03031500

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

SEC MAIL PROCESSING RECEIVED SEP 22 2003 WASH, D.C. 155 SECTION

Mortgage Asset Securitization Transactions, Inc.
Exact Name of Registrant as Specified in Charter

0000815018
Registrant CIK Number

Form 8-K, FOR September 17, 2003, Series 2003-WMC2
Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part (give period of report)

333-106982
SEC File Number, if available

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

PROCESSED
SEP 24 2003
THOMSON FINANCIAL

[TPW: NYLEGAL:173884.2] 19356-00105 09/17/03 11:56am

SIGNATURES

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

Dated: September 17, 2003

MORTGAGE ASSET SECURITIZATION TRANSACTIONS, INC.

By: _____
Name: Glenn McIntyre
Title: Associate Director

By: _____
Name:
Title:

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

EXHIBIT INDEX

Exhibit No.	Description	Format
99.1	Computational Materials	P*

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

	A	B	C	D	E	F	G	H	I	J
1	**MABS2003-WMC2_TS2, Class M3**									
2										
3	**Deal Information**									
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,064,000,000.00	WA Rem Term:	340		
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7										
8	**Tranche Information**									
9										
10	**Tranche**	M3								
11	**Coupon**	3.3100								
12	**Type**	MEZ_FLT								
13	**Orig Balance**	10,640,000.00								
14	**Cur Balance**	10,640,000.00								
15	**Factor**	1.0000								
16	**Orig Moody's**	A3								
17	**Orig S&P**	A-								
18	**Orig Fitch**	A-								
19	**Delay**	0								
20	**Accrual Date**	09/30/2003								
21	**Daycount**	Actual/360								
22										
23	**Price/Yield**									
24	**Given: Price**		**100 *FFTW-PPC, 159.6 *FFTW-DefCurve,100%...**							
25	100.0000	Price	100.0000							
26		Yield	7.4739							
27		Disc Margin	271							
28		WAL	11.95							
29		Mod Durn	8.197							
30		Mod Convexity	0.864							
31		Principal Window	Jun13 to Jul33							
32		Principal Writedown	25,699.89 (0.24%)							
33		Maturity #mos	358							
34		Total Collat Loss(Forecasted)	111,268,264.86 (10.46%)							
35		Total Collat Liquidation(Forecasted)	111,268,264.86 (10.46%)							
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...							
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...							
38		Prepay Rate	100 *FFTW-PPC							
39		YMP	Incl pnlty							
40		Prepay Penalty Haircut(%)	0							
41		No Prepay if L/O YM >	During Lockout							
42		Default Rate	159.6 *FFTW-DefCurve							
43		Default Severity(%)	100							
44		Severity Ramp	Percent							
45		Default if DSCR <	0							
46		Servicer Advance	All but newly liqdtd							
47		Advance (% of P&I)	100							
48		Recovery Lag	0							
49		Recovery Time Series	100							
50		Initial Rate	0							
51		Initial Severity	0							

	A	B	C	D	E	F	G	H	I	J
52		Delinq. Rate	30							
53										
54	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR								
55		Yld								
56										

	A	B	C	D	E	F	G
1	**MABS2003-WMC2_TS2, Class M2**						
2							
3	**Deal Information**						
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,084,000,000.00	WA Rem Term:
5	Cur Deal Bal:	$1,084,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,084,000,000.00	Cur Collat Bal:
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:
7							
8	**Tranche Information**						
9							
10	**Tranche**	M2					
11	**Coupon**	2.9100					
12	**Type**	MEZ_FLT					
13	**Orig Balance**	58,520,000.00					
14	**Cur Balance**	58,520,000.00					
15	**Factor**	1.0000					
16	**Orig Moody's**	A2					
17	**Orig S&P**	A					
18	**Orig Fitch**	A					
19	**Delay**	0					
20	**Accrual Date**	09/30/2003					
21	**Daycount**	Actual/360					
22							
23	**Price/Yield**		**X=9.77 CDR**	**X=11.21 CDR**	**X=13.30 CDR**		
24	**Given: Price**		**70 *Hyper-PPC, 97.7 *Hyper-DefCurve,50%S...**	**100 *Hyper-PPC, 112.1 *Hyper-DefCurve,50...**	**130 *Hyper-PPC, 133 *Hyper-DefCurve,50%S...**		
25	100.0000	Price	100.0000	100.0000	100.0000		
26		Yield	6.8312	6.7678	6.6731		
27		Disc Margin	202	205	207		
28		WAL	12.52	9.26	7.03		
29		Mod Durn	8.439	6.876	5.602		
30		Mod Convexity	0.946	0.608	0.396		
31		Principal Window	Feb13 to Jul33	Aug10 to Jul33	Dec08 to Jul33		
32		Principal Writedown	45,045.48 (0.08%)	55,980.92 (0.10%)	43,825.82 (0.07%)		
33		Maturity #mos	358	358	358		
34		Total Collat Loss(Forecasted)	153,333,601.17 (14.41%)	122,073,070.37 (11.47%)	104,402,984.45 (9.81%)		
35		Total Collat Liquidation(Forecasted)	305,045,095.90 (28.67%)	242,943,651.99 (22.83%)	207,798,778.46 (19.53%)		
36		LIBOR_1MO	1.11 1.11 1.11 1.11 1.11 1.11 ...	1.11 1.11 1.11 1.11 1.11 1.11 ...	1.11 1.11 1.11 1.11 1.11 1.11 ...		
37		LIBOR_6MO	1.19 1.19 1.19 1.19 1.19 1.19 ...	1.19 1.19 1.19 1.19 1.19 1.19 ...	1.19 1.19 1.19 1.19 1.19 1.19 ...		
38		Prepay Rate	70 *Hyper-PPC	100 *Hyper-PPC	130 *Hyper-PPC		
39		YMP	Incl pnlty	Incl pnlty	Incl pnlty		
40		Prepay Penalty Haircut(%)	0	0	0		
41		No Prepay If L/O YM >	During Lockout	During Lockout	During Lockout		
42		Default Rate	97.7 *Hyper-DefCurve	112.1 *Hyper-DefCurve	133 *Hyper-DefCurve		
43		Default Severity(%)	50	50	50		
44		Severity Ramp	Percent	Percent	Percent		
45		Default If DSCR <	0	0	0		
46		Servicer Advance	All but newly liqdtd	All but newly liqdtd	All but newly liqdtd		
47		Advance (% of P&I)	100	100	100		
48		Recovery Lag	6	6	6		
49		Recovery Time Series	100	100	100		
50		Initial Rate	0	0	0		
51		Initial Severity	0	0	0		
52		Delinq. Rate	###################################	###################################	###################################		
53							
54	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR					
55		Yld					
56							

	H	I	J
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4	340		
5	$1,064,000,000.00		
6	10/25/2003	First Pay:	10/25/2003
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	A	B	C	D	E
1	**MABS2003-WMC2_TS2, Class M5**				
2					
3	**Tranche Information**				
4					
5	**Tranche**	M5			
6	**Coupon**	5.1100			
7	**Type**	MEZ_FLT			
8	**Orig Balance**	13,300,000.00			
9	**Orig Moody's**	Baa2			
10	**Orig S&P**	BBB			
11	**Orig Fitch**	BBB			
12	**Accrual Date**	09/30/2003			
13	**Orig Support (%)**	3.25			
14	**Daycount**	Actual/360			
15					
16					
17	**Price/Yield**				
18	**Given: Price**				
19	100.0000	Yield	8.5306		
20		Disc Margin	369		
21		WAL	13.99		
22		Mod Durn	8.22		
23		Mod Convexity	0.935		
24		Principal Window	Feb15 to Jul33		
25		Principal Writedown	193,389.81 (1.45%)		
26		Maturity #mos	358		
27		Total Collat Loss(Entitled)	77,238,868.71 (7.26%)		
28		Total Collat Liquidation(Entitled)	176,696,325.55 (16.61%)		
29		Opt Redem	N		
30		Use Asset-level	True		
31		FRM PPC	MKP_PPC_FRM		
32		ARM PC	MKP_PPC_ARM		
33		Loss Vector	110 *MKP_CDR		
34		Loss Severity	35% for 1st Lien; 100% for 2nd Liens		
35			Forward LIBOR curves		
36	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR			
37		Yld			
38					

MABS 2003-WMC2

Break-Even Foreclosure Frequency Analysis

	Class	
	M1	M2
Foreclosure Frequency	94.08	37.43
WAL	4.82	4.82
Mod. Dur.	4.42	4.29
Total Coll. Losses	174,374,737	108,648,094
Coll. Loss Pct.	16.39%	10.21%

Assumptions:

Forward LIBOR curves
Fitch BBB NIM curves
Loss Severity of 40%
Fitch Default Timing curve
0 month recovery lag
Run to Call
Cumulative Trigger Test On

	A	B	C	D	E
1	**MABS2003-WMC2_TS2, Class M3**				
2					
3	**Deal Information**				
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:
6	No update found		Settle:	09/30/2003	Deal Closed:
7					
8	**Tranche Information**				
9					
10	**Tranche**	M3			
11	**Coupon**	3.3100			
12	**Type**	MEZ_FLT			
13	**Orig Balance**	10,640,000.00			
14	**Cur Balance**	10,640,000.00			
15	**Factor**	1.0000			
16	**Orig Moody's**	A3			
17	**Orig S&P**	A-			
18	**Orig Fitch**	A-			
19	**Delay**	0			
20	**Accrual Date**	09/30/2003			
21	**Daycount**	Actual/360			
22					
23	**Price/Yield**				
24	**Given: Price**		**75 *Rabo-FRM_PPC/75 *Rabo-ARM_PPC/75 *Ra...**	**100 *Rabo-FRM_PPC/100 *Rabo-ARM_PPC/100 ...**	**135 *Rabo-FRM_PPC/135 *Rabo-ARM_PPC/135 ...**
25	100.0000	Price	100.0000	100.0000	100.0000
26		Yield	7.5976	7.5009	7.2987
27		Disc Margin	262	267	272
28		WAL	15.90	12.88	9.81
29		Mod Dum	9.704	8.610	7.230
30		Mod Convexity	1.263	0.961	0.655
31		Principal Window	Feb17 to Jul33	May14 to Aug30	Oct11 to Jul33
32		Principal Writedown	4,175.20 (0.04%)	0.00 (0.00%)	544.81 (0.01%)
33		Maturity #mos	358	323	358
34		Total Collat Loss(Forecasted)	143,499,612.94 (13.49%)	120,629,753.45 (11.34%)	100,238,144.51 (9.42%)
35		Total Collat Liquidation(Forecasted)	355,097,939.71 (33.37%)	298,585,384.23 (28.06%)	248,125,466.36 (23.32%)
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...	1.1100 1.1100 1.1293 1.1463 1..2081...	1.1100 1.1100 1.1293 1.1463 1..2081...
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...	1.1900 1.1900 1.2171 1.2659 1..3232...	1.1900 1.1900 1.2171 1.2659 1..3232...
54		Default Rate	10.642 CDR	11.115 CDR	11.929 CDR
55		Default Severity(%)	40	40	40
56		Severity Ramp	Percent	Percent	Percent
57		Default if DSCR <	0	0	0
58		Servicer Advance	All but newly liqdtd	All but newly liqdtd	All but newly liqdtd
59		Advance (% of P&I)	100	100	100
60		Recovery Lag	12	12	12
61		Recovery Time Series	100	100	100
62		Initial Rate	0	0	0
63		Initial Severity	0	0	0
64		Delinq. Rate	30	30	30
65					
66	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR			
67		Yld			
68					

	F	G	H	I	J
1					
2					
3					
4	$1,064,000,000.00	WA Rem Term:	340		
5	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7					
8					
9					
10					
11					
12					
13					
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15					
16					
17					
18					
19					
20					
21					
22					
23					
24	**75 *Rabo-FRM_PPC/75 *Rabo-ARM_PPC/75 *Ra...**	**100 *Rabo-FRM_PPC/100 *Rabo-ARM_PPC/100 ...**	**135 *Rabo-FRM_PPC/135 *Rabo-ARM_PPC/135 ...**		
25	100.0000	100.0000	100.0000		
26	7.6331	7.5651	7.3825		
27	259	266	271		
28	17.83	14.35	10.74		
29	10.292	9.165	7.674		
30	1.453	1.107	0.746		
31	Jul18 to Mar33	Aug15 to Jul33	Jul12 to Jul33		
32	0.00 (0.00%)	10,582.16 (0.10%)	5,270.62 (0.05%)		
33	354	358	358		
34	155,624,670.55 (14.63%)	127,221,517.23 (11.96%)	103,101,441.58 (9.69%)		
35	236,891,229.58 (22.26%)	193,753,750.55 (18.21%)	157,046,718.04 (14.76%)		
36	1.1100 1.1100 1.1293 1.1463 1..2081...	1.1100 1.1100 1.1293 1.1463 1..2081...	1.1100 1.1100 1.1293 1.1463 1..2081...		
37	1.1900 1.1900 1.2171 1.2659 1..3232...	1.1900 1.1900 1.2171 1.2659 1..3232...	1.1900 1.1900 1.2171 1.2659 1..3232...		
54	6.267 CDR	6.541 CDR	7.032 CDR		
55	65	65	65		
56	Percent	Percent	Percent		
57	0	0	0		
58	All but newly liqdtd	All but newly liqdtd	All but newly liqdtd		
59	100	100	100		
60	12	12	12		
61	100	100	100		
62	0	0	0		
63	0	0	0		
64	30	30	30		
65					
66					
67					
68					

	A	B	C	D
1	**MABS2003-WMC2_TS, Class M5**			
2				
3	**Tranche Information**			
4				
5	**Tranche**	M5		
6	**Coupon**	5.1100		
7	**Type**	MEZ_FLT		
8	**Orig Balance**	13,300,000.00		
9	**Orig Moody's**	Baa2		
10	**Orig S&P**	BBB		
11	**Orig Fitch**	BBB		
12	**Accrual Date**	09/30/2003		
13	**Orig Support (%)**	3.25		
14	**Daycount**	Actual/360		
15				
16				
17	**Price/Yield**			
18	**Given: Price**		**100 PPC, 6.425 CDR,60%Sev,DSCR <0,Adv100...**	**100 PPC, 4.266 CDR,60%Sev,DSCR <0,Adv100...**
19	100.0000	Price	100.0000	100.0000
20		Yield	8.5722	9.4007
21		Disc Margin	381	261
22		WAL	12.44	13.21
23		Mod Durn	7.725	7.586
24		Mod Convexity	0.810	0.809
25		Principal Window	Nov13 to Jul33	Jul14 to Jul33
26		Principal Writedown	3,470.70 (0.03%)	8,520.48 (0.06%)
27		Maturity #mos	358	358
28		Total Collat Loss(Entitled)	109,678,063.32 (10.31%)	76,098,649.44 (7.15%)
29		Total Collat Liquidation(Entitled)	181,874,744.85 (17.09%)	126,202,502.70 (11.86%)
30		LIBOR_1MO	Fwd 1mLIBOR	Fwd 1mLIBOR
31		LIBOR_6MO	Fwd 6mLIBOR	Fwd 6mLIBOR
32		Shock	0	+200
33		Prepay Rate	100 PPC	100 PPC
34		Default Rate	6.425 CDR	4.266 CDR
35		Default Severity(%)	60	60
36		Advance (% of P&I)	100	100
37		Recovery Lag	6	6
38		Delinq. Rate	30	30
39		Opt Redem	N	N
40				

	A	B	C	D	E	F	G	H	I	J
1	**MABS2003-WMC2_TS2, Class M2**									
2										
3	**Deal Information**									
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,064,000,000.00	WA Rem Term:	340		
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7										
8	**Tranche Information**									
9										
10	**Tranche**	M2								
11	**Coupon**	2.9100								
12	**Type**	MEZ_FLT								
13	**Orig Balance**	58,520,000.00								
14	**Cur Balance**	58,520,000.00								
15	**Factor**	1.0000								
16	**Orig Moody's**	A2								
17	**Orig S&P**	A								
18	**Orig Fitch**	A								
19	**Delay**	0								
20	**Accrual Date**	09/30/2003								
21	**Daycount**	Actual/360								
22										
23	**Price/Yield**									
24	**Given: Price**		**100 PPC, 8.753 CDR,55%Sev,DSCR <0,Adv100...**							
25	100.0000	Price	100.0000							
26		Yield	6.4835							
27		Disc Margin	206							
28		WAL	8.56							
29		Mod Durn	6.712							
30		Mod Convexity	0.563							
31		Principal Window	Feb10 to Jul33							
32		Principal Writedown	7,130.61 (0.01%)							
33		Maturity #mos	358							
34		Total Collat Loss(Forecasted)	130,942,236.24 (12.31%)							
35		Total Collat Liquidation(Forecasted)	235,699,708.09 (22.15%)							
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...							
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...							
38		Prepay Rate	100 PPC							
39		YMP	Incl pnlty							
40		Prepay Penalty Haircut(%)	0							
41		No Prepay if L/O YM >	During Lockout							
42		Default Rate	8.753 CDR							
43		Default Severity(%)	55							
44		Severity Ramp	Percent							
45		Default if DSCR <	0							
46		Servicer Advance	All but newly liqdtd							
47		Advance (% of P&I)	100							
48		Recovery Lag	12							
49		Recovery Time Series	100							
50		Initial Rate	0							
51		Initial Severity	0							

	A	B	C	D	E	F	G	H	I	J
52		Delinq. Rate	30							
53		Opt Redem	N							
54										
55	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR								
56		Yld								
57										

MABS 2003-WMC2
8.20.2003

Forward LIBOR

avg. to call 3.78 | avg. 12 mo. 4.88

Period Total	Date	Balance	Interest ($)	Excess Int (%)
0	9/30/2003	1,064,000,000		
1	10/25/2003	1,055,177,803	4,827,826	5.44
2	11/25/2003	1,044,689,116	4,472,375	5.09
3	12/25/2003	1,032,550,444	4,460,728	5.12
4	1/25/2004	1,018,786,085	4,302,507	5.00
5	2/25/2004	1,003,428,344	4,217,322	4.97
6	3/25/2004	986,517,477	4,253,979	5.09
7	4/25/2004	968,101,651	3,986,928	4.85
8	5/25/2004	948,236,822	3,900,088	4.83
9	6/25/2004	926,996,710	3,723,303	4.71
10	7/25/2004	904,676,415	3,557,856	4.61
11	8/25/2004	881,511,312	3,344,089	4.44
12	9/25/2004	857,565,043	3,205,821	4.36
13	10/25/2004	832,908,224	2,993,207	4.19
14	11/25/2004	807,608,022	2,770,010	3.99
15	12/25/2004	781,752,911	2,676,606	3.98
16	1/25/2005	756,171,345	2,456,899	3.77
17	2/25/2005	731,449,945	2,305,612	3.66
18	3/25/2005	707,559,188	2,359,090	3.87
19	4/25/2005	684,470,599	2,032,430	3.45
20	5/25/2005	662,156,695	1,971,205	3.46
21	6/25/2005	640,591,002	1,784,046	3.23
22	7/25/2005	619,797,738	2,046,044	3.83
23	8/25/2005	599,735,376	2,092,263	4.05
24	9/25/2005	580,341,195	1,969,525	3.94
25	10/25/2005	561,592,460	1,815,491	3.75
26	11/25/2005	543,467,218	1,633,233	3.49
27	12/25/2005	525,944,305	1,592,890	3.52
28	1/25/2006	509,026,196	1,683,813	3.61
29	2/25/2006	492,686,484	1,699,970	3.77
30	3/25/2006	476,887,060	1,693,764	4.13
31	4/25/2006	461,609,703	1,405,400	3.54
32	5/25/2006	446,836,740	1,378,090	3.58
33	6/25/2006	432,551,137	1,229,026	3.30
34	7/25/2006	418,753,200	1,336,559	3.71
35	8/25/2006	405,422,603	1,290,261	3.70
36	9/25/2006	392,529,674	1,209,848	3.58
37	10/25/2006	380,059,690	1,256,319	3.84
38	11/25/2006	367,998,428	1,125,667	3.55
39	12/25/2006	356,332,166	1,138,093	3.70
40	1/25/2007	345,053,431	1,077,753	3.63
41	2/25/2007	334,148,474	1,068,999	3.72
42	3/25/2007	323,599,346	1,168,841	4.20
43	4/25/2007	313,394,133	959,252	3.56
44	5/25/2007	303,521,328	958,455	3.67
45	6/25/2007	293,969,819	859,527	3.40
46	7/25/2007	284,731,698	884,582	3.61
47	8/25/2007	275,794,873	802,462	3.38
48	9/25/2007	267,148,044	758,310	3.30
49	10/25/2007	258,781,447	845,303	3.80
50	11/25/2007	250,685,749	763,077	3.54
51	12/25/2007	242,851,932	765,964	3.67
52	1/25/2008	235,272,700	700,779	3.46
53	2/25/2008	227,939,546	678,325	3.46
54	3/25/2008	220,842,834	721,354	3.80
55	4/25/2008	213,974,721	612,665	3.33
56	5/25/2008	207,327,626	619,138	3.47
57	6/25/2008	200,894,431	554,823	3.21
58	7/25/2008	194,670,384	586,444	3.60
59	8/25/2008	188,647,758	542,594	3.34
60	9/25/2008	182,818,012	516,118	3.28
61	10/25/2008	177,174,779	555,306	3.64
62	11/25/2008	171,711,912	499,600	3.38
63	12/25/2008	166,423,509	506,303	3.54
64	1/25/2009	161,304,995	464,146	3.35
65	2/25/2009	156,350,627	451,382	3.36
66	3/25/2009	151,553,878	513,987	3.94
67	4/25/2009	146,909,575	411,072	3.25
68	5/25/2009	142,412,719	420,141	3.43
69	6/25/2009	138,058,505	377,283	3.18
70	7/25/2009	133,843,002	392,598	3.41
71	8/25/2009	129,761,342	355,869	3.19
72	9/25/2009	125,808,672	340,838	3.15
73	10/25/2009	121,980,784	373,950	3.57
74	11/25/2009	118,273,606	337,997	3.33
75	12/25/2009	114,683,210	345,864	3.61
76	1/25/2010	111,206,080	314,783	3.29
77	2/25/2010	107,838,555	305,347	3.29
78	3/25/2010	0	351,802	3.91

1mo 1.1100 1.1293 1.1463 1.2081 1.2365 1.2338 1.3430 1.4187 1.4670 1.6386 1.7252 1.7883 2.0420 2.1415 2.2422 2.3422 2.4461 2.5452 2.6368 2.7315 2.8299 2.9260 3.0199 3.1147 3.4282 3.5413 3.6490 3.7530 3.8614 3.9678 4.0663 4.1

6mo 1.1900 1.2171 1.2659 1.3232 1.3913 1.4731 1.5712 1.6836 1.8044 1.9393 2.0540 2.1778 2.3050 2.4006 2.5009 2.6020 2.6993 2.8006 2.8968 3.0281 3.1686 3.3034 3.4409 3.5846 3.7282 3.8325 3.9472 4.0464 4.1519 4.2813 4.3607 4.4

1705 4.2712 4.3694 4.4725 4.5701 4.4658 4.5540 4.6394 4.7227 4.8065 4.8904 4.9681 5.0484 5.1268 5.2041 5.2824 5.3579 5.0442 5.1036 5.1643 5.2262 5.2820 5.3394 5.3971 5.4512 5.5048 5.5606 5.6126 5.6649 5.4997 5.5448 5.5924 5.6342 5.6774 5.7218 5.7611 5.8011 5.8406 5.8809 5.9193 5.9602 5.7582 5.7901 5.8236 5.8535 5.8847 5.9154 5.9425 5.9721 6.0019
1257 4.4942 4.5539 4.6135 4.6718 4.7287 4.8068 4.8965 4.9771 5.0600 5.1428 5.2228 5.2327 5.2429 5.2496 5.2532 5.2515 5.2495 5.3120 5.3678 5.4265 5.4864 5.5403 5.5970 5.6149 5.6304 5.6464 5.6570 5.6692 5.6799 5.7219 5.7652 5.8085 5.8509 5.8922 5.9363 5.9356 5.9338 5.9313 5.9258 5.9206 5.9107 5.9400 5.9717 6.0039 6.0324 6.0614 6.0916 6.1238 6.1549

	A	B	C	D	E	F	G	H	I	J
1	**MABS2003-WMC2_TS2, Class M1**									
2										
3	**Deal Information**									
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,064,000,000.00	WA Rem Term:	340		
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7										
8	**Tranche Information**									
9										
10	**Tranche**	M1								
11	**Coupon**	1.8600								
12	**Type**	MEZ_FLT								
13	**Orig Balance**	77,140,000.00								
14	**Cur Balance**	77,140,000.00								
15	**Factor**	1.0000								
16	**Orig Moody's**	Aa2								
17	**Orig S&P**	AA								
18	**Orig Fitch**	AA								
19	**Delay**	0								
20	**Accrual Date**	09/30/2003								
21	**Daycount**	Actual/360								
22										
23	**Price/Yield**									
24	**Given: Price**		**100 PPC, 17.787 CDR,45%Sev,DSCR <0,Adv10...**							
25	100.0000	Price	100.0000							
26		Yield	4.8634							
27		Disc Margin	84							
28		WAL	6.61							
29		Mod Durn	5.744							
30		Mod Convexity	0.401							
31		Principal Window	Aug08 to Jul33							
32		Principal Writedown	2,506.88 (0.00%)							
33		Maturity #mos	358							
34		Total Collat Loss(Forecasted)	186,103,426.18 (17.49%)							
35		Total Collat Liquidation(Forecasted)	409,494,288.75 (38.49%)							
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...							
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...							
38		Prepay Rate	100 PPC							
39		YMP	Incl pnlty							
40		Prepay Penalty Haircut(%)	0							
41		No Prepay if L/O YM >	During Lockout							
42		Default Rate	17.787 CDR							
43		Default Severity(%)	45							
44		Severity Ramp	Percent							
45		Default if DSCR <	0							
46		Servicer Advance	All but newly liqdtd							
47		Advance (% of P&I)	100							
48		Recovery Lag	12							
49		Recovery Time Series	100							
50		Initial Rate	0							
51		Initial Severity	0							

	A	B	C	D	E	F	G	H	I	J
52		Delinq. Rate	30							
53										
54	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR								
55		Yld								
56										

```
!  MABS2003_WMC2_TS2.CDI  #CMOVER_3.0B ASSET_BACKED_HOMEEQUITY  !
MAX_CF_VECTSIZE 550
!
!! Created by Intex Deal Maker v3.5.191  ,  subroutines 3.0f2
!!   08/25/2003   9:13 AM
!
!  Modeled in the Intex CMO Modeling Language, (WNYC0094700)
!  which is copyright (c) 2003 by Intex Solutions, Inc.
!  Intex shall not be held liable for the accuracy of this data
!  nor for the accuracy of information which is derived from this data.
!
 COLLAT_GROUPS 1 2
 GROUP 1 = "1F" "1A"
 GROUP 2 = "2F" "2A"
!
  DEFINE PREPAY PPC  GROUP "1F" RISE_PERS 12 START_CPR 4 END_CPR 23
  DEFINE PREPAY PPC  GROUP "1A" RISE_PERS 18 START_CPR 4 END_CPR 35
  DEFINE PREPAY PPC  GROUP "2F" RISE_PERS 12 START_CPR 4 END_CPR 23
  DEFINE PREPAY PPC  GROUP "2A" RISE_PERS 18 START_CPR 4 END_CPR 35
!
  DEFINE CONSTANT #OrigCollBal = 1064000000.00
  DEFINE CONSTANT #OrigCollBal1 = 662972132.50
  DEFINE CONSTANT #OrigCollBal2 = 401027867.50
!
  DEFINE CONSTANT #OrigBondBal = 1045380000.00
  DEFINE CONSTANT #OrigBondBal1 = 662972132.50
  DEFINE CONSTANT #OrigBondBal2 = 401027867.50
!
  DEFINE CONSTANT #SpecSenEnhPct = 39%
  DEFINE CONSTANT #SNRTargPct = 61.000000000000%
  DEFINE CONSTANT #MEZ1TargPct = 75.500000000000%
  DEFINE CONSTANT #MEZ2TargPct = 86.500000000000%
  DEFINE CONSTANT #MEZ3TargPct = 88.500000000000%
  DEFINE CONSTANT #MEZ4TargPct = 91.000000000000%
  DEFINE CONSTANT #MEZ5TargPct = 93.500000000000%
  DEFINE CONSTANT #MEZ6TargPct = 96.500000000000%
  DEFINE #BondBal                        = 1045380000.00
!
       FULL_DEALNAME:    MABS2003-WMC2_TS2
!
       DEAL SIZE:        $ 1045380000.00
       PRICING SPEED:    GROUP "1F" PPC 100%
       PRICING SPEED:    GROUP "1A" PPC 100%
       PRICING SPEED:    GROUP "2F" PPC 100%
       PRICING SPEED:    GROUP "2A" PPC 100%
!      ISSUE DATE:       20030901
       SETTLEMENT DATE:  20030930
!
  Record date delay: 24
!
 DEFINE TR_INDEXDEPS_ALL
!
   DEAL_CLOCK_INFO _
       ISSUE_CDU_DATE             20030901 _
       DEAL_FIRSTPAY_DATE         20031025
!
!
  DEFINE #FloorCollat        = 0.50% * #OrigCollBal
  DEFINE #TrigDelinqFrac     = 0
  DEFINE #CumLossShft        = 0
  DEFINE #TrigCumLossFrac    = 0
```

```
  DEFINE #SpecOCTarg          = 1.75% * #OrigCollBal
ifndef #cmover_3.0d _
  DEFINE #OC                  = 18620000.00
!
ifdef #cmover_3.0d _
  DEFINE STANDARDIZE OC_ACTUAL_VAL                #OC            =
18620000.00
!
  DEFINE STANDARDIZE OCT_INITVAL         CONSTANT #InitOCTarg    = 1.75%
* #OrigCollBal
  DEFINE STANDARDIZE OCT_STEPDOWN_MONTH  CONSTANT #StepDownDate  = 37
  DEFINE STANDARDIZE OCT_STEPDOWN_FRAC   CONSTANT #StepOCFrac    = 0.035
  DEFINE STANDARDIZE EXCESS_INTEREST              #XSSpread      = 0
  DEFINE STANDARDIZE OCT_FLOOR           CONSTANT #FloorOCTarg   =
#FloorCollat
  DEFINE STANDARDIZE OCT_VAL             DYNAMIC  #Octval        =
#SpecOCTarg
!
  DEFINE DYNAMIC STICKY #NetRate  = ( COLL_I_MISC("COUPON") ) /
COLL_PREV_BAL * 1200
  DEFINE DYNAMIC STICKY #NetRate1  = ( COLL_I_MISC("COUPON", 1) ) /
COLL_PREV_BAL(1) * 1200
  DEFINE DYNAMIC STICKY #NetRate2  = ( COLL_I_MISC("COUPON", 2) ) /
COLL_PREV_BAL(2) * 1200
!
  DEFINE DYNAMIC #NetRateActual360 = #Netrate * 30 / DAYS_DIFF(CURDATE ,
MONTHS_ADD(CURDATE,-1))
!
  DEFINE COLLAT WT_BY_PREVBAL #LifeCap =  IF LOAN("LIFE_CAP") GT 0 _
                                          THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                          ELSE LOAN("NETRATE")
  DEFINE COLLAT WT_BY_PREVBAL GROUP 1 #LifeCap1 =  IF LOAN("LIFE_CAP")
GT 0 _
                                          THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                          ELSE LOAN("NETRATE")
  DEFINE COLLAT WT_BY_PREVBAL GROUP 2 #LifeCap2 =  IF LOAN("LIFE_CAP")
GT 0 _
                                          THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                          ELSE LOAN("NETRATE")
!
  DEFINE TABLE "OC_CUMLOSS0" (6, 2) = "MONTH" "OC_CUMLOSS_FRAC0"
      36.1   0
      48.1   0.0275
      60.1   0.045
      72.1   0.0575
      84.1   0.065
      360.1   0.0675
!
!
!
TOLERANCE WRITEDOWN_0LOSS 1.00
!
  DEFINE  INDEX "_FWDLIBOR_1MO"
  DEFINE  INDEX "_FWDLIBOR_6MO"
!
  INITIAL INDEX    LIBOR_1MO        1.1100
  INITIAL INDEX    LIBOR_6MO          1.19
  INITIAL INDEX    MISC_1           0.0000
```

```
!
!
Tranche "A1" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 533692000.00 at 1.453 GROUP 1  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",1) / COLL_PREV_BAL
(1) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 0.686 ELSE 0.343 )), #LifeCap1 * 30 / NDAYS_ACCRUE_INT("A1#
1")) )
     0     999
!
Tranche "A3A" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 170245000.00 at 1.29 GROUP 2  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",2) / COLL_PREV_BAL
(2) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN(1 * LIBOR_1MO + 0.18, #LifeCap2 * 30 / NDAYS_ACCRUE_INT("A3A#
1")) )
     0     999
!
Tranche "A3B" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 152583000.00 at 1.56 GROUP 2  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",2) / COLL_PREV_BAL
(2) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 0.9 ELSE 0.45 )), #LifeCap2 * 30 / NDAYS_ACCRUE_INT("A3B#
1")) )
     0     999
!
Tranche "M1" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 77140000.00 at 1.86  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 1.125 ELSE 0.75 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M1#
1")) )
     0     999
!
Tranche "M2" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 58520000.00 at 2.91  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 2.7 ELSE 1.8 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M2#1")) )
     0     999
!
```

```
Tranche "M3" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 10640000.00 at 3.31  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 3.3 ELSE 2.2 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M3#1")) )
     0     999
!
Tranche "M4" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13300000.00 at 4.61  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 5.25 ELSE 3.5 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M4#1"))
)
     0     999
!
Tranche "M5" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13300000.00 at 5.11  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 6. ELSE 4 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M5#1")) )
     0     999
!
Tranche "M6" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 15960000.00 at 5.11  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) *
1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) + (COLL_PREV_BAL(2) - BBAL
("A3A","A3B")) ) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 6. ELSE 4 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M6#1")) )
     0     999
!
Tranche "R" JUN_RES
   Block 1064000000.00 at 0 NOTIONAL WITH GROUP 0 SURPLUS _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
         FREQ M   Delay 24  Dated 20030901  Next 20031025
!
Tranche "OC" JUN_OC_RES
   Block 18620000.00 at 0 _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
```

```
        FREQ M   Delay 24  Dated 20030901  Next 20031025
!
Tranche "R_PP" JUN_PEN_NO
   Block 1064000000.00 at 0 NOTIONAL WITH GROUP 0 _
        DAYCOUNT 30360 BUSINESS_DAY NONE _
        FREQ M   Delay 24  Dated 20030901  Next 20031025
!
  Tranche "#NetRate"              SYMVAR
!
  Tranche "#NetRateActual360"         SYMVAR
!
  Tranche "#OC"               SYMVAR
  Tranche "#SpecOCTarg"       SYMVAR
!
Tranche "DEAL_PLUGIN" PSEUDO
   Block USE PCT 100.0 100.0 OF "A1#1"
   Block USE PCT 100.0 100.0 OF "A3A#1"
   Block USE PCT 100.0 100.0 OF "A3B#1"
   Block USE PCT 100.0 100.0 OF "M1#1"
   Block USE PCT 100.0 100.0 OF "M2#1"
   Block USE PCT 100.0 100.0 OF "M3#1"
   Block USE PCT 100.0 100.0 OF "M4#1"
   Block USE PCT 100.0 100.0 OF "M5#1"
   Block USE PCT 100.0 100.0 OF "M6#1"
   Block USE PCT   0.0 100.0 OF "R#1"
   Block USE PCT 100.0 100.0 OF "OC#1"
   Block USE PCT   0.0 100.0 OF "R_PP#1"
!
DEFINE PSEUDO_TRANCHE COLLAT _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
DEFINE PSEUDO_TRANCHE COLLAT GROUP 1 _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
DEFINE PSEUDO_TRANCHE COLLAT GROUP 2 _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
!
  RESERVE_FUND "YmRsvFnd"   FUNDING_FROM RULES
!
  CLASS "SNR_1"      NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A1"
  CLASS "A3A"        NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A3A"
  CLASS "A3B"        NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A3B"
  CLASS "MEZ1"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M1"
  CLASS "MEZ2"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M2"
  CLASS "MEZ3"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M3"
```

```
  CLASS "MEZ4"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M4"
  CLASS "MEZ5"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M5"
  CLASS "MEZ6"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M6"
  CLASS "RESID"      = "R#1" "OC#1" "R_PP#1"
  CLASS "SNR_3" WRITEDOWN_BAL PRORATA ALLOCATION _
                     = "A3A" "A3B"
  CLASS "SNR" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA ALLOCATION _
                     = "SNR_1" "SNR_3"
!
!
  CLASS "ROOT" _
                 WRITEDOWN_BAL RULES _
                 DISTRIB_CLASS RULES _
                 SHORTFALL_PAYBACK PRINCIPAL_LOSS TRUE _
                 SHORTFALL_EARN_INT INTEREST TRUE _
                   = "SNR" "MEZ1" "MEZ2" "MEZ3" "MEZ4" "MEZ5" "MEZ6"
"RESID"
!
  DEFINE PSEUDO_TRANCHE CLASS "SNR"          Delay 0  Dated 20030930
Next 20031025 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SNR_3"        Delay 0  Dated 20030930
Next 20031025 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
  CROSSOVER When 0
!
TRIGGER "StepUp-DlqRatio" _
        FULL_NAME   "Step Up Delinquency Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #TrigDelinqFrac); _
        ORIG_TARGETVAL  16.50% _
        TARGETVAL       (16.50%); _
        TRIGVAL          LODIFF
!
TRIGGER "StepUp-CumLoss" _
        FULL_NAME   "Step Up Cumulative Loss Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #TrigCumLossFrac); _
        ORIG_TARGETVAL  1.000% _
        TARGETVAL       (#CumLossShft); _
        TRIGVAL          LODIFF
!
TRIGGER "STEPUP_TRIGGER" _
        FULL_NAME   "Step Up Trigger" _
        DEFINITION "A Step Up Trigger exists, if_
;(1) the quotient of (A) the aggregate principal balance of all_
 mortgage loans 60 or more days delinquent and (B) the principal_
 balance of the loans, exceeds 16.50%._
 or;(2) a percentage calculated as the quotient of the amount of
cumulative_
 realized losses divided by the original collateral balance exceeds the
target defined by a schedule;_
                      Month <=          %;_
```

```
                                36          0%;  _
                                48          2.75%;  _
                                60          4.50%;  _
                                72          5.75%;  _
                                84          6.50%;  _
                                360         6.75%;  _
"_
        IMPACT     "If a Step Up Trigger is in effect the OC target will
change to_
 the last value before the trigger occurred if a stepdown has_
 occurred.  It has no effect if a stepdown has not occurred."  _
        TRIGVAL FORMULA ( min(TRIGGER("StepUp-DlqRatio","TRIGVAL"),
TRIGGER("StepUp-CumLoss","TRIGVAL")));
!
       OPTIONAL REDEMPTION: "CLEANUP" _
                            WHEN_EXPR (((COLL_BAL / #OrigCollBal) <
10%)); _
                            PRICE_P (COLL_BAL);
!
!
 INTEREST_SHORTFALL FULL_PREPAY    Compensate Pro_rata _
                    PARTIAL_PREPAY Compensate Pro_rata _
                    LOSS           Compensate Pro_rata
!
  TRANCHE MISCINFO
  A1            RATING FT "AAA"  MD "Aaa"  SP "AAA"
  A3A           RATING FT "AAA"  MD "Aaa"  SP "AAA"
  A3B           RATING FT "AAA"  MD "Aaa"  SP "AAA"
  M1            RATING FT "AA"   MD "Aa2"  SP "AA"
  M2            RATING FT "A"    MD "A2"   SP "A"
  M3            RATING FT "A-"   MD "A3"   SP "A-"
  M4            RATING FT "BBB+" MD "Baa1" SP "BBB+"
  M5            RATING FT "BBB"  MD "Baa2" SP "BBB"
  M6            RATING FT "BBB-" MD "Baa3" SP "BBB-"
  R             RATING MD "NA"
  OC            RATING MD "NA"
  R_PP          RATING MD "NA"
!
 DEFINE MACRO BLOCK #SNR_Int =
{
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS INTEREST PRO_RATA  ( "SNR_1"; "SNR_3" )
-----------------------------------
-----------------------------------
        from :  CLASS ( "SNR_3" )
         pay :  CLASS INTEREST PRO_RATA  ( "A3A"; "A3B" )
-----------------------------------
}
 DEFINE MACRO BLOCK #SNR_InS =
{
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS INTSHORT PRO_RATA  ( "SNR_1"; "SNR_3" )
-----------------------------------
-----------------------------------
        from :  CLASS ( "SNR_3" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A3A"; "A3B" )
-----------------------------------
}
 DEFINE MACRO BLOCK #SNR_Prn[1] =
```

```
{
-----------------------------------
        when :  IS_TRUE( {#1} )
   calculate :  #SeniorPrinc         = #PrincPmt / #DistribAmt *
#ClassSNRPDA
   calculate :  #SeniorXtraP         = #ClassSNRPDA - #SeniorPrinc
!
   calculate :  #SeniorPDA1          = MAX( 0, MIN( #ClassSNR_1PDA,
#SenDistribAmt1 ) ) + _
                                       MIN( #ClassSNR_1PDADefic,
#ClassSNR_1PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
   calculate :  #SeniorPDA2          = MAX( 0, MIN( #ClassSNR_3PDA,
#SenDistribAmt2 ) ) + _
                                       MIN( #ClassSNR_3PDADefic,
#ClassSNR_3PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
-----------------------------------
        from :  SUBACCOUNT ( #SeniorPDA1, CLASS "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_1" )
-----------------------------------
        from :  SUBACCOUNT ( #SeniorPDA2, CLASS "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_3" )
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS BALANCE PRO_RATA ( "SNR_1"; "SNR_3" )
-----------------------------------
!
        from :  CLASS ( "SNR_3" )
         pay :  CLASS BALANCE SEQUENTIAL ( "A3A", "A3B" )
-----------------------------------
!
-----------------------------------
        from :  CLASS ( "SNR_1" )
         pay :  SEQUENTIAL ( "A1#1" )
-----------------------------------
        from :  CLASS ( "A3A" )
         pay :  SEQUENTIAL ( "A3A#1" )
-----------------------------------
        from :  CLASS ( "A3B" )
         pay :  SEQUENTIAL ( "A3B#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ1_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ1" )
         pay :  SEQUENTIAL ( "M1#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ2_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ2" )
         pay :  SEQUENTIAL ( "M2#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ3_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ3" )
         pay :  SEQUENTIAL ( "M3#1" )
-----------------------------------
```

```
}
 DEFINE MACRO BLOCK #MEZ4_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ4" )
         pay :  SEQUENTIAL ( "M4#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ5_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ5" )
         pay :  SEQUENTIAL ( "M5#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ6_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ6" )
         pay :  SEQUENTIAL ( "M6#1" )
-----------------------------------
}
!
 CMO Block Payment Rules
-----------------------------------
        from :  CASH_ACCOUNT (100)
  subject to :  CEILING ( (COLL("PREPAYPENALTY")) )
         pay :  CREDIT_ENHANCEMENT ("YmRsvFnd")
-----------------------------------
   calculate :  #PrincFrac1          = COLL_P(1) / COLL_P
   calculate :  #PrincFrac2          = COLL_P(2) / COLL_P
!
   calculate :  #XtraPFrac1          = COLL_P(1) / COLL_P
   calculate :  #XtraPFrac2          = COLL_P(2) / COLL_P
!
   calculate :  #Princ               = COLL_P
!
   calculate :  #Interest            = COLL_I
!
   calculate :  #PrevSpecOC          = #SpecOCTarg
!
   calculate :  #CurrentOC           = MAX( 0, COLL_BAL - (BBAL("A1#1",
"A3A#1", "A3B#1", "M1#1", "M2#1", "M3#1", "M4#1", "M5#1", "M6#1") -
#Princ))
!
   calculate :  #XSSpread            = MAX( 0, #Interest - ( COLL_YM *
(100% - 0%)) - OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") +
COUPONCAP_SHORTFALL("ROOT") )
!
   calculate :  #FloorOCTotal        = #FloorOCTarg
!
   calculate :  #StepOCTarg          = COLL_BAL * #StepOCFrac
!
   calculate :  #StepDownDatePass    = CURMONTH GE #StepDownDate
!
!
   calculate :  #SenEnhancePct       =  (COLL_PREV_BAL - BBAL("SNR") ) /
COLL_BAL
!
   calculate :  #StepDownBal         = (#SenEnhancePct - #SpecSenEnhPct)
+ 1E-8 GE 0.00
```

```
!
   calculate :  #StepDown              = #StepDown OR ( BBAL("SNR") LT
0.01 ) OR ( #StepDownDatePass AND #StepDownBal )
!
   calculate :  #TrigDelinqFrac        = AVG_COLL("RATE",-1,2,1)
!
   calculate :  #TrigDelinq            = TRIGGER("StepUp-DlqRatio")
!
   calculate :  #CumLossShft           = LOOKUP_TBL( "STEP",  CURMONTH
, "OC_CUMLOSS0", "MONTH", "OC_CUMLOSS_FRAC0" )
   calculate :  #TrigCumLossFrac       = DELINQ_LOSS_ACCUM / #OrigCollBal
!
   calculate :  #TrigCumLoss           = TRIGGER("StepUp-CumLoss")
!
   calculate :  #TrigEvent             = TRIGGER("STEPUP_TRIGGER")
!
   calculate :  #TrigOCTargPost        = #PrevSpecOC
!
   calculate :  #SpecOCTarg            = IF #StepDown _
                                       THEN IF #TrigEvent _
                                            THEN MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #TrigOCTargPost, #FloorOCTotal ) _
                                            ELSE MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #FloorOCTotal )  _
                                       ELSE MAX ( #InitOCTarg,
#FloorOCTotal )
!
   calculate :  #SpecOCTarg            = MIN( #SpecOCTarg, COLL_BAL )
!
   calculate :  #SpecOCTarg            = #Octval
!
   calculate :  #OCDeficiency          = MAX(0, #SpecOCTarg - #CurrentOC)
!
   calculate :  #OCSurplus             = MINMAX(0, #CurrentOC -
#SpecOCTarg, COLL_P)
!
   calculate :  #PrincPmt              = MAX(0, COLL_P - #OCSurplus)
!
!
   calculate :  #XSIntRem              = MAX( 0, #Interest - ( COLL_YM *
(100% - 0%)) - OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") +
#OCSurplus + COUPONCAP_SHORTFALL("ROOT"))
!
   calculate :  #SubDefic              = MAX ( 0, ( BBAL("ROOT") - BBAL(
"OC#1" ) - #Princ ) - COLL_BAL )
!
   calculate :  #AddPrinc              = MIN( #XSIntRem, #SubDefic )
   calculate :  #XSIntRem              = MAX( 0, #XSIntRem - #AddPrinc )
!
   calculate :  #XtraPDA               = MIN( #OCDeficiency, #XSIntRem )
   calculate :  #XSIntRem              = MAX( 0, #XSIntRem - #XtraPDA )
!
   calculate :  #DistribAmt            = #PrincPmt + #AddPrinc + #XtraPDA
!
   calculate :  #SenDistribAmt1        = #PrincPmt * #PrincFrac1 +
(#DistribAmt - #PrincPmt) * #XtraPFrac1
   calculate :  #SenDistribAmt2        = #PrincPmt * #PrincFrac2 +
(#DistribAmt - #PrincPmt) * #XtraPFrac2
!
   calculate :  #FloorOCTotal1         = #OrigCollBal1/#OrigCollBal *
#FloorOCTotal
```

```
   calculate :  #FloorOCTotal2        = #OrigCollBal2/#OrigCollBal *
#FloorOCTotal
!
   calculate :  #ClassSNR_1PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #SenDistribAmt1 _
                                        ELSE BBAL("A1") _
                                        - MIN(COLL_BAL(1) -
#FloorOCTotal1, #SNRTargPct * COLL_BAL(1))
   calculate :  #ClassSNR_1PDA        = MAX( 0.0, MIN(BBAL("A1"),
#ClassSNR_1PDA ))
   calculate :  #ClassSNR_3PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #SenDistribAmt2 _
                                        ELSE BBAL("A3A", "A3B") _
                                        - MIN(COLL_BAL(2) -
#FloorOCTotal2, #SNRTargPct * COLL_BAL(2))
   calculate :  #ClassSNR_3PDA        = MAX( 0.0, MIN(BBAL("A3A", "A3B"),
#ClassSNR_3PDA ))
!
   calculate :  #ClassSNR_1PDADefic   = MAX( 0.0, #ClassSNR_1PDA -
#SenDistribAmt1 )
   calculate :  #ClassSNR_3PDADefic   = MAX( 0.0, #ClassSNR_3PDA -
#SenDistribAmt2 )
   calculate :  #TotalSenPDADefic     = #ClassSNR_1PDADefic + #ClassSNR_
3PDADefic
!
   calculate :  #ExcessDistrib1       = MAX( 0.0, #SenDistribAmt1 -
#ClassSNR_1PDA )
   calculate :  #ExcessDistrib2       = MAX( 0.0, #SenDistribAmt2 -
#ClassSNR_3PDA )
   calculate :  #TotalExcessDistrib   = #ExcessDistrib1 + #ExcessDistrib2
!
   calculate :  #ExcessBalance1       = BBAL("SNR_1") - MIN(
#SenDistribAmt1, #ClassSNR_1PDA )
   calculate :  #ExcessBalance2       = BBAL("SNR_3") - MIN(
#SenDistribAmt2, #ClassSNR_3PDA )
   calculate :  #ExcessBalance        = #ExcessBalance1 + #ExcessBalance2
!
   calculate :  #ExcessDistrib        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN MIN( #ExcessBalance,
#ExcessDistrib1 + #ExcessDistrib2 ) _
                                        ELSE 0
!
   calculate :  #ClassSNRPDA          = #ClassSNR_1PDA + #ClassSNR_3PDA +
#ExcessDistrib
   calculate :  #ClassSNRPDA          = MIN( #ClassSNRPDA, #DistribAmt )
!
   calculate :  #ClassMEZ1PDA         = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
_
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1") - #ClassSNRPDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ1TargPct * COLL_BAL)
   calculate :  #ClassMEZ1PDA         = MAX( 0.0, MIN(BBAL("M1"),
#ClassMEZ1PDA ))
   calculate :  #ClassMEZ1PDA         = MAX( 0, MIN( #ClassMEZ1PDA,
#DistribAmt - #ClassSNRPDA ) )
```

```
!
!
   calculate :  #ClassMEZ2PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA _
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1", "M2") - #ClassSNRPDA - #ClassMEZ1PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ2TargPct * COLL_BAL)
   calculate :  #ClassMEZ2PDA        = MAX( 0.0, MIN(BBAL("M2"),
#ClassMEZ2PDA ))
   calculate :  #ClassMEZ2PDA        = MAX( 0, MIN( #ClassMEZ2PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA ) )
!
!
   calculate :  #ClassMEZ3PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA _
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1", "M2", "M3") - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ3TargPct * COLL_BAL)
   calculate :  #ClassMEZ3PDA        = MAX( 0.0, MIN(BBAL("M3"),
#ClassMEZ3PDA ))
   calculate :  #ClassMEZ3PDA        = MAX( 0, MIN( #ClassMEZ3PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA ) )
!
!
   calculate :  #ClassMEZ4PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA _
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1", "M2", "M3", "M4") - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ4TargPct * COLL_BAL)
   calculate :  #ClassMEZ4PDA        = MAX( 0.0, MIN(BBAL("M4"),
#ClassMEZ4PDA ))
   calculate :  #ClassMEZ4PDA        = MAX( 0, MIN( #ClassMEZ4PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA ) )
!
!
   calculate :  #ClassMEZ5PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA _
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1", "M2", "M3", "M4", "M5") - #ClassSNRPDA - #ClassMEZ1PDA -
#ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ5TargPct * COLL_BAL)
   calculate :  #ClassMEZ5PDA        = MAX( 0.0, MIN(BBAL("M5"),
#ClassMEZ5PDA ))
   calculate :  #ClassMEZ5PDA        = MAX( 0, MIN( #ClassMEZ5PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA - #ClassMEZ4PDA ) )
!
```

```
!
   calculate :  #ClassMEZ6PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA -
#ClassMEZ5PDA _
                                        ELSE BBAL("A1", "A3A", "A3B",
"M1", "M2", "M3", "M4", "M5", "M6") - #ClassSNRPDA - #ClassMEZ1PDA -
#ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA - #ClassMEZ5PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ6TargPct * COLL_BAL)
   calculate :  #ClassMEZ6PDA        = MAX( 0.0, MIN(BBAL("M6"),
#ClassMEZ6PDA ))
   calculate :  #ClassMEZ6PDA        = MAX( 0, MIN( #ClassMEZ6PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA - #ClassMEZ4PDA - #ClassMEZ5PDA ) )
!
!
  calculate :  "SNR" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassSNRPDA
!
  calculate :  "MEZ1" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ1PDA
!
  calculate :  "MEZ2" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ2PDA
!
  calculate :  "MEZ3" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ3PDA
!
  calculate :  "MEZ4" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ4PDA
!
  calculate :  "MEZ5" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ5PDA
!
  calculate :  "MEZ6" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ6PDA
!
  calculate :  "RESID" _
 NO_CHECK  CUSTOM   AMOUNT        = MAX(0, #Princ - OPTIMAL_PRINCPMT
("SNR", "MEZ1", "MEZ2", "MEZ3", "MEZ4", "MEZ5", "MEZ6"))
!
------------------------------------
         pay :  CLASS INTEREST  PRO_RATA  ( "SNR" )
------------------------------------
  {#SNR_Int}
------------------------------------
         pay :  CLASS INTSHORT  PRO_RATA  ( "SNR" )
------------------------------------
  {#SNR_InS}
------------------------------------
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ1" )
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ2" )
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ3" )
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ4" )
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ5" )
         pay :  CLASS INTEREST  PRO_RATA  ( "MEZ6" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "SNR" )
------------------------------------
  {#SNR_Prn}{1}
```

```
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ1" )
-----------------------------------
  {#MEZ1_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ2" )
-----------------------------------
  {#MEZ2_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ3" )
-----------------------------------
  {#MEZ3_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ4" )
-----------------------------------
  {#MEZ4_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ5" )
-----------------------------------
  {#MEZ5_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ6" )
-----------------------------------
  {#MEZ6_Prn}
-----------------------------------
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ1" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ1" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ2" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ2" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ3" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ3" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ4" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ4" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ5" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ5" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ6" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ6" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "SNR_1"; "A3A"; "A3B" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ1" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ2" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ3" )
```

```
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ4" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ5" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ6" )
-----------------------------------
!
!!  Penalty Allocation
!
-----------------------------------
        from :  CREDIT_ENHANCEMENT ("YmRsvFnd")
  subject to :  CEILING ( (COLL("PREPAYPENALTY") * 100%) )
         pay :  PREPAYPENALTY SEQUENTIAL("R_PP#1")
-----------------------------------
!
!
        from :  CLASS ( "ROOT" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "RESID" )
         pay :  AS_INTEREST ( "OC#1" )
-----------------------------------
         pay :  SEQUENTIAL  ( "OC#1" )
-----------------------------------
   calculate : #WriteDown = MAX(0.0, BBAL("A1#1","A3A#1","A3B#1","M1#
1","M2#1","M3#1","M4#1","M5#1","M6#1","OC#1") - COLL_BAL)
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN PRO_RATA ( "OC#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M6#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M5#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M4#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M3#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M2#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M1#1" )
-----------------------------------
   calculate : #BondBal     = BBAL("A1#1","A3A#1","A3B#1","M1#1","M2#
1","M3#1","M4#1","M5#1","M6#1")
   calculate : #OC          = MAX( 0, COLL_BAL - #BondBal )
   calculate : #IncrOC      = MAX( 0, #OC - BBAL( "OC#1" ) )
-----------------------------------
         pay :  INCREMENT ( BALANCE "OC#1" , BY #IncrOC )
-----------------------------------
-----------------------------------
!
!
  DEFINE DYNAMIC #YM_HE6MO80PCT = LOAN("SCHAM_PREP_AMT") * 80% * LOAN
```

```
("GROSSRATE") / 1200 * 6
!
 Collateral OVER
!
!       Factor      --Delay--
! Type   Date       P/Y    BV   Use BV for 0
  WL  20030901    9999 9999   FALSE
!
! Pool#  Type     Gross     Current     Original   --Fee--  Maturity
Orig  ARM            Gross  #mos  #mos   P#mos  P#mos  Life   Reset Life
Max   Look
!                 Coupon    Factor      Balance    P/Y  BV  P/Y   BV
Term  Index          Margin ToRst RstPer ToRst  RstPer Cap    Cap
Floor  Negam Back
!! BEGINNING OF COLLATERAL
M        1      "1-1st-FXD 180 0_0-1"                          WL    00
WAC              7.6699 (       268886.40 /       268886.40 );
268886.40                        .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"
M        2      "1-1st-FXD 18012_0-1"                          WL    00
WAC              8.3750 (        89628.83 /        89628.83 );
89628.83                       .5200        .5200             178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        3      "1-1st-FXD 18024_0-1"                          WL    00
WAC              8.3399 (       405931.50 /       405931.50 );
405931.50                        .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        4      "1-1st-FXD 18024_2+"                           WL    00
WAC              7.0564 (       511383.60 /       511383.60 );
511383.60                        .5200        .5200            176:4
176:4       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        5      "1-1st-FXD 18036_0-1"                          WL    00
WAC              7.4113 (      1182057.16 /      1182057.16 );
1182057.16                        .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        6      "1-1st-FXD 18036_2+"                           WL    00
WAC              7.1437 (      1658289.04 /      1658289.04 );
1658289.04                        .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        7      "1-1st-FXD 24012_0-1"                          WL    00
WAC              6.8750 (       145366.63 /       145366.63 );
145366.63                        .5200        .5200            238:2
238:2       240 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        8      "1-1st-FXD 24012_2+"                           WL    00
WAC              6.2500 (       275694.06 /       275694.06 );
275694.06                        .5200        .5200            237:3
237:3       240 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        9      "1-1st-FXD 30012_2+"                           WL    00
WAC              6.9900 (       184778.17 /       184778.17 );
184778.17                        .5200        .5200            297:3
297:3       300 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        10     "1-1st-FXD 30036_0-1"                          WL    00
```

```
WAC              6.8750 (       230758.09 /       230758.09 );
230758.09                        .5200        .5200            298:2
298:2        300 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        11    "1-1st-FXD 360 0_0-1"                          WL    00
WAC              7.6399 (      1765504.44 /      1765504.44 );
1765504.44                       .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"
M        12    "1-1st-FXD 360 0_2+"                           WL    00
WAC              7.9920 (      1051144.39 /      1051144.39 );
1051144.39                       .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"
M        13    "1-1st-FXD 36012_0-1"                          WL    00
WAC              7.6627 (       820559.89 /       820559.89 );
820559.89                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        14    "1-1st-FXD 36012_2+"                           WL    00
WAC              6.9753 (      2399261.80 /      2399261.80 );
2399261.80                       .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        15    "1-1st-FXD 36024_0-1"                          WL    00
WAC              7.2001 (      2198421.71 /      2198421.71 );
2198421.71                       .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        16    "1-1st-FXD 36024_2+"                           WL    00
WAC              7.2481 (      2394101.68 /      2394101.68 );
2394101.68                       .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        17    "1-1st-FXD 36036_0-1"                          WL    00
WAC              7.3292 (     14575182.63 /     14575182.63 );
14575182.63                      .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        18    "1-1st-FXD 36036_2+"                           WL    00
WAC              7.3182 (     20589474.27 /     20589474.27 );
20589474.27                      .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        19    "1-1st-15YR BALLOON 18036_0-1"                 WL    00
WAC              7.5000 (        94540.40 /        94540.40 );
94540.40                         .5200        .5200            358:2
358:2        360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        20    "1-2nd-FXD 18036_2+"                           WL    00
WAC              7.7500 (        44549.88 /        44549.88 );
44549.88                         .5200        .5200            177:3
177:3        180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        22    "1-2nd-15YR BALLOON 180 0_0-1"                 WL    00
WAC             11.2463 (      2518039.39 /      2518039.39 );
2518039.39                       .5200        .5200            358:2
358:2        360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "1F"
M        23    "1-2nd-15YR BALLOON 180 0_2+"                  WL    00
```

```
WAC             11.5491 (      2594559.38 /      2594559.38 );
2594559.38                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
M        24    "1-2nd-15YR BALLOON 18012_0-1"                   WL    00
WAC              9.9900 (        52162.07 /        52162.07 );
52162.07                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        25    "1-2nd-15YR BALLOON 18012_2+"                    WL    00
WAC             11.2905 (       305292.43 /       305292.43 );
305292.43                        .5200        .5200             357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        26    "1-2nd-15YR BALLOON 18024_0-1"                   WL    00
WAC             10.5328 (      3419698.35 /      3419698.35 );
3419698.35                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        27    "1-2nd-15YR BALLOON 18024_2+"                    WL    00
WAC             10.5231 (      3926602.30 /      3926602.30 );
3926602.30                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        28    "1-2nd-15YR BALLOON 18036_0-1"                   WL    00
WAC             10.5585 (      2578527.50 /      2578527.50 );
2578527.50                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        28    "1-2nd-FXD 180 0_2+"                             WL    00
WAC             13.0000 (        28775.49 /        28775.49 );
28775.49                         .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "1F"
M        29    "1-2nd-15YR BALLOON 18036_2+"                    WL    00
WAC             10.6486 (      3561780.25 /      3561780.25 );
3561780.25                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        30    "1-1st-6 MONTH LIBOR 360 0_0-1"                  WL    00
WAC              7.5000 (       178133.96 /       178133.96 );
178133.96                        .5200        .5200             358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.2500     5
6 SYNC_INT           14.0000          1.0000          7.5000          0
0
GROUP "1A"    TEASER
M        31    "1-1st-6 MONTH LIBOR 36024_0-1"                  WL    00
WAC              7.0000 (       204688.88 /       204688.88 );
204688.88                        .5200        .5200             358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5000     5
6 SYNC_INT           13.5000          1.0000          7.0000          0
0
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        32    "1-1st-2/ 6 MONTH LIBOR 24024_0-1"               WL    00
```

```
WAC              9.6250 (       111883.97 /       111883.97 );
111883.97                        .5200        .5200            238:2
238:2        240 NO_CHECK ARM LIBOR_6MO                    6.5000    23
6 SYNC_INT            16.1250          1.0000          9.6250         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        33     "1-1st-2/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC              7.4665 (     22424145.33 /     22424145.33 );
22424145.33                      .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.1316    23
6 SYNC_INT            13.9727          1.0000          7.4665         0
0  INIT_PERCAP    1.5000
GROUP "1A"    TEASER
M        34     "1-1st-2/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC              7.6213 (     26423764.39 /     26423764.39 );
26423764.39                      .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    6.1943    22
6 SYNC_INT            14.1214          1.0000          7.6213         0
0  INIT_PERCAP    1.5246
GROUP "1A"    TEASER
M        35     "1-1st-2/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC              7.1488 (      5061568.25 /      5061568.25 );
5061568.25                       .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    5.8189    23
6 SYNC_INT            13.6488          1.0000          7.1488         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        36     "1-1st-2/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC              7.3025 (      8426489.70 /      8426489.70 );
8426489.70                       .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    6.0979    22
6 SYNC_INT            13.7839          1.0000          7.3025         0
0  INIT_PERCAP    1.6552
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        37     "1-1st-2/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC              7.0812 (    113539964.41 /    113539964.41 );
113539964.41                     .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.0579    23
6 SYNC_INT            13.5771          1.0000          7.0812         0
0  INIT_PERCAP    1.5193
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        38     "1-1st-2/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC              7.1670 (    174830852.51 /    174830852.51 );
174830852.51                     .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    6.0982    22
6 SYNC_INT            13.6670          1.0007          7.1670         0
0  INIT_PERCAP    1.5782
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        39     "1-1st-2/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC              7.4942 (       840702.43 /       840702.43 );
840702.43                        .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.5978    23
6 SYNC_INT            13.9942          1.0000          7.4942         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
```

```
M        40    "1-1st-2/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             7.2539 (      1814218.09 /      1814218.09 );
1814218.09                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.8778    22
6 SYNC_INT           13.7539          1.0000          7.2539         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        41    "1-1st-2/ 6 MONTH LIBOR IO360 0_0-1"         WL    00
WAC             6.9900 (       211051.31 /       211051.31 );
211051.31                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    4.8750    23
6 SYNC_INT           13.4900          1.0000          6.9900         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"    TEASER
M        42    "1-1st-2/ 6 MONTH LIBOR IO360 0_2+"          WL    00
WAC             6.2500 (       301160.41 /       301160.41 );
301160.41                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    22
6 SYNC_INT           12.7500          1.0000          6.2500         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"    TEASER
M        43    "1-1st-2/ 6 MONTH LIBOR IO36012_2+"          WL    00
WAC             6.2500 (       196790.01 /       196790.01 );
196790.01                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.7500    22
6 SYNC_INT           12.7500          1.0000          6.2500         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        44    "1-1st-2/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC             6.0607 (      2120879.20 /      2120879.20 );
2120879.20                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.2702    23
6 SYNC_INT           12.5607          1.0000          6.0607         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        45    "1-1st-2/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             6.0515 (      1625179.54 /      1625179.54 );
1625179.54                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.7135    22
6 SYNC_INT           12.5515          1.0000          6.0515         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        46    "1-1st-3/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             7.1748 (      1542867.35 /      1542867.35 );
1542867.35                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.8183    35
6 SYNC_INT           13.6748          1.0000          7.1748         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        47    "1-1st-3/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             7.6289 (      3373152.56 /      3373152.56 );
3373152.56                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.4805    34
6 SYNC_INT           14.1289          1.0000          7.6289         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        48    "1-1st-3/ 6 MONTH LIBOR 36012_0-1"           WL    00
```

```
WAC              6.5000 (       187060.09 /       187060.09 );
187060.09                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.2500    35
6 SYNC_INT           13.0000          1.0000          6.5000         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        49    "1-1st-3/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC              7.5000 (       235677.07 /       235677.07 );
235677.07                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.5000    34
6 SYNC_INT           14.0000          1.0000          7.5000         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        50    "1-1st-3/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC              6.7356 (      1010631.60 /      1010631.60 );
1010631.60                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.6954    35
6 SYNC_INT           12.9149          1.0000          6.7356         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        51    "1-1st-3/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC              6.8118 (       799830.19 /       799830.19 );
799830.19                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.8799    34
6 SYNC_INT           13.0880          1.0000          6.8118         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        52    "1-1st-3/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC              6.6391 (      4455668.77 /      4455668.77 );
4455668.77                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.3661    35
6 SYNC_INT           13.1301          1.0000          6.6391         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        53    "1-1st-3/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC              7.2131 (      5504146.50 /      5504146.50 );
5504146.50                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.1090    34
6 SYNC_INT           13.7131          1.0000          7.2131         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        54    "1-1st-5/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC              8.4944 (       188458.30 /       188458.30 );
188458.30                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    7.1303    59
6 SYNC_INT           14.9944          1.0000          8.4944         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        55    "1-1st-5/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC              6.7426 (       812808.64 /       812808.64 );
812808.64                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.4542    58
6 SYNC_INT           13.2426          1.0000          6.7426         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
```

```
M        56    "1-1st-5/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             7.0639 (       523190.33 /       523190.33 );
523190.33                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.9468    58
6 SYNC_INT           13.5639          1.0000          7.0639         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        57    "1-1st-5/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC             7.3875 (      1000111.23 /      1000111.23 );
1000111.23                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.5428    59
6 SYNC_INT           13.8875          1.0000          7.3875         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        58    "1-1st-5/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.3335 (      1241684.42 /      1241684.42 );
1241684.42                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.2802    58
6 SYNC_INT           12.8335          1.0000          6.3335         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        59    "1-1st-5/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             6.7591 (      6667688.40 /      6667688.40 );
6667688.40                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.9648    59
6 SYNC_INT           13.2591          1.0000          6.7591         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        60    "1-1st-5/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.7370 (      7772827.73 /      7772827.73 );
7772827.73                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.9367    58
6 SYNC_INT           13.2370          1.0000          6.7370         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        61    "1-1st-5/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC             6.2495 (      1197195.31 /      1197195.31 );
1197195.31                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.3435    59
6 SYNC_INT           12.7495          1.0000          6.2495         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        62    "1-1st-5/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             6.1464 (       946205.39 /       946205.39 );
946205.39                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.9849    58
6 SYNC_INT           12.6464          1.0000          6.1464         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        63    "1-1st-5/ 6 MONTH LIBOR IO36036_0-1"         WL    00
WAC             6.4404 (       578419.21 /       578419.21 );
578419.21                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.9065    59
6 SYNC_INT           12.9404          1.0000          6.4404         0
```

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0  INIT_PERCAP    5.0000                                        AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        64    "1-1st-5/ 6 MONTH LIBOR IO36036_2+"          WL    00
WAC             6.2917 (       440188.19 /       440188.19 );
440188.19                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3971    58
6 SYNC_INT           12.7917          1.0000          6.2917          0
0  INIT_PERCAP    5.0000                                        AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        65    "2-1st-FXD 180 0_0-1"                        WL    00
WAC             7.2014 (       145943.43 /       145943.43 );
145943.43                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"
M        66    "2-1st-FXD 18012_0-1"                        WL    00
WAC             6.7500 (       212187.48 /       212187.48 );
212187.48                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        67    "2-1st-FXD 18024_2+"                         WL    00
WAC             8.8750 (        62306.10 /        62306.10 );
62306.10                      .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        68    "2-1st-FXD 18036_0-1"                        WL    00
WAC             7.2500 (       140484.96 /       140484.96 );
140484.96                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        69    "2-1st-FXD 18036_2+"                         WL    00
WAC             7.8019 (       343581.07 /       343581.07 );
343581.07                      .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        70    "2-1st-FXD 24036_2+"                         WL    00
WAC             6.5000 (       114813.95 /       114813.95 );
114813.95                      .5200        .5200            236:4
236:4       240 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        71    "2-1st-FXD 360 0_0-1"                        WL    00
WAC             7.7757 (      1720177.47 /      1720177.47 );
1720177.47                      .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "1F"
M        72    "2-1st-FXD 360 0_2+"                         WL    00
WAC             7.3126 (       963423.32 /       963423.32 );
963423.32                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "1F"
M        73    "2-1st-FXD 36012_0-1"                        WL    00
WAC             7.6705 (      1720645.77 /      1720645.77 );
1720645.77                      .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        74    "2-1st-FXD 36012_2+"                         WL    00
WAC             7.1158 (      2381431.75 /      2381431.75 );
2381431.75                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
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```
M        75    "2-1st-FXD 36024_0-1"                          WL    00
WAC             7.1459 (       514179.55 /       514179.55 );
514179.55                        .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        76    "2-1st-FXD 36024_2+"                           WL    00
WAC             7.4499 (      1199377.29 /      1199377.29 );
1199377.29                       .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        77    "2-1st-FXD 36036_0-1"                          WL    00
WAC             7.3646 (      6651823.46 /      6651823.46 );
6651823.46                       .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        78    "2-1st-FXD 36036_2+"                           WL    00
WAC             7.2851 (     12415201.44 /     12415201.44 );
12415201.44                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        79    "2-2nd-FXD 180 0_0-1"                          WL    00
WAC             9.9900 (        29010.07 /        29010.07 );
29010.07                         .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"
M        80    "2-2nd-15YR BALLOON 180 0_0-1"                 WL    00
WAC            11.5490 (      1349977.64 /      1349977.64 );
1349977.64                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
M        81    "2-2nd-15YR BALLOON 180 0_2+"                  WL    00
WAC            11.0477 (      1596599.99 /      1596599.99 );
1596599.99                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
M        82    "2-2nd-15YR BALLOON 18012_0-1"                 WL    00
WAC             9.8573 (       157949.26 /       157949.26 );
157949.26                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        83    "2-2nd-15YR BALLOON 18012_2+"                  WL    00
WAC            10.2906 (        82578.21 /        82578.21 );
82578.21                         .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        84    "2-2nd-15YR BALLOON 18024_0-1"                 WL    00
WAC            10.4570 (      1827619.42 /      1827619.42 );
1827619.42                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        85    "2-2nd-15YR BALLOON 18024_2+"                  WL    00
WAC            10.6899 (      2214883.71 /      2214883.71 );
2214883.71                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        86    "2-2nd-15YR BALLOON 18036_0-1"                 WL    00
WAC            10.7151 (      1060678.10 /      1060678.10 );
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1060678.10                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        87    "2-2nd-15YR BALLOON 18036_2+"                   WL    00
WAC            10.5079 (      2392538.07 /      2392538.07 );
2392538.07                        .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH            180                              GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        88    "2-1st-6 MONTH LIBOR 36024_2+"                  WL    00
WAC             6.6260 (       206184.43 /       206184.43 );
206184.43                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    1.0000     4
6 SYNC_INT           13.1260          1.0000          6.6260         0
0
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        89    "2-1st-2/ 6 MONTH LIBOR 24024_2+"               WL    00
WAC             6.9900 (       224164.30 /       224164.30 );
224164.30                         .5200        .5200            236:4
236:4       240 NO_CHECK ARM LIBOR_6MO                    5.3750    21
6 SYNC_INT           13.4900          1.0000          6.9900         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        90    "2-1st-2/ 6 MONTH LIBOR 360 0_0-1"              WL    00
WAC             7.5727 (      9827902.21 /      9827902.21 );
9827902.21                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1668    23
6 SYNC_INT           14.0584          1.0000          7.5727         0
0  INIT_PERCAP    1.5231
GROUP "1A"    TEASER
M        91    "2-1st-2/ 6 MONTH LIBOR 360 0_2+"               WL    00
WAC             7.4815 (     10343383.12 /     10343383.12 );
10343383.12                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.1661    22
6 SYNC_INT           13.9646          1.0000          7.4815         0
0  INIT_PERCAP    1.5761
GROUP "1A"    TEASER
M        92    "2-1st-2/ 6 MONTH LIBOR 36012_0-1"              WL    00
WAC             6.9779 (      2110553.85 /      2110553.85 );
2110553.85                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1695    23
6 SYNC_INT           13.4779          1.0000          6.9779         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        93    "2-1st-2/ 6 MONTH LIBOR 36012_2+"               WL    00
WAC             7.8606 (      1420987.09 /      1420987.09 );
1420987.09                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.3318    22
6 SYNC_INT           14.3606          1.0000          7.8606         0
0  INIT_PERCAP    1.7603
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        94    "2-1st-2/ 6 MONTH LIBOR 36024_0-1"              WL    00
WAC             7.0671 (     50184993.83 /     50184993.83 );
50184993.83                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0852    23
6 SYNC_INT           13.5652          1.0000          7.0671         0
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0  INIT_PERCAP    1.5420
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        95    "2-1st-2/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             7.1539 (     65872003.01 /     65872003.01 );
65872003.01                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.0757    22
6 SYNC_INT           13.6513          1.0000          7.1539         0
0  INIT_PERCAP    1.5906
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        96    "2-1st-2/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             7.8890 (       511561.61 /       511561.61 );
511561.61                          .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.5635    23
6 SYNC_INT           14.3890          1.0000          7.8890         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        97    "2-1st-2/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.5101 (       953155.64 /       953155.64 );
953155.64                          .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.4941    22
6 SYNC_INT           13.0101          1.0000          6.5101         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        98    "2-1st-2/ 6 MONTH LIBOR IO360 0_2+"          WL    00
WAC             7.5000 (       294786.65 /       294786.65 );
294786.65                          .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    22
6 SYNC_INT           14.0000          1.0000          7.5000         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "1A"    TEASER
M        99    "2-1st-2/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             7.0463 (       544956.94 /       544956.94 );
544956.94                          .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.5521    22
6 SYNC_INT           13.5463          1.0000          7.0463         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M       100    "2-1st-2/ 6 MONTH LIBOR IO36036_2+"          WL    00
WAC             5.8750 (       155360.53 /       155360.53 );
155360.53                          .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    1.0000    22
6 SYNC_INT           12.3750          1.0000          5.8750         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M       101    "2-1st-3/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             8.2500 (       207537.80 /       207537.80 );
207537.80                          .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    7.6250    35
6 SYNC_INT           14.7500          1.0000          8.2500         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M       102    "2-1st-3/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             6.5786 (       287493.79 /       287493.79 );
287493.79                          .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.6456    34
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6 SYNC_INT          13.0786          1.0000          6.5786          0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        103   "2-1st-3/ 6 MONTH LIBOR 36012_0-1"          WL    00
WAC             6.5000 (       303475.16 /       303475.16 );
303475.16                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                   5.1250    35
6 SYNC_INT          13.0000          1.0000          6.5000          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        104   "2-1st-3/ 6 MONTH LIBOR 36024_2+"           WL    00
WAC             6.7131 (       354241.43 /       354241.43 );
354241.43                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                   6.4488    34
6 SYNC_INT          13.2131          1.0000          6.7131          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        105   "2-1st-3/ 6 MONTH LIBOR 36036_0-1"          WL    00
WAC             6.4597 (       802556.55 /       802556.55 );
802556.55                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                   5.1763    35
6 SYNC_INT          12.9597          1.0000          6.4597          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        106   "2-1st-3/ 6 MONTH LIBOR 36036_2+"           WL    00
WAC             7.0138 (      2201417.60 /      2201417.60 );
2201417.60                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                   5.7819    34
6 SYNC_INT          13.5138          1.0000          7.0138          0
0  INIT_PERCAP    2.8956
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        107   "2-1st-5/ 6 MONTH LIBOR 360 0_0-1"          WL    00
WAC             7.2872 (       692291.14 /       692291.14 );
692291.14                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                   6.7248    59
6 SYNC_INT          13.7872          1.0000          7.2872          0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        108   "2-1st-5/ 6 MONTH LIBOR 360 0_2+"           WL    00
WAC             7.3339 (       557136.55 /       557136.55 );
557136.55                       .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                   5.8003    57
6 SYNC_INT          13.8339          1.0000          7.3339          0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        109   "2-1st-5/ 6 MONTH LIBOR 36012_0-1"          WL    00
WAC             5.7500 (       278561.10 /       278561.10 );
278561.10                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                   4.6250    59
6 SYNC_INT          12.2500          1.0000          5.7500          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        110   "2-1st-5/ 6 MONTH LIBOR 36012_2+"           WL    00
WAC             6.5000 (       254985.46 /       254985.46 );
254985.46                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                   6.0000    58
```

```
6 SYNC_INT            13.0000          1.0000          6.5000          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        111   "2-1st-5/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC             7.9900 (       101215.02 /       101215.02 );
101215.02                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1250    59
6 SYNC_INT            14.4900          1.0000          7.9900          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        112   "2-1st-5/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.3760 (       250500.97 /       250500.97 );
250500.97                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.7500    58
6 SYNC_INT            12.8760          1.0000          6.3760          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        113   "2-1st-5/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             6.9742 (      3138530.79 /      3138530.79 );
3138530.79                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0569    59
6 SYNC_INT            13.4742          1.0000          6.9742          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        114   "2-1st-5/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.5644 (      3559956.88 /      3559956.88 );
3559956.88                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.7895    58
6 SYNC_INT            13.0666          1.0000          6.5644          0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        115   "2-1st-5/ 6 MONTH LIBOR IO36012_2+"          WL    00
WAC             5.9900 (       139426.12 /       139426.12 );
139426.12                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    58
6 SYNC_INT            12.4900          1.0000          5.9900          0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        116   "2-1st-5/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC             7.1046 (       586336.62 /       586336.62 );
586336.62                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5082    59
6 SYNC_INT            13.6046          1.0000          7.1046          0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        117   "2-1st-5/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             5.8750 (       290803.05 /       290803.05 );
290803.05                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.1250    58
6 SYNC_INT            12.3750          1.0000          5.8750          0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        118   "2-1st-5/ 6 MONTH LIBOR IO36036_0-1"         WL    00
```

```
WAC              6.0690 (        358026.35 /        358026.35 );
358026.35                         .5200         .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    5.2425    59
6 SYNC_INT            12.5690          1.0000          6.0690         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M         119   "3-1st-FXD 12012_2+"                        WL    00
WAC              7.6250 (         92960.27 /         92960.27 );
92960.27                          .5200         .5200            117:3
117:3        120 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         120   "3-1st-FXD 180 0_2+"                         WL    00
WAC              9.4900 (         43237.63 /         43237.63 );
43237.63                          .5200         .5200            176:4
176:4        180 NO_CHECK
GROUP "2F"
M         121   "3-1st-FXD 18024_2+"                         WL    00
WAC              7.9900 (        173774.89 /        173774.89 );
173774.89                         .5200         .5200            176:4
176:4        180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         122   "3-1st-FXD 18036_0-1"                        WL    00
WAC              7.2561 (        735932.45 /        735932.45 );
735932.45                         .5200         .5200            178:2
178:2        180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         123   "3-1st-FXD 18036_2+"                        WL    00
WAC              7.2036 (       3154849.85 /       3154849.85 );
3154849.85                         .5200         .5200            177:3
177:3        180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         124   "3-1st-FXD 240 0_2+"                         WL    00
WAC              8.1250 (         52159.03 /         52159.03 );
52159.03                          .5200         .5200            237:3
237:3        240 NO_CHECK
GROUP "2F"
M         125   "3-1st-FXD 24012_0-1"                        WL    00
WAC              6.7500 (        290227.65 /        290227.65 );
290227.65                         .5200         .5200            238:2
238:2        240 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         126   "3-1st-FXD 24036_0-1"                        WL    00
WAC              6.8750 (        114305.38 /        114305.38 );
114305.38                         .5200         .5200            238:2
238:2        240 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         127   "3-1st-FXD 24036_2+"                        WL    00
WAC              7.2275 (        179794.37 /        179794.37 );
179794.37                         .5200         .5200            324:3
324:3        327 NO_CHECK
BALLOON SCHED_BOTH            240                             GROUP "2F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M         128   "3-1st-FXD 300 0_0-1"                        WL    00
WAC              5.9900 (        556898.45 /        556898.45 );
556898.45                         .5200         .5200            298:2
298:2        300 NO_CHECK
GROUP "2F"
M         129   "3-1st-FXD 360 0_0-1"                        WL    00
WAC              7.4449 (       4151211.05 /       4151211.05 );
4151211.05                         .5200         .5200            358:2
```

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358:2        360 NO_CHECK
GROUP "2F"
M        130    "3-1st-FXD 360 0_2+"                          WL    00
WAC              7.2448 (      5430989.86 /      5430989.86 );
5430989.86                        .5200        .5200            356:4
356:4        360 NO_CHECK
GROUP "2F"
M        131    "3-1st-FXD 36012_0-1"                         WL    00
WAC              7.0611 (      6344498.35 /      6344498.35 );
6344498.35                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        132    "3-1st-FXD 36012_2+"                          WL    00
WAC              6.8531 (      4335907.38 /      4335907.38 );
4335907.38                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        133    "3-1st-FXD 36024_0-1"                         WL    00
WAC              7.2802 (      2473236.66 /      2473236.66 );
2473236.66                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        134    "3-1st-FXD 36024_2+"                          WL    00
WAC              6.9060 (      4808708.90 /      4808708.90 );
4808708.90                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        135    "3-1st-FXD 36036_0-1"                         WL    00
WAC              6.9323 (     16995503.44 /     16995503.44 );
16995503.44                       .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        136    "3-1st-FXD 36036_2+"                          WL    00
WAC              7.1323 (     28835664.22 /     28835664.22 );
28835664.22                       .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        137    "3-1st-FXD 36060_0-1"                         WL    00
WAC              7.5000 (       185896.22 /       185896.22 );
185896.22                         .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        138    "3-2nd-FXD 180 0_0-1"                         WL    00
WAC             10.9900 (        74528.14 /        74528.14 );
74528.14                          .5200        .5200            178:2
178:2        180 NO_CHECK
GROUP "2F"
M        139    "3-2nd-FXD 180 0_2+"                          WL    00
WAC              8.6165 (       108064.16 /       108064.16 );
108064.16                         .5200        .5200            177:3
177:3        180 NO_CHECK
GROUP "2F"
M        140    "3-2nd-FXD 18036_2+"                          WL    00
WAC             10.1503 (       112791.74 /       112791.74 );
112791.74                         .5200        .5200            177:3
177:3        180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        141    "3-2nd-FXD 360 0_2+"                          WL    00
WAC              8.5000 (       248672.49 /       248672.49 );
248672.49                         .5200        .5200            357:3
357:3        360 NO_CHECK
```

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GROUP "2F"
M        142   "3-2nd-FXD 36012_2+"                          WL    00
WAC            11.2500 (        78622.79 /        78622.79 );
78622.79                        .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        143   "3-2nd-FXD 36036_2+"                          WL    00
WAC             9.2500 (        91527.52 /        91527.52 );
91527.52                        .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        144   "3-2nd-15YR BALLOON 180 0_0-1"                WL    00
WAC            10.7594 (      8882249.34 /      8882249.34 );
8882249.34                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
M        145   "3-2nd-15YR BALLOON 180 0_2+"                 WL    00
WAC            10.9191 (      8467946.25 /      8467946.25 );
8467946.25                        .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
M        146   "3-2nd-15YR BALLOON 18012_0-1"                WL    00
WAC             9.8392 (       869864.11 /       869864.11 );
869864.11                         .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        147   "3-2nd-15YR BALLOON 18012_2+"                 WL    00
WAC            10.2708 (      1032956.13 /      1032956.13 );
1032956.13                        .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        148   "3-2nd-15YR BALLOON 18024_0-1"                 WL    00
WAC            10.1735 (     11182556.37 /     11182556.37 );
11182556.37                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        149   "3-2nd-15YR BALLOON 18024_2+"                 WL    00
WAC            10.0162 (     13895626.03 /     13895626.03 );
13895626.03                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        150   "3-2nd-15YR BALLOON 18036_0-1"                 WL    00
WAC            10.3656 (      7310788.58 /      7310788.58 );
7310788.58                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        151   "3-2nd-15YR BALLOON 18036_2+"                 WL    00
WAC            10.5257 (     11756377.74 /     11756377.74 );
11756377.74                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        152   "3-1st-6 MONTH LIBOR 36012_2+"                 WL    00
WAC             8.2500 (       389944.33 /       389944.33 );
389944.33                         .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                    8.0000     3
```

6 SYNC_INT 14.7500 1.0000 8.2500 0
0
GROUP "2A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 153 "3-1st-2/ 6 MONTH LIBOR 360 0_0-1" WL 00
WAC 6.9980 (25779052.87 / 25779052.87);
25779052.87 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.5375 23
6 SYNC_INT 13.4980 1.0000 6.9980 0
0 INIT_PERCAP 1.5000
GROUP "2A" TEASER
M 154 "3-1st-2/ 6 MONTH LIBOR 360 0_2+" WL 00
WAC 7.4661 (24853382.75 / 24853382.75);
24853382.75 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 6.0360 22
6 SYNC_INT 13.9661 1.0000 7.4661 0
0 INIT_PERCAP 1.5000
GROUP "2A" TEASER
M 155 "3-1st-2/ 6 MONTH LIBOR 36012_0-1" WL 00
WAC 6.8972 (4712358.60 / 4712358.60);
4712358.60 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 6.0136 23
6 SYNC_INT 13.3972 1.0000 6.8972 0
0 INIT_PERCAP 1.5000
GROUP "2A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 156 "3-1st-2/ 6 MONTH LIBOR 36012_2+" WL 00
WAC 6.9543 (6837538.69 / 6837538.69);
6837538.69 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.7516 22
6 SYNC_INT 13.4543 1.0000 6.9543 0
0 INIT_PERCAP 1.4620
GROUP "2A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 157 "3-1st-2/ 6 MONTH LIBOR 36024_0-1" WL 00
WAC 6.6671 (69426089.21 / 69426089.21);
69426089.21 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.7454 23
6 SYNC_INT 13.1639 1.0000 6.6671 0
0 INIT_PERCAP 1.5151
GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 158 "3-1st-2/ 6 MONTH LIBOR 36024_2+" WL 00
WAC 6.8595 (81880778.93 / 81880778.93);
81880778.93 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.9109 22
6 SYNC_INT 13.3441 1.0026 6.8595 0
0 INIT_PERCAP 1.5313
GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 159 "3-1st-2/ 6 MONTH LIBOR 36036_0-1" WL 00
WAC 7.3340 (1151838.96 / 1151838.96);
1151838.96 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 6.2108 23
6 SYNC_INT 13.8340 1.0000 7.3340 0
0 INIT_PERCAP 1.5000
GROUP "2A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 160 "3-1st-2/ 6 MONTH LIBOR 36036_2+" WL 00
WAC 7.3238 (840235.03 / 840235.03);
840235.03 .5200 .5200 357:3

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357:3        360 NO_CHECK ARM LIBOR_6MO                    5.7339    22
6 SYNC_INT            13.8238          1.0000          7.3238         0
0  INIT_PERCAP    2.3468
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        161   "3-1st-2/ 6 MONTH LIBOR IO360 0_0-1"         WL    00
WAC              6.2801 (      1583482.34 /      1583482.34 );
1583482.34                        .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    5.2382    23
6 SYNC_INT            12.7801          1.0000          6.2801         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"    TEASER
M        162   "3-1st-2/ 6 MONTH LIBOR IO360 0_2+"          WL    00
WAC              6.9900 (       493170.10 /       493170.10 );
493170.10                         .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    5.9500    22
6 SYNC_INT            13.4900          1.0000          6.9900         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"    TEASER
M        163   "3-1st-2/ 6 MONTH LIBOR IO36012_0-1"         WL    00
WAC              6.4905 (       900294.36 /       900294.36 );
900294.36                         .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    5.4540    23
6 SYNC_INT            12.9905          1.0000          6.4905         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        164   "3-1st-2/ 6 MONTH LIBOR IO36012_2+"          WL    00
WAC              6.7500 (       465441.67 /       465441.67 );
465441.67                         .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    5.0000    22
6 SYNC_INT            13.2500          1.0000          6.7500         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        165   "3-1st-2/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC              5.9183 (      3080064.37 /      3080064.37 );
3080064.37                        .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    5.6364    23
6 SYNC_INT            12.4183          1.0000          5.9183         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        166   "3-1st-2/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC              5.9872 (      3806879.60 /      3806879.60 );
3806879.60                        .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    5.7338    22
6 SYNC_INT            12.4872          1.0000          5.9872         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        167   "3-1st-3/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC              7.5000 (       375275.49 /       375275.49 );
375275.49                         .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.1250    35
6 SYNC_INT            14.0000          1.0000          7.5000         0
0  INIT_PERCAP    3.0000
GROUP "2A"    TEASER
M        168   "3-1st-3/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC              6.2788 (       716392.42 /       716392.42 );
716392.42                         .5200        .5200            357:3
```

357:3 360 NO_CHECK ARM LIBOR_6MO 5.7387 34
6 SYNC_INT 12.5514 1.0000 6.2788 0
0 INIT_PERCAP 3.0000
GROUP "2A" TEASER
M 169 "3-1st-3/ 6 MONTH LIBOR 36012_0-1" WL 00
WAC 5.3567 (985628.82 / 985628.82);
985628.82 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 4.9100 35
6 SYNC_INT 11.8567 1.0000 5.3567 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 170 "3-1st-3/ 6 MONTH LIBOR 36024_2+" WL 00
WAC 6.1250 (375450.49 / 375450.49);
375450.49 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.0000 34
6 SYNC_INT 12.6250 1.0000 6.1250 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 171 "3-1st-3/ 6 MONTH LIBOR 36036_0-1" WL 00
WAC 6.4895 (663412.99 / 663412.99);
663412.99 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.9997 35
6 SYNC_INT 12.9895 1.0000 6.4895 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 172 "3-1st-3/ 6 MONTH LIBOR 36036_2+" WL 00
WAC 6.8144 (3203473.10 / 3203473.10);
3203473.10 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.8817 34
6 SYNC_INT 13.3144 1.0000 6.8144 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 173 "3-1st-5/ 6 MONTH LIBOR 360 0_0-1" WL 00
WAC 6.1394 (1455589.17 / 1455589.17);
1455589.17 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 4.8829 59
6 SYNC_INT 12.6394 1.0000 6.1394 0
0 INIT_PERCAP 3.0000
GROUP "2A" TEASER
M 174 "3-1st-5/ 6 MONTH LIBOR 360 0_2+" WL 00
WAC 5.9900 (690069.65 / 690069.65);
690069.65 .5200 .5200 356:4
356:4 360 NO_CHECK ARM LIBOR_6MO 5.2500 57
6 SYNC_INT 12.4900 1.0000 5.9900 0
0 INIT_PERCAP 3.0000
GROUP "2A" TEASER
M 175 "3-1st-5/ 6 MONTH LIBOR 36012_2+" WL 00
WAC 6.0485 (788729.91 / 788729.91);
788729.91 .5200 .5200 356:4
356:4 360 NO_CHECK ARM LIBOR_6MO 5.0499 57
6 SYNC_INT 12.5485 1.0000 6.0485 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 176 "3-1st-5/ 6 MONTH LIBOR 36024_0-1" WL 00
WAC 6.4091 (727131.41 / 727131.41);
727131.41 .5200 .5200 358:2

358:2 360 NO_CHECK ARM LIBOR_6MO 5.5935 59
6 SYNC_INT 12.9091 1.0000 6.4091 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 177 "3-1st-5/ 6 MONTH LIBOR 36024_2+" WL 00
WAC 6.0975 (1739347.15 / 1739347.15);
1739347.15 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.3532 58
6 SYNC_INT 12.5975 1.0000 6.0975 0
0 INIT_PERCAP 3.5668
GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 178 "3-1st-5/ 6 MONTH LIBOR 36036_0-1" WL 00
WAC 6.1333 (5924867.36 / 5924867.36);
5924867.36 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.3643 59
6 SYNC_INT 12.5470 1.0000 6.1333 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 179 "3-1st-5/ 6 MONTH LIBOR 36036_2+" WL 00
WAC 6.5430 (6859576.51 / 6859576.51);
6859576.51 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.6756 58
6 SYNC_INT 13.0430 1.0000 6.5430 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 180 "3-1st-5/ 6 MONTH LIBOR 36060_0-1" WL 00
WAC 6.4900 (200989.75 / 200989.75);
200989.75 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 6.0000 59
6 SYNC_INT 12.9900 1.0000 6.4900 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 181 "3-1st-5/ 6 MONTH LIBOR 36060_2+" WL 00
WAC 5.3750 (496268.96 / 496268.96);
496268.96 .5200 .5200 356:4
356:4 360 NO_CHECK ARM LIBOR_6MO 5.1250 57
6 SYNC_INT 11.8750 1.0000 5.3750 0
0 INIT_PERCAP 3.0000
GROUP "2A" PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 182 "3-1st-5/ 6 MONTH LIBOR IO360 0_0-1" WL 00
WAC 6.2500 (382425.92 / 382425.92);
382425.92 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.2500 59
6 SYNC_INT 12.7500 1.0000 6.2500 0
0 INIT_PERCAP 5.0000 AMORT NONE FOR
60 GROUP "2A" TEASER
M 183 "3-1st-5/ 6 MONTH LIBOR IO36024_0-1" WL 00
WAC 5.9108 (1672814.64 / 1672814.64);
1672814.64 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.0702 59
6 SYNC_INT 12.4108 1.0000 5.9108 0
0 INIT_PERCAP 5.0000 AMORT NONE FOR
60 GROUP "2A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT
); TEASER
M 184 "3-1st-5/ 6 MONTH LIBOR IO36024_2+" WL 00

```
WAC              5.9806 (      4014300.02 /      4014300.02 );
4014300.02                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.9604    58
6 SYNC_INT           12.4806          1.0000          5.9806         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        185   "3-1st-5/ 6 MONTH LIBOR IO36036_0-1"         WL    00
WAC              6.9000 (       487244.49 /       487244.49 );
487244.49                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.8900    59
6 SYNC_INT           13.4000          1.0000          6.9000         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
```

```
!  MABS2003_WMC2_TS.CDI  #CMOVER_3.0B ASSET_BACKED_HOMEEQUITY  !
MAX_CF_VECTSIZE 550
!
!! Created by Intex Deal Maker v3.5.045  ,  subroutines 3.0e_p1
!!   08/20/2003   1:50 PM
!
!  Modeled in the Intex CMO Modeling Language, (WNYC0094700)
!  which is copyright (c) 2003 by Intex Solutions, Inc.
!  Intex shall not be held liable for the accuracy of this data
!  nor for the accuracy of information which is derived from this data.
!
 COLLAT_GROUPS 1 2 3
 GROUP 1 = "1F" "1A"
 GROUP 2 = "2F" "2A"
 GROUP 3 = "3F" "3A"
!
  DEFINE PREPAY PPC  GROUP "1F" RISE_PERS 12 START_CPR 4 END_CPR 23
  DEFINE PREPAY PPC  GROUP "1A" RISE_PERS 18 START_CPR 4 END_CPR 35
  DEFINE PREPAY PPC  GROUP "2F" RISE_PERS 12 START_CPR 4 END_CPR 23
  DEFINE PREPAY PPC  GROUP "2A" RISE_PERS 18 START_CPR 4 END_CPR 35
  DEFINE PREPAY PPC  GROUP "3F" RISE_PERS 12 START_CPR 4 END_CPR 23
  DEFINE PREPAY PPC  GROUP "3A" RISE_PERS 18 START_CPR 4 END_CPR 35
!
  DEFINE CONSTANT #OrigCollBal = 1064000000.00
  DEFINE CONSTANT #OrigCollBal1 = 466660235.40
  DEFINE CONSTANT #OrigCollBal2 = 196311897.10
  DEFINE CONSTANT #OrigCollBal3 = 401027867.50
!
  DEFINE CONSTANT #OrigBondBal = 1045380000.00
  DEFINE CONSTANT #OrigBondBal1 = 466660235.40
  DEFINE CONSTANT #OrigBondBal2 = 196311897.10
  DEFINE CONSTANT #OrigBondBal3 = 401027867.50
!
  DEFINE CONSTANT #SpecSenEnhPct = 39%
  DEFINE CONSTANT #SNRTargPct = 61.000000000000%
  DEFINE CONSTANT #MEZ1TargPct = 75.500000000000%
  DEFINE CONSTANT #MEZ2TargPct = 86.500000000000%
  DEFINE CONSTANT #MEZ3TargPct = 88.500000000000%
  DEFINE CONSTANT #MEZ4TargPct = 91.000000000000%
  DEFINE CONSTANT #MEZ5TargPct = 93.500000000000%
  DEFINE CONSTANT #MEZ6TargPct = 96.500000000000%
  DEFINE #BondBal                        = 1045380000.00
!
       FULL_DEALNAME:    MABS2003-WMC2_TS
!
       DEAL SIZE:        $ 1045380000.00
       PRICING SPEED:    GROUP "1F" PPC 100%
       PRICING SPEED:    GROUP "1A" PPC 100%
       PRICING SPEED:    GROUP "2F" PPC 100%
       PRICING SPEED:    GROUP "2A" PPC 100%
       PRICING SPEED:    GROUP "3F" PPC 100%
       PRICING SPEED:    GROUP "3A" PPC 100%
!      ISSUE DATE:       20030901
       SETTLEMENT DATE:  20030930
!
  Record date delay: 24
!
 DEFINE TR_INDEXDEPS_ALL
!
   DEAL_CLOCK_INFO _
       ISSUE_CDU_DATE              20030901 _
```

```
      DEAL_FIRSTPAY_DATE         20031025
!
!
  DEFINE #FloorCollat        = 0.50% * #OrigCollBal
  DEFINE #TrigDelinqFrac     = 0
  DEFINE #CumLossShft        = 0
  DEFINE #TrigCumLossFrac    = 0
  DEFINE #SpecOCTarg         = 1.75% * #OrigCollBal
ifndef #cmover_3.0d _
  DEFINE #OC                 = 18620000.00
!
ifdef #cmover_3.0d _
  DEFINE STANDARDIZE OC_ACTUAL_VAL                #OC            =
18620000.00
!
  DEFINE STANDARDIZE OCT_INITVAL         CONSTANT #InitOCTarg    = 1.75%
* #OrigCollBal
  DEFINE STANDARDIZE OCT_STEPDOWN_MONTH  CONSTANT #StepDownDate  = 37
  DEFINE STANDARDIZE OCT_STEPDOWN_FRAC   CONSTANT #StepOCFrac    = 0.035
  DEFINE STANDARDIZE EXCESS_INTEREST              #XSSpread      = 0
  DEFINE STANDARDIZE OCT_FLOOR           CONSTANT #FloorOCTarg   =
#FloorCollat
  DEFINE STANDARDIZE OCT_VAL             DYNAMIC  #Octval        =
#SpecOCTarg
!
  DEFINE COLLAT WT_BY_PREVBAL #NetRate  = LOAN("OPTINT") / LOAN
("PREVBAL") * 1200
  DEFINE COLLAT WT_BY_PREVBAL GROUP 1 #NetRate1  = LOAN("OPTINT") / LOAN
("PREVBAL") * 1200
  DEFINE COLLAT WT_BY_PREVBAL GROUP 2 #NetRate2  = LOAN("OPTINT") / LOAN
("PREVBAL") * 1200
  DEFINE COLLAT WT_BY_PREVBAL GROUP 3 #NetRate3  = LOAN("OPTINT") / LOAN
("PREVBAL") * 1200
!
  DEFINE DYNAMIC #NetRateActual360 = #Netrate * 30 / DAYS_DIFF(CURDATE ,
MONTHS_ADD(CURDATE,-1))
!
  DEFINE COLLAT WT_BY_PREVBAL  #LifeCap =  IF LOAN("LIFE_CAP") GT 0 _
                                           THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                           ELSE LOAN("NETRATE")
!
  DEFINE TABLE "OC_CUMLOSS0" (6, 2) = "MONTH" "OC_CUMLOSS_FRAC0"
      36.1   0
      48.1   0.0275
      60.1   0.045
      72.1   0.0575
      84.1   0.065
      360.1   0.0675
!
!
!
!
TOLERANCE INTEREST 99999999999.00
TOLERANCE WRITEDOWN_0LOSS 9999999999.00
!
  DEFINE COLLAT WT_BY_PREVBAL GROUP 1 #LifeCap1 =  IF LOAN("LIFE_CAP")
GT 0 _
                                           THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                           ELSE LOAN("NETRATE")
```

```
  DEFINE COLLAT WT_BY_PREVBAL GROUP 2 #LifeCap2 =  IF LOAN("LIFE_CAP")
GT 0 _
                                          THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                          ELSE LOAN("NETRATE")
  DEFINE COLLAT WT_BY_PREVBAL GROUP 3 #LifeCap3 =  IF LOAN("LIFE_CAP")
GT 0 _
                                          THEN LOAN("LIFE_CAP") - (LOAN
("GROSSRATE") - LOAN("NETRATE")) _
                                          ELSE LOAN("NETRATE")
!
  DEFINE  INDEX "_FWDLIBOR_1MO"
  DEFINE  INDEX "_FWDLIBOR_6MO"
!
  INITIAL INDEX    LIBOR_1MO        1.1100
  INITIAL INDEX    LIBOR_6MO        1.1900
  INITIAL INDEX    MISC_1           0.0000
!
!
Tranche "A1" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 375661000.00 at 1.45 GROUP 1  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",1) / COLL_PREV_BAL
(1) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 0.68 ELSE 0.34 )), #LifeCap1 * 30 / NDAYS_ACCRUE_INT("A1#
1")) )
     0     999
!
Tranche "A2" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 158031000.00 at 1.45 GROUP 2  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",2) / COLL_PREV_BAL
(2) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 0.68 ELSE 0.34 )), #LifeCap2 * 30 / NDAYS_ACCRUE_INT("A2#
1")) )
     0     999
!
Tranche "A3A" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 170245000.00 at 1.29 GROUP 3  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",3) / COLL_PREV_BAL
(3) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN(1 * LIBOR_1MO + 0.18, #LifeCap3 * 30 / NDAYS_ACCRUE_INT("A3A#
1")) )
     0     999
!
Tranche "A3B" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 152583000.00 at 1.56 GROUP 3  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( COLL_I_MISC("COUPON",3) / COLL_PREV_BAL
(3) * 1200 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 0.9 ELSE 0.45 )), #LifeCap3 * 30 / NDAYS_ACCRUE_INT("A3B#
1")) )
     0     999
```

```
!
Tranche "M1" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 77140000.00 at 1.86  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 1.125 ELSE 0.75 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M1#
1")) )
     0     999
!
Tranche "M2" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 58520000.00 at 2.91  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 2.7 ELSE 1.8 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M2#1")) )
     0     999
!
Tranche "M3" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 10640000.00 at 3.31  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 3.3 ELSE 2.2 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M3#1")) )
     0     999
!
Tranche "M4" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13300000.00 at 4.61  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 5.25 ELSE 3.5 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M4#1"))
)
```

```
     0      999
!
Tranche "M5" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13300000.00 at 5.11  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 6. ELSE 4 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M5#1")) )
     0      999
!
Tranche "M6" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 15960000.00 at 5.11  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( ((COLL_PREV_BAL(1) - BBAL("A1")) *
(COLL_I_MISC("COUPON",1) / COLL_PREV_BAL(1) * 1200) + (COLL_PREV_BAL(2)
- BBAL("A2")) * (COLL_I_MISC("COUPON",2) / COLL_PREV_BAL(2) * 1200) +
(COLL_PREV_BAL(3) - BBAL("A3A","A3B")) * (COLL_I_MISC("COUPON",3)  /
COLL_PREV_BAL(3) * 1200)) / ((COLL_PREV_BAL(1) - BBAL("A1")) +
(COLL_PREV_BAL(2) - BBAL("A2")) + (COLL_PREV_BAL(3) - BBAL("A3A","A3B"))
) ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20030930  Next 20031025
     ( MIN((1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal)
< 10%) THEN 6. ELSE 4 )), #LifeCap * 30 / NDAYS_ACCRUE_INT("M6#1")) )
     0      999
!
Tranche "R" JUN_RES
   Block 1064000000.00 at 0 NOTIONAL WITH GROUP 0 SURPLUS _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
         FREQ M   Delay 24  Dated 20030901  Next 20031025
!
Tranche "OC" JUN_OC_RES
   Block 18620000.00 at 0 _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
         FREQ M   Delay 24  Dated 20030901  Next 20031025
!
Tranche "R_PP" JUN_PEN_NO
   Block 1064000000.00 at 0 NOTIONAL WITH GROUP 0 _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
         FREQ M   Delay 24  Dated 20030901  Next 20031025
!
  Tranche "#NetRate"              SYMVAR
!
  Tranche "#NetRateActual360"         SYMVAR
!
  Tranche "#OC"               SYMVAR
  Tranche "#SpecOCTarg"       SYMVAR
!
Tranche "DEAL_PLUGIN" PSEUDO
   Block USE PCT 100.0 100.0 OF "A1#1"
   Block USE PCT 100.0 100.0 OF "A2#1"
   Block USE PCT 100.0 100.0 OF "A3A#1"
   Block USE PCT 100.0 100.0 OF "A3B#1"
   Block USE PCT 100.0 100.0 OF "M1#1"
   Block USE PCT 100.0 100.0 OF "M2#1"
```

```
   Block USE PCT 100.0 100.0 OF "M3#1"
   Block USE PCT 100.0 100.0 OF "M4#1"
   Block USE PCT 100.0 100.0 OF "M5#1"
   Block USE PCT 100.0 100.0 OF "M6#1"
   Block USE PCT   0.0 100.0 OF "R#1"
   Block USE PCT 100.0 100.0 OF "OC#1"
   Block USE PCT   0.0 100.0 OF "R_PP#1"
!
DEFINE PSEUDO_TRANCHE COLLAT _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
DEFINE PSEUDO_TRANCHE COLLAT GROUP 1 _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
DEFINE PSEUDO_TRANCHE COLLAT GROUP 2 _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
DEFINE PSEUDO_TRANCHE COLLAT GROUP 3 _
   Delay 24 Dated 20030901 Next 20031025 Settle 20030930
!
  RESERVE_FUND "YmRsvFnd"   FUNDING_FROM RULES
!
  CLASS "SNR_1"      NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A1"
  CLASS "SNR_2"      NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A2"
  CLASS "A3A"        NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A3A"
  CLASS "A3B"        NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "A3B"
  CLASS "MEZ1"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M1"
  CLASS "MEZ2"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M2"
  CLASS "MEZ3"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M3"
  CLASS "MEZ4"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M4"
  CLASS "MEZ5"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M5"
  CLASS "MEZ6"       NO_BUILD_TRANCHE _
                     SHORTFALL_PAYBACK  COUPONCAP TRUE _
                     SHORTFALL_EARN_INT COUPONCAP TRUE _
                     = "M6"
  CLASS "RESID"      = "R#1" "OC#1" "R_PP#1"
  CLASS "SNR_3" WRITEDOWN_BAL PRORATA ALLOCATION _
```

```
                    = "A3A" "A3B"
  CLASS "SNR" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA ALLOCATION _
                    = "SNR_1" "SNR_2" "SNR_3"
!
!
  CLASS "ROOT" _
                 WRITEDOWN_BAL RULES _
                 DISTRIB_CLASS RULES _
                 SHORTFALL_PAYBACK PRINCIPAL_LOSS TRUE _
                 SHORTFALL_EARN_INT INTEREST TRUE _
                   = "SNR" "MEZ1" "MEZ2" "MEZ3" "MEZ4" "MEZ5" "MEZ6"
"RESID"
!
  DEFINE PSEUDO_TRANCHE CLASS "SNR"          Delay 0  Dated 20030930
Next 20031025 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SNR_3"        Delay 0  Dated 20030930
Next 20031025 DAYCOUNT ACTUAL360 BUSINESS_DAY NONE
!
  CROSSOVER When 0
!
TRIGGER "StepUp-DlqRatio" _
        FULL_NAME   "Step Up Delinquency Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #TrigDelinqFrac); _
        ORIG_TARGETVAL  16.50% _
        TARGETVAL       (16.50%); _
        TRIGVAL          LODIFF
!
TRIGGER "StepUp-CumLoss" _
        FULL_NAME   "Step Up Cumulative Loss Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #TrigCumLossFrac); _
        ORIG_TARGETVAL  1.000% _
        TARGETVAL       (#CumLossShft); _
        TRIGVAL          LODIFF
!
TRIGGER "STEPUP_TRIGGER" _
        FULL_NAME   "Step Up Trigger" _
        DEFINITION "A Step Up Trigger exists, if_
;(1) the quotient of (A) the aggregate principal balance of all_
 mortgage loans 60 or more days delinquent and (B) the principal_
 balance of the loans, exceeds 16.50%._
 or;(2) a percentage calculated as the quotient of the amount of
cumulative_
 realized losses divided by the original collateral balance exceeds the
target defined by a schedule;_
                      Month <=          %;_
                           36           0%;  _
                           48           2.75%;  _
                           60           4.50%;  _
                           72           5.75%;  _
                           84           6.50%;  _
                           360          6.75%;  _
"_
        IMPACT     "If a Step Up Trigger is in effect the OC target will
change to_
 the last value before the trigger occurred if a stepdown has_
 occurred.  It has no effect if a stepdown has not occurred."  _
        TRIGVAL FORMULA ( min(TRIGGER("StepUp-DlqRatio","TRIGVAL"),
TRIGGER("StepUp-CumLoss","TRIGVAL")));
!
```

```
      OPTIONAL REDEMPTION: "CLEANUP" _
                           WHEN_EXPR (((COLL_BAL / #OrigCollBal) <
10%)); _
                           PRICE_P (COLL_BAL);
!
!
 INTEREST_SHORTFALL FULL_PREPAY    Compensate Pro_rata _
                    PARTIAL_PREPAY Compensate Pro_rata _
                    LOSS           Compensate Pro_rata
!
  TRANCHE MISCINFO
  A1            RATING FT "AAA"  MD "Aaa"  SP "AAA"
  A2            RATING FT "AAA"  MD "Aaa"  SP "AAA"
  A3A           RATING MD "NA"
  A3B           RATING MD "NA"
  M1            RATING FT "AA"   MD "Aa2"  SP "AA"
  M2            RATING FT "A"    MD "A2"   SP "A"
  M3            RATING FT "A-"   MD "A3"   SP "A-"
  M4            RATING FT "BBB+" MD "Baa1" SP "BBB+"
  M5            RATING FT "BBB"  MD "Baa2" SP "BBB"
  M6            RATING FT "BBB-" MD "Baa3" SP "BBB-"
  R             RATING MD "NA"
  OC            RATING MD "NA"
  R_PP          RATING MD "NA"
!
 DEFINE MACRO BLOCK #SNR_Int =
{
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS INTEREST PRO_RATA  ( "SNR_1"; "SNR_2"; "SNR_3" )
-----------------------------------
-----------------------------------
        from :  CLASS ( "SNR_3" )
         pay :  CLASS INTEREST PRO_RATA  ( "A3A"; "A3B" )
-----------------------------------
}
 DEFINE MACRO BLOCK #SNR_InS =
{
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS INTSHORT PRO_RATA  ( "SNR_1"; "SNR_2"; "SNR_3" )
-----------------------------------
-----------------------------------
        from :  CLASS ( "SNR_3" )
         pay :  CLASS INTSHORT PRO_RATA  ( "A3A"; "A3B" )
-----------------------------------
}
 DEFINE MACRO BLOCK #SNR_Prn =
{
-----------------------------------
   calculate :  #SeniorPrinc         = #PrincPmt / #DistribAmt *
#ClassSNRPDA
   calculate :  #SeniorXtraP         = #ClassSNRPDA - #SeniorPrinc
!
   calculate :  #SeniorPDA1          = MAX( 0, MIN( #ClassSNR_1PDA,
#SenDistribAmt1 ) ) + _
                                       MIN( #ClassSNR_1PDADefic,
#ClassSNR_1PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
   calculate :  #SeniorPDA2          = MAX( 0, MIN( #ClassSNR_2PDA,
#SenDistribAmt2 ) ) + _
                                       MIN( #ClassSNR_2PDADefic,
```

```
#ClassSNR_2PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
   calculate :  #SeniorPDA3          = MAX( 0, MIN( #ClassSNR_3PDA,
#SenDistribAmt3 ) ) + _
                                        MIN( #ClassSNR_3PDADefic,
#ClassSNR_3PDADefic/#TotalSenPDADefic * #TotalExcessDistrib)
-----------------------------------
        from :  CLASS ( "SNR" )
  subject to :  CEILING ( #SeniorPDA1)
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_1" )
-----------------------------------
        from :  CLASS ( "SNR" )
  subject to :  CEILING ( #SeniorPDA2)
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_2" )
-----------------------------------
        from :  CLASS ( "SNR" )
  subject to :  CEILING ( #SeniorPDA3)
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_3" )
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS BALANCE PRO_RATA ( "SNR_1"; "SNR_2"; "SNR_3" )
-----------------------------------
!
        from :  CLASS ( "SNR_3" )
         pay :  CLASS BALANCE SEQUENTIAL ( "A3A", "A3B" )
-----------------------------------
!
-----------------------------------
        from :  CLASS ( "SNR_1" )
         pay :  SEQUENTIAL ( "A1#1" )
-----------------------------------
        from :  CLASS ( "SNR_2" )
         pay :  SEQUENTIAL ( "A2#1" )
-----------------------------------
        from :  CLASS ( "A3A" )
         pay :  SEQUENTIAL ( "A3A#1" )
-----------------------------------
        from :  CLASS ( "A3B" )
         pay :  SEQUENTIAL ( "A3B#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ1_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ1" )
         pay :  SEQUENTIAL ( "M1#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ2_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ2" )
         pay :  SEQUENTIAL ( "M2#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ3_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ3" )
         pay :  SEQUENTIAL ( "M3#1" )
-----------------------------------
}
```

```
 DEFINE MACRO BLOCK #MEZ4_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ4" )
         pay :  SEQUENTIAL ( "M4#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ5_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ5" )
         pay :  SEQUENTIAL ( "M5#1" )
-----------------------------------
}
 DEFINE MACRO BLOCK #MEZ6_Prn =
{
-----------------------------------
        from :  CLASS ( "MEZ6" )
         pay :  SEQUENTIAL ( "M6#1" )
-----------------------------------
}
!
 CMO Block Payment Rules
-----------------------------------
        from :  CASH_ACCOUNT (100)
  subject to :  CEILING ( (COLL("PREPAYPENALTY")) )
         pay :  CREDIT_ENHANCEMENT ("YmRsvFnd")
-----------------------------------
   calculate :  #PrincFrac1          = COLL_P(1) / COLL_P
   calculate :  #PrincFrac2          = COLL_P(2) / COLL_P
   calculate :  #PrincFrac3          = COLL_P(3) / COLL_P
!
   calculate :  #XtraPFrac1          = COLL_P(1) / COLL_P
   calculate :  #XtraPFrac2          = COLL_P(2) / COLL_P
   calculate :  #XtraPFrac3          = COLL_P(3) / COLL_P
!
   calculate :  #Princ               = COLL_P
!
   calculate :  #Interest            = COLL_I
!
   calculate :  #PrevSpecOC          = #SpecOCTarg
!
   calculate :  #CurrentOC           = MAX( 0, COLL_BAL - (BBAL("A1",
"A2", "A3A", "A3B", "M1", "M2", "M3", "M4", "M5", "M6") - #Princ))
!
   calculate :  #XSSpread            = MAX( 0, #Interest - ( COLL_YM *
(100% - 0%)) - OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") +
COUPONCAP_SHORTFALL("ROOT") )
!
   calculate :  #FloorOCTotal        = #FloorOCTarg
!
   calculate :  #StepOCTarg          = COLL_BAL * #StepOCFrac
!
   calculate :  #StepDownDatePass    = CURMONTH GE #StepDownDate
!
!
   calculate :  #SenEnhancePct       =  (COLL_PREV_BAL - BBAL("SNR") ) /
COLL_BAL
!
   calculate :  #StepDownBal         = (#SenEnhancePct - #SpecSenEnhPct)
+ 1E-8 GE 0.00
```

```
!
   calculate :  #StepDown              = #StepDown OR ( BBAL("SNR") LT
0.01 ) OR ( #StepDownDatePass AND #StepDownBal )
!
   calculate :  #TrigDelinqFrac        = AVG_COLL("RATE",-1,2,1)
!
   calculate :  #TrigDelinq            = TRIGGER("StepUp-DlqRatio")
!
   calculate :  #CumLossShft           = LOOKUP_TBL( "STEP",  CURMONTH
, "OC_CUMLOSS0", "MONTH", "OC_CUMLOSS_FRAC0" )
   calculate :  #TrigCumLossFrac       = DELINQ_LOSS_ACCUM / #OrigCollBal
!
   calculate :  #TrigCumLoss           = TRIGGER("StepUp-CumLoss")
!
   calculate :  #TrigEvent             = TRIGGER("STEPUP_TRIGGER")
!
   calculate :  #TrigOCTargPost        = #PrevSpecOC
!
   calculate :  #SpecOCTarg            = IF #StepDown _
                                       THEN IF #TrigEvent _
                                            THEN MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #TrigOCTargPost, #FloorOCTotal ) _
                                            ELSE MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #FloorOCTotal )  _
                                       ELSE MAX ( #InitOCTarg,
#FloorOCTotal )
!
   calculate :  #SpecOCTarg            = MIN( #SpecOCTarg, COLL_BAL )
!
   calculate :  #SpecOCTarg            = #Octval
!
   calculate :  #OCDeficiency          = MAX(0, #SpecOCTarg - #CurrentOC)
!
   calculate :  #OCSurplus             = MINMAX(0, #CurrentOC -
#SpecOCTarg, COLL_P)
!
   calculate :  #PrincPmt              = MAX(0, COLL_P - #OCSurplus)
!
!
   calculate :  #XSIntRem              = MAX( 0, #Interest - ( COLL_YM *
(100% - 0%)) - OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") +
#OCSurplus + COUPONCAP_SHORTFALL("ROOT"))
!
   calculate :  #SubDefic              = MAX ( 0, ( BBAL("ROOT") - BBAL(
"OC#1" ) - #Princ ) - COLL_BAL )
!
   calculate :  #AddPrinc              = MIN( #XSIntRem, #SubDefic )
   calculate :  #XSIntRem              = MAX( 0, #XSIntRem - #AddPrinc )
!
   calculate :  #XtraPDA               = MIN( #OCDeficiency, #XSIntRem )
   calculate :  #XSIntRem              = MAX( 0, #XSIntRem - #XtraPDA )
!
   calculate :  #DistribAmt            = #PrincPmt + #AddPrinc + #XtraPDA
!
   calculate :  #SenDistribAmt1        = #PrincPmt * #PrincFrac1 +
(#DistribAmt - #PrincPmt) * #XtraPFrac1
   calculate :  #SenDistribAmt2        = #PrincPmt * #PrincFrac2 +
(#DistribAmt - #PrincPmt) * #XtraPFrac2
   calculate :  #SenDistribAmt3        = #PrincPmt * #PrincFrac3 +
(#DistribAmt - #PrincPmt) * #XtraPFrac3
!
```

```
   calculate :  #FloorOCTotal1        = #OrigCollBal1/#OrigCollBal *
#FloorOCTotal
   calculate :  #FloorOCTotal2        = #OrigCollBal2/#OrigCollBal *
#FloorOCTotal
   calculate :  #FloorOCTotal3        = #OrigCollBal3/#OrigCollBal *
#FloorOCTotal
!
   calculate :  #ClassSNR_1PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                          THEN #SenDistribAmt1 _
                                          ELSE BBAL("A1") _
                                          - MIN(COLL_BAL(1) -
#FloorOCTotal1, #SNRTargPct * COLL_BAL(1))
   calculate :  #ClassSNR_1PDA        = MAX( 0.0, MIN(BBAL("A1"),
#ClassSNR_1PDA ))
   calculate :  #ClassSNR_2PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                          THEN #SenDistribAmt2 _
                                          ELSE BBAL("A2") _
                                          - MIN(COLL_BAL(2) -
#FloorOCTotal2, #SNRTargPct * COLL_BAL(2))
   calculate :  #ClassSNR_2PDA        = MAX( 0.0, MIN(BBAL("A2"),
#ClassSNR_2PDA ))
   calculate :  #ClassSNR_3PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                          THEN #SenDistribAmt3 _
                                          ELSE BBAL("A3A", "A3B") _
                                          - MIN(COLL_BAL(3) -
#FloorOCTotal3, #SNRTargPct * COLL_BAL(3))
   calculate :  #ClassSNR_3PDA        = MAX( 0.0, MIN(BBAL("A3A", "A3B"),
#ClassSNR_3PDA ))
!
   calculate :  #ClassSNR_1PDADefic   = MAX( 0.0, #ClassSNR_1PDA -
#SenDistribAmt1 )
   calculate :  #ClassSNR_2PDADefic   = MAX( 0.0, #ClassSNR_2PDA -
#SenDistribAmt2 )
   calculate :  #ClassSNR_3PDADefic   = MAX( 0.0, #ClassSNR_3PDA -
#SenDistribAmt3 )
   calculate :  #TotalSenPDADefic     = #ClassSNR_1PDADefic + #ClassSNR_
2PDADefic + #ClassSNR_3PDADefic
!
   calculate :  #ExcessDistrib1       = MAX( 0.0, #SenDistribAmt1 -
#ClassSNR_1PDA )
   calculate :  #ExcessDistrib2       = MAX( 0.0, #SenDistribAmt2 -
#ClassSNR_2PDA )
   calculate :  #ExcessDistrib3       = MAX( 0.0, #SenDistribAmt3 -
#ClassSNR_3PDA )
   calculate :  #TotalExcessDistrib   = #ExcessDistrib1 + #ExcessDistrib2
+ #ExcessDistrib3
!
   calculate :  #ExcessBalance1       = BBAL("SNR_1") - MIN(
#SenDistribAmt1, #ClassSNR_1PDA )
   calculate :  #ExcessBalance2       = BBAL("SNR_2") - MIN(
#SenDistribAmt2, #ClassSNR_2PDA )
   calculate :  #ExcessBalance3       = BBAL("SNR_3") - MIN(
#SenDistribAmt3, #ClassSNR_3PDA )
   calculate :  #ExcessBalance        = #ExcessBalance1 + #ExcessBalance2
+ #ExcessBalance3
!
   calculate :  #ExcessDistrib        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
```

```
                                        THEN MIN( #ExcessBalance,
#ExcessDistrib1 + #ExcessDistrib2 + #ExcessDistrib3 ) _
                                        ELSE 0
!
   calculate :  #ClassSNRPDA         = #ClassSNR_1PDA + #ClassSNR_2PDA +
#ClassSNR_3PDA + #ExcessDistrib
   calculate :  #ClassSNRPDA         = MIN( #ClassSNRPDA, #DistribAmt )
!
   calculate :  #ClassMEZ1PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
_
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1") - #ClassSNRPDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ1TargPct * COLL_BAL)
   calculate :  #ClassMEZ1PDA        = MAX( 0.0, MIN(BBAL("M1"),
#ClassMEZ1PDA ))
   calculate :  #ClassMEZ1PDA        = MAX( 0, MIN( #ClassMEZ1PDA,
#DistribAmt - #ClassSNRPDA ) )
!
!
   calculate :  #ClassMEZ2PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA _
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1", "M2") - #ClassSNRPDA - #ClassMEZ1PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ2TargPct * COLL_BAL)
   calculate :  #ClassMEZ2PDA        = MAX( 0.0, MIN(BBAL("M2"),
#ClassMEZ2PDA ))
   calculate :  #ClassMEZ2PDA        = MAX( 0, MIN( #ClassMEZ2PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA ) )
!
!
   calculate :  #ClassMEZ3PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA _
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1", "M2", "M3") - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA
_
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ3TargPct * COLL_BAL)
   calculate :  #ClassMEZ3PDA        = MAX( 0.0, MIN(BBAL("M3"),
#ClassMEZ3PDA ))
   calculate :  #ClassMEZ3PDA        = MAX( 0, MIN( #ClassMEZ3PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA ) )
!
!
   calculate :  #ClassMEZ4PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA _
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1", "M2", "M3", "M4") - #ClassSNRPDA - #ClassMEZ1PDA -
#ClassMEZ2PDA - #ClassMEZ3PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ4TargPct * COLL_BAL)
   calculate :  #ClassMEZ4PDA        = MAX( 0.0, MIN(BBAL("M4"),
```

```
#ClassMEZ4PDA ))
   calculate :  #ClassMEZ4PDA        = MAX( 0, MIN( #ClassMEZ4PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA ) )
!
!
   calculate :  #ClassMEZ5PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA _
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1", "M2", "M3", "M4", "M5") - #ClassSNRPDA - #ClassMEZ1PDA -
#ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ5TargPct * COLL_BAL)
   calculate :  #ClassMEZ5PDA        = MAX( 0.0, MIN(BBAL("M5"),
#ClassMEZ5PDA ))
   calculate :  #ClassMEZ5PDA        = MAX( 0, MIN( #ClassMEZ5PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA - #ClassMEZ4PDA ) )
!
!
   calculate :  #ClassMEZ6PDA        = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA -
#ClassMEZ5PDA _
                                        ELSE BBAL("A1", "A2", "A3A",
"A3B", "M1", "M2", "M3", "M4", "M5", "M6") - #ClassSNRPDA -
#ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA - #ClassMEZ4PDA -
#ClassMEZ5PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ6TargPct * COLL_BAL)
   calculate :  #ClassMEZ6PDA        = MAX( 0.0, MIN(BBAL("M6"),
#ClassMEZ6PDA ))
   calculate :  #ClassMEZ6PDA        = MAX( 0, MIN( #ClassMEZ6PDA,
#DistribAmt - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA - #ClassMEZ4PDA - #ClassMEZ5PDA ) )
!
!
  calculate :  "SNR" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassSNRPDA
!
  calculate :  "MEZ1" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ1PDA
!
  calculate :  "MEZ2" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ2PDA
!
  calculate :  "MEZ3" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ3PDA
!
  calculate :  "MEZ4" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ4PDA
!
  calculate :  "MEZ5" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ5PDA
!
  calculate :  "MEZ6" _
 NO_CHECK  CUSTOM   AMOUNT        = #ClassMEZ6PDA
!
```

```
 calculate :  "RESID" _
NO_CHECK  CUSTOM   AMOUNT        = MAX(0, COLL_P - OPTIMAL_PRINCPMT
("SNR", "MEZ1", "MEZ2", "MEZ3", "MEZ4", "MEZ5", "MEZ6"))
!
-----------------------------------
        pay :  CLASS INTEREST  PRO_RATA  ( "SNR" )
-----------------------------------
  {#SNR_Int}
-----------------------------------
        pay :  CLASS INTSHORT  PRO_RATA  ( "SNR" )
-----------------------------------
  {#SNR_InS}
-----------------------------------
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ1" )
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ2" )
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ3" )
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ4" )
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ5" )
        pay :  CLASS INTEREST  PRO_RATA  ( "MEZ6" )
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "SNR" )
-----------------------------------
  {#SNR_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ1" )
-----------------------------------
  {#MEZ1_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ2" )
-----------------------------------
  {#MEZ2_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ3" )
-----------------------------------
  {#MEZ3_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ4" )
-----------------------------------
  {#MEZ4_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ5" )
-----------------------------------
  {#MEZ5_Prn}
-----------------------------------
        pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ6" )
-----------------------------------
  {#MEZ6_Prn}
-----------------------------------
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ1" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ1" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ2" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ2" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ3" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ3" )
        pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ4" )
-----------------------------------
```

```
        from :  CLASS ( "ROOT" )
         pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ4" )
         pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ5" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ5" )
         pay :  CLASS INTSHORT  PRO_RATA  ( "MEZ6" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS PRINCSHORT_LOSS SEQUENTIAL  ( "MEZ6" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "SNR_1"; "SNR_2";
"A3A"; "A3B" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ1" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ2" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ3" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ4" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ5" )
-----------------------------------
        from :  CLASS ( "ROOT" )
         pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "MEZ6" )
-----------------------------------
!
!!  Penalty Allocation
!
-----------------------------------
        from :  CREDIT_ENHANCEMENT ("YmRsvFnd")
  subject to :  CEILING ( (COLL("PREPAYPENALTY") * 100%) )
         pay :  PREPAYPENALTY SEQUENTIAL("R_PP#1")
-----------------------------------
!
!
        from :  CLASS ( "ROOT" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "RESID" )
         pay :  AS_INTEREST ( "OC#1" )
-----------------------------------
         pay :  SEQUENTIAL  ( "OC#1" )
-----------------------------------
   calculate : #WriteDown = MAX(0.0, BBAL("A1#1","A2#1","A3A#1","A3B#
1","M1#1","M2#1","M3#1","M4#1","M5#1","M6#1","OC#1") - COLL_BAL)
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN PRO_RATA ( "OC#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M6#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M5#1" )
-----------------------------------
```

```
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M4#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M3#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M2#1" )
-----------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "M1#1" )
-----------------------------------
   calculate : #BondBal     = BBAL("A1#1","A2#1","A3A#1","A3B#1","M1#
1","M2#1","M3#1","M4#1","M5#1","M6#1")
   calculate : #OC          = MAX( 0, COLL_BAL - #BondBal )
   calculate : #IncrOC      = MAX( 0, #OC - BBAL( "OC#1" ) )
-----------------------------------
         pay :  INCREMENT ( BALANCE "OC#1" , BY #IncrOC )
-----------------------------------
-----------------------------------
!
!
  DEFINE DYNAMIC #YM_HE6MO80PCT = LOAN("SCHAM_PREP_AMT") * 80% * LOAN
("GROSSRATE") / 1200 * 6
!
 Collateral OVER
!
!       Factor      --Delay--
! Type   Date       P/Y    BV   Use BV for 0
  WL  20030901    9999 9999   FALSE
!
! Pool#  Type     Gross     Current     Original   --Fee--  Maturity
Orig  ARM            Gross  #mos  #mos   P#mos  P#mos  Life   Reset Life
Max   Look
!                 Coupon    Factor      Balance    P/Y  BV  P/Y   BV
Term  Index          Margin ToRst RstPer ToRst  RstPer Cap    Cap
Floor  Negam Back
!! BEGINNING OF COLLATERAL
M        1     "1-1st-FXD 180 0_0-1"                        WL    00
WAC             7.6699 (       268886.40 /       268886.40 );
268886.40                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"
M        2     "1-1st-FXD 18012_0-1"                        WL    00
WAC             8.3750 (        89628.83 /        89628.83 );
89628.83                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        3     "1-1st-FXD 18024_0-1"                        WL    00
WAC             8.3399 (       405931.50 /       405931.50 );
405931.50                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        4     "1-1st-FXD 18024_2+"                         WL    00
WAC             7.0564 (       511383.60 /       511383.60 );
511383.60                      .5200        .5200            176:4
176:4       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        5     "1-1st-FXD 18036_0-1"                        WL    00
WAC             7.4113 (      1182057.16 /      1182057.16 );
1182057.16                     .5200        .5200            178:2
```

```
178:2        180 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        6      "1-1st-FXD 18036_2+"                          WL    00
WAC              7.1437 (      1658289.04 /      1658289.04 );
1658289.04                        .5200        .5200            177:3
177:3        180 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        7      "1-1st-FXD 24012_0-1"                         WL    00
WAC              6.8750 (       145366.63 /       145366.63 );
145366.63                         .5200        .5200            238:2
238:2        240 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        8      "1-1st-FXD 24012_2+"                          WL    00
WAC              6.2500 (       275694.06 /       275694.06 );
275694.06                         .5200        .5200            237:3
237:3        240 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        9      "1-1st-FXD 30012_2+"                          WL    00
WAC              6.9900 (       184778.17 /       184778.17 );
184778.17                         .5200        .5200            297:3
297:3        300 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        10     "1-1st-FXD 30036_0-1"                         WL    00
WAC              6.8750 (       230758.09 /       230758.09 );
230758.09                         .5200        .5200            298:2
298:2        300 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        11     "1-1st-FXD 360 0_0-1"                         WL    00
WAC              7.6399 (      1765504.44 /      1765504.44 );
1765504.44                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"
M        12     "1-1st-FXD 360 0_2+"                          WL    00
WAC              7.9920 (      1051144.39 /      1051144.39 );
1051144.39                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"
M        13     "1-1st-FXD 36012_0-1"                         WL    00
WAC              7.6627 (       820559.89 /       820559.89 );
820559.89                         .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        14     "1-1st-FXD 36012_2+"                          WL    00
WAC              6.9753 (      2399261.80 /      2399261.80 );
2399261.80                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        15     "1-1st-FXD 36024_0-1"                         WL    00
WAC              7.2001 (      2198421.71 /      2198421.71 );
2198421.71                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        16     "1-1st-FXD 36024_2+"                          WL    00
WAC              7.2481 (      2394101.68 /      2394101.68 );
2394101.68                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "1F"    PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        17     "1-1st-FXD 36036_0-1"                         WL    00
WAC              7.3292 (     14575182.63 /     14575182.63 );
14575182.63                        .5200        .5200            358:2
358:2        360 NO_CHECK
```

```
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        18    "1-1st-FXD 36036_2+"                          WL    00
WAC             7.3182 (     20589474.27 /     20589474.27 );
20589474.27                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        19    "1-1st-15YR BALLOON 18036_0-1"                WL    00
WAC             7.5000 (        94540.40 /        94540.40 );
94540.40                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        20    "1-2nd-FXD 18036_2+"                          WL    00
WAC             7.7500 (        44549.88 /        44549.88 );
44549.88                       .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "1F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        22    "1-2nd-15YR BALLOON 180 0_0-1"                WL    00
WAC            11.2463 (      2518039.39 /      2518039.39 );
2518039.39                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
M        23    "1-2nd-15YR BALLOON 180 0_2+"                 WL    00
WAC            11.5491 (      2594559.38 /      2594559.38 );
2594559.38                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
M        24    "1-2nd-15YR BALLOON 18012_0-1"                WL    00
WAC             9.9900 (        52162.07 /        52162.07 );
52162.07                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        25    "1-2nd-15YR BALLOON 18012_2+"                 WL    00
WAC            11.2905 (       305292.43 /       305292.43 );
305292.43                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        26    "1-2nd-15YR BALLOON 18024_0-1"                WL    00
WAC            10.5328 (      3419698.35 /      3419698.35 );
3419698.35                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        27    "1-2nd-15YR BALLOON 18024_2+"                 WL    00
WAC            10.5231 (      3926602.30 /      3926602.30 );
3926602.30                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        28    "1-2nd-15YR BALLOON 18036_0-1"                WL    00
WAC            10.5585 (      2578527.50 /      2578527.50 );
2578527.50                       .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                             GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        28    "1-2nd-FXD 180 0_2+"                          WL    00
WAC            13.0000 (        28775.49 /        28775.49 );
28775.49                       .5200        .5200            177:3
177:3       180 NO_CHECK
```

```
GROUP "1F"
M        29    "1-2nd-15YR BALLOON 18036_2+"                WL    00
WAC            10.6486 (      3561780.25 /      3561780.25 );
3561780.25                      .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "1F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        30    "1-1st-6 MONTH LIBOR 360 0_0-1"              WL    00
WAC             7.5000 (       178133.96 /       178133.96 );
178133.96                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.2500     5
6 SYNC_INT          14.0000          1.0000          7.5000         0
0
GROUP "1A"    TEASER
M        31    "1-1st-6 MONTH LIBOR 36024_0-1"              WL    00
WAC             7.0000 (       204688.88 /       204688.88 );
204688.88                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5000     5
6 SYNC_INT          13.5000          1.0000          7.0000         0
0
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        32    "1-1st-2/ 6 MONTH LIBOR 24024_0-1"           WL    00
WAC             9.6250 (       111883.97 /       111883.97 );
111883.97                       .5200        .5200            238:2
238:2       240 NO_CHECK ARM LIBOR_6MO                    6.5000    23
6 SYNC_INT          16.1250          1.0000          9.6250         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        33    "1-1st-2/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             7.4665 (     22424145.33 /     22424145.33 );
22424145.33                     .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1316    23
6 SYNC_INT          13.9727          1.0000          7.4665         0
0  INIT_PERCAP    1.5000
GROUP "1A"    TEASER
M        34    "1-1st-2/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             7.6213 (     26423764.39 /     26423764.39 );
26423764.39                     .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.1943    22
6 SYNC_INT          14.1214          1.0000          7.6213         0
0  INIT_PERCAP    1.5246
GROUP "1A"    TEASER
M        35    "1-1st-2/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC             7.1488 (      5061568.25 /      5061568.25 );
5061568.25                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.8189    23
6 SYNC_INT          13.6488          1.0000          7.1488         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        36    "1-1st-2/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             7.3025 (      8426489.70 /      8426489.70 );
8426489.70                      .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.0979    22
6 SYNC_INT          13.7839          1.0000          7.3025         0
0  INIT_PERCAP    1.6552
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        37    "1-1st-2/ 6 MONTH LIBOR 36024_0-1"           WL    00
```

```
WAC              7.0812 (    113539964.41 /    113539964.41 );
113539964.41                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0579    23
6 SYNC_INT           13.5771          1.0000          7.0812         0
0  INIT_PERCAP    1.5193
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        38    "1-1st-2/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC              7.1670 (    174830852.51 /    174830852.51 );
174830852.51                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.0982    22
6 SYNC_INT           13.6670          1.0007          7.1670         0
0  INIT_PERCAP    1.5782
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        39    "1-1st-2/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC              7.4942 (       840702.43 /       840702.43 );
840702.43                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.5978    23
6 SYNC_INT           13.9942          1.0000          7.4942         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        40    "1-1st-2/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC              7.2539 (      1814218.09 /      1814218.09 );
1814218.09                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.8778    22
6 SYNC_INT           13.7539          1.0000          7.2539         0
0  INIT_PERCAP    1.5000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        41    "1-1st-2/ 6 MONTH LIBOR IO360 0_0-1"         WL    00
WAC              6.9900 (       211051.31 /       211051.31 );
211051.31                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    4.8750    23
6 SYNC_INT           13.4900          1.0000          6.9900         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"    TEASER
M        42    "1-1st-2/ 6 MONTH LIBOR IO360 0_2+"          WL    00
WAC              6.2500 (       301160.41 /       301160.41 );
301160.41                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    22
6 SYNC_INT           12.7500          1.0000          6.2500         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"    TEASER
M        43    "1-1st-2/ 6 MONTH LIBOR IO36012_2+"          WL    00
WAC              6.2500 (       196790.01 /       196790.01 );
196790.01                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.7500    22
6 SYNC_INT           12.7500          1.0000          6.2500         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        44    "1-1st-2/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC              6.0607 (      2120879.20 /      2120879.20 );
2120879.20                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.2702    23
6 SYNC_INT           12.5607          1.0000          6.0607         0
0  INIT_PERCAP    3.0000                                    AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
```

```
M        45    "1-1st-2/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             6.0515 (      1625179.54 /      1625179.54 );
1625179.54                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.7135    22
6 SYNC_INT           12.5515          1.0000          6.0515         0
0  INIT_PERCAP    3.0000                                  AMORT NONE FOR
24 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        46    "1-1st-3/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             7.1748 (      1542867.35 /      1542867.35 );
1542867.35                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.8183    35
6 SYNC_INT           13.6748          1.0000          7.1748         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        47    "1-1st-3/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             7.6289 (      3373152.56 /      3373152.56 );
3373152.56                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.4805    34
6 SYNC_INT           14.1289          1.0000          7.6289         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        48    "1-1st-3/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC             6.5000 (       187060.09 /       187060.09 );
187060.09                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.2500    35
6 SYNC_INT           13.0000          1.0000          6.5000         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        49    "1-1st-3/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             7.5000 (       235677.07 /       235677.07 );
235677.07                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.5000    34
6 SYNC_INT           14.0000          1.0000          7.5000         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        50    "1-1st-3/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC             6.7356 (      1010631.60 /      1010631.60 );
1010631.60                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.6954    35
6 SYNC_INT           12.9149          1.0000          6.7356         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        51    "1-1st-3/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.8118 (       799830.19 /       799830.19 );
799830.19                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.8799    34
6 SYNC_INT           13.0880          1.0000          6.8118         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        52    "1-1st-3/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             6.6391 (      4455668.77 /      4455668.77 );
4455668.77                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.3661    35
6 SYNC_INT           13.1301          1.0000          6.6391         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
```

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TEASER
M        53    "1-1st-3/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             7.2131 (      5504146.50 /      5504146.50 );
5504146.50                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.1090    34
6 SYNC_INT           13.7131          1.0000          7.2131         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        54    "1-1st-5/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             8.4944 (       188458.30 /       188458.30 );
188458.30                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    7.1303    59
6 SYNC_INT           14.9944          1.0000          8.4944         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        55    "1-1st-5/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             6.7426 (       812808.64 /       812808.64 );
812808.64                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.4542    58
6 SYNC_INT           13.2426          1.0000          6.7426         0
0  INIT_PERCAP    3.0000
GROUP "1A"    TEASER
M        56    "1-1st-5/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             7.0639 (       523190.33 /       523190.33 );
523190.33                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.9468    58
6 SYNC_INT           13.5639          1.0000          7.0639         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        57    "1-1st-5/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC             7.3875 (      1000111.23 /      1000111.23 );
1000111.23                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.5428    59
6 SYNC_INT           13.8875          1.0000          7.3875         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        58    "1-1st-5/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.3335 (      1241684.42 /      1241684.42 );
1241684.42                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.2802    58
6 SYNC_INT           12.8335          1.0000          6.3335         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        59    "1-1st-5/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             6.7591 (      6667688.40 /      6667688.40 );
6667688.40                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.9648    59
6 SYNC_INT           13.2591          1.0000          6.7591         0
0  INIT_PERCAP    3.0000
GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        60    "1-1st-5/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.7370 (      7772827.73 /      7772827.73 );
7772827.73                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.9367    58
6 SYNC_INT           13.2370          1.0000          6.7370         0
0  INIT_PERCAP    3.0000
```

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GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        61    "1-1st-5/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC             6.2495 (      1197195.31 /      1197195.31 );
1197195.31                      .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.3435    59
6 SYNC_INT           12.7495          1.0000          6.2495         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        62    "1-1st-5/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             6.1464 (       946205.39 /       946205.39 );
946205.39                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.9849    58
6 SYNC_INT           12.6464          1.0000          6.1464         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        63    "1-1st-5/ 6 MONTH LIBOR IO36036_0-1"         WL    00
WAC             6.4404 (       578419.21 /       578419.21 );
578419.21                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.9065    59
6 SYNC_INT           12.9404          1.0000          6.4404         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        64    "1-1st-5/ 6 MONTH LIBOR IO36036_2+"          WL    00
WAC             6.2917 (       440188.19 /       440188.19 );
440188.19                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3971    58
6 SYNC_INT           12.7917          1.0000          6.2917         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "1A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        65    "2-1st-FXD 180 0_0-1"                        WL    00
WAC             7.2014 (       145943.43 /       145943.43 );
145943.43                       .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "2F"
M        66    "2-1st-FXD 18012_0-1"                        WL    00
WAC             6.7500 (       212187.48 /       212187.48 );
212187.48                       .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        67    "2-1st-FXD 18024_2+"                         WL    00
WAC             8.8750 (        62306.10 /        62306.10 );
62306.10                       .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        68    "2-1st-FXD 18036_0-1"                        WL    00
WAC             7.2500 (       140484.96 /       140484.96 );
140484.96                       .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        69    "2-1st-FXD 18036_2+"                         WL    00
WAC             7.8019 (       343581.07 /       343581.07 );
343581.07                       .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        70    "2-1st-FXD 24036_2+"                         WL    00
WAC             6.5000 (       114813.95 /       114813.95 );
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114813.95                        .5200        .5200            236:4
236:4        240 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        71    "2-1st-FXD 360 0_0-1"                          WL    00
WAC             7.7757 (      1720177.47 /      1720177.47 );
1720177.47                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"
M        72    "2-1st-FXD 360 0_2+"                           WL    00
WAC             7.3126 (       963423.32 /       963423.32 );
963423.32                         .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"
M        73    "2-1st-FXD 36012_0-1"                          WL    00
WAC             7.6705 (      1720645.77 /      1720645.77 );
1720645.77                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        74    "2-1st-FXD 36012_2+"                           WL    00
WAC             7.1158 (      2381431.75 /      2381431.75 );
2381431.75                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        75    "2-1st-FXD 36024_0-1"                          WL    00
WAC             7.1459 (       514179.55 /       514179.55 );
514179.55                         .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        76    "2-1st-FXD 36024_2+"                           WL    00
WAC             7.4499 (      1199377.29 /      1199377.29 );
1199377.29                        .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        77    "2-1st-FXD 36036_0-1"                          WL    00
WAC             7.3646 (      6651823.46 /      6651823.46 );
6651823.46                        .5200        .5200            358:2
358:2        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        78    "2-1st-FXD 36036_2+"                           WL    00
WAC             7.2851 (     12415201.44 /     12415201.44 );
12415201.44                       .5200        .5200            357:3
357:3        360 NO_CHECK
GROUP "2F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        79    "2-2nd-FXD 180 0_0-1"                          WL    00
WAC             9.9900 (        29010.07 /        29010.07 );
29010.07                          .5200        .5200            178:2
178:2        180 NO_CHECK
GROUP "2F"
M        80    "2-2nd-15YR BALLOON 180 0_0-1"                 WL    00
WAC            11.5490 (      1349977.64 /      1349977.64 );
1349977.64                        .5200        .5200            358:2
358:2        360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
M        81    "2-2nd-15YR BALLOON 180 0_2+"                  WL    00
WAC            11.0477 (      1596599.99 /      1596599.99 );
1596599.99                        .5200        .5200            357:3
357:3        360 NO_CHECK
BALLOON SCHED_BOTH          180                               GROUP "2F"
M        82    "2-2nd-15YR BALLOON 18012_0-1"                 WL    00
WAC             9.8573 (       157949.26 /       157949.26 );
157949.26                         .5200        .5200            358:2
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358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        83    "2-2nd-15YR BALLOON 18012_2+"                   WL    00
WAC            10.2906 (        82578.21 /        82578.21 );
82578.21                        .5200        .5200             357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        84    "2-2nd-15YR BALLOON 18024_0-1"                  WL    00
WAC            10.4570 (      1827619.42 /      1827619.42 );
1827619.42                        .5200        .5200             358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        85    "2-2nd-15YR BALLOON 18024_2+"                   WL    00
WAC            10.6899 (      2214883.71 /      2214883.71 );
2214883.71                        .5200        .5200             357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        86    "2-2nd-15YR BALLOON 18036_0-1"                  WL    00
WAC            10.7151 (      1060678.10 /      1060678.10 );
1060678.10                        .5200        .5200             358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        87    "2-2nd-15YR BALLOON 18036_2+"                   WL    00
WAC            10.5079 (      2392538.07 /      2392538.07 );
2392538.07                        .5200        .5200             357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH          180                                GROUP "2F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        88    "2-1st-6 MONTH LIBOR 36024_2+"                  WL    00
WAC             6.6260 (       206184.43 /       206184.43 );
206184.43                        .5200        .5200             357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    1.0000     4
6 SYNC_INT          13.1260          1.0000          6.6260          0
0
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        89    "2-1st-2/ 6 MONTH LIBOR 24024_2+"               WL    00
WAC             6.9900 (       224164.30 /       224164.30 );
224164.30                        .5200        .5200             236:4
236:4       240 NO_CHECK ARM LIBOR_6MO                    5.3750    21
6 SYNC_INT          13.4900          1.0000          6.9900          0
0  INIT_PERCAP    1.5000
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        90    "2-1st-2/ 6 MONTH LIBOR 360 0_0-1"              WL    00
WAC             7.5727 (      9827902.21 /      9827902.21 );
9827902.21                        .5200        .5200             358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1668    23
6 SYNC_INT          14.0584          1.0000          7.5727          0
0  INIT_PERCAP    1.5231
GROUP "2A"    TEASER
M        91    "2-1st-2/ 6 MONTH LIBOR 360 0_2+"               WL    00
WAC             7.4815 (     10343383.12 /     10343383.12 );
10343383.12                        .5200        .5200             357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.1661    22
6 SYNC_INT          13.9646          1.0000          7.4815          0
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0  INIT_PERCAP    1.5761
GROUP "2A"    TEASER
M        92    "2-1st-2/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC             6.9779 (      2110553.85 /      2110553.85 );
2110553.85                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.1695    23
6 SYNC_INT           13.4779          1.0000          6.9779         0
0  INIT_PERCAP    1.5000
GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        93    "2-1st-2/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             7.8606 (      1420987.09 /      1420987.09 );
1420987.09                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.3318    22
6 SYNC_INT           14.3606          1.0000          7.8606         0
0  INIT_PERCAP    1.7603
GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        94    "2-1st-2/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC             7.0671 (     50184993.83 /     50184993.83 );
50184993.83                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0852    23
6 SYNC_INT           13.5652          1.0000          7.0671         0
0  INIT_PERCAP    1.5420
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        95    "2-1st-2/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             7.1539 (     65872003.01 /     65872003.01 );
65872003.01                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.0757    22
6 SYNC_INT           13.6513          1.0000          7.1539         0
0  INIT_PERCAP    1.5906
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        96    "2-1st-2/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             7.8890 (       511561.61 /       511561.61 );
511561.61                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.5635    23
6 SYNC_INT           14.3890          1.0000          7.8890         0
0  INIT_PERCAP    1.5000
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        97    "2-1st-2/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.5101 (       953155.64 /       953155.64 );
953155.64                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.4941    22
6 SYNC_INT           13.0101          1.0000          6.5101         0
0  INIT_PERCAP    1.5000
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        98    "2-1st-2/ 6 MONTH LIBOR IO360 0_2+"          WL    00
WAC             7.5000 (       294786.65 /       294786.65 );
294786.65                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    22
6 SYNC_INT           14.0000          1.0000          7.5000         0
0  INIT_PERCAP    3.0000                                   AMORT NONE FOR
24 GROUP "2A"    TEASER
M        99    "2-1st-2/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             7.0463 (       544956.94 /       544956.94 );
544956.94                         .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.5521    22
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6 SYNC_INT          13.5463          1.0000          7.0463          0
0  INIT_PERCAP    3.0000                                  AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        100   "2-1st-2/ 6 MONTH LIBOR IO36036_2+"          WL    00
WAC             5.8750 (       155360.53 /       155360.53 );
155360.53                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    1.0000    22
6 SYNC_INT          12.3750          1.0000          5.8750          0
0  INIT_PERCAP    3.0000                                  AMORT NONE FOR
24 GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        101   "2-1st-3/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             8.2500 (       207537.80 /       207537.80 );
207537.80                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    7.6250    35
6 SYNC_INT          14.7500          1.0000          8.2500          0
0  INIT_PERCAP    3.0000
GROUP "2A"    TEASER
M        102   "2-1st-3/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             6.5786 (       287493.79 /       287493.79 );
287493.79                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.6456    34
6 SYNC_INT          13.0786          1.0000          6.5786          0
0  INIT_PERCAP    3.0000
GROUP "2A"    TEASER
M        103   "2-1st-3/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC             6.5000 (       303475.16 /       303475.16 );
303475.16                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.1250    35
6 SYNC_INT          13.0000          1.0000          6.5000          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        104   "2-1st-3/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.7131 (       354241.43 /       354241.43 );
354241.43                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.4488    34
6 SYNC_INT          13.2131          1.0000          6.7131          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        105   "2-1st-3/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC             6.4597 (       802556.55 /       802556.55 );
802556.55                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.1763    35
6 SYNC_INT          12.9597          1.0000          6.4597          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        106   "2-1st-3/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             7.0138 (      2201417.60 /      2201417.60 );
2201417.60                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.7819    34
6 SYNC_INT          13.5138          1.0000          7.0138          0
0  INIT_PERCAP    2.8956
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        107   "2-1st-5/ 6 MONTH LIBOR 360 0_0-1"           WL    00
WAC             7.2872 (       692291.14 /       692291.14 );
692291.14                       .5200        .5200            358:2
```

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358:2        360 NO_CHECK ARM LIBOR_6MO                    6.7248    59
6 SYNC_INT           13.7872          1.0000          7.2872          0
0  INIT_PERCAP    3.0000
GROUP "2A"    TEASER
M        108   "2-1st-5/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC              7.3339 (       557136.55 /       557136.55 );
557136.55                        .5200        .5200            356:4
356:4        360 NO_CHECK ARM LIBOR_6MO                    5.8003    57
6 SYNC_INT           13.8339          1.0000          7.3339          0
0  INIT_PERCAP    3.0000
GROUP "2A"    TEASER
M        109   "2-1st-5/ 6 MONTH LIBOR 36012_0-1"           WL    00
WAC              5.7500 (       278561.10 /       278561.10 );
278561.10                        .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    4.6250    59
6 SYNC_INT           12.2500          1.0000          5.7500          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        110   "2-1st-5/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC              6.5000 (       254985.46 /       254985.46 );
254985.46                        .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    6.0000    58
6 SYNC_INT           13.0000          1.0000          6.5000          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        111   "2-1st-5/ 6 MONTH LIBOR 36024_0-1"           WL    00
WAC              7.9900 (       101215.02 /       101215.02 );
101215.02                        .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.1250    59
6 SYNC_INT           14.4900          1.0000          7.9900          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        112   "2-1st-5/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC              6.3760 (       250500.97 /       250500.97 );
250500.97                        .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    4.7500    58
6 SYNC_INT           12.8760          1.0000          6.3760          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        113   "2-1st-5/ 6 MONTH LIBOR 36036_0-1"           WL    00
WAC              6.9742 (      3138530.79 /      3138530.79 );
3138530.79                       .5200        .5200            358:2
358:2        360 NO_CHECK ARM LIBOR_6MO                    6.0569    59
6 SYNC_INT           13.4742          1.0000          6.9742          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        114   "2-1st-5/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC              6.5644 (      3559956.88 /      3559956.88 );
3559956.88                       .5200        .5200            357:3
357:3        360 NO_CHECK ARM LIBOR_6MO                    5.7895    58
6 SYNC_INT           13.0666          1.0000          6.5644          0
0  INIT_PERCAP    3.0000
GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        115   "2-1st-5/ 6 MONTH LIBOR IO36012_2+"          WL    00
WAC              5.9900 (       139426.12 /       139426.12 );
```

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139426.12                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3750    58
6 SYNC_INT           12.4900          1.0000          5.9900         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        116   "2-1st-5/ 6 MONTH LIBOR IO36024_0-1"         WL    00
WAC             7.1046 (       586336.62 /       586336.62 );
586336.62                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5082    59
6 SYNC_INT           13.6046          1.0000          7.1046         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        117   "2-1st-5/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC             5.8750 (       290803.05 /       290803.05 );
290803.05                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.1250    58
6 SYNC_INT           12.3750          1.0000          5.8750         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        118   "2-1st-5/ 6 MONTH LIBOR IO36036_0-1"         WL    00
WAC             6.0690 (       358026.35 /       358026.35 );
358026.35                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.2425    59
6 SYNC_INT           12.5690          1.0000          6.0690         0
0  INIT_PERCAP    5.0000                                  AMORT NONE FOR
60 GROUP "2A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        119   "3-1st-FXD 12012_2+"                         WL    00
WAC             7.6250 (        92960.27 /        92960.27 );
92960.27                        .5200        .5200            117:3
117:3       120 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        120   "3-1st-FXD 180 0_2+"                         WL    00
WAC             9.4900 (        43237.63 /        43237.63 );
43237.63                        .5200        .5200            176:4
176:4       180 NO_CHECK
GROUP "3F"
M        121   "3-1st-FXD 18024_2+"                         WL    00
WAC             7.9900 (       173774.89 /       173774.89 );
173774.89                        .5200        .5200            176:4
176:4       180 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        122   "3-1st-FXD 18036_0-1"                         WL    00
WAC             7.2561 (       735932.45 /       735932.45 );
735932.45                        .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        123   "3-1st-FXD 18036_2+"                         WL    00
WAC             7.2036 (      3154849.85 /      3154849.85 );
3154849.85                        .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        124   "3-1st-FXD 240 0_2+"                         WL    00
WAC             8.1250 (        52159.03 /        52159.03 );
52159.03                        .5200        .5200            237:3
237:3       240 NO_CHECK
GROUP "3F"
M        125   "3-1st-FXD 24012_0-1"                         WL    00
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WAC              6.7500 (       290227.65 /       290227.65 );
290227.65                       .5200        .5200            238:2
238:2       240 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        126   "3-1st-FXD 24036_0-1"                          WL    00
WAC              6.8750 (       114305.38 /       114305.38 );
114305.38                       .5200        .5200            238:2
238:2       240 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        127   "3-1st-FXD 24036_2+"                          WL    00
WAC              7.2275 (       179794.37 /       179794.37 );
179794.37                       .5200        .5200            324:3
324:3       327 NO_CHECK
BALLOON SCHED_BOTH           240                              GROUP "3F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        128   "3-1st-FXD 300 0_0-1"                          WL    00
WAC              5.9900 (       556898.45 /       556898.45 );
556898.45                       .5200        .5200            298:2
298:2       300 NO_CHECK
GROUP "3F"
M        129   "3-1st-FXD 360 0_0-1"                          WL    00
WAC              7.4449 (      4151211.05 /      4151211.05 );
4151211.05                        .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "3F"
M        130   "3-1st-FXD 360 0_2+"                          WL    00
WAC              7.2448 (      5430989.86 /      5430989.86 );
5430989.86                        .5200        .5200            356:4
356:4       360 NO_CHECK
GROUP "3F"
M        131   "3-1st-FXD 36012_0-1"                          WL    00
WAC              7.0611 (      6344498.35 /      6344498.35 );
6344498.35                        .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        132   "3-1st-FXD 36012_2+"                          WL    00
WAC              6.8531 (      4335907.38 /      4335907.38 );
4335907.38                        .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        133   "3-1st-FXD 36024_0-1"                          WL    00
WAC              7.2802 (      2473236.66 /      2473236.66 );
2473236.66                        .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        134   "3-1st-FXD 36024_2+"                          WL    00
WAC              6.9060 (      4808708.90 /      4808708.90 );
4808708.90                        .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        135   "3-1st-FXD 36036_0-1"                          WL    00
WAC              6.9323 (     16995503.44 /     16995503.44 );
16995503.44                        .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        136   "3-1st-FXD 36036_2+"                          WL    00
WAC              7.1323 (     28835664.22 /     28835664.22 );
28835664.22                        .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        137   "3-1st-FXD 36060_0-1"                          WL    00
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WAC             7.5000 (       185896.22 /       185896.22 );
185896.22                      .5200        .5200            358:2
358:2       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        138   "3-2nd-FXD 180 0_0-1"                          WL    00
WAC            10.9900 (        74528.14 /        74528.14 );
74528.14                      .5200        .5200            178:2
178:2       180 NO_CHECK
GROUP "3F"
M        139   "3-2nd-FXD 180 0_2+"                           WL    00
WAC             8.6165 (       108064.16 /       108064.16 );
108064.16                      .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "3F"
M        140   "3-2nd-FXD 18036_2+"                           WL    00
WAC            10.1503 (       112791.74 /       112791.74 );
112791.74                      .5200        .5200            177:3
177:3       180 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        141   "3-2nd-FXD 360 0_2+"                           WL    00
WAC             8.5000 (       248672.49 /       248672.49 );
248672.49                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"
M        142   "3-2nd-FXD 36012_2+"                           WL    00
WAC            11.2500 (        78622.79 /        78622.79 );
78622.79                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        143   "3-2nd-FXD 36036_2+"                           WL    00
WAC             9.2500 (        91527.52 /        91527.52 );
91527.52                      .5200        .5200            357:3
357:3       360 NO_CHECK
GROUP "3F"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        144   "3-2nd-15YR BALLOON 180 0_0-1"                 WL    00
WAC            10.7594 (      8882249.34 /      8882249.34 );
8882249.34                      .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "3F"
M        145   "3-2nd-15YR BALLOON 180 0_2+"                 WL    00
WAC            10.9191 (      8467946.25 /      8467946.25 );
8467946.25                      .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "3F"
M        146   "3-2nd-15YR BALLOON 18012_0-1"                 WL    00
WAC             9.8392 (       869864.11 /       869864.11 );
869864.11                      .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "3F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        147   "3-2nd-15YR BALLOON 18012_2+"                 WL    00
WAC            10.2708 (      1032956.13 /      1032956.13 );
1032956.13                      .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "3F"
PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        148   "3-2nd-15YR BALLOON 18024_0-1"                 WL    00
WAC            10.1735 (     11182556.37 /     11182556.37 );
11182556.37                      .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                              GROUP "3F"
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PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        149   "3-2nd-15YR BALLOON 18024_2+"                WL    00
WAC            10.0162 (     13895626.03 /     13895626.03 );
13895626.03                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                               GROUP "3F"
PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        150   "3-2nd-15YR BALLOON 18036_0-1"                WL    00
WAC            10.3656 (      7310788.58 /      7310788.58 );
7310788.58                        .5200        .5200            358:2
358:2       360 NO_CHECK
BALLOON SCHED_BOTH           180                               GROUP "3F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        151   "3-2nd-15YR BALLOON 18036_2+"                WL    00
WAC            10.5257 (     11756377.74 /     11756377.74 );
11756377.74                       .5200        .5200            357:3
357:3       360 NO_CHECK
BALLOON SCHED_BOTH           180                               GROUP "3F"
PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
M        152   "3-1st-6 MONTH LIBOR 36012_2+"                WL    00
WAC             8.2500 (       389944.33 /       389944.33 );
389944.33                         .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                    8.0000     3
6 SYNC_INT           14.7500          1.0000          8.2500         0
0
GROUP "3A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        153   "3-1st-2/ 6 MONTH LIBOR 360 0_0-1"            WL    00
WAC             6.9980 (     25779052.87 /     25779052.87 );
25779052.87                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5375    23
6 SYNC_INT           13.4980          1.0000          6.9980         0
0  INIT_PERCAP    1.5000
GROUP "3A"    TEASER
M        154   "3-1st-2/ 6 MONTH LIBOR 360 0_2+"             WL    00
WAC             7.4661 (     24853382.75 /     24853382.75 );
24853382.75                       .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    6.0360    22
6 SYNC_INT           13.9661          1.0000          7.4661         0
0  INIT_PERCAP    1.5000
GROUP "3A"    TEASER
M        155   "3-1st-2/ 6 MONTH LIBOR 36012_0-1"            WL    00
WAC             6.8972 (      4712358.60 /      4712358.60 );
4712358.60                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0136    23
6 SYNC_INT           13.3972          1.0000          6.8972         0
0  INIT_PERCAP    1.5000
GROUP "3A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        156   "3-1st-2/ 6 MONTH LIBOR 36012_2+"             WL    00
WAC             6.9543 (      6837538.69 /      6837538.69 );
6837538.69                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.7516    22
6 SYNC_INT           13.4543          1.0000          6.9543         0
0  INIT_PERCAP    1.4620
GROUP "3A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        157   "3-1st-2/ 6 MONTH LIBOR 36024_0-1"            WL    00
WAC             6.6671 (     69426089.21 /     69426089.21 );
69426089.21                       .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.7454    23
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6 SYNC_INT 13.1639 1.0000 6.6671 0
0 INIT_PERCAP 1.5151
GROUP "3A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 158 "3-1st-2/ 6 MONTH LIBOR 36024_2+" WL 00
WAC 6.8595 (81880778.93 / 81880778.93);
81880778.93 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.9109 22
6 SYNC_INT 13.3441 1.0026 6.8595 0
0 INIT_PERCAP 1.5313
GROUP "3A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 159 "3-1st-2/ 6 MONTH LIBOR 36036_0-1" WL 00
WAC 7.3340 (1151838.96 / 1151838.96);
1151838.96 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 6.2108 23
6 SYNC_INT 13.8340 1.0000 7.3340 0
0 INIT_PERCAP 1.5000
GROUP "3A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 160 "3-1st-2/ 6 MONTH LIBOR 36036_2+" WL 00
WAC 7.3238 (840235.03 / 840235.03);
840235.03 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.7339 22
6 SYNC_INT 13.8238 1.0000 7.3238 0
0 INIT_PERCAP 2.3468
GROUP "3A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 161 "3-1st-2/ 6 MONTH LIBOR IO360 0_0-1" WL 00
WAC 6.2801 (1583482.34 / 1583482.34);
1583482.34 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.2382 23
6 SYNC_INT 12.7801 1.0000 6.2801 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" TEASER
M 162 "3-1st-2/ 6 MONTH LIBOR IO360 0_2+" WL 00
WAC 6.9900 (493170.10 / 493170.10);
493170.10 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.9500 22
6 SYNC_INT 13.4900 1.0000 6.9900 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" TEASER
M 163 "3-1st-2/ 6 MONTH LIBOR IO36012_0-1" WL 00
WAC 6.4905 (900294.36 / 900294.36);
900294.36 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.4540 23
6 SYNC_INT 12.9905 1.0000 6.4905 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT
); TEASER
M 164 "3-1st-2/ 6 MONTH LIBOR IO36012_2+" WL 00
WAC 6.7500 (465441.67 / 465441.67);
465441.67 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.0000 22
6 SYNC_INT 13.2500 1.0000 6.7500 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT
); TEASER
M 165 "3-1st-2/ 6 MONTH LIBOR IO36024_0-1" WL 00
WAC 5.9183 (3080064.37 / 3080064.37);
3080064.37 .5200 .5200 358:2

358:2 360 NO_CHECK ARM LIBOR_6MO 5.6364 23
6 SYNC_INT 12.4183 1.0000 5.9183 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT
); TEASER
M 166 "3-1st-2/ 6 MONTH LIBOR IO36024_2+" WL 00
WAC 5.9872 (3806879.60 / 3806879.60);
3806879.60 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.7338 22
6 SYNC_INT 12.4872 1.0000 5.9872 0
0 INIT_PERCAP 3.0000 AMORT NONE FOR
24 GROUP "3A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT
); TEASER
M 167 "3-1st-3/ 6 MONTH LIBOR 360 0_0-1" WL 00
WAC 7.5000 (375275.49 / 375275.49);
375275.49 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 6.1250 35
6 SYNC_INT 14.0000 1.0000 7.5000 0
0 INIT_PERCAP 3.0000
GROUP "3A" TEASER
M 168 "3-1st-3/ 6 MONTH LIBOR 360 0_2+" WL 00
WAC 6.2788 (716392.42 / 716392.42);
716392.42 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.7387 34
6 SYNC_INT 12.5514 1.0000 6.2788 0
0 INIT_PERCAP 3.0000
GROUP "3A" TEASER
M 169 "3-1st-3/ 6 MONTH LIBOR 36012_0-1" WL 00
WAC 5.3567 (985628.82 / 985628.82);
985628.82 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 4.9100 35
6 SYNC_INT 11.8567 1.0000 5.3567 0
0 INIT_PERCAP 3.0000
GROUP "3A" PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 170 "3-1st-3/ 6 MONTH LIBOR 36024_2+" WL 00
WAC 6.1250 (375450.49 / 375450.49);
375450.49 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.0000 34
6 SYNC_INT 12.6250 1.0000 6.1250 0
0 INIT_PERCAP 3.0000
GROUP "3A" PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 171 "3-1st-3/ 6 MONTH LIBOR 36036_0-1" WL 00
WAC 6.4895 (663412.99 / 663412.99);
663412.99 .5200 .5200 358:2
358:2 360 NO_CHECK ARM LIBOR_6MO 5.9997 35
6 SYNC_INT 12.9895 1.0000 6.4895 0
0 INIT_PERCAP 3.0000
GROUP "3A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 172 "3-1st-3/ 6 MONTH LIBOR 36036_2+" WL 00
WAC 6.8144 (3203473.10 / 3203473.10);
3203473.10 .5200 .5200 357:3
357:3 360 NO_CHECK ARM LIBOR_6MO 5.8817 34
6 SYNC_INT 13.3144 1.0000 6.8144 0
0 INIT_PERCAP 3.0000
GROUP "3A" PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA (#YM_HE6MO80PCT);
TEASER
M 173 "3-1st-5/ 6 MONTH LIBOR 360 0_0-1" WL 00
WAC 6.1394 (1455589.17 / 1455589.17);

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1455589.17                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    4.8829    59
6 SYNC_INT           12.6394          1.0000          6.1394         0
0  INIT_PERCAP    3.0000
GROUP "3A"    TEASER
M        174   "3-1st-5/ 6 MONTH LIBOR 360 0_2+"            WL    00
WAC             5.9900 (       690069.65 /       690069.65 );
690069.65                         .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                    5.2500    57
6 SYNC_INT           12.4900          1.0000          5.9900         0
0  INIT_PERCAP    3.0000
GROUP "3A"    TEASER
M        175   "3-1st-5/ 6 MONTH LIBOR 36012_2+"            WL    00
WAC             6.0485 (       788729.91 /       788729.91 );
788729.91                         .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                    5.0499    57
6 SYNC_INT           12.5485          1.0000          6.0485         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 12 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        176   "3-1st-5/ 6 MONTH LIBOR 36024_0-1"            WL    00
WAC             6.4091 (       727131.41 /       727131.41 );
727131.41                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.5935    59
6 SYNC_INT           12.9091          1.0000          6.4091         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        177   "3-1st-5/ 6 MONTH LIBOR 36024_2+"            WL    00
WAC             6.0975 (      1739347.15 /      1739347.15 );
1739347.15                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.3532    58
6 SYNC_INT           12.5975          1.0000          6.0975         0
0  INIT_PERCAP    3.5668
GROUP "3A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        178   "3-1st-5/ 6 MONTH LIBOR 36036_0-1"            WL    00
WAC             6.1333 (      5924867.36 /      5924867.36 );
5924867.36                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.3643    59
6 SYNC_INT           12.5470          1.0000          6.1333         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        179   "3-1st-5/ 6 MONTH LIBOR 36036_2+"            WL    00
WAC             6.5430 (      6859576.51 /      6859576.51 );
6859576.51                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    5.6756    58
6 SYNC_INT           13.0430          1.0000          6.5430         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        180   "3-1st-5/ 6 MONTH LIBOR 36060_0-1"            WL    00
WAC             6.4900 (       200989.75 /       200989.75 );
200989.75                         .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.0000    59
6 SYNC_INT           12.9900          1.0000          6.4900         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        181   "3-1st-5/ 6 MONTH LIBOR 36060_2+"            WL    00
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WAC              5.3750 (       496268.96 /       496268.96 );
496268.96                        .5200        .5200            356:4
356:4       360 NO_CHECK ARM LIBOR_6MO                    5.1250    57
6 SYNC_INT           11.8750          1.0000          5.3750         0
0  INIT_PERCAP    3.0000
GROUP "3A"   PREPAY_FLAG YM FOR 60 NONE ; YM_FORMULA ( #YM_HE6MO80PCT );
TEASER
M        182   "3-1st-5/ 6 MONTH LIBOR IO360 0_0-1"          WL    00
WAC              6.2500 (       382425.92 /       382425.92 );
382425.92                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.2500    59
6 SYNC_INT           12.7500          1.0000          6.2500         0
0  INIT_PERCAP    5.0000                                   AMORT NONE FOR
60 GROUP "3A"    TEASER
M        183   "3-1st-5/ 6 MONTH LIBOR IO36024_0-1"          WL    00
WAC              5.9108 (      1672814.64 /      1672814.64 );
1672814.64                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    5.0702    59
6 SYNC_INT           12.4108          1.0000          5.9108         0
0  INIT_PERCAP    5.0000                                   AMORT NONE FOR
60 GROUP "3A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        184   "3-1st-5/ 6 MONTH LIBOR IO36024_2+"          WL    00
WAC              5.9806 (      4014300.02 /      4014300.02 );
4014300.02                        .5200        .5200            357:3
357:3       360 NO_CHECK ARM LIBOR_6MO                    4.9604    58
6 SYNC_INT           12.4806          1.0000          5.9806         0
0  INIT_PERCAP    5.0000                                   AMORT NONE FOR
60 GROUP "3A"   PREPAY_FLAG YM FOR 24 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
M        185   "3-1st-5/ 6 MONTH LIBOR IO36036_0-1"          WL    00
WAC              6.9000 (       487244.49 /       487244.49 );
487244.49                        .5200        .5200            358:2
358:2       360 NO_CHECK ARM LIBOR_6MO                    6.8900    59
6 SYNC_INT           13.4000          1.0000          6.9000         0
0  INIT_PERCAP    5.0000                                   AMORT NONE FOR
60 GROUP "3A"   PREPAY_FLAG YM FOR 36 NONE ; YM_FORMULA ( #YM_HE6MO80PCT
); TEASER
```

	address	CurrBal	#Loans	State	PropZip	% of Deal UPB	Deal UPB
1	PAVIN DRIVE	2,553,385.76	9	CA	93036	0.24%	1,068,379,456.25
2	NEWCASTLE DRIVE	1,417,948.99	4	CA	93036	0.13%	
3	NEWKIRK COURT	840,262.01	2	VA	22182	0.08%	
4	SOMERSET COURT	831,084.30	3	CA	91384	0.08%	
5	TYLER DRIVE	790,367.57	1	ID	83313	0.07%	
6	LAURELVIEW DRIVE	729,703.57	2	CA	93021	0.07%	
7	LANGLEY ESTATES DRIVE	723,317.69	2	NV	89117	0.07%	
8	TORREY VIEW COURT	714,893.88	2	CA	92130	0.07%	
9	CANERIDGE ROAD	694,847.25	2	CA	92128	0.07%	
10	DELANTE WAY	692,910.00	1	CA	93144	0.06%	

PRODUCT	# of Loans	UPB	%
15 YR BALLOON	1674	$93,515,726.74	8.75%
15 YR FXD	83	9,658,746.87	0.90
2/6 MONTH LIBOR	3444	729,172,057.33	68.25
3/6 MONTH LIBOR	140	27,698,932.08	2.59
30 YR FXD	809	150,100,430.92	14.05
5/6 MONTH LIBOR	230	57,250,581.32	5.36
6 MONTH LIBOR	4	982,980.99	0.09
Total:	6384	$1,068,379,456.25	100.00%

GRADE	UPB	%
AA	$517,663,156.15	48.45%
A	275,073,900.72	25.75
B+	91,230,907.15	8.54
B	89,203,616.76	8.35
A-	86,234,722.58	8.07
C	8,706,900.89	0.81
Not Provided	266,252.00	0.02
Total:	$1,068,379,456.25	100.00%

The information herein has been provided solely by UBS Investment Bank. Neither the issuer of certificates nor any of its affiliates makes any representation as to the accuracy or completeness of the information herein. The information herein is preliminary, and will be superseded by the applicable prospectus supplement and by any other information subsequently fil
Securities and Exchange Commission. The information contained herein will be superseded by the description of the mortgage loans contained and/or incorporated by reference in the Prospectus Supplement relating to the Certificates and supersedes all information contained in any collateral term sheets relating to the mortgage pool previously provided by UBS Invest

Prepayment Penalty (mths) Fixed	# of Loans	UPB	%
0	566	$42,221,068.65	16.67%
12	118	21,962,601.20	8.67
24	705	51,419,183.42	20.30
36	1,176	137,485,389.89	54.28
60	1	186,661.37	0.07
Total:	2,566	$253,274,904.53	100.00%

Prepayment Penalty (mths) 2-28 Arms	# of Loans	UPB	%
0	524	$123,039,640.41	16.87%
12	110	30,256,046.54	4.15
24	2,777	569,583,502.63	78.11
36	33	6,292,867.75	0.86
Total:	3,444	$729,172,057.33	100.00%

Prepayment Penalty (mths) 3-27 Arms	# of Loans	UPB	%
0	34	$6,529,484.80	23.57%
12	5	1,718,887.13	6.21
24	12	2,550,609.07	9.21
36	89	16,899,951.08	61.01
Total:	140	$27,698,932.08	100.00%

Prepayment Penalty (mths) 5-25 Arms	# of Loans	UPB	%
0	17	$4,798,448.97	8.38%
12	8	1,993,062.81	3.48
24	43	13,824,313.27	24.15
36	160	35,934,627.62	62.77
60	2	700,128.65	1.22
Total:	230	$57,250,581.32	100.00%

Prepayment Penalty (mths) 6Mo Libor Arms	# of Loans	UPB	%
0	1	$178,867.16	18.20%
12	1	391,549.35	39.83
24	2	412,564.48	41.97
Total:	4	$982,980.99	100.00%

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Collateral Stratification Report

Strat Report - Top 10 Zip Codes

(DEALNAME in 'MASTR03-WMC2'); PUD

Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
93036	15	$4,456,741.77	3.15%	CA
92677	6	2,153,961.69	1.52	CA
93021	5	2,049,993.15	1.45	CA
92592	6	1,525,462.31	1.08	CA
91915	5	1,430,009.25	1.01	CA
28277	7	1,321,293.95	0.93	NC
91301	6	1,267,540.15	0.89	CA
92505	5	1,265,894.21	0.89	CA
89117	6	1,224,936.01	0.86	NV
30097	5	1,208,265.08	0.85	GA
28031	6	1,159,772.67	0.82	NC
92688	5	1,143,168.00	0.81	CA
92026	5	1,126,668.31	0.80	CA
38017	2	1,018,221.49	0.72	TN
91913	3	954,498.31	0.67	CA
85248	4	953,838.92	0.67	AZ
20120	4	944,817.79	0.67	VA
92596	4	924,166.73	0.65	CA
93063	4	888,169.83	0.63	CA
92057	5	871,618.27	0.62	CA
91390	3	866,568.21	0.61	CA
20121	5	863,584.15	0.61	VA
89131	3	850,162.07	0.60	NV
22182	2	840,262.01	0.59	VA
91384	3	831,084.30	0.59	CA
21811	3	809,216.82	0.57	MD
83313	1	790,367.57	0.56	ID
85377	2	783,123.56	0.55	AZ
30043	3	778,112.27	0.55	GA
22191	3	733,561.90	0.52	VA
92130	2	714,893.88	0.50	CA
80021	4	710,833.76	0.50	CO
89129	4	701,752.35	0.50	NV
92128	2	694,847.25	0.49	CA
93144	1	692,910.00	0.49	CA
95835	2	690,415.59	0.49	CA
89145	2	684,841.64	0.48	NV
80016	2	681,851.32	0.48	CO
91351	4	680,105.97	0.48	CA
94565	3	675,259.58	0.48	CA
92129	2	656,267.55	0.46	CA
85018	2	654,612.73	0.46	AZ
89144	4	652,368.64	0.46	NV
92691	2	639,584.98	0.45	CA
92649	2	639,443.58	0.45	CA
22193	4	622,866.89	0.44	VA
77573	3	616,655.94	0.44	TX
80015	3	604,641.13	0.43	CO
20721	3	599,966.49	0.42	MD
91208	2	599,552.34	0.42	CA
30058	1	599,171.45	0.42	GA
20176	3	579,881.93	0.41	VA
92028	2	576,921.10	0.41	CA
77469	3	574,803.38	0.41	TX
91362	2	573,752.62	0.40	CA
90042	4	562,830.99	0.40	CA
94526	2	559,082.90	0.39	CA
92675	3	557,232.61	0.39	CA
91326	2	549,588.61	0.39	CA
80206	2	549,370.45	0.39	CO
78730	1	549,179.44	0.39	TX
91381	2	548,156.27	0.39	CA
22554	5	542,730.68	0.38	VA
90660	3	542,258.15	0.38	CA
91354	2	541,855.72	0.38	CA
98584	1	539,235.30	0.38	WA
22039	1	532,771.81	0.38	VA
92270	2	529,588.25	0.37	CA
90503	1	525,653.73	0.37	CA
92808	1	525,590.83	0.37	CA
93907	2	514,219.55	0.36	CA
33327	3	510,848.73	0.36	FL
94544	2	509,093.27	0.36	CA
77354	2	509,000.00	0.36	TX

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Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
28078	3	505,463.59	0.36	NC
89143	1	500,801.06	0.35	NV
91302	1	499,628.93	0.35	CA
92656	1	499,048.71	0.35	CA
19004	1	498,311.62	0.35	PA
98332	1	497,527.48	0.35	WA
85284	2	497,027.09	0.35	AZ
93012	1	492,634.12	0.35	CA
94015	2	489,073.31	0.35	CA
30024	3	485,365.65	0.34	GA
20110	3	478,117.16	0.34	VA
91978	2	475,658.74	0.34	CA
91387	2	470,590.58	0.33	CA
80134	3	469,341.86	0.33	CO
30019	2	465,530.95	0.33	GA
30253	2	459,693.61	0.32	GA
85254	2	459,339.91	0.32	AZ
27610	4	452,591.99	0.32	NC
92630	2	449,510.63	0.32	CA
20148	2	444,592.15	0.31	VA
92027	2	444,459.32	0.31	CA
92503	3	441,063.42	0.31	CA
91320	1	439,162.86	0.31	CA
96161	2	437,664.75	0.31	CA
91377	1	430,887.69	0.30	CA
89107	2	429,698.88	0.30	NV
89052	2	429,253.74	0.30	NV
83702	2	416,736.89	0.29	ID
92629	1	415,987.73	0.29	CA
91730	3	412,079.56	0.29	CA
30004	2	409,325.23	0.29	GA
80906	1	408,825.40	0.29	CO
22031	2	408,733.82	0.29	VA
08857	1	399,703.14	0.28	NJ
22405	1	399,638.40	0.28	VA
85086	3	397,936.15	0.28	AZ
92131	1	391,576.82	0.28	CA
77356	3	390,364.40	0.28	TX
80233	4	389,514.21	0.27	CO
94536	2	389,433.10	0.27	CA
89014	3	389,192.67	0.27	NV
85339	6	388,882.86	0.27	AZ
85310	2	388,756.17	0.27	AZ
95661	1	386,698.11	0.27	CA
92126	2	384,695.57	0.27	CA
20607	1	381,730.39	0.27	MD
92606	1	380,411.76	0.27	CA
95139	2	378,953.49	0.27	CA
30033	1	376,820.14	0.27	GA
91344	1	374,413.17	0.26	CA
95133	2	369,939.32	0.26	CA
89141	1	368,696.94	0.26	NV
75013	2	366,269.39	0.26	TX
29582	2	360,902.02	0.25	SC
86336	1	359,739.44	0.25	AZ
21704	2	354,662.42	0.25	MD
85207	1	350,527.41	0.25	AZ
93905	2	349,908.32	0.25	CA
19063	1	348,006.47	0.25	PA
77379	3	343,395.29	0.24	TX
60544	2	342,481.27	0.24	IL
30338	1	340,716.14	0.24	GA
77389	2	339,975.40	0.24	TX
20147	1	339,541.28	0.24	VA
06460	1	339,356.91	0.24	CT
91977	2	339,236.16	0.24	CA
22026	3	336,465.45	0.24	VA
94547	1	332,726.51	0.23	CA
75068	4	332,505.86	0.23	TX
77095	2	332,043.06	0.23	TX
33063	2	328,531.20	0.23	FL
95630	2	327,616.54	0.23	CA
94014	2	327,411.28	0.23	CA
94514	2	325,419.18	0.23	CA

Continued...

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Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
85338	3	325,199.48	0.23	AZ
78248	2	324,783.61	0.23	TX
30519	2	324,780.53	0.23	GA
94591	1	323,274.10	0.23	CA
31558	1	322,438.43	0.23	GA
85234	3	320,639.32	0.23	AZ
27522	3	319,156.18	0.23	NC
85220	4	318,597.66	0.22	AZ
95683	2	317,982.54	0.22	CA
10304	2	317,417.34	0.22	NY
33185	2	316,475.83	0.22	FL
60615	1	314,788.22	0.22	IL
92694	1	314,481.06	0.22	CA
92139	2	314,191.52	0.22	CA
92879	1	312,196.62	0.22	CA
92883	1	311,275.67	0.22	CA
77396	4	311,139.25	0.22	TX
91350	2	310,916.08	0.22	CA
22192	2	310,691.40	0.22	VA
20109	4	309,548.75	0.22	VA
89139	1	309,514.88	0.22	NV
93436	2	309,505.10	0.22	CA
94587	1	308,312.85	0.22	CA
25414	1	305,144.98	0.22	WV
18940	2	304,994.12	0.22	PA
32835	1	304,807.49	0.22	FL
85297	1	302,671.96	0.21	AZ
22033	2	299,559.50	0.21	VA
46236	3	297,210.52	0.21	IN
92508	1	296,263.96	0.21	CA
28104	1	294,113.42	0.21	NC
93035	1	292,985.45	0.21	CA
20164	3	292,690.72	0.21	VA
30022	2	286,712.99	0.20	GA
93458	2	285,750.26	0.20	CA
80435	1	279,479.94	0.20	CO
94597	1	276,697.46	0.20	CA
80530	3	276,644.72	0.20	CO
93041	2	275,459.25	0.19	CA
95678	1	275,295.54	0.19	CA
32836	1	273,044.47	0.19	FL
20112	1	272,839.66	0.19	VA
89147	4	272,593.59	0.19	NV
92701	1	271,444.02	0.19	CA
23117	1	271,058.30	0.19	VA
46060	2	269,775.78	0.19	IN
48085	1	267,173.65	0.19	MI
92071	2	265,754.25	0.19	CA
95127	1	265,095.52	0.19	CA
93455	1	264,983.74	0.19	CA
23456	3	260,636.00	0.18	VA
20170	2	259,803.18	0.18	VA
77004	1	258,785.91	0.18	TX
60073	1	258,258.56	0.18	IL
95116	2	254,575.31	0.18	CA
10520	1	254,414.33	0.18	NY
92646	2	253,811.16	0.18	CA
89135	1	252,688.77	0.18	NV
92530	1	251,669.96	0.18	CA
32828	1	251,481.82	0.18	FL
63304	1	247,335.51	0.17	MO
92056	2	246,810.24	0.17	CA
76227	3	245,441.94	0.17	TX
91911	1	244,767.53	0.17	CA
80022	2	243,806.72	0.17	CO
19464	2	243,268.52	0.17	PA
85263	1	240,900.78	0.17	AZ
75115	1	239,676.75	0.17	TX
89032	2	237,514.76	0.17	NV
20906	1	237,356.12	0.17	MD
85048	2	236,776.47	0.17	AZ
31410	2	235,254.25	0.17	GA
89130	2	234,838.92	0.17	NV
80013	1	233,599.85	0.16	CO

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Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
60085	1	233,427.21	0.16	IL
21075	1	232,577.27	0.16	MD
30102	1	229,867.67	0.16	GA
89012	2	229,413.16	0.16	NV
21046	1	228,762.50	0.16	MD
77057	1	227,714.24	0.16	TX
33463	1	227,434.94	0.16	FL
85236	2	226,269.95	0.16	AZ
77071	4	226,146.13	0.16	TX
76051	2	225,000.00	0.16	TX
33635	1	224,546.57	0.16	FL
33155	1	224,517.62	0.16	FL
28110	2	223,863.56	0.16	NC
27958	2	223,735.62	0.16	NC
30082	1	222,857.81	0.16	GA
93033	2	222,833.78	0.16	CA
32256	1	220,418.73	0.16	FL
33436	2	219,840.34	0.16	FL
33178	2	219,703.76	0.16	FL
92845	1	219,629.30	0.15	CA
92346	1	219,431.69	0.15	CA
20748	1	218,341.86	0.15	MD
91355	1	218,003.63	0.15	CA
27526	2	216,840.33	0.15	NC
91773	1	216,337.61	0.15	CA
98338	1	212,209.54	0.15	WA
33919	2	211,712.24	0.15	FL
34684	1	209,827.52	0.15	FL
33467	1	209,807.69	0.15	FL
33462	1	209,654.04	0.15	FL
20905	1	204,082.25	0.14	MD
66075	1	203,811.06	0.14	KS
85037	2	202,834.02	0.14	AZ
16066	1	202,791.51	0.14	PA
24018	1	201,271.58	0.14	VA
19087	1	199,865.54	0.14	PA
60440	1	199,863.06	0.14	IL
20708	1	199,835.74	0.14	MD
92583	2	199,686.72	0.14	CA
98271	2	199,670.94	0.14	WA
33351	1	197,509.29	0.14	FL
21113	1	196,236.59	0.14	MD
92037	1	194,878.80	0.14	CA
89134	2	194,705.58	0.14	NV
80215	2	194,698.47	0.14	CO
85748	2	194,693.66	0.14	AZ
85249	2	191,867.23	0.14	AZ
92359	1	191,610.15	0.14	CA
77082	2	191,318.34	0.14	TX
20903	1	189,865.90	0.13	MD
95833	2	189,711.74	0.13	CA
97739	1	188,465.80	0.13	OR
80620	2	187,186.47	0.13	CO
92264	1	186,772.62	0.13	CA
85032	1	186,287.18	0.13	AZ
34243	1	185,892.99	0.13	FL
33486	1	185,854.90	0.13	FL
18360	1	184,769.23	0.13	PA
85233	2	184,727.37	0.13	AZ
75034	1	183,837.70	0.13	TX
30189	2	182,882.70	0.13	GA
30066	1	182,727.53	0.13	GA
20877	1	179,829.21	0.13	MD
20774	1	179,441.01	0.13	MD
76016	2	179,322.13	0.13	TX
85379	1	178,516.20	0.13	AZ
92504	1	175,914.67	0.12	CA
84067	2	175,655.32	0.12	UT
80232	1	175,619.57	0.12	CO
34482	2	174,901.78	0.12	FL
33433	1	174,711.72	0.12	FL
75087	1	174,600.00	0.12	TX
85323	1	174,342.67	0.12	AZ
33496	2	173,719.10	0.12	FL

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Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
32792	2	173,257.33	0.12	FL
89523	1	171,865.83	0.12	NV
92882	1	171,708.73	0.12	CA
37013	2	171,490.22	0.12	TN
32703	1	170,830.76	0.12	FL
85202	2	169,831.58	0.12	AZ
77584	2	168,378.12	0.12	TX
46254	2	168,169.68	0.12	IN
75035	2	167,332.26	0.12	TX
89123	2	166,883.27	0.12	NV
55369	1	166,126.12	0.12	MN
23185	1	166,008.58	0.12	VA
89074	1	165,894.15	0.12	NV
30144	1	165,668.47	0.12	GA
75098	1	165,050.07	0.12	TX
90601	1	164,861.38	0.12	CA
99016	2	164,754.23	0.12	WA
89148	2	164,733.54	0.12	NV
75070	2	163,688.61	0.12	TX
75019	1	161,510.74	0.11	TX
33897	1	161,221.12	0.11	FL
80226	2	159,004.87	0.11	CO
33437	1	158,651.33	0.11	FL
92240	2	158,362.35	0.11	CA
85205	1	157,394.11	0.11	AZ
22015	1	157,018.20	0.11	VA
33576	2	156,989.32	0.11	FL
12015	1	155,895.12	0.11	NY
30907	1	154,060.83	0.11	GA
78259	2	153,679.75	0.11	TX
55124	1	152,747.93	0.11	MN
38654	1	151,823.73	0.11	MS
80524	1	150,841.41	0.11	CO
33534	2	149,885.96	0.11	FL
21703	1	149,826.77	0.11	MD
89128	1	149,819.60	0.11	NV
11772	1	149,740.97	0.11	NY
32825	1	149,452.56	0.11	FL
85225	2	148,258.19	0.10	AZ
34986	1	148,095.41	0.10	FL
76063	1	146,976.51	0.10	TX
85045	1	146,164.76	0.10	AZ
77025	2	145,907.70	0.10	TX
77365	1	145,803.02	0.10	TX
21045	2	145,249.53	0.10	MD
76248	2	144,901.95	0.10	TX
75180	2	142,551.35	0.10	TX
85050	2	141,726.97	0.10	AZ
85374	2	141,677.07	0.10	AZ
76049	1	135,898.87	0.10	TX
98390	1	134,746.81	0.10	WA
18328	1	134,675.79	0.10	PA
92316	2	134,655.14	0.10	CA
70769	1	133,280.96	0.09	LA
34743	2	132,888.05	0.09	FL
85040	2	132,093.99	0.09	AZ
85301	1	131,450.81	0.09	AZ
85382	1	129,960.50	0.09	AZ
77083	2	129,865.33	0.09	TX
95821	2	129,835.08	0.09	CA
80012	2	129,379.47	0.09	CO
78249	1	127,827.65	0.09	TX
55070	1	126,290.98	0.09	MN
77450	2	124,915.46	0.09	TX
76131	2	124,905.46	0.09	TX
77449	2	124,850.30	0.09	TX
76247	2	124,783.71	0.09	TX
85251	1	121,184.40	0.09	AZ
85212	1	119,680.18	0.08	AZ
95670	1	116,857.45	0.08	CA
34655	1	116,366.98	0.08	FL
32920	1	115,789.70	0.08	FL
33071	1	114,303.21	0.08	FL
77459	2	113,913.78	0.08	TX

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Zip Codes PUD	# of Loans	PUD UPB	%PUD UPB	STATE
74127	1	113,667.36	0.08	OK
28213	2	111,930.03	0.08	NC
92610	1	111,924.03	0.08	CA
33064	1	111,919.77	0.08	FL
60181	1	111,885.81	0.08	IL
19335	1	107,927.39	0.08	PA
91710	1	99,814.27	0.07	CA
33175	1	96,707.05	0.07	FL
71111	1	95,935.59	0.07	LA
37912	1	90,914.74	0.06	TN
23453	1	90,008.64	0.06	VA
77388	1	89,924.39	0.06	TX
27520	2	87,838.23	0.06	NC
46217	1	87,754.96	0.06	IN
85201	2	84,885.30	0.06	AZ
32526	1	81,622.48	0.06	FL
77346	1	79,948.99	0.06	TX
92201	1	74,929.72	0.05	CA
33312	1	73,439.17	0.05	FL
80916	2	72,952.25	0.05	CO
77067	1	71,009.54	0.05	TX
37076	1	67,890.50	0.05	TN
77064	1	66,290.01	0.05	TX
33444	1	59,784.70	0.04	FL
46214	1	58,927.02	0.04	IN
70128	1	58,474.06	0.04	LA
23462	1	55,967.38	0.04	VA
84058	1	55,839.77	0.04	UT
15801	1	55,612.85	0.04	PA
77084	1	53,496.66	0.04	TX
75229	1	49,948.88	0.04	TX
77090	1	49,914.00	0.04	TX
89015	1	48,413.14	0.03	NV
18435	1	47,957.26	0.03	PA
46628	1	41,202.37	0.03	IN
98092	1	20,394.78	0.01	WA
Total:	762	$141,707,854.97	100.00%	

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Securities and Exchange Commission. The information contained herein will be superseded by the description of the mortgage loans contained and/or incorporated by reference in the Prospectus Supplement relating to the Certificates and supersedes all information contained in any collateral term sheets relating to the mortgage pool previously provided by UBS Inves

MABS2003-WMC2_TS2P - Price/Yield - M5

Balance	$13,300,000.00	Delay	0	Index	LIBOR_1MO		1.11	WAC	7.367894843
Coupon	5.11	Dated	9/30/2003	Mult / Margin	1 / 4.00	NET		6.847895	
Settle	9/30/2003	First Payment	10/25/2003	Cap / Floor	999 / 0	WAM		340	

Disc Margin	*1*
	Price
335.0	102.6252
345.0	102.2161
355.0	101.8089
365.0	101.4036
375.0	101.0002
385.0	100.5987
395.0	100.1991
405.0	99.8014
415.0	99.4055
425.0	99.0115
435.0	**98.6193**
445.0	98.2290
455.0	97.8405
465.0	97.4538
475.0	97.0689
485.0	96.6858
495.0	96.3045
505.0	95.9250
515.0	95.5473
525.0	95.1713
535.0	94.7970
WAL	4.44
Mod Dum	3.88
Mod Convexity	0.194
Principal Window	Oct06 - Feb10
Maturity #mos	77
LIBOR_1MO	1.11
LIBOR_6MO	1.19
MISC_1	0.0000
Prepay	100 PPC
No Prepays	
Lockout and Penalties	Include Penalties
Optional Redemption	Call (Y)

MABS2003-WMC2_TS2P - Price/Yield - M6

Balance	$15,960,000.00	Delay	0	Index	LIBOR_1MO		1.11	WAC	7.367894843
Coupon	5.11	Dated	9/30/2003	Mult / Margin	1 / 4.00	NET		6.847895	
Settle	9/30/2003	First Payment	10/25/2003	Cap / Floor	999 / 0	WAM		340	

Disc Margin

	1
	Price
690.0	89.3164
700.0	88.9728
710.0	88.6307
720.0	88.2901
730.0	87.9511
740.0	87.6136
750.0	87.2777
760.0	86.9433
770.0	86.6104
780.0	86.2790
790.0	85.9491
800.0	85.6207
810.0	85.2938
820.0	84.9684
830.0	84.6444
840.0	84.3219
850.0	84.0009
860.0	83.6813
870.0	83.3632
880.0	83.0465
890.0	82.7312

WAL	4.38
Mod Durn	3.69
Mod Convexity	0.176
Principal Window	Oct06 - Feb10
Maturity #mos	77
LIBOR_1MO	1.11
LIBOR_6MO	1.19
MISC_1	0.0000
Prepay	100 PPC
No Prepays	
Lockout and Penalties	Include Penalties
Optional Redemption	Call (Y)

MABS2003-WMC2_Px - Bond CF - A3B

Period	Date	Principal	Interest	Cash Flow	Balance	Princ Writedown	Accrued Interest	Coupon
Total		152,583,000.00	9,376,405.11	161,959,405.11		0	9,376,405.11	
0	30-Sep-03	0	0	0	152,583,000.00	0	0	0
1	25-Oct-03	0	164,238.65	164,238.65	152,583,000.00	0	164,238.65	1.55
2	25-Nov-03	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
3	25-Dec-03	0	197,086.38	197,086.38	152,583,000.00	0	197,086.38	1.55
4	25-Jan-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
5	25-Feb-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
6	25-Mar-04	0	190,516.83	190,516.83	152,583,000.00	0	190,516.83	1.55
7	25-Apr-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
8	25-May-04	0	197,086.38	197,086.38	152,583,000.00	0	197,086.38	1.55
9	25-Jun-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
10	25-Jul-04	0	197,086.37	197,086.37	152,583,000.00	0	197,086.38	1.55
11	25-Aug-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
12	25-Sep-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
13	25-Oct-04	0	197,086.37	197,086.37	152,583,000.00	0	197,086.38	1.55
14	25-Nov-04	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
15	25-Dec-04	0	197,086.38	197,086.38	152,583,000.00	0	197,086.38	1.55
16	25-Jan-05	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
17	25-Feb-05	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
18	25-Mar-05	0	183,947.28	183,947.28	152,583,000.00	0	183,947.28	1.55
19	25-Apr-05	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
20	25-May-05	0	197,086.37	197,086.37	152,583,000.00	0	197,086.38	1.55
21	25-Jun-05	0	203,655.92	203,655.92	152,583,000.00	0	203,655.92	1.55
22	25-Jul-05	0	197,086.37	197,086.37	152,583,000.00	0	197,086.38	1.55
23	25-Aug-05	159.12	203,655.92	203,815.05	152,582,840.88	0	203,655.92	1.55
24	25-Sep-05	7,090,322.30	203,655.71	7,293,978.01	145,492,518.58	0	203,655.71	1.55
25	25-Oct-05	6,863,381.04	187,927.84	7,051,308.88	138,629,137.54	0	187,927.84	1.55
26	25-Nov-05	6,643,952.63	185,031.39	6,828,984.02	131,985,184.90	0	185,031.39	1.55
27	25-Dec-05	6,431,782.15	170,480.86	6,602,263.01	125,553,402.75	0	170,480.86	1.55
28	25-Jan-06	6,226,623.44	167,578.92	6,394,202.36	119,326,779.31	0	167,578.92	1.55
29	25-Feb-06	6,028,238.86	159,268.10	6,187,506.97	113,298,540.45	0	159,268.10	1.55
30	25-Mar-06	5,836,398.96	136,587.68	5,972,986.64	107,462,141.49	0	136,587.68	1.55
31	25-Apr-06	5,650,882.18	143,432.11	5,794,314.28	101,811,259.32	0	143,432.11	1.55
32	25-May-06	5,471,474.60	131,506.21	5,602,980.81	96,339,784.71	0	131,506.21	1.55
33	25-Jun-06	5,297,969.69	128,586.85	5,426,556.54	91,041,815.02	0	128,586.85	1.55
34	25-Jul-06	5,130,080.97	117,595.68	5,247,676.65	85,911,734.05	0	117,595.68	1.55
35	25-Aug-06	4,967,710.10	114,668.30	5,082,378.40	80,944,023.96	0	114,668.30	1.55
36	25-Sep-06	4,810,755.53	108,037.79	4,918,793.32	76,133,268.43	0	108,037.79	1.55
37	25-Oct-06	0	98,338.81	98,338.81	76,133,268.43	0	98,338.81	1.55
38	25-Nov-06	0	101,616.77	101,616.77	76,133,268.43	0	101,616.77	1.55
39	25-Dec-06	0	98,338.81	98,338.81	76,133,268.43	0	98,338.81	1.55
40	25-Jan-07	0	101,616.77	101,616.77	76,133,268.43	0	101,616.77	1.55
41	25-Feb-07	0	101,616.77	101,616.77	76,133,268.43	0	101,616.77	1.55
42	25-Mar-07	0	91,782.88	91,782.88	76,133,268.43	0	91,782.88	1.55
43	25-Apr-07	101,924.99	101,616.77	203,541.76	76,031,343.43	0	101,616.77	1.55
44	25-May-07	2,273,155.12	98,207.15	2,371,362.27	73,758,188.31	0	98,207.15	1.55
45	25-Jun-07	2,202,138.93	98,446.69	2,300,585.62	71,556,049.39	0	98,446.69	1.55
46	25-Jul-07	2,133,429.82	92,426.56	2,225,856.39	69,422,619.57	0	92,426.56	1.55
47	25-Aug-07	2,066,950.55	92,659.91	2,159,610.47	67,355,669.01	0	92,659.91	1.55
48	25-Sep-07	2,002,626.51	89,901.11	2,092,527.62	65,353,042.51	0	89,901.11	1.55
49	25-Oct-07	1,940,385.63	84,414.35	2,024,799.97	63,412,656.88	0	84,414.35	1.55
50	25-Nov-07	1,880,158.31	84,638.28	1,964,796.60	61,532,498.56	0	84,638.28	1.55

51	25-Dec-07	1,821,877.34	79,479.48	1,901,356.82	59,710,621.22	0	79,479.48	1.55
52	25-Jan-08	1,765,477.79	79,697.09	1,845,174.89	57,945,143.43	0	79,697.09	1.55
53	25-Feb-08	1,710,896.95	77,340.67	1,788,237.62	56,234,246.48	0	77,340.67	1.55
54	25-Mar-08	1,658,074.24	70,214.70	1,728,288.94	54,576,172.24	0	70,214.70	1.55
55	25-Apr-08	1,606,951.15	72,844.03	1,679,795.18	52,969,221.09	0	72,844.03	1.55
56	25-May-08	1,557,471.18	68,418.58	1,625,889.76	51,411,749.91	0	68,418.58	1.55
57	25-Jun-08	1,509,561.47	68,620.41	1,578,181.88	49,902,188.44	0	68,620.41	1.55
58	25-Jul-08	1,463,687.66	64,456.99	1,528,144.65	48,438,500.78	0	64,456.99	1.55
59	25-Aug-08	1,419,046.54	64,651.94	1,483,698.49	47,019,454.23	0	64,651.94	1.55
60	25-Sep-08	1,375,566.13	62,757.91	1,438,324.04	45,643,888.11	0	62,757.91	1.55
61	25-Oct-08	1,333,476.01	58,956.69	1,392,432.70	44,310,412.10	0	58,956.69	1.55
62	25-Nov-08	1,292,730.17	59,142.09	1,351,872.26	43,017,681.93	0	59,142.09	1.55
63	25-Dec-08	1,253,284.16	55,564.51	1,308,848.66	41,764,397.77	0	55,564.51	1.55
64	25-Jan-09	1,215,095.02	55,743.87	1,270,838.89	40,549,302.76	0	55,743.87	1.55
65	25-Feb-09	1,178,121.26	54,122.06	1,232,243.31	39,371,181.50	0	54,122.06	1.55
66	25-Mar-09	1,142,322.79	47,464.15	1,189,786.94	38,228,858.71	0	47,464.15	1.55
67	25-Apr-09	1,107,660.89	51,024.91	1,158,685.80	37,121,197.82	0	51,024.91	1.55
68	25-May-09	1,074,098.13	47,948.21	1,122,046.34	36,047,099.69	0	47,948.21	1.55
69	25-Jun-09	1,041,598.36	48,112.87	1,089,711.22	35,005,501.34	0	48,112.87	1.55
70	25-Jul-09	1,010,126.64	45,215.44	1,055,342.08	33,995,374.69	0	45,215.44	1.55
71	25-Aug-09	979,649.23	45,374.38	1,025,023.61	33,015,725.46	0	45,374.38	1.55
72	25-Sep-09	950,133.51	44,066.82	994,200.33	32,065,591.95	0	44,066.82	1.55
73	25-Oct-09	921,547.97	41,418.06	962,966.02	31,144,043.98	0	41,418.06	1.55
74	25-Nov-09	893,862.15	41,568.65	935,430.80	30,250,181.83	0	41,568.65	1.55
75	25-Dec-09	867,046.63	39,073.15	906,119.78	29,383,135.20	0	39,073.15	1.55
76	25-Jan-10	841,072.98	39,218.32	880,291.30	28,542,062.22	0	39,218.32	1.55
77	25-Feb-10	28,542,062.22	38,095.72	28,580,157.95	0	0	38,095.72	1.55

	A	B	C	D	E	F	G	H	I	J
1	**MABS2003-WMC2_TS2, Class M2**									
2										
3	**Deal Information**									
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,064,000,000.00	WA Rem Term:	340		
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7										
8	**Tranche Information**									
9										
10	**Tranche**	M2								
11	**Coupon**	2.9100								
12	**Type**	MEZ_FLT								
13	**Orig Balance**	58,520,000.00								
14	**Cur Balance**	58,520,000.00								
15	**Factor**	1.0000								
16	**Orig Moody's**	A2								
17	**Orig S&P**	A								
18	**Orig Fitch**	A								
19	**Delay**	0								
20	**Accrual Date**	09/30/2003								
21	**Daycount**	Actual/360								
22										
23	**Price/Yield**									
24	**Given: Price**		**100 PPC, 9.774 CDR,50%Sev,DSCR <0,Adv100...**							
25	100.0000	Price	100.0000							
26		Yield	6.3287							
27		Disc Margin	206							
28		WAL	8.40							
29		Mod Durn	6.620							
30		Mod Convexity	0.547							
31		Principal Window	Dec09 to Mar32							
32		Principal Writedown	0.00 (0.00%)							
33		Maturity #mos	342							
34		Total Collat Loss(Forecasted)	130,411,250.58 (12.26%)							
35		Total Collat Liquidation(Forecasted)	258,216,236.50 (24.27%)							
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...							
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...							
38		Prepay Rate	100 PPC							
39		YMP	Incl pnlty							
40		Prepay Penalty Haircut(%)	0							
41		No Prepay if L/O YM >	During Lockout							
42		Default Rate	9.774 CDR							
43		Default Severity(%)	50							
44		Severity Ramp	Percent							
45		Default if DSCR <	0							
46		Servicer Advance	All but newly liqdtd							
47		Advance (% of P&I)	100							
48		Recovery Lag	12							
49		Recovery Time Series	100							
50		Initial Rate	0							
51		Initial Severity	0							

	A	B	C	D	E	F	G	H	I	J
52		Delinq. Rate	30							
53										
54	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR								
55		Yld								
56										

	A	B	C	D	E	F	G	H	I	J
1	**MABS2003-WMC2_TS2, Class M5**									
2										
3	**Deal Information**									
4	Deal Type:	Home Equity	Gross WAC:	7.3679	Orig Deal Bal:	$1,064,000,000.00	WA Rem Term:	340		
5	Cur Deal Bal:	$1,064,000,000.00	WA Amort Term:	356	Orig Collat Bal:	$1,064,000,000.00	Cur Collat Bal:	$1,064,000,000.00		
6	No update found		Settle:	09/30/2003	Deal Closed:	09/30/2003	Next Pay:	10/25/2003	First Pay:	10/25/2003
7										
8	**Tranche Information**									
9										
10	**Tranche**	M5								
11	**Coupon**	5.1100								
12	**Type**	MEZ_FLT								
13	**Orig Balance**	13,300,000.00								
14	**Cur Balance**	13,300,000.00								
15	**Factor**	1.0000								
16	**Orig Moody's**	Baa2								
17	**Orig S&P**	BBB								
18	**Orig Fitch**	BBB								
19	**Delay**	0								
20	**Accrual Date**	09/30/2003								
21	**Daycount**	Actual/360								
22										
23	**Price/Yield**		**90% of given CPR curve, Fwd LIBOR + 100**							
24	**Given: Price**		**90 *FFTW-PPC, 87.4 *FFTW-DefCurve,100%Se...**							
25	100.0000	Price	100.0000							
26		Yield	9.8975							
27		Disc Margin	405							
28		WAL	14.00							
29		Mod Durn	7.783							
30		Mod Convexity	0.858							
31		Principal Window	Feb15 to Jul33							
32		Principal Writedown	47,813.57 (0.36%)							
33		Maturity #mos	358							
34		Total Collat Loss(Forecasted)	77,649,501.24 (7.30%)							
35		Total Collat Liquidation(Forecasted)	77,649,501.24 (7.30%)							
36		LIBOR_1MO	1.1100 1.1100 1.1293 1.1463 1..2081...							
37		LIBOR_6MO	1.1900 1.1900 1.2171 1.2659 1..3232...							
38		Shock	100							
39		Prepay Rate	90 *FFTW-PPC							
40		YMP	Incl pnlty							
41		Prepay Penalty Haircut(%)	0							
42		No Prepay if L/O YM >	During Lockout							
43		Default Rate	87.4 *FFTW-DefCurve							
44		Default Severity(%)	100							
45		Severity Ramp	Percent							
46		Default if DSCR <	0							
47		Servicer Advance	All but newly liqdtd							
48		Advance (% of P&I)	100							
49		Recovery Lag	0							
50		Recovery Time Series	100							
51		Initial Rate	0							

	A	B	C	D	E	F	G	H	I	J
52		Initial Severity	0							
53		Delinq. Rate	30							
54		Opt Redem	N							
55										
56	Yield Curve	Mat 1MO 3MO 6MO 2YR 5YR 10YR 30YR								
57		Yld								
58										