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AUG 27 2003
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SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

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

Citicorp Mortgage Securities, Inc.
(Exact Name of Registrant as Specified in Charter)

0000811785
(Registrant CIK Number)

Form 8-K dated August 26, 2003
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part)
(Give Period of Report)

000-16107, 333-72082
(SEC File Number, if Available)

PROCESSED
AUG 28 2003
THOMSON FINANCIAL

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

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 August 26, 2003.

Citicorp Mortgage Securities, Inc.
(Registrant)

By: [signature]
Name: Howard Darmstadter
Title: Assistant Secretary

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THIS 8-K AND EXHIBIT CONSISTING OF COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER PURSUANT TO A CONTINUING HARDHIP EXEMPTION

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

Pursuant to Section 13 or 15(d) of the
Securities Exchange Act of 1934

Date of Report: August 26, 2003
(Date of earliest event reported)

CITICORP MORTGAGE SECURITIES, INC.
(Packager and Servicer)
(Issuer in Respect of the REMIC Pass-Through Certificates Series 2003-8)
(Exact name of registrant as specified in charter)

Delaware	000-16107, 333-72082	13-3408717
(State or other jurisdiction of organization)	**(Commission File Nos.)**	**(I.R.S. Employer Identification No.)**

12855 North Outer Forty Drive, St. Louis, Missouri	63141
(Address of principal executive offices)	**(Zip Code)**

Registrant's Telephone Number, including area code (314) 851-1467

(Former name, former address and former fiscal year, if changed since last report.)

Item 5. Other Events.

CITICORP MORTGAGE SECURITIES, INC.
REMIC Pass-Through Certificates, Series 2003-8

Attached as Exhibit I are the Computational Materials (as defined in the no-action letter dated May 20, 1994 issued by the Securities and Exchange Commission to Kidder, Peabody Acceptance Corporation I, Kidder, Peabody & Co. Incorporated and Kidder Structured Asset Corporation) and/or Structural Term Sheets (as defined in the no-action letter dated February 17, 1995 issued by the Securities and Exchange Commission to the Public Securities Association) prepared by Banc of America Securities LLC that are required to be filed pursuant to such letters.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934, the registrant has duly caused this report to be signed on its behalf by the undersigned thereunto duly authorized.

CITICORP MORTGAGE SECURITIES, INC.
(Registrant)

By:__________________________
Howard Darmstadter
Assistant Secretary

Dated: August 26, 2003

EXHIBIT INDEX

Banc of America

Deal Summary Report

cmsl0308g1

		Assumptions		Collateral					
Settlement	29-Aug-2003	Prepay	300 PSA	Balance	WAC	WAM	Age	WAL	Dur
1st Pay Date	25-Sep-2003	Default	0 CDR	$300,000,000.00	5.876	359	0	5.684	4.406
		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	1,162,856.52	0.00000	09/03 - 08/33	5.674									01-Aug-03	XRS_PO
WAC_IO	164,747,526.57	0.26895	09/03 - 08/33	5.670									01-Aug-03	NTL_IO
NA	15,000,000.00	5.50000	09/08 - 07/16	9.000									01-Aug-03	FIX
NB	5,325,000.00	5.50000	07/16 - 08/33	16.816									01-Aug-03	FIX
NM	715,000.00	5.50000	09/08 - 08/33	11.048									01-Aug-03	FIX
NAS	8,960,000.00	5.50000	09/08 - 08/33	11.048									01-Aug-03	FIX
A10	5,000,000.00	5.50000	01/10 - 03/11	6.922									01-Aug-03	FIX
A1	110,000,000.00	5.50000	09/03 - 03/11	3.500									01-Aug-03	FIX
A8	78,492,000.00	5.50000	09/03 - 06/08	2.656									01-Aug-03	FIX
A11	11,598,000.00	5.50000	06/08 - 08/09	5.367									01-Aug-03	FIX
A9	5,000,000.00	5.50000	08/09 - 03/11	6.506									01-Aug-03	FIX
A7	5,000,000.00	5.50000	06/08 - 03/11	5.990									01-Aug-03	FIX
A23	30,000,000.00	5.50000	03/11 - 08/33	11.623									01-Aug-03	FIX
A23M	780,000.00	5.50000	03/11 - 08/33	11.623									01-Aug-03	FIX
A4	2,772,000.00	5.50000	03/11 - 12/11	7.900									01-Aug-03	FIX
A5	3,370,000.00	5.50000	12/11 - 04/13	8.900									01-Aug-03	FIX
A6	4,455,000.00	5.50000	04/13 - 03/16	10.949									01-Aug-03	FIX
A3	4,570,000.00	5.50000	03/16 - 08/33	16.548									01-Aug-03	FIX
SUBS	7,800,143.48	5.50000	09/03 - 08/33	10.289									01-Aug-03	FIX

Yield Curve

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

Banc of America

Yld .985 1.812 2.235 3.316 4.503 5.410

cmsi0308_comp_mat - A1

Banc of America

Balance	$110,000,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
99-30.00	5.5332	5.5112	5.4633	5.4270	5.3983	5.3631
100-02.00	5.5209	5.4898	5.4223	5.3712	5.3308	5.2811
100-06.00	5.5086	5.4684	5.3814	5.3154	5.2633	5.1993
100-10.00	5.4963	5.4471	5.3406	5.2597	5.1959	5.1176
100-14.00	5.4840	5.4259	5.2998	5.2042	5.1287	5.0360
100-18.00	5.4717	5.4047	5.2591	5.1487	5.0616	4.9547
100-22.00	**5.4595**	**5.3835**	**5.2185**	**5.0934**	**4.9947**	**4.8734**
100-26.00	5.4473	5.3624	5.1780	5.0381	4.9278	4.7923
100-30.00	5.4351	5.3413	5.1376	4.9830	4.8611	4.7114
101-02.00	5.4229	5.3202	5.0972	4.9280	4.7945	4.6306
101-06.00	5.4108	5.2992	5.0569	4.8730	4.7280	4.5500
101-10.00	5.3987	5.2783	5.0166	4.8182	4.6616	4.4695
101-14.00	5.3866	5.2574	4.9765	4.7634	4.5954	4.3892
WAL	**16.854**	**7.872**	**3.500**	**2.473**	**2.011**	**1.637**
Mod Durn	**10.116**	**5.845**	**3.047**	**2.236**	**1.848**	**1.523**
Mod Convexity	**1.602**	**0.560**	**0.139**	**0.073**	**0.051**	**0.035**
Principal Window	**Sep03 - Oct30**	**Sep03 - Aug22**	**Sep03 - Mar11**	**Sep03 - Apr08**	**Sep03 - Mar07**	**Sep03 - May06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - NA

Banc of America

Balance	$15,000,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
96-13.00	5.8644	5.9463	6.0439	6.0988	6.2465	6.4993
96-17.00	5.8525	5.9311	6.0249	6.0776	6.2195	6.4623
96-21.00	5.8406	5.9160	6.0059	6.0565	6.1926	6.4254
96-25.00	5.8287	5.9009	5.9870	6.0354	6.1657	6.3886
96-29.00	5.8168	5.8858	5.9681	6.0144	6.1389	6.3518
97-01.00	5.8050	5.8707	5.9492	5.9933	6.1121	6.3151
97-05.00	**5.7932**	**5.8557**	**5.9304**	**5.9724**	**6.0853**	**6.2784**
97-09.00	5.7814	5.8407	5.9116	5.9514	6.0586	6.2418
97-13.00	5.7696	5.8258	5.8928	5.9305	6.0319	6.2053
97-17.00	5.7578	5.8108	5.8741	5.9096	6.0053	6.1688
97-21.00	5.7461	5.7959	5.8554	5.8888	5.9787	6.1323
97-25.00	5.7344	5.7810	5.8367	5.8679	5.9521	6.0959
97-29.00	5.7227	5.7661	5.8180	5.8472	5.9256	6.0596
WAL	**18.370**	**12.510**	**9.000**	**7.801**	**5.772**	**4.021**
Mod Durn	**10.849**	**8.535**	**6.806**	**6.110**	**4.790**	**3.496**
Mod Convexity	**1.712**	**1.001**	**0.595**	**0.468**	**0.279**	**0.149**
Principal Window	**Sep08 - Nov29**	**Sep08 - Sep23**	**Sep08 - Jul16**	**Sep08 - Dec13**	**Aug08 - Jul10**	**Mar07 - Mar08**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - A9

Banc of America

Balance	$5,000,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-22.00	5.7093	5.7504	5.9327	6.1011	6.2396	6.4095
97-26.00	5.6998	5.7382	5.9087	6.0662	6.1957	6.3546
97-30.00	5.6903	5.7261	5.8847	6.0313	6.1518	6.2997
98-02.00	5.6809	5.7139	5.8608	5.9965	6.1080	6.2448
98-06.00	5.6714	5.7018	5.8370	5.9617	6.0643	6.1901
98-10.00	5.6620	5.6898	5.8131	5.9270	6.0206	6.1355
98-14.00	**5.6526**	**5.6777**	**5.7893**	**5.8923**	**5.9770**	**6.0809**
98-18.00	5.6432	5.6657	5.7655	5.8577	5.9335	6.0264
98-22.00	5.6338	5.6537	5.7418	5.8232	5.8901	5.9721
98-26.00	5.6244	5.6417	5.7181	5.7887	5.8467	5.9178
98-30.00	5.6151	5.6297	5.6944	5.7542	5.8033	5.8636
99-02.00	5.6058	5.6177	5.6708	5.7198	5.7601	5.8094
99-06.00	5.5965	5.6058	5.6472	5.6855	5.7169	5.7554
WAL	**26.112**	**16.433**	**6.506**	**4.206**	**3.262**	**2.559**
Mod Durn	**13.442**	**10.496**	**5.315**	**3.650**	**2.902**	**2.319**
Mod Convexity	**2.684**	**1.480**	**0.343**	**0.161**	**0.103**	**0.068**
Principal Window	**Feb29 - Oct30**	**Oct18 - Aug22**	**Aug09 - Mar11**	**Aug07 - Apr08**	**Sep06 - Mar07**	**Feb06 - May06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat – A8

Banc of America

Balance	$78,492,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
100-22.00	5.4466	5.3267	5.1234	4.9854	4.8775	4.7412
100-26.00	5.4329	5.2989	5.0717	4.9174	4.7969	4.6446
100-30.00	5.4192	5.2711	5.0200	4.8496	4.7165	4.5482
101-02.00	5.4055	5.2434	4.9685	4.7819	4.6362	4.4519
101-06.00	5.3919	5.2157	4.9170	4.7143	4.5560	4.3559
101-10.00	5.3783	5.1881	4.8657	4.6469	4.4760	4.2601
101-14.00	**5.3647**	**5.1606**	4.8144	**4.5795**	**4.3962**	**4.1644**
101-18.00	5.3511	5.1331	4.7632	4.5123	4.3165	4.0689
101-22.00	5.3376	5.1056	4.7122	4.4452	4.2369	3.9736
101-26.00	5.3241	5.0782	4.6612	4.3783	4.1575	3.8785
101-30.00	5.3106	5.0509	4.6103	4.3114	4.0782	3.7835
102-02.00	5.2971	5.0236	4.5594	4.2447	3.9991	3.6887
102-06.00	5.2837	4.9963	4.5087	4.1781	3.9201	3.5942
WAL	**13.989**	**5.457**	**2.656**	**1.975**	**1.647**	**1.361**
Mod Durn	**9.036**	**4.457**	**2.396**	**1.824**	**1.538**	**1.284**
Mod Convexity	**1.260**	**0.302**	**0.083**	**0.049**	**0.036**	**0.026**
Principal Window	**Sep03 - Nov26**	**Sep03 - Apr15**	**Sep03 - Jun08**	**Sep03 - Dec06**	**Sep03 - Apr06**	**Sep03 - Oct05**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - A6

Banc of America

Balance	$4,455,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-26.00	5.6943	5.7051	5.7932	5.9432	6.0640	6.2182
97-30.00	5.6852	5.6953	5.7773	5.9168	6.0293	6.1728
98-02.00	5.6761	5.6854	5.7613	5.8905	5.9946	6.1274
98-06.00	5.6671	5.6756	5.7454	5.8642	5.9600	6.0821
98-10.00	5.6580	5.6658	5.7296	5.8380	5.9254	6.0369
98-14.00	5.6490	5.6560	5.7137	5.8118	5.8909	5.9917
98-18.00	**5.6400**	**5.6463**	**5.6979**	**5.7857**	**5.8565**	**5.9467**
98-22.00	5.6310	5.6365	5.6821	5.7596	5.8221	5.9017
98-26.00	5.6220	5.6268	5.6663	5.7335	5.7877	5.8567
98-30.00	5.6130	5.6171	5.6506	5.7075	5.7534	5.8119
99-02.00	5.6041	5.6074	5.6349	5.6815	5.7191	5.7671
99-06.00	5.5951	5.5977	5.6192	5.6556	5.6849	5.7223
99-10.00	5.5862	5.5881	5.6035	5.6297	5.6508	5.6777
WAL	**28.745**	**24.071**	**10.949**	**5.807**	**4.225**	**3.139**
Mod Durn	**14.013**	**12.950**	**7.988**	**4.834**	**3.667**	**2.804**
Mod Convexity	**2.989**	**2.442**	**0.807**	**0.282**	**0.163**	**0.097**
Principal Window	**Dec31 - Oct32**	**Feb26 - May29**	**Apr13 - Mar16**	**Jan09 - Nov09**	**Aug07 - Jan08**	**Aug06 - Nov06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - A5

Banc of America

Balance	$3,370,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-26.00	5.6957	5.7134	5.8317	5.9823	6.1025	6.2588
97-30.00	5.6865	5.7030	5.8131	5.9532	6.0651	6.2105
98-02.00	5.6773	5.6926	5.7945	5.9242	6.0278	6.1624
98-06.00	5.6682	5.6822	5.7759	5.8953	5.9905	6.1143
98-10.00	5.6590	5.6718	5.7574	5.8663	5.9533	6.0662
98-14.00	5.6499	5.6615	5.7389	5.8375	5.9161	6.0183
98-18.00	**5.6408**	**5.6511**	**5.7204**	**5.8086**	**5.8790**	**5.9704**
98-22.00	5.6317	5.6408	5.7020	5.7798	5.8419	5.9226
98-26.00	5.6226	5.6305	5.6836	5.7511	5.8049	5.8749
98-30.00	5.6135	5.6203	5.6652	5.7224	5.7680	5.8273
99-02.00	5.6045	5.6100	5.6468	5.6937	5.7311	5.7797
99-06.00	5.5955	5.5998	5.6285	5.6651	5.6943	5.7322
99-10.00	5.5864	5.5895	5.6102	5.6365	5.6575	5.6848
WAL	**28.035**	**21.467**	**8.900**	**5.178**	**3.889**	**2.941**
Mod Durn	**13.870**	**12.234**	**6.843**	**4.382**	**3.405**	**2.640**
Mod Convexity	**2.909**	**2.120**	**0.578**	**0.231**	**0.141**	**0.086**
Principal Window	**May31 - Dec31**	**Feb24 - Feb26**	**Dec11 - Apr13**	**Aug08 - Jan09**	**May07 - Aug07**	**Jun06 - Aug06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat – A4

Banc of America

Balance	$2,772,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-26.00	5.6969	5.7205	5.8580	6.0097	6.1322	6.2917
97-30.00	5.6876	5.7096	5.8375	5.9787	6.0927	6.2412
98-02.00	5.6783	5.6987	5.8171	5.9478	6.0533	6.1907
98-06.00	5.6691	5.6878	5.7968	5.9169	6.0140	6.1403
98-10.00	5.6598	5.6770	5.7764	5.8861	5.9747	6.0900
98-14.00	5.6506	5.6661	5.7561	5.8554	5.9355	6.0398
98-18.00	**5.6414**	**5.6553**	**5.7358**	**5.8246**	**5.8964**	**5.9897**
98-22.00	5.6323	5.6445	5.7156	5.7940	5.8573	5.9396
98-26.00	5.6231	5.6337	5.6954	5.7633	5.8182	5.8896
98-30.00	5.6140	5.6230	5.6752	5.7328	5.7793	5.8397
99-02.00	5.6048	5.6122	5.6550	5.7022	5.7403	5.7899
99-06.00	5.5957	5.6015	5.6349	5.6717	5.7015	5.7402
99-10.00	5.5866	5.5908	5.6148	5.6413	5.6627	5.6905
WAL	**27.458**	**19.694**	**7.900**	**4.814**	**3.664**	**2.797**
Mod Durn	**13.749**	**11.682**	**6.232**	**4.114**	**3.227**	**2.520**
Mod Convexity	**2.843**	**1.896**	**0.474**	**0.204**	**0.127**	**0.079**
Principal Window	**Oct30 - May31**	**Aug22 - Feb24**	**Mar11 - Dec11**	**Apr08 - Aug08**	**Mar07 - May07**	**May06 - Jun06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

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cmsi0308_comp_mat - A3

Banc of America

Balance	$4,570,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-08.00	5.7336	5.7382	5.7946	5.9893	6.1608	6.3567
97-12.00	5.7245	5.7289	5.7823	5.9666	6.1290	6.3145
97-16.00	5.7155	5.7196	5.7700	5.9440	6.0973	6.2724
97-20.00	5.7064	5.7103	5.7577	5.9214	6.0656	6.2303
97-24.00	5.6974	5.7010	5.7454	5.8989	6.0340	6.1883
97-28.00	5.6884	5.6918	5.7332	5.8764	6.0024	6.1464
98-00.00	**5.6794**	**5.6825**	**5.7210**	**5.8539**	**5.9709**	**6.1045**
98-04.00	5.6704	5.6733	5.7088	5.8315	5.9394	6.0627
98-08.00	5.6614	5.6641	5.6966	5.8091	5.9080	6.0210
98-12.00	5.6525	5.6549	5.6845	5.7867	5.8766	5.9793
98-16.00	5.6436	5.6457	5.6724	5.7644	5.8453	5.9377
98-20.00	5.6347	5.6366	5.6603	5.7420	5.8140	5.8962
98-24.00	5.6258	5.6275	5.6482	5.7198	5.7828	5.8547
WAL	**29.560**	**27.734**	**16.548**	**7.025**	**4.711**	**3.430**
Mod Durn	**14.128**	**13.759**	**10.410**	**5.655**	**4.032**	**3.036**
Mod Convexity	**3.066**	**2.861**	**1.490**	**0.390**	**0.196**	**0.113**
Principal Window	**Oct32 - Aug33**	**May29 - Aug33**	**Mar16 - Aug33**	**Nov09 - Feb12**	**Jan08 - Aug08**	**Nov06 - Mar07**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat – A23

Banc of America

Balance	$30,000,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	CMT_10YR=4.503 , 0 PSA	CMT_10YR=, 100 PSA	CMT_10YR=, 300 PSA	CMT_10YR=, 500 PSA	CMT_10YR=, 700 PSA	CMT_10YR=, 1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
97-30.00	5.6855	5.6967	5.7731	5.9156	6.0328	6.1765
98-02.00	5.6764	5.6867	5.7575	5.8894	5.9979	6.1309
98-06.00	5.6673	5.6768	5.7419	5.8632	5.9630	6.0853
98-10.00	5.6582	5.6669	5.7263	5.8371	5.9282	6.0398
98-14.00	5.6492	5.6570	5.7108	5.8110	5.8934	5.9944
98-18.00	5.6401	5.6472	5.6953	5.7849	5.8587	5.9490
98-22.00	**5.6311**	**5.6373**	**5.6798**	**5.7589**	**5.8240**	**5.9037**
98-26.00	5.6221	5.6275	5.6643	5.7329	5.7894	5.8585
98-30.00	5.6131	5.6177	5.6489	5.7070	5.7548	5.8134
99-02.00	5.6042	5.6079	5.6335	5.6811	5.7203	5.7683
99-06.00	5.5952	5.5981	5.6181	5.6553	5.6858	5.7233
99-10.00	5.5863	5.5884	5.6027	5.6295	5.6514	5.6784
99-14.00	5.5773	5.5786	5.5874	5.6037	5.6171	5.6335
WAL	**28.598**	**23.796**	**11.623**	**5.852**	**4.194**	**3.120**
Mod Durn	**13.990**	**12.821**	**8.147**	**4.852**	**3.640**	**2.787**
Mod Convexity	**2.975**	**2.402**	**0.901**	**0.289**	**0.161**	**0.096**
Principal Window	**Oct30 - Aug33**	**Aug22 - Aug33**	**Mar11 - Aug33**	**Apr08 - Feb12**	**Mar07 - Aug08**	**May06 - Mar07**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat – A11

Banc of America

Balance	$11,598,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
98-12.00	5.6603	5.7014	5.8432	5.9585	6.0519	6.1598
98-16.00	5.6506	5.6875	5.8152	5.9190	6.0030	6.1001
98-20.00	5.6409	5.6738	5.7873	5.8795	5.9542	6.0405
98-24.00	5.6312	5.6600	5.7594	5.8401	5.9055	5.9810
98-28.00	5.6216	5.6463	5.7315	5.8008	5.8569	5.9216
99-00.00	5.6119	5.6325	5.7037	5.7615	5.8083	5.8623
99-04.00	**5.6023**	**5.6189**	**5.6759**	**5.7223**	**5.7598**	**5.8031**
99-08.00	5.5927	5.6052	5.6482	5.6831	5.7114	5.7440
99-12.00	5.5831	5.5915	5.6205	5.6440	5.6630	5.6850
99-16.00	5.5736	5.5779	5.5928	5.6050	5.6148	5.6261
99-20.00	5.5640	5.5643	5.5652	5.5660	5.5666	5.5673
99-24.00	5.5545	5.5507	5.5377	5.5270	5.5185	5.5085
99-28.00	5.5450	5.5372	5.5101	5.4882	5.4704	5.4499
WAL	**24.409**	**13.308**	**5.367**	**3.630**	**2.878**	**2.323**
Mod Durn	**13.074**	**9.177**	**4.524**	**3.204**	**2.591**	**2.123**
Mod Convexity	**2.493**	**1.091**	**0.247**	**0.125**	**0.083**	**0.057**
Principal Window	**Nov26 - Feb29**	**Apr15 - Oct18**	**Jun08 - Aug09**	**Dec06 - Aug07**	**Apr06 - Sep06**	**Oct05 - Feb06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - A10

Banc of America

Balance	$5,000,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
98-16.00	5.6472	5.6676	5.7667	5.8627	5.9415	6.0394
98-20.00	5.6379	5.6560	5.7441	5.8294	5.8996	5.9865
98-24.00	5.6286	5.6445	5.7216	5.7963	5.8577	5.9338
98-28.00	5.6193	5.6329	5.6991	5.7632	5.8158	5.8811
99-00.00	5.6100	5.6214	5.6766	5.7301	5.7741	5.8285
99-04.00	5.6008	5.6099	5.6542	5.6971	5.7323	5.7760
99-08.00	5.5916	5.5985	5.6318	5.6641	5.6907	5.7236
99-12.00	5.5824	5.5870	5.6095	5.6312	5.6491	5.6713
99-16.00	5.5732	5.5756	5.5872	5.5984	5.6076	5.6190
99-20.00	5.5640	5.5642	5.5649	5.5656	5.5661	5.5668
99-24.00	5.5549	5.5528	5.5426	5.5328	5.5247	5.5147
99-28.00	5.5457	5.5414	5.5204	5.5001	5.4834	5.4627
100-00.00	5.5366	5.5300	5.4982	5.4674	5.4421	5.4108
WAL	**26.596**	**17.494**	**6.922**	**4.402**	**3.392**	**2.642**
Mod Durn	**13.607**	**10.938**	**5.606**	**3.808**	**3.013**	**2.394**
Mod Convexity	**2.757**	**1.622**	**0.381**	**0.175**	**0.111**	**0.072**
Principal Window	**Aug29 - Oct30**	**Oct19 - Aug22**	**Jan10 - Mar11**	**Oct07 - Apr08**	**Nov06 - Mar07**	**Mar06 - May06**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	.985	1.812	2.235	3.316	4.503	5.410

cmsi0308_comp_mat - NAS

Banc of America

Balance	$8,960,000.00	Delay	24	WAC	5.876375456
Coupon	5.50000	Dated	08/01/2003	NET	5.626375
Settle	08/29/2003	First Payment	09/25/2003	WAM	359

Price	0 PSA	100 PSA	300 PSA	500 PSA	700 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield	Yield
96-11.00	5.8501	5.9078	5.9930	6.0521	6.2024	6.4703
96-15.00	5.8389	5.8944	5.9763	6.0332	6.1776	6.4351
96-19.00	5.8278	5.8810	5.9596	6.0142	6.1529	6.4000
96-23.00	5.8167	5.8677	5.9430	5.9953	6.1282	6.3650
96-27.00	5.8056	5.8543	5.9264	5.9764	6.1035	6.3300
96-31.00	5.7945	5.8410	5.9098	5.9576	6.0789	6.2951
97-03.00	**5.7835**	**5.8278**	**5.8933**	**5.9388**	**6.0543**	**6.2602**
97-07.00	5.7724	5.8145	5.8768	5.9200	6.0298	6.2254
97-11.00	5.7614	5.8013	5.8603	5.9013	6.0053	6.1906
97-15.00	5.7504	5.7881	5.8438	5.8826	5.9808	6.1559
97-19.00	5.7395	5.7749	5.8274	5.8639	5.9564	6.1213
97-23.00	5.7285	5.7618	5.8110	5.8452	5.9320	6.0867
97-27.00	5.7176	5.7486	5.7946	5.8266	5.9077	6.0521
WAL	**20.933**	**15.652**	**11.048**	**9.131**	**6.447**	**4.263**
Mod Durn	**11.608**	**9.666**	**7.755**	**6.820**	**5.219**	**3.679**
Mod Convexity	**2.017**	**1.378**	**0.832**	**0.614**	**0.342**	**0.165**
Principal Window	**Sep08 - Aug33**	**Sep08 - Aug33**	**Sep08 - Aug33**	**Sep08 - Aug33**	**Aug08 - Aug33**	**Mar07 - Feb09**
CMT_10YR	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**	**4.503**