
99-18.000	5.31	5.32	5.32	5.32	5.32	5.32	5.33
99-22.000	5.30	5.30	5.30	5.30	5.30	5.30	5.29
99-26.000	5.29	5.29	5.29	5.29	5.28	5.27	5.26
99-30.000	5.28	5.27	5.27	5.27	5.26	5.25	5.22
100-02.000	**5.27**	**5.26**	**5.26**	**5.26**	**5.24**	**5.22**	**5.18**
100-06.000	5.27	5.24	5.24	5.24	5.22	5.19	5.15
100-10.000	5.26	5.23	5.23	5.23	5.20	5.17	5.11
100-14.000	5.25	5.21	5.21	5.21	5.18	5.14	5.08
100-18.000	5.24	5.20	5.20	5.20	5.17	5.12	5.04
100-22.000	5.23	5.18	5.18	5.18	5.15	5.09	5.00
100-26.000	5.22	5.17	5.17	5.17	5.13	5.06	4.97
WAL	**22.414**	**11.740**	**11.740**	**11.740**	**8.289**	**5.756**	**3.906**
Mod Durn	**12.880**	**8.412**	**8.412**	**8.412**	**6.470**	**4.814**	**3.442**
Mod Convexity	**2.340**	**0.940**	**0.940**	**0.940**	**0.542**	**0.291**	**0.146**
Principal Window	**Feb24 - May33**	**Aug11 - May33**	**Aug11 - May33**	**Aug11 - May33**	**May09 - May33**	**Nov07 - May33**	**Sep06 - Jan09**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A30

Banc of America

Balance	$102,985,000.00	Delay	24	WAC	5.847456817
Coupon	4.75000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
100-00.000	4.77	4.73	4.73	4.73	4.71	4.69	4.66
100-04.000	4.76	4.71	4.71	4.71	4.68	4.65	4.61
100-08.000	4.75	4.68	4.68	4.68	4.65	4.61	4.56
100-12.000	4.74	4.66	4.66	4.66	4.62	4.57	4.51
100-16.000	4.73	4.63	4.63	4.63	4.59	4.53	4.46
100-20.000	4.72	4.61	4.61	4.61	4.56	4.49	4.41
100-24.000	**4.70**	**4.58**	**4.58**	**4.58**	**4.53**	**4.45**	**4.35**
100-28.000	4.69	4.56	4.56	4.56	4.49	4.41	4.30
101-00.000	4.68	4.53	4.53	4.53	4.46	4.37	4.25
101-04.000	4.67	4.51	4.51	4.51	4.43	4.33	4.20
101-08.000	4.66	4.49	4.49	4.49	4.40	4.29	4.15
101-12.000	4.65	4.46	4.46	4.46	4.37	4.25	4.10
101-16.000	4.64	4.44	4.44	4.44	4.34	4.21	4.05
WAL	**17.384**	**5.900**	**5.900**	**5.900**	**4.477**	**3.423**	**2.636**
Mod Durn	**11.606**	**5.037**	**5.037**	**5.037**	**3.951**	**3.096**	**2.429**
Mod Convexity	**1.765**	**0.304**	**0.304**	**0.304**	**0.187**	**0.116**	**0.073**
Principal Window	**Dec18 - Oct22**	**Jun08 - Jul10**	**Jun08 - Jul10**	**Jun08 - Jul10**	**Jun07 - Sep08**	**Aug06 - May07**	**Dec05 - Jun06**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A28

Banc of America

Balance	$87,756,000.00	Delay	24	WAC	5.847456817
Coupon	2.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
100-00.000	2.49	2.45	2.45	2.45	2.45	2.44	2.42
100-04.000	2.48	2.40	2.40	2.40	2.40	2.38	2.36
100-08.000	2.46	2.35	2.35	2.35	2.35	2.33	2.29
100-12.000	2.45	2.30	2.30	2.30	2.30	2.28	2.23
100-16.000	2.43	2.26	2.26	2.26	2.26	2.22	2.16
100-20.000	2.41	2.21	2.21	2.21	2.21	2.17	2.10
100-24.000	**2.40**	**2.16**	**2.16**	**2.16**	**2.16**	**2.12**	**2.03**
100-28.000	2.38	2.12	2.12	2.12	2.11	2.06	1.97
101-00.000	2.37	2.07	2.07	2.07	2.07	2.01	1.90
101-04.000	2.35	2.02	2.02	2.02	2.02	1.96	1.84
101-08.000	2.34	1.98	1.98	1.98	1.97	1.90	1.78
101-12.000	2.32	1.93	1.93	1.93	1.92	1.85	1.71
101-16.000	2.31	1.88	1.88	1.88	1.88	1.80	1.65
WAL	**9.134**	**2.750**	**2.750**	**2.750**	**2.729**	**2.411**	**1.985**
Mod Durn	**8.060**	**2.630**	**2.630**	**2.630**	**2.611**	**2.317**	**1.919**
Mod Convexity	**0.756**	**0.085**	**0.085**	**0.085**	**0.084**	**0.066**	**0.047**
Principal Window	**Nov09 - Mar15**	**Aug05 - Jan07**	**Aug05 - Jan07**	**Aug05 - Jan07**	**Aug05 - Nov06**	**Aug05 - Mar06**	**May05 - Sep05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A27

Banc of America

Balance	$4,211,000.00	Delay	24	WAC	5.847456817
Coupon	6.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
99-20.000	6.07	6.07	6.06	6.05	6.05	6.04	6.03
99-24.000	6.06	6.06	6.00	5.99	5.96	5.93	5.89
99-28.000	6.05	6.04	5.95	5.93	5.87	5.82	5.75
100-00.000	6.04	6.03	5.90	5.86	5.79	5.71	5.61
100-04.000	6.03	6.02	5.84	5.80	5.70	5.60	5.48
100-08.000	6.02	6.01	5.79	5.73	5.61	5.49	5.34
100-12.000	**6.01**	**5.99**	**5.74**	**5.67**	**5.53**	**5.38**	**5.20**
100-16.000	6.00	5.98	5.68	5.61	5.44	5.27	5.06
100-20.000	6.00	5.97	5.63	5.54	5.36	5.17	4.93
100-24.000	5.99	5.95	5.58	5.48	5.27	5.06	4.79
100-28.000	5.98	5.94	5.52	5.42	5.19	4.95	4.66
101-00.000	5.97	5.93	5.47	5.35	5.10	4.84	4.52
101-04.000	5.96	5.91	5.42	5.29	5.02	4.74	4.38
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**12.953**	**9.445**	**2.321**	**1.944**	**1.442**	**1.141**	**0.904**
Mod Convexity	**2.551**	**1.244**	**0.080**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A26

Banc of America

Balance	$4,211,000.00	Delay	24	WAC	5.847456817
Coupon	5.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-20.000	5.20	5.26	5.92	6.10	6.47	6.85	7.32
97-24.000	5.19	5.24	5.87	6.03	6.38	6.73	7.18
97-28.000	5.18	5.23	5.82	5.97	6.29	6.62	7.04
98-00.000	5.17	5.22	5.76	5.90	6.20	6.51	6.90
98-04.000	5.16	5.21	5.71	5.84	6.11	6.40	6.76
98-08.000	5.15	5.19	5.65	5.77	6.03	6.29	6.61
98-12.000	**5.14**	**5.18**	**5.60**	**5.71**	**5.94**	**6.18**	**6.47**
98-16.000	5.13	5.17	5.54	5.64	5.85	6.06	6.33
98-20.000	5.12	5.15	5.49	5.58	5.76	5.95	6.19
98-24.000	5.12	5.14	5.44	5.51	5.68	5.84	6.05
98-28.000	5.11	5.13	5.38	5.45	5.59	5.73	5.91
99-00.000	5.10	5.12	5.33	5.39	5.50	5.62	5.77
99-04.000	5.09	5.10	5.28	5.32	5.42	5.51	5.64
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**14.254**	**10.060**	**2.344**	**1.958**	**1.446**	**1.140**	**0.900**
Mod Convexity	**2.955**	**1.369**	**0.081**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A25

Banc of America

Balance	$3,000,000.00	Delay	24	WAC	5.847456817
Coupon	6.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
99-20.000	6.07	6.07	6.06	6.05	6.05	6.04	6.03
99-24.000	6.06	6.06	6.00	5.99	5.96	5.93	5.89
99-28.000	6.05	6.04	5.95	5.93	5.87	5.82	5.75
100-00.000	6.04	6.03	5.90	5.86	5.79	5.71	5.61
100-04.000	6.03	6.02	5.84	5.80	5.70	5.60	5.48
100-08.000	6.02	6.01	5.79	5.73	5.61	5.49	5.34
100-12.000	**6.01**	**5.99**	**5.74**	**5.67**	**5.53**	**5.38**	**5.20**
100-16.000	6.00	5.98	5.68	5.61	5.44	5.27	5.06
100-20.000	6.00	5.97	5.63	5.54	5.36	5.17	4.93
100-24.000	5.99	5.95	5.58	5.48	5.27	5.06	4.79
100-28.000	5.98	5.94	5.52	5.42	5.19	4.95	4.66
101-00.000	5.97	5.93	5.47	5.35	5.10	4.84	4.52
101-04.000	5.96	5.91	5.42	5.29	5.02	4.74	4.38
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**12.953**	**9.445**	**2.321**	**1.944**	**1.442**	**1.141**	**0.904**
Mod Convexity	**2.551**	**1.244**	**0.080**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A24

Banc of America

Balance	$250,000.00	Delay	24	Index	LIBOR_1MO | 1.31	WAC	5.847456817
Coupon	17.07000000	Dated	07/01/2003	Mult / Margin	-3 / 21	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	21 / 0	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-16.000	17.75	17.75	17.77	17.80	17.84	17.88	17.93
98-20.000	17.72	17.72	17.73	17.75	17.78	17.80	17.83
98-24.000	17.70	17.70	17.70	17.71	17.72	17.73	17.74
98-28.000	17.68	17.68	17.67	17.67	17.66	17.65	17.64
99-00.000	17.65	17.65	17.64	17.62	17.60	17.57	17.55
99-04.000	17.63	17.63	17.61	17.58	17.53	17.50	17.45
99-08.000	**17.61**	**17.61**	**17.58**	**17.54**	**17.47**	**17.42**	**17.36**
99-12.000	17.59	17.58	17.55	17.50	17.41	17.34	17.26
99-16.000	17.56	17.56	17.52	17.45	17.35	17.27	17.17
99-20.000	17.54	17.54	17.49	17.41	17.29	17.19	17.07
99-24.000	17.52	17.52	17.46	17.37	17.23	17.12	16.98
99-28.000	17.49	17.49	17.43	17.32	17.17	17.04	16.88
100-00.000	17.47	17.47	17.40	17.28	17.11	16.96	16.79
WAL	**29.156**	**24.695**	**8.414**	**4.454**	**2.734**	**2.087**	**1.620**
Mod Durn	**5.431**	**5.385**	**4.103**	**2.890**	**2.023**	**1.625**	**1.310**
Mod Convexity	**0.595**	**0.573**	**0.264**	**0.117**	**0.056**	**0.037**	**0.025**
Principal Window	**Jun32 - Dec32**	**Jan27 - Jul29**	**Sep09 - Sep14**	**Sep07 - May08**	**Mar06 - May06**	**Jul05 - Sep05**	**Feb05 - Mar05**
LIBOR_1MO	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A23

Banc of America

Balance	$750,000.00	Delay	24	Index	LIBOR_1MO | 1.31	WAC	5.847456817
Coupon	2.31000000	Dated	07/01/2003	Mult / Margin	1.0 / 1.0	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	8.0 / 1.0	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-10.000	2.39	2.40	2.53	2.69	2.91	3.09	3.30
98-14.000	2.39	2.40	2.51	2.66	2.86	3.02	3.22
98-18.000	2.38	2.39	2.49	2.63	2.81	2.96	3.14
98-22.000	2.38	2.38	2.47	2.60	2.76	2.90	3.06
98-26.000	2.37	2.38	2.46	2.57	2.72	2.83	2.98
98-30.000	2.36	2.37	2.44	2.54	2.67	2.77	2.90
99-02.000	**2.36**	**2.36**	**2.42**	**2.51**	**2.62**	**2.71**	**2.82**
99-06.000	2.35	2.36	2.41	2.48	2.57	2.65	2.74
99-10.000	2.35	2.35	2.39	2.45	2.52	2.58	2.66
99-14.000	2.34	2.34	2.37	2.42	2.47	2.52	2.58
99-18.000	2.33	2.34	2.36	2.39	2.43	2.46	2.50
99-22.000	2.33	2.33	2.34	2.36	2.38	2.40	2.42
99-26.000	2.32	2.32	2.32	2.33	2.33	2.33	2.34
WAL	**29.156**	**24.695**	**8.414**	**4.454**	**2.734**	**2.087**	**1.620**
Mod Durn	**20.952**	**18.585**	**7.533**	**4.181**	**2.616**	**2.011**	**1.569**
Mod Convexity	**5.466**	**4.199**	**0.660**	**0.202**	**0.083**	**0.051**	**0.033**
Principal Window	**Jun32 - Dec32**	**Jan27 - Jul29**	**Sep09 - Sep14**	**Sep07 - May08**	**Mar06 - May06**	**Jul05 - Sep05**	**Feb05 - Mar05**
LIBOR_1MO	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**	**1.31**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A22

Banc of America

Balance	$1,000,000.00	Delay	24	WAC	5.847456817
Coupon	7.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	4.65	4.93	7.14	7.48	7.73	7.90	8.11
98-24.000	4.64	4.92	7.09	7.41	7.64	7.79	7.97
98-28.000	4.63	4.91	7.03	7.34	7.56	7.67	7.82
99-00.000	4.62	4.90	6.98	7.28	7.47	7.56	7.68
99-04.000	4.61	4.88	6.92	7.21	7.38	7.45	7.54
99-08.000	4.61	4.87	6.87	7.15	7.29	7.34	7.40
99-12.000	**4.60**	**4.86**	**6.81**	**7.08**	**7.20**	**7.23**	**7.26**
99-16.000	4.59	4.85	6.76	7.01	7.11	7.12	7.12
99-20.000	4.58	4.83	6.70	6.95	7.02	7.00	6.98
99-24.000	4.57	4.82	6.65	6.88	6.94	6.89	6.84
99-28.000	4.56	4.81	6.59	6.82	6.85	6.78	6.70
100-00.000	4.55	4.79	6.54	6.75	6.76	6.67	6.56
100-04.000	4.54	4.78	6.48	6.69	6.67	6.56	6.42
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**14.306**	**9.814**	**2.264**	**1.902**	**1.416**	**1.122**	**0.889**
Mod Convexity	**3.072**	**1.353**	**0.077**	**0.054**	**0.031**	**0.020**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A21

Banc of America

Balance	$6,000,000.00	Delay	24	WAC	5.847456817
Coupon	4.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	6.53	6.34	4.86	4.69	4.78	4.99	5.24
98-24.000	6.52	6.33	4.81	4.62	4.70	4.88	5.10
98-28.000	6.51	6.31	4.75	4.56	4.61	4.77	4.96
99-00.000	6.50	6.30	4.70	4.50	4.53	4.66	4.82
99-04.000	6.49	6.29	4.65	4.43	4.44	4.55	4.69
99-08.000	6.48	6.27	4.60	4.37	4.35	4.44	4.55
99-12.000	**6.47**	**6.26**	**4.54**	**4.31**	**4.27**	**4.33**	**4.41**
99-16.000	6.46	6.25	4.49	4.24	4.18	4.22	4.28
99-20.000	6.46	6.24	4.44	4.18	4.10	4.12	4.14
99-24.000	6.45	6.22	4.39	4.12	4.01	4.01	4.00
99-28.000	6.44	6.21	4.34	4.06	3.93	3.90	3.87
100-00.000	6.43	6.20	4.28	4.00	3.85	3.80	3.73
100-04.000	6.42	6.18	4.23	3.93	3.76	3.69	3.60
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**13.064**	**9.711**	**2.403**	**2.000**	**1.473**	**1.160**	**0.915**
Mod Convexity	**2.501**	**1.265**	**0.084**	**0.058**	**0.033**	**0.021**	**0.014**
Principal Window	***Aug27 - Mar32***	***May04 - Aug25***	***Aug03 - Sep08***	***Aug03 - Apr07***	***Aug03 - Jan06***	***Aug03 - Jun05***	***Aug03 - Jan05***
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A19

Banc of America

Balance	$1,000,000.00	Delay	24	WAC	5.847456817
Coupon	5.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
95-28.000	5.31	5.33	5.63	6.04	6.60	7.05	7.60
96-00.000	5.30	5.32	5.61	6.01	6.55	6.98	7.51
96-04.000	5.29	5.31	5.59	5.98	6.50	6.92	7.43
96-08.000	5.28	5.30	5.57	5.94	6.44	6.85	7.34
96-12.000	5.28	5.29	5.55	5.91	6.39	6.78	7.26
96-16.000	5.27	5.28	5.53	5.88	6.34	6.71	7.17
96-20.000	**5.26**	**5.28**	**5.51**	**5.84**	**6.29**	**6.65**	**7.08**
96-24.000	5.25	5.27	5.50	5.81	6.24	6.58	7.00
96-28.000	5.24	5.26	5.48	5.78	6.18	6.51	6.91
97-00.000	5.23	5.25	5.46	5.74	6.13	6.45	6.83
97-04.000	5.22	5.24	5.44	5.71	6.08	6.38	6.74
97-08.000	5.22	5.23	5.42	5.68	6.03	6.31	6.66
97-12.000	5.21	5.22	5.40	5.64	5.98	6.25	6.57
WAL	**29.156**	**24.695**	**8.414**	**4.454**	**2.734**	**2.087**	**1.620**
Mod Durn	**14.781**	**13.680**	**6.623**	**3.876**	**2.477**	**1.919**	**1.504**
Mod Convexity	**3.268**	**2.686**	**0.547**	**0.181**	**0.076**	**0.047**	**0.030**
Principal Window	***Jun32 - Dec32***	***Jan27 - Jul29***	***Sep09 - Sep14***	***Sep07 - May08***	***Mar06 - May06***	***Jul05 - Sep05***	***Feb05 - Mar05***
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A18

Banc of America

Balance	$2,900,000.00	Delay	24	WAC	5.847456817
Coupon	5.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-20.000	5.20	5.26	5.92	6.10	6.47	6.85	7.32
97-24.000	5.19	5.24	5.87	6.03	6.38	6.73	7.18
97-28.000	5.18	5.23	5.82	5.97	6.29	6.62	7.04
98-00.000	5.17	5.22	5.76	5.90	6.20	6.51	6.90
98-04.000	5.16	5.21	5.71	5.84	6.11	6.40	6.76
98-08.000	5.15	5.19	5.65	5.77	6.03	6.29	6.61
98-12.000	**5.14**	**5.18**	**5.60**	**5.71**	**5.94**	**6.18**	**6.47**
98-16.000	5.13	5.17	5.54	5.64	5.85	6.06	6.33
98-20.000	5.12	5.15	5.49	5.58	5.76	5.95	6.19
98-24.000	5.12	5.14	5.44	5.51	5.68	5.84	6.05
98-28.000	5.11	5.13	5.38	5.45	5.59	5.73	5.91
99-00.000	5.10	5.12	5.33	5.39	5.50	5.62	5.77
99-04.000	5.09	5.10	5.28	5.32	5.42	5.51	5.64
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**14.254**	**10.060**	**2.344**	**1.958**	**1.446**	**1.140**	**0.900**
Mod Convexity	**2.955**	**1.369**	**0.081**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A15

Banc of America

Balance	$2,193,000.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
96-24.000	5.77	5.77	5.85	6.19	6.65	6.99	7.39
96-28.000	5.76	5.76	5.83	6.16	6.60	6.93	7.31
97-00.000	5.75	5.76	5.82	6.14	6.55	6.87	7.23
97-04.000	5.74	5.75	5.81	6.11	6.50	6.80	7.14
97-08.000	5.73	5.74	5.80	6.08	6.46	6.74	7.06
97-12.000	5.72	5.73	5.78	6.05	6.41	6.68	6.98
97-16.000	**5.71**	**5.72**	**5.77**	**6.02**	**6.36**	**6.61**	**6.90**
97-20.000	5.71	5.71	5.76	6.00	6.31	6.55	6.82
97-24.000	5.70	5.70	5.75	5.97	6.27	6.49	6.74
97-28.000	5.69	5.69	5.73	5.94	6.22	6.43	6.66
98-00.000	5.68	5.68	5.72	5.91	6.17	6.36	6.58
98-04.000	5.67	5.67	5.71	5.89	6.12	6.30	6.50
98-08.000	5.66	5.66	5.70	5.86	6.08	6.24	6.42
WAL	**29.617**	**27.824**	**16.249**	**5.541**	**2.990**	**2.227**	**1.723**
Mod Durn	**14.099**	**13.742**	**10.220**	**4.629**	**2.674**	**2.030**	**1.591**
Mod Convexity	**3.059**	**2.860**	**1.448**	**0.260**	**0.088**	**0.053**	**0.034**
Principal Window	**Dec32 - May33**	**Jul29 - May33**	**Sep14 - May33**	**May08 - May33**	**May06 - Sep06**	**Sep05 - Nov05**	**Mar05 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A14

Banc of America

Balance	$1,000,000.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-04.000	5.74	5.76	5.95	6.22	6.59	6.88	7.24
97-08.000	5.73	5.75	5.93	6.19	6.53	6.81	7.16
97-12.000	5.72	5.74	5.91	6.15	6.48	6.75	7.07
97-16.000	5.72	5.73	5.89	6.12	6.43	6.68	6.99
97-20.000	5.71	5.72	5.87	6.09	6.38	6.61	6.90
97-24.000	5.70	5.71	5.85	6.05	6.33	6.55	6.82
97-28.000	**5.69**	**5.70**	**5.83**	**6.02**	**6.28**	**6.48**	**6.73**
98-00.000	5.68	5.69	5.81	5.99	6.22	6.41	6.65
98-04.000	5.67	5.68	5.79	5.95	6.17	6.35	6.56
98-08.000	5.66	5.67	5.77	5.92	6.12	6.28	6.48
98-12.000	5.65	5.66	5.76	5.89	6.07	6.22	6.39
98-16.000	5.64	5.65	5.74	5.86	6.02	6.15	6.31
98-20.000	5.63	5.64	5.72	5.82	5.97	6.08	6.22
WAL	**29.156**	**24.695**	**8.414**	**4.454**	**2.734**	**2.087**	**1.620**
Mod Durn	***14.041***	***13.067***	***6.497***	***3.835***	***2.463***	***1.911***	***1.501***
Mod Convexity	**3.018**	**2.506**	**0.532**	**0.178**	**0.076**	**0.047**	**0.030**
Principal Window	**Jun32 - Dec32**	**Jan27 - Jul29**	**Sep09 - Sep14**	**Sep07 - May08**	**Mar06 - May06**	**Jul05 - Sep05**	**Feb05 - Mar05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A13

Banc of America

Balance	$1,000,000.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-16.000	5.72	5.73	6.02	6.18	6.49	6.74	7.05
97-20.000	5.71	5.72	5.99	6.15	6.43	6.67	6.97
97-24.000	5.70	5.71	5.97	6.11	6.38	6.60	6.88
97-28.000	5.69	5.70	5.94	6.07	6.32	6.53	6.79
98-00.000	5.68	5.69	5.91	6.04	6.27	6.46	6.70
98-04.000	5.67	5.68	5.88	6.00	6.21	6.39	6.61
98-08.000	**5.66**	**5.67**	**5.86**	**5.96**	**6.16**	**6.32**	**6.52**
98-12.000	5.65	5.66	5.83	5.93	6.10	6.25	6.43
98-16.000	5.64	5.65	5.80	5.89	6.05	6.18	6.35
98-20.000	5.63	5.64	5.78	5.85	5.99	6.11	6.26
98-24.000	5.63	5.63	5.75	5.82	5.94	6.04	6.17
98-28.000	5.62	5.62	5.72	5.78	5.88	5.97	6.08
99-00.000	5.61	5.61	5.70	5.74	5.83	5.90	5.99
WAL	**28.789**	**22.741**	**5.579**	**3.939**	**2.555**	**1.970**	**1.541**
Mod Durn	**13.998**	**12.582**	**4.668**	**3.441**	**2.315**	**1.812**	**1.433**
Mod Convexity	**2.987**	**2.275**	**0.263**	**0.144**	**0.067**	**0.043**	**0.028**
Principal Window	**Mar32 - Jun32**	**Aug25 - Jan27**	**Sep08 - Sep09**	**Apr07 - Sep07**	**Jan06 - Mar06**	**Jun05 - Jul05**	**Jan05 - Feb05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A12

Banc of America

Balance	$4,000,000.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	5.64	5.67	5.99	6.08	6.25	6.44	6.67
98-24.000	5.63	5.65	5.94	6.01	6.17	6.33	6.53
98-28.000	5.62	5.64	5.88	5.95	6.08	6.22	6.39
99-00.000	5.61	5.63	5.83	5.88	5.99	6.11	6.25
99-04.000	5.60	5.61	5.78	5.82	5.91	6.00	6.11
99-08.000	5.59	5.60	5.72	5.75	5.82	5.89	5.97
99-12.000	**5.58**	**5.59**	**5.67**	**5.69**	**5.73**	**5.78**	**5.83**
99-16.000	5.57	5.58	5.61	5.62	5.64	5.67	5.69
99-20.000	5.56	5.56	5.56	5.56	5.56	5.56	5.56
99-24.000	5.55	5.55	5.51	5.50	5.47	5.45	5.42
99-28.000	5.54	5.54	5.45	5.43	5.39	5.34	5.28
100-00.000	5.54	5.52	5.40	5.37	5.30	5.23	5.14
100-04.000	5.53	5.51	5.35	5.30	5.21	5.12	5.01
WAL	**26.466**	**14.919**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**13.575**	**9.743**	**2.332**	**1.950**	**1.444**	**1.140**	**0.902**
Mod Convexity	**2.743**	**1.304**	**0.080**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Sep10 - Aug25**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A9

Banc of America

Balance	$7,652,504.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	125 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
96-24.000	5.77	5.77	5.85	6.19	6.65	6.99	7.39
96-28.000	5.76	5.76	5.83	6.16	6.60	6.93	7.31
97-00.000	5.75	5.76	5.82	6.14	6.55	6.87	7.23
97-04.000	5.74	5.75	5.81	6.11	6.50	6.80	7.14
97-08.000	5.73	5.74	5.80	6.08	6.46	6.74	7.06
97-12.000	5.72	5.73	5.78	6.05	6.41	6.68	6.98
97-16.000	**5.71**	**5.72**	**5.77**	**6.02**	**6.36**	**6.61**	**6.90**
97-20.000	5.71	5.71	5.76	6.00	6.31	6.55	6.82
97-24.000	5.70	5.70	5.75	5.97	6.27	6.49	6.74
97-28.000	5.69	5.69	5.73	5.94	6.22	6.43	6.66
98-00.000	5.68	5.68	5.72	5.91	6.17	6.36	6.58
98-04.000	5.67	5.67	5.71	5.89	6.12	6.30	6.50
98-08.000	5.66	5.66	5.70	5.86	6.08	6.24	6.42
WAL	**29.617**	**27.824**	**16.249**	**5.541**	**2.990**	**2.227**	**1.723**
Mod Durn	**14.099**	**13.742**	**10.220**	**4.629**	**2.674**	**2.030**	**1.591**
Mod Convexity	**3.059**	**2.860**	**1.448**	**0.260**	**0.088**	**0.053**	**0.034**
Principal Window	**Dec32 - May33**	**Jul29 - May33**	**Sep14 - May33**	**May08 - May33**	**May06 - Sep06**	**Sep05 - Nov05**	**Mar05 - May05**
LIBOR_1MO	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**	**1.32**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A10

Banc of America

Balance	$8,100,000.00	Delay	24	WAC	5.847456817
Coupon	5.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	150 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
97-20.000	5.20	5.30	5.92	6.10	6.47	6.85	7.32
97-24.000	5.19	5.29	5.87	6.03	6.38	6.73	7.18
97-28.000	5.18	5.27	5.82	5.97	6.29	6.62	7.04
98-00.000	5.17	5.26	5.76	5.90	6.20	6.51	6.90
98-04.000	5.16	5.24	5.71	5.84	6.11	6.40	6.76
98-08.000	5.15	5.22	5.65	5.77	6.03	6.29	6.61
98-12.000	**5.14**	**5.21**	**5.60**	**5.71**	**5.94**	**6.18**	**6.47**
98-16.000	5.13	5.19	5.54	5.64	5.85	6.06	6.33
98-20.000	5.12	5.18	5.49	5.58	5.76	5.95	6.19
98-24.000	5.12	5.16	5.44	5.51	5.68	5.84	6.05
98-28.000	5.11	5.15	5.38	5.45	5.59	5.73	5.91
99-00.000	5.10	5.13	5.33	5.39	5.50	5.62	5.77
99-04.000	5.09	5.12	5.28	5.32	5.42	5.51	5.64
WAL	**26.466**	**11.637**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**14.254**	**8.186**	**2.344**	**1.958**	**1.446**	**1.140**	**0.900**
Mod Convexity	**2.955**	**0.988**	**0.081**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Aug03 - Jul23**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A11

Banc of America

Balance	$8,000,000.00	Delay	24	WAC	5.847456817
Coupon	6.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	150 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
99-20.000	6.07	6.07	6.06	6.05	6.05	6.04	6.03
99-24.000	6.06	6.05	6.00	5.99	5.96	5.93	5.89
99-28.000	6.05	6.04	5.95	5.93	5.87	5.82	5.75
100-00.000	6.04	6.02	5.90	5.86	5.79	5.71	5.61
100-04.000	6.03	6.01	5.84	5.80	5.70	5.60	5.48
100-08.000	6.02	5.99	5.79	5.73	5.61	5.49	5.34
100-12.000	**6.01**	**5.97**	**5.74**	**5.67**	**5.53**	**5.38**	**5.20**
100-16.000	6.00	5.96	5.68	5.61	5.44	5.27	5.06
100-20.000	6.00	5.94	5.63	5.54	5.36	5.17	4.93
100-24.000	5.99	5.93	5.58	5.48	5.27	5.06	4.79
100-28.000	5.98	5.91	5.52	5.42	5.19	4.95	4.66
101-00.000	5.97	5.89	5.47	5.35	5.10	4.84	4.52
101-04.000	5.96	5.88	5.42	5.29	5.02	4.74	4.38
WAL	**26.466**	**11.637**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**12.953**	**7.763**	**2.321**	**1.944**	**1.442**	**1.141**	**0.904**
Mod Convexity	**2.551**	**0.910**	**0.080**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Aug03 - Jul23**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A6

Banc of America

Balance	$18,243,967.00	Delay	24	WAC	5.847456817
Coupon	5.50000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	150 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	5.64	5.69	5.99	6.08	6.25	6.44	6.67
98-24.000	5.63	5.67	5.94	6.01	6.17	6.33	6.53
98-28.000	5.62	5.66	5.88	5.95	6.08	6.22	6.39
99-00.000	5.61	5.64	5.83	5.88	5.99	6.11	6.25
99-04.000	5.60	5.63	5.78	5.82	5.91	6.00	6.11
99-08.000	5.59	5.61	5.72	5.75	5.82	5.89	5.97
99-12.000	**5.58**	**5.59**	**5.67**	**5.69**	**5.73**	**5.78**	**5.83**
99-16.000	5.57	5.58	5.61	5.62	5.64	5.67	5.69
99-20.000	5.56	5.56	5.56	5.56	5.56	5.56	5.56
99-24.000	5.55	5.55	5.51	5.50	5.47	5.45	5.42
99-28.000	5.54	5.53	5.45	5.43	5.39	5.34	5.28
100-00.000	5.54	5.52	5.40	5.37	5.30	5.23	5.14
100-04.000	5.53	5.50	5.35	5.30	5.21	5.12	5.01
WAL	**26.466**	**11.637**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**13.575**	**7.968**	**2.332**	**1.950**	**1.444**	**1.140**	**0.902**
Mod Convexity	**2.743**	**0.948**	**0.080**	**0.056**	**0.032**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Aug03 - Jul23**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A16

Banc of America

Balance	$5,655,000.00	Delay	24	WAC	5.847456817
Coupon	4.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	150 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	6.53	6.22	4.86	4.69	4.78	4.99	5.24
98-24.000	6.52	6.20	4.81	4.62	4.70	4.88	5.10
98-28.000	6.51	6.18	4.75	4.56	4.61	4.77	4.96
99-00.000	6.50	6.17	4.70	4.50	4.53	4.66	4.82
99-04.000	6.49	6.15	4.65	4.43	4.44	4.55	4.69
99-08.000	6.48	6.14	4.60	4.37	4.35	4.44	4.55
99-12.000	**6.47**	**6.12**	**4.54**	**4.31**	**4.27**	**4.33**	**4.41**
99-16.000	6.46	6.11	4.49	4.24	4.18	4.22	4.28
99-20.000	6.46	6.09	4.44	4.18	4.10	4.12	4.14
99-24.000	6.45	6.08	4.39	4.12	4.01	4.01	4.00
99-28.000	6.44	6.06	4.34	4.06	3.93	3.90	3.87
100-00.000	6.43	6.04	4.28	4.00	3.85	3.80	3.73
100-04.000	6.42	6.03	4.23	3.93	3.76	3.69	3.60
WAL	**26.466**	**11.637**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**13.064**	**8.054**	**2.403**	**2.000**	**1.473**	**1.160**	**0.915**
Mod Convexity	**2.501**	**0.940**	**0.084**	**0.058**	**0.033**	**0.021**	**0.014**
Principal Window	**Aug27 - Mar32**	**Aug03 - Jul23**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

bms36_30_fin – 1A17

Banc of America

Balance	$10,655,000.00	Delay	24	WAC	5.847456817
Coupon	7.00000000	Dated	07/01/2003	NET	5.59545682
Settle	07/31/2003	First Payment	08/25/2003	WAM	358

Price	0 PSA	150 PSA	300 PSA	350 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield	Yield
98-20.000	4.65	5.12	7.14	7.48	7.73	7.90	8.11
98-24.000	4.64	5.10	7.09	7.41	7.64	7.79	7.97
98-28.000	4.63	5.08	7.03	7.34	7.56	7.67	7.82
99-00.000	4.62	5.07	6.98	7.28	7.47	7.56	7.68
99-04.000	4.61	5.05	6.92	7.21	7.38	7.45	7.54
99-08.000	4.61	5.04	6.87	7.15	7.29	7.34	7.40
99-12.000	**4.60**	**5.02**	**6.81**	**7.08**	**7.20**	**7.23**	**7.26**
99-16.000	4.59	5.00	6.76	7.01	7.11	7.12	7.12
99-20.000	4.58	4.99	6.70	6.95	7.02	7.00	6.98
99-24.000	4.57	4.97	6.65	6.88	6.94	6.89	6.84
99-28.000	4.56	4.96	6.59	6.82	6.85	6.78	6.70
100-00.000	4.55	4.94	6.54	6.75	6.76	6.67	6.56
100-04.000	4.54	4.93	6.48	6.69	6.67	6.56	6.42
WAL	**26.466**	**11.637**	**2.609**	**2.145**	**1.558**	**1.218**	**0.956**
Mod Durn	**14.306**	**7.898**	**2.264**	**1.902**	**1.416**	**1.122**	**0.889**
Mod Convexity	**3.072**	**0.959**	**0.077**	**0.054**	**0.031**	**0.020**	**0.014**
Principal Window	**Aug27 - Mar32**	**Aug03 - Jul23**	**Aug03 - Sep08**	**Aug03 - Apr07**	**Aug03 - Jan06**	**Aug03 - Jun05**	**Aug03 - Jan05**
LIBOR_1MO	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**	**3.909**

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.089	1.250	1.521	2.259	3.347	4.370

[illegible]

Banc of America

Deal Summary Report

bms36_15_fin

		Assumptions			Collateral				
Settlement	31-Jul-2003	Prepay	300	PSA	Balance	WAC	WAM	WAL	Dur
1st Pay Date	25-Aug-2003	Default	0	CDR	$350,000,000.00	5.371	178	4.482	3.733
		Recovery	0	months					
		Severity		0%					

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dur	Yield	Spread bp	Bench	Price %	$@1bp	Accrued Int(M)	NetNet (MM)	Dated Date	Notes
2PO	20,815.16	0.00000000	08/03 - 05/18	4.459									01-Jul-03	XRS_PO
2IO	344,966,020.77	0.37487659	08/03 - 05/18	4.482									01-Jul-03	NTL_IO
2A3	100,000,000.00	1.59000000	08/03 - 05/18	4.447									25-Jul-03	FLT
2A4	2,750,000.00	1.59000000	08/03 - 05/18	4.447									25-Jul-03	FLT
2A1	116,132,650.00	1.59000000	08/03 - 05/18	4.447									25-Jul-03	FLT
2A2	126,721,534.84	10.20818180	08/03 - 05/18	4.447									25-Jul-03	INV
SUBORD	4,375,000.00	4.75000000	08/03 - 05/18	7.271									01-Jul-03	FIX

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	0.894	1.105	1.349	2.078	3.168	4.221

[illegible]

bms36_15_fin – 2A1

Banc of America

Balance	$116,132,650.00	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	1.59000000	Dated	07/25/2003	Mult / Margin	1.0 / 0.45	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	7.5 / 0.45	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
99-04.000	1.74	1.80	1.87	1.94	2.04
99-08.000	1.72	1.77	1.83	1.89	1.97
99-12.000	1.70	1.74	1.79	1.84	1.91
99-16.000	1.68	1.71	1.75	1.79	1.85
99-20.000	1.66	1.68	1.71	1.74	1.78
99-24.000	1.64	1.65	1.67	1.69	1.72
99-28.000	1.62	1.62	1.63	1.64	1.66
100-00.000	**1.59**	**1.59**	**1.59**	**1.59**	**1.59**
100-04.000	1.57	1.56	1.55	1.54	1.53
100-08.000	1.55	1.53	1.51	1.49	1.47
100-12.000	1.53	1.51	1.48	1.45	1.40
100-16.000	1.51	1.48	1.44	1.40	1.34
100-20.000	1.49	1.45	1.40	1.35	1.28
100-24.000	1.47	1.42	1.36	1.30	1.22
100-28.000	1.45	1.39	1.32	1.25	1.15
WAL	**6.615**	**4.447**	**3.295**	**2.625**	**2.040**
Mod Durn	**6.117**	**4.191**	**3.148**	**2.531**	**1.983**
Mod Convexity	**0.560**	**0.287**	**0.164**	**0.104**	**0.062**
Principal Window	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - Mar10**
LIBOR_1MO	**1.14**	**1.14**	**1.14**	**1.14**	**1.14**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR

[illegible]

bms36_15_fin – 2A1

Banc of America

Balance	$116,132,650.00	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	1.59000000	Dated	07/25/2003	Mult / Margin	1.0 / 0.45	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	7.5 / 0.45	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
Yld	0.894	1.105	1.349	2.078	3.168	4.221

[illegible]

bms36_15_fin – 2A2

Banc of America

Balance	$126,721,534.84	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	10.20818180	Dated	07/25/2003	Mult / Margin	-1.72727271 / 12.177	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	12.17727269 / 0	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
106-04.000	9.03	8.57	8.10	7.64	7.00
106-08.000	9.01	8.53	8.05	7.59	6.93
106-12.000	8.98	8.50	8.01	7.54	6.87
106-16.000	8.95	8.46	7.96	7.48	6.80
106-20.000	8.93	8.42	7.92	7.43	6.74
106-24.000	8.90	8.39	7.87	7.37	6.67
106-28.000	8.87	8.35	7.83	7.32	6.60
107-00.000	**8.85**	**8.32**	**7.79**	**7.27**	**6.54**
107-04.000	8.82	8.28	7.74	7.22	6.47
107-08.000	8.79	8.25	7.70	7.16	6.41
107-12.000	8.77	8.21	7.65	7.11	6.34
107-16.000	8.74	8.18	7.61	7.06	6.28
107-20.000	8.72	8.14	7.56	7.00	6.21
107-24.000	8.69	8.11	7.52	6.95	6.15
107-28.000	8.66	8.07	7.48	6.90	6.08
WAL	**6.615**	**4.447**	**3.295**	**2.625**	**2.040**
Mod Durn	**4.397**	**3.299**	**2.632**	**2.199**	**1.783**
Mod Convexity	**0.327**	**0.190**	**0.120**	**0.082**	**0.052**
Principal Window	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - Mar10**
LIBOR_1MO	**1.14**	**1.14**	**1.14**	**1.14**	**1.14**

Yield Curve Mat 6MO 2YR 3YR 5YR 10YR 30YR

[illegible]

bms36_15_fin – 2A2

Banc of America

Balance	$126,721,534.84	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	10.20818180	Dated	07/25/2003	Mult / Margin	-1.72727271 / 12.177	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	12.17727269 / 0	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
Yld	0.894	1.105	1.349	2.078	3.168	4.221

[illegible]

bms36_15_fin – 2A3

Banc of America

Balance	$100,000,000.00	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	1.59000000	Dated	07/25/2003	Mult / Margin	1.0 / 0.45	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	7.5 / 0.45	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
99-05.000	1.73	1.80	1.86	1.93	2.02
99-09.000	1.71	1.77	1.82	1.88	1.96
99-13.000	1.69	1.74	1.78	1.83	1.89
99-17.000	1.67	1.71	1.74	1.78	1.83
99-21.000	1.65	1.68	1.70	1.73	1.77
99-25.000	1.63	1.65	1.66	1.68	1.70
99-29.000	1.61	1.62	1.62	1.63	1.64
100-01.000	**1.59**	**1.59**	**1.58**	**1.58**	**1.58**
100-05.000	1.57	1.56	1.54	1.53	1.51
100-09.000	1.55	1.53	1.50	1.48	1.45
100-13.000	1.53	1.50	1.47	1.43	1.39
100-17.000	1.51	1.47	1.43	1.38	1.33
100-21.000	1.49	1.44	1.39	1.34	1.26
100-25.000	1.47	1.41	1.35	1.29	1.20
100-29.000	1.45	1.38	1.31	1.24	1.14
WAL	**6.615**	**4.447**	**3.295**	**2.625**	**2.040**
Mod Durn	**6.118**	**4.192**	**3.149**	**2.531**	**1.983**
Mod Convexity	**0.560**	**0.287**	**0.164**	**0.104**	**0.062**
Principal Window	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - May18**	**Aug03 - Mar10**
LIBOR_1MO	**1.14**	**1.14**	**1.14**	**1.14**	**1.14**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR

[illegible]

bms36_15_fin – 2A3

Banc of America

Balance	$100,000,000.00	Delay	0	Index	LIBOR_1MO | 1.14	WAC	5.371202324
Coupon	1.59000000	Dated	07/25/2003	Milt / Margin	1.0 / 0.45	NET	5.11920232
Settle	07/31/2003	First Payment	08/25/2003	Cap / Floor	7.5 / 0.45	WAM	178

Price	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
Yld	0.894	1.105	1.349	2.078	3.168	4.221

[illegible]