03033753

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

OMB APPROVAL
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FORM SE

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SEP 3 0 2003
1086

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS

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

0001207409
Registrant CIK Number

8-K FOR 9/24/03
Electronic report, schedule or registration statement of which the documents are a part (give period of report)

333-105940
SEC file number, if available

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

PROCESSED
OCT 0 1 2003
THOMSON FINANCIAL

SIGNATURES

Filings Made By the Registrant:

The Registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of Alpharetta, State of Georgia.

Banc of America Mortgage Securities, Inc.
(Registrant)

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

Filings Made by Person Other Than the Registrant:

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

By: ________________________________
(Name)

____
(Title)

Banc of America

Deal Summary Report

bf033g1

		Assumptions			Collateral					
Settlement	30-Sep-2003	Prepay		275 PSA	Balance	WAC	WAM	Age	WAL	Dur
1st Pay Date	25-Oct-2003	Default		0 CDR	$570,590,762.84	5.679	358	2	5.936	4.505
		Recovery	0	months						
		Severity		0%						

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dur	Yield	Spread bp	Bench	Price %	$@1bp	Accrued Int(M)	NetNet (MM)	Dated Date	Notes
1PO	17,983,102.21	0.00000	10/03 - 07/33	5.917									01-Sep-03	XRS_PO
1IO	167,193,866.59	0.20421	10/03 - 07/33	5.961									01-Sep-03	NTL_IO
1A7	57,059,000.00	5.50000	10/08 - 07/33	11.384									01-Sep-03	FIX
1A2	15,000,000.00	5.50000	10/03 - 08/10	3.306									01-Sep-03	FIX
1A6	5,000,000.00	5.50000	08/10 - 04/12	7.668									01-Sep-03	FIX
1A3	125,000,000.00	5.50000	10/03 - 09/08	2.682									01-Sep-03	FIX
1A33	52,901,667.00	5.50000	09/08 - 04/11	6.196									01-Sep-03	FIX
1A36	73,333,333.00	1.62000	10/03 - 04/11	3.480									25-Sep-03	FLT
1A37	40,000,000.00	12.61333	10/03 - 04/11	3.480									25-Sep-03	INV
1A44	77,855,000.00	1.12500	10/03 - 02/09	2.837									01-Sep-03	IO
1A1	77,855,000.00	4.37500	10/03 - 02/09	2.837									01-Sep-03	FIX
1A8	400,000.00	5.50000	04/11 - 04/11	7.569									01-Sep-03	FIX
1A9	400,000.00	5.50000	04/11 - 05/11	7.623									01-Sep-03	FIX
1A10	400,000.00	5.50000	05/11 - 05/11	7.653									01-Sep-03	FIX
1A11	400,000.00	5.50000	05/11 - 05/11	7.653									01-Sep-03	FIX
1A12	400,000.00	5.50000	05/11 - 05/11	7.653									01-Sep-03	FIX
1A13	400,000.00	5.50000	05/11 - 06/11	7.692									01-Sep-03	FIX
1A14	400,000.00	5.50000	06/11 - 06/11	7.736									01-Sep-03	FIX
1A15	400,000.00	5.50000	06/11 - 06/11	7.736									01-Sep-03	FIX
1A16	400,000.00	5.50000	06/11 - 06/11	7.736									01-Sep-03	FIX
1A17	400,000.00	5.50000	06/11 - 07/11	7.767									01-Sep-03	FIX
1A18	400,000.00	5.50000	07/11 - 07/11	7.819									01-Sep-03	FIX
1A19	400,000.00	5.50000	07/11 - 07/11	7.819									01-Sep-03	FIX
1A20	400,000.00	5.50000	07/11 - 07/11	7.819									01-Sep-03	FIX

1A21	400,000.00	5.50000	07/11 - 08/11	7.848	01-Sep-03	FIX
1A22	400,000.00	5.50000	08/11 - 08/11	7.903	01-Sep-03	FIX
1A23	400,000.00	5.50000	08/11 - 08/11	7.903	01-Sep-03	FIX
1A24	400,000.00	5.50000	08/11 - 08/11	7.903	01-Sep-03	FIX
1A25	400,000.00	5.50000	08/11 - 09/11	7.935	01-Sep-03	FIX
1A26	400,000.00	5.50000	09/11 - 09/11	7.986	01-Sep-03	FIX
1A27	400,000.00	5.50000	09/11 - 09/11	7.986	01-Sep-03	FIX
1A28	400,000.00	5.50000	09/11 - 09/11	7.986	01-Sep-03	FIX
1A29	400,000.00	5.50000	09/11 - 10/11	8.029	01-Sep-03	FIX
1A30	400,000.00	5.50000	10/11 - 10/11	8.069	01-Sep-03	FIX
1A31	400,000.00	5.50000	10/11 - 10/11	8.069	01-Sep-03	FIX
1A32	553,000.00	5.50000	10/11 - 11/11	8.098	01-Sep-03	FIX
1A34	3,397,500.00	5.25000	11/11 - 04/12	8.339	01-Sep-03	FIX
1A35	3,397,500.00	5.75000	11/11 - 04/12	8.339	01-Sep-03	FIX
1A5	27,000,000.00	5.50000	04/12 - 07/15	10.000	01-Sep-03	FIX
1A40	743,000.00	5.50000	04/12 - 07/15	10.000	01-Sep-03	FIX
1A4	5,000,000.00	5.50000	04/12 - 07/15	10.000	01-Sep-03	FIX
1A38	2,191,000.00	5.50000	04/12 - 08/13	9.182	01-Sep-03	FIX
1A39	2,190,000.00	5.50000	08/13 - 07/15	10.818	01-Sep-03	FIX
1A42	393,000.00	5.50000	10/03 - 06/15	6.530	01-Sep-03	FIX
1A41	17,045,000.00	5.50000	10/03 - 06/15	6.530	01-Sep-03	FIX
1A43	19,257,000.00	5.50000	07/15 - 07/33	16.125	01-Sep-03	FIX
SUBORD	15,691,660.63	5.50000	10/03 - 07/33	10.562	01-Sep-03	FIX

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A1

Banc of America

Balance	$77,855,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	4.37500	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
99-09.000	4.504	4.529	4.581	4.651	4.763
99-13.000	4.478	4.496	4.532	4.582	4.661
99-17.000	4.452	4.462	4.484	4.513	4.559
99-21.000	4.426	4.429	4.435	4.444	4.457
99-25.000	4.400	4.396	4.387	4.375	4.356
99-29.000	**4.374**	**4.363**	**4.338**	**4.306**	**4.254**
100-01.000	4.348	4.329	4.290	4.237	4.153
100-05.000	4.322	4.296	4.242	4.169	4.052
100-09.000	4.296	4.263	4.194	4.100	3.951
100-13.000	4.270	4.231	4.146	4.032	3.851
100-17.000	4.245	4.198	4.098	3.964	3.750
WAL	**5.747**	**4.322**	**2.837**	**1.945**	**1.297**
Mod Durn	**4.800**	**3.764**	**2.581**	**1.814**	**1.231**
Mod Convexity	**0.353**	**0.212**	**0.098**	**0.049**	**0.024**
Principal Window	**Oct03 - May16**	**Oct03 - Dec12**	**Oct03 - Feb09**	**Oct03 - Feb07**	**Oct03 - Nov05**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A8

lanc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.501	5.467	5.408	5.314
100-11.000	5.500	5.488	5.446	5.375	5.261
100-15.000	5.489	5.475	5.426	5.342	5.208
100-19.000	5.478	5.462	5.405	5.309	5.155
100-23.000	5.466	5.448	5.385	5.276	5.102
100-27.000	**5.455**	**5.435**	**5.364**	**5.243**	**5.049**
100-31.000	5.444	5.422	5.344	5.211	4.997
101-03.000	5.433	5.409	5.324	5.178	4.944
101-07.000	5.422	5.396	5.303	5.145	4.892
101-11.000	5.411	5.383	5.283	5.112	4.839
101-15.000	5.400	5.370	5.263	5.080	4.787
WAL	**17.904**	**13.653**	**7.569**	**4.325**	**2.569**
Mod Durn	**11.157**	**9.396**	**6.051**	**3.761**	**2.342**
Mod Convexity	**1.688**	**1.141**	**0.445**	**0.171**	**0.069**
Principal Window	**Aug21 - Sep21**	**May17 - May17**	**Apr11 - Apr11**	**Jan08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A7

Banc of America

Balance	$57,059,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	LIBOR_1MO=1.12, CMT_10YR=4.28	LIBOR_1MO=, CMT_10YR=, 150 PSA	LIBOR_1MO=, CMT_10YR=, 275 PSA	LIBOR_1MO=, CMT_10YR=, 500 PSA	LIBOR_1MO=, CMT_10YR=, 1000 PSA
	Yield	Yield	Yield	Yield	Yield
97-07.500	5.813	5.831	5.869	5.923	6.249
97-11.500	5.800	5.817	5.853	5.904	6.212
97-15.500	5.787	5.803	5.836	5.885	6.176
97-19.500	5.774	5.789	5.820	5.866	6.140
97-23.500	5.761	5.775	5.804	5.847	6.104
97-27.500	**5.747**	**5.761**	**5.788**	**5.828**	**6.068**
97-31.500	5.734	5.747	5.772	5.809	6.032
98-03.500	5.721	5.733	5.756	5.790	5.996
98-07.500	5.708	5.718	5.740	5.772	5.960
98-11.500	5.695	5.705	5.724	5.753	5.925
98-15.500	5.682	5.691	5.708	5.734	5.889
WAL	**15.597**	**13.964**	**11.384**	**8.949**	**4.071**
Mod Durn	**9.680**	**9.032**	**7.930**	**6.737**	**3.536**
Mod Convexity	**1.380**	**1.183**	**0.876**	**0.597**	**0.153**
Principal Window	**Oct08 - Jul33**	**Oct08 - Jul33**	**Oct08 - Jul33**	**Oct08 - Jul33**	**Feb07 - Dec08**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

bf033g1 - 1A6

anc of America

alance	$5,000,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.502	5.468	5.410	5.312
100-11.000	5.500	5.488	5.447	5.377	5.259
100-15.000	5.489	5.475	5.427	5.344	5.205
100-19.000	5.478	5.462	5.407	5.312	5.152
100-23.000	5.467	5.449	5.387	5.279	5.099
100-27.000	**5.456**	**5.436**	**5.366**	**5.247**	**5.046**
100-31.000	5.445	5.423	5.346	5.214	4.993
101-03.000	5.434	5.410	5.326	5.182	4.940
101-07.000	5.423	5.397	5.306	5.150	4.887
101-11.000	5.412	5.384	5.286	5.117	4.834
101-15.000	5.401	5.371	5.266	5.085	4.782
WAL	**18.045**	**13.793**	**7.668**	**4.379**	**2.551**
Mod Durn	**11.200**	**9.451**	**6.112**	**3.802**	**2.327**
Mod Convexity	**1.706**	**1.160**	**0.456**	**0.175**	**0.068**
Principal Window	**Mar20 - Jun23**	**Jan16 - Feb19**	**Aug10 - Apr12**	**Oct07 - May08**	**Feb06 - May06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 – 1A5

nc of America

lance	$27,000,000.00	Delay	24	WAC	5.679150659	WAM	358
upon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ttle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
94-16.000	5.994	6.049	6.272	6.786	7.641
94-20.000	5.983	6.037	6.254	6.755	7.589
94-24.000	5.972	6.025	6.236	6.724	7.537
94-28.000	5.961	6.013	6.218	6.694	7.485
95-00.000	5.950	6.000	6.201	6.663	7.433
95-04.000	**5.940**	**5.988**	**6.183**	**6.633**	**7.381**
95-08.000	5.929	5.976	6.165	6.602	7.329
95-12.000	5.918	5.964	6.148	6.572	7.277
95-16.000	5.907	5.952	6.130	6.542	7.226
95-20.000	5.897	5.940	6.112	6.511	7.174
95-24.000	5.886	5.928	6.095	6.481	7.123
WAL	**21.787**	**17.498**	**10.000**	**5.097**	**2.826**
Mod Durn	**12.131**	**10.760**	**7.398**	**4.290**	**2.522**
Mod Convexity	**2.112**	**1.586**	**0.689**	**0.223**	**0.079**
Principal Window	**Jun23 - Sep27**	**Feb19 - Sep23**	**Apr12 - Jul15**	**May08 - Apr09**	**May06 - Sep06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A43

ianc of America

alance	$19,257,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
85-03.000	6.303	6.352	6.620	8.023	10.548
85-07.000	6.296	6.345	6.610	8.000	10.501
85-11.000	6.289	6.338	6.600	7.977	10.454
85-15.000	6.282	6.330	6.590	7.954	10.407
85-19.000	6.276	6.323	6.581	7.931	10.360
85-23.000	**6.269**	**6.316**	**6.571**	**7.908**	**10.314**
85-27.000	6.262	6.308	6.561	7.885	10.267
85-31.000	6.255	6.301	6.551	7.863	10.221
86-03.000	6.248	6.294	6.541	7.840	10.174
86-07.000	6.241	6.286	6.532	7.817	10.128
86-11.000	6.234	6.279	6.522	7.794	10.082
WAL	**26.750**	**23.979**	**16.125**	**6.623**	**3.278**
Mod Durn	**21.094**	**19.793**	**14.778**	**6.346**	**3.116**
Mod Convexity	**4.827**	**4.207**	**2.349**	**0.435**	**0.112**
Principal Window	**Sep27 - Jul33**	**Sep23 - Jul33**	**Jul15 - Jul33**	**Aug09 - May11**	**Nov06 - Feb07**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A41

anc of America

alance	$17,045,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-22.000	5.360	5.360	5.360	5.298	5.143
100-26.000	5.336	5.336	5.336	5.267	5.094
100-30.000	5.312	5.312	5.312	5.235	5.044
101-02.000	5.288	5.288	5.288	5.204	4.995
101-06.000	5.264	5.264	5.264	5.173	4.946
101-10.000	**5.241**	**5.241**	**5.241**	**5.142**	**4.897**
101-14.000	5.217	5.217	5.217	5.111	4.848
101-18.000	5.193	5.193	5.193	5.080	4.799
101-22.000	5.170	5.170	5.170	5.049	4.750
101-26.000	5.146	5.146	5.146	5.019	4.701
101-30.000	5.122	5.122	5.122	4.988	4.652
WAL	**6.530**	**6.530**	**6.530**	**4.653**	**2.767**
Mod Durn	**5.176**	**5.176**	**5.176**	**3.962**	**2.502**
Mod Convexity	**0.400**	**0.400**	**0.400**	**0.212**	**0.082**
Principal Window	**Oct03 - Jun15**	**Oct03 - Jun15**	**Oct03 - Jun15**	**Oct03 - Aug09**	**Oct03 - Nov06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A39

Banc of America

Balance	$2,190,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
95-02.000	5.936	5.978	6.155	6.609	7.361
95-06.000	5.925	5.967	6.139	6.579	7.310
95-10.000	5.915	5.955	6.122	6.550	7.260
95-14.000	5.904	5.943	6.105	6.521	7.209
95-18.000	5.894	5.932	6.089	6.491	7.159
95-22.000	**5.883**	**5.920**	**6.072**	**6.462**	**7.109**
95-26.000	5.873	5.908	6.056	6.433	7.059
95-30.000	5.862	5.897	6.039	6.404	7.009
96-02.000	5.852	5.885	6.023	6.375	6.959
96-06.000	5.842	5.874	6.006	6.346	6.909
96-10.000	5.831	5.862	5.990	6.317	6.859
WAL	**22.848**	**18.633**	**10.818**	**5.319**	**2.903**
Mod Durn	**12.463**	**11.194**	**7.862**	**4.458**	**2.590**
Mod Convexity	**2.249**	**1.733**	**0.782**	**0.240**	**0.083**
Principal Window	**Jun25 - Sep27**	**Feb21 - Sep23**	**Aug13 - Jul15**	**Oct08 - Apr09**	**Jul06 - Sep06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A38

Banc of America

Balance	$2,191,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
95-02.000	5.955	6.011	6.232	6.691	7.455
95-06.000	5.944	5.999	6.214	6.659	7.402
95-10.000	5.933	5.986	6.195	6.627	7.349
95-14.000	5.922	5.974	6.176	6.596	7.296
95-18.000	5.911	5.961	6.157	6.564	7.243
95-22.000	**5.900**	**5.948**	**6.139**	**6.533**	**7.190**
95-26.000	5.889	5.936	6.120	6.501	7.137
95-30.000	5.878	5.923	6.101	6.470	7.084
96-02.000	5.867	5.911	6.083	6.438	7.032
96-06.000	5.856	5.898	6.064	6.407	6.979
96-10.000	5.845	5.886	6.046	6.376	6.927
WAL	**20.726**	**16.363**	**9.182**	**4.875**	**2.748**
Mod Durn	**11.863**	**10.375**	**6.959**	**4.133**	**2.461**
Mod Convexity	**1.992**	**1.450**	**0.601**	**0.206**	**0.076**
Principal Window	**Jun23 - Jun25**	**Feb19 - Feb21**	**Apr12 - Aug13**	**May08 - Oct08**	**May06 - Jul06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A37

Banc of America

Balance	$40,000,000.00	Delay	0	Index	LIBOR_1MO | 1.12	WAC	5.679150659	WAM	358
Coupon	12.61333	Dated	09/25/2003	Mult / Margin	-1.83333333 / 14.666	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003	Cap / Floor	14.66666662 / 0				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
105-05.000	11.735	11.518	10.993	10.237	9.015
105-09.000	11.707	11.484	10.948	10.174	8.924
105-13.000	11.679	11.451	10.902	10.111	8.832
105-17.000	11.651	11.418	10.857	10.048	8.741
105-21.000	11.623	11.385	10.812	9.985	8.650
105-25.000	**11.595**	**11.352**	**10.767**	**9.922**	**8.559**
105-29.000	11.567	11.319	10.722	9.860	8.469
106-01.000	11.539	11.286	10.677	9.797	8.378
106-05.000	11.512	11.254	10.632	9.735	8.288
106-09.000	11.484	11.221	10.587	9.673	8.198
106-13.000	11.456	11.188	10.542	9.610	8.108
WAL	**7.441**	**5.571**	**3.480**	**2.289**	**1.484**
Mod Durn	**4.235**	**3.585**	**2.615**	**1.883**	**1.301**
Mod Convexity	**0.319**	**0.221**	**0.110**	**0.055**	**0.027**
Principal Window	**Oct03 - Aug21**	**Oct03 - May17**	**Oct03 - Apr11**	**Oct03 - Jan08**	**Oct03 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A36

anc of America

alance	$73,333,333.00	Delay	0	Index	LIBOR_1MO | 1.12	WAC	5.679150659	WAM	358
upon	1.62000	Dated	09/25/2003	Mult / Margin	1.0 / 0.5	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003	Cap / Floor	8.5 / 0.5				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
99-14.000	1.709	1.734	1.795	1.880	2.014
99-18.000	1.690	1.710	1.757	1.823	1.928
99-22.000	1.672	1.686	1.719	1.766	1.841
99-26.000	1.653	1.662	1.682	1.710	1.755
99-30.000	1.635	1.637	1.644	1.654	1.669
100-02.000	**1.616**	**1.613**	**1.607**	**1.597**	**1.582**
100-06.000	1.598	1.589	1.569	1.541	1.497
100-10.000	1.580	1.566	1.532	1.485	1.411
100-14.000	1.561	1.542	1.495	1.429	1.325
100-18.000	1.543	1.518	1.457	1.373	1.240
100-22.000	1.525	1.494	1.420	1.318	1.155
WAL	**7.441**	**5.571**	**3.480**	**2.289**	**1.484**
Mod Durn	**6.799**	**5.201**	**3.333**	**2.222**	**1.453**
Mod Convexity	**0.707**	**0.410**	**0.162**	**0.072**	**0.032**
Principal Window	**Oct03 - Aug21**	**Oct03 - May17**	**Oct03 - Apr11**	**Oct03 - Jan08**	**Oct03 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A34

anc of America

alance	$3,397,500.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.25000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
97-07.000	5.516	5.551	5.682	5.924	6.329
97-11.000	5.505	5.538	5.662	5.892	6.275
97-15.000	5.494	5.526	5.643	5.860	6.222
97-19.000	5.483	5.513	5.623	5.828	6.169
97-23.000	5.473	5.500	5.604	5.796	6.116
97-27.000	**5.462**	**5.488**	**5.585**	**5.764**	**6.063**
97-31.000	5.451	5.475	5.565	5.732	6.010
98-03.000	5.440	5.463	5.546	5.700	5.958
98-07.000	5.429	5.450	5.527	5.668	5.905
98-11.000	5.419	5.438	5.507	5.637	5.852
98-15.000	5.408	5.425	5.488	5.605	5.800
WAL	**19.367**	**15.019**	**8.339**	**4.617**	**2.653**
Mod Durn	**11.791**	**10.087**	**6.565**	**3.987**	**2.405**
Mod Convexity	**1.907**	**1.330**	**0.526**	**0.191**	**0.072**
Principal Window	**Sep22 - Jun23**	**May18 - Feb19**	**Nov11 - Apr12**	**Apr08 - May08**	**May06 - May06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A32

ianc of America

alance	$553,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
96-12.000	5.853	5.903	6.085	6.407	6.945
96-16.000	5.842	5.890	6.064	6.374	6.891
96-20.000	5.831	5.876	6.044	6.341	6.837
96-24.000	5.819	5.863	6.024	6.308	6.783
96-28.000	5.808	5.850	6.003	6.275	6.729
97-00.000	**5.797**	**5.837**	**5.983**	**6.242**	**6.676**
97-04.000	5.786	5.823	5.963	6.210	6.622
97-08.000	5.774	5.810	5.943	6.177	6.568
97-12.000	5.763	5.797	5.923	6.144	6.515
97-16.000	5.752	5.784	5.902	6.112	6.461
97-20.000	5.741	5.771	5.882	6.079	6.408
WAL	**18.960**	**14.634**	**8.098**	**4.569**	**2.653**
Mod Durn	**11.368**	**9.721**	**6.333**	**3.917**	**2.390**
Mod Convexity	**1.787**	**1.244**	**0.491**	**0.185**	**0.071**
Principal Window	**Aug22 - Sep22**	**Apr18 - May18**	**Oct11 - Nov11**	**Apr08 - Apr08**	**May06 - May06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A31

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.513	5.504	5.472	5.415	5.321
100-11.000	5.502	5.491	5.452	5.384	5.269
100-15.000	5.491	5.478	5.433	5.352	5.218
100-19.000	5.480	5.466	5.413	5.321	5.166
100-23.000	5.469	5.453	5.394	5.290	5.115
100-27.000	**5.459**	**5.441**	**5.374**	**5.258**	**5.064**
100-31.000	5.448	5.428	5.355	5.227	5.012
101-03.000	5.437	5.416	5.336	5.196	4.961
101-07.000	5.427	5.403	5.316	5.165	4.910
101-11.000	5.416	5.390	5.297	5.134	4.859
101-15.000	5.405	5.378	5.278	5.103	4.808
WAL	**18.903**	**14.569**	**8.069**	**4.569**	**2.649**
Mod Durn	**11.515**	**9.811**	**6.370**	**3.948**	**2.409**
Mod Convexity	**1.818**	**1.257**	**0.495**	**0.188**	**0.072**
Principal Window	**Aug22 - Aug22**	**Apr18 - Apr18**	**Oct11 - Oct11**	**Apr08 - Apr08**	**Apr06 - May06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A30

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.513	5.504	5.472	5.415	5.314
100-11.000	5.502	5.491	5.452	5.383	5.261
100-15.000	5.491	5.478	5.433	5.351	5.208
100-19.000	5.480	5.466	5.413	5.320	5.155
100-23.000	5.469	5.453	5.394	5.288	5.102
100-27.000	**5.459**	**5.440**	**5.374**	**5.257**	**5.049**
100-31.000	5.448	5.428	5.355	5.225	4.997
101-03.000	5.437	5.415	5.336	5.194	4.944
101-07.000	5.426	5.403	5.316	5.163	4.892
101-11.000	5.416	5.390	5.297	5.131	4.839
101-15.000	5.405	5.378	5.278	5.100	4.787
WAL	**18.858**	**14.544**	**8.069**	**4.540**	**2.569**
Mod Durn	**11.499**	**9.799**	**6.370**	**3.925**	**2.342**
Mod Convexity	**1.812**	**1.254**	**0.495**	**0.186**	**0.069**
Principal Window	**Jul22 - Aug22**	**Mar18 - Apr18**	**Oct11 - Oct11**	**Mar08 - Apr08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve						
Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A3

ianc of America

ialance	$125,000,000.00	Delay	24	WAC	5.679150659	WAM	358
coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
101-04.000	5.223	5.133	4.947	4.698	4.299
101-08.000	5.194	5.098	4.896	4.627	4.194
101-12.000	5.166	5.062	4.845	4.555	4.090
101-16.000	5.138	5.027	4.795	4.484	3.986
101-20.000	5.110	4.991	4.744	4.413	3.882
101-24.000	**5.082**	**4.956**	**4.693**	**4.341**	**3.778**
101-28.000	5.054	4.921	4.643	4.271	3.674
102-00.000	5.026	4.885	4.592	4.200	3.571
102-04.000	4.998	4.850	4.542	4.129	3.468
102-08.000	4.971	4.815	4.491	4.058	3.365
102-12.000	4.943	4.780	4.441	3.988	3.262
WAL	**5.332**	**4.032**	**2.682**	**1.856**	**1.244**
Mod Durn	**4.373**	**3.464**	**2.417**	**1.722**	**1.180**
Mod Convexity	**0.294**	**0.180**	**0.086**	**0.045**	**0.022**
Principal Window	**Oct03 - Mar15**	**Oct03 - Jan12**	**Oct03 - Sep08**	**Oct03 - Dec06**	**Oct03 - Oct05**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A29

anc of America

lance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
upon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ttle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.504	5.471	5.413	5.314
100-11.000	5.502	5.491	5.452	5.381	5.261
100-15.000	5.491	5.478	5.432	5.349	5.208
100-19.000	5.480	5.465	5.413	5.317	5.155
100-23.000	5.469	5.453	5.393	5.285	5.102
100-27.000	**5.458**	**5.440**	**5.374**	**5.253**	**5.049**
100-31.000	5.448	5.428	5.354	5.222	4.997
101-03.000	5.437	5.415	5.335	5.190	4.944
101-07.000	5.426	5.402	5.315	5.158	4.892
101-11.000	5.416	5.390	5.296	5.127	4.839
101-15.000	5.405	5.377	5.277	5.095	4.787
WAL	**18.819**	**14.486**	**8.029**	**4.486**	**2.569**
Mod Durn	**11.486**	**9.774**	**6.344**	**3.884**	**2.342**
Mod Convexity	**1.807**	**1.246**	**0.491**	**0.182**	**0.069**
Principal Window	**Jul22 - Jul22**	**Mar18 - Mar18**	**Sep11 - Oct11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A28

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.471	5.413	5.314
100-11.000	5.502	5.491	5.451	5.381	5.261
100-15.000	5.491	5.478	5.432	5.349	5.208
100-19.000	5.480	5.465	5.412	5.317	5.155
100-23.000	5.469	5.453	5.392	5.285	5.102
100-27.000	**5.458**	**5.440**	**5.373**	**5.253**	**5.049**
100-31.000	5.448	5.427	5.353	5.222	4.997
101-03.000	5.437	5.415	5.334	5.190	4.944
101-07.000	5.426	5.402	5.314	5.158	4.892
101-11.000	5.415	5.390	5.295	5.127	4.839
101-15.000	5.405	5.377	5.276	5.095	4.787
WAL	**18.767**	**14.464**	**7.986**	**4.486**	**2.569**
Mod Durn	**11.468**	**9.764**	**6.317**	**3.884**	**2.342**
Mod Convexity	**1.800**	**1.244**	**0.487**	**0.182**	**0.069**
Principal Window	**Jun22 - Jul22**	**Feb18 - Mar18**	**Sep11 - Sep11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A27

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.471	5.413	5.314
100-11.000	5.501	5.491	5.451	5.381	5.261
100-15.000	5.491	5.478	5.432	5.349	5.208
100-19.000	5.480	5.465	5.412	5.317	5.155
100-23.000	5.469	5.452	5.392	5.285	5.102
100-27.000	**5.458**	**5.440**	**5.373**	**5.253**	**5.049**
100-31.000	5.447	5.427	5.353	5.222	4.997
101-03.000	5.437	5.414	5.334	5.190	4.944
101-07.000	5.426	5.402	5.314	5.158	4.892
101-11.000	5.415	5.389	5.295	5.127	4.839
101-15.000	5.405	5.377	5.276	5.095	4.787
WAL	**18.736**	**14.403**	**7.986**	**4.486**	**2.569**
Mod Durn	**11.457**	**9.737**	**6.317**	**3.884**	**2.342**
Mod Convexity	**1.796**	**1.236**	**0.487**	**0.182**	**0.069**
Principal Window	**Jun22 - Jun22**	**Feb18 - Feb18**	**Sep11 - Sep11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A26

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.471	5.413	5.314
100-11.000	5.501	5.490	5.451	5.381	5.261
100-15.000	5.490	5.478	5.432	5.349	5.208
100-19.000	5.480	5.465	5.412	5.317	5.155
100-23.000	5.469	5.452	5.392	5.285	5.102
100-27.000	**5.458**	**5.440**	**5.373**	**5.253**	**5.049**
100-31.000	5.447	5.427	5.353	5.222	4.997
101-03.000	5.436	5.414	5.334	5.190	4.944
101-07.000	5.426	5.402	5.314	5.158	4.892
101-11.000	5.415	5.389	5.295	5.127	4.839
101-15.000	5.404	5.376	5.276	5.095	4.787
WAL	**18.676**	**14.384**	**7.986**	**4.486**	**2.569**
Mod Durn	**11.436**	**9.728**	**6.317**	**3.884**	**2.342**
Mod Convexity	**1.788**	**1.234**	**0.487**	**0.182**	**0.069**
Principal Window	**May22 - Jun22**	**Jan18 - Feb18**	**Sep11 - Sep11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A25

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.470	5.413	5.314
100-11.000	5.501	5.490	5.451	5.381	5.261
100-15.000	5.490	5.477	5.431	5.349	5.208
100-19.000	5.480	5.465	5.411	5.317	5.155
100-23.000	5.469	5.452	5.392	5.285	5.102
100-27.000	**5.458**	**5.439**	**5.372**	**5.253**	**5.049**
100-31.000	5.447	5.427	5.352	5.222	4.997
101-03.000	5.436	5.414	5.333	5.190	4.944
101-07.000	5.426	5.401	5.313	5.158	4.892
101-11.000	5.415	5.388	5.294	5.127	4.839
101-15.000	5.404	5.376	5.274	5.095	4.787
WAL	**18.653**	**14.319**	**7.935**	**4.486**	**2.569**
Mod Durn	**11.427**	**9.699**	**6.285**	**3.884**	**2.342**
Mod Convexity	**1.785**	**1.225**	**0.481**	**0.182**	**0.069**
Principal Window	**May22 - May22**	**Jan18 - Jan18**	**Aug11 - Sep11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A24

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.470	5.413	5.314
100-11.000	5.501	5.490	5.450	5.381	5.261
100-15.000	5.490	5.477	5.430	5.349	5.208
100-19.000	5.479	5.465	5.411	5.317	5.155
100-23.000	5.469	5.452	5.391	5.285	5.102
100-27.000	**5.458**	**5.439**	**5.371**	**5.253**	**5.049**
100-31.000	5.447	5.426	5.352	5.222	4.997
101-03.000	5.436	5.414	5.332	5.190	4.944
101-07.000	5.425	5.401	5.312	5.158	4.892
101-11.000	5.415	5.388	5.293	5.127	4.839
101-15.000	5.404	5.376	5.273	5.095	4.787
WAL	**18.587**	**14.307**	**7.903**	**4.486**	**2.569**
Mod Durn	**11.404**	**9.694**	**6.265**	**3.884**	**2.342**
Mod Convexity	**1.777**	**1.224**	**0.478**	**0.182**	**0.069**
Principal Window	**Apr22 - May22**	**Dec17 - Jan18**	**Aug11 - Aug11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A23

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.470	5.413	5.314
100-11.000	5.501	5.490	5.450	5.381	5.261
100-15.000	5.490	5.477	5.430	5.349	5.208
100-19.000	5.479	5.464	5.411	5.317	5.155
100-23.000	5.469	5.452	5.391	5.285	5.102
100-27.000	**5.458**	**5.439**	**5.371**	**5.253**	**5.049**
100-31.000	5.447	5.426	5.352	5.222	4.997
101-03.000	5.436	5.413	5.332	5.190	4.944
101-07.000	5.425	5.401	5.312	5.158	4.892
101-11.000	5.415	5.388	5.293	5.127	4.839
101-15.000	5.404	5.375	5.273	5.095	4.787
WAL	**18.569**	**14.236**	**7.903**	**4.486**	**2.569**
Mod Durn	**11.398**	**9.662**	**6.265**	**3.884**	**2.342**
Mod Convexity	**1.774**	**1.215**	**0.478**	**0.182**	**0.069**
Principal Window	**Apr22 - Apr22**	**Dec17 - Dec17**	**Aug11 - Aug11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A22

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.470	5.413	5.314
100-11.000	5.501	5.490	5.450	5.381	5.261
100-15.000	5.490	5.477	5.430	5.349	5.208
100-19.000	5.479	5.464	5.411	5.317	5.155
100-23.000	5.468	5.451	5.391	5.285	5.102
100-27.000	**5.457**	**5.439**	**5.371**	**5.253**	**5.049**
100-31.000	5.447	5.426	5.352	5.222	4.997
101-03.000	5.436	5.413	5.332	5.190	4.944
101-07.000	5.425	5.400	5.312	5.158	4.892
101-11.000	5.414	5.388	5.293	5.127	4.839
101-15.000	5.403	5.375	5.273	5.095	4.787
WAL	**18.499**	**14.231**	**7.903**	**4.486**	**2.569**
Mod Durn	**11.373**	**9.660**	**6.265**	**3.884**	**2.342**
Mod Convexity	**1.765**	**1.214**	**0.478**	**0.182**	**0.069**
Principal Window	**Mar22 - Apr22**	**Nov17 - Dec17**	**Aug11 - Aug11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A21

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.470	5.413	5.314
100-11.000	5.501	5.490	5.450	5.381	5.261
100-15.000	5.490	5.477	5.430	5.349	5.208
100-19.000	5.479	5.464	5.410	5.317	5.155
100-23.000	5.468	5.451	5.390	5.285	5.102
100-27.000	**5.457**	**5.438**	**5.370**	**5.253**	**5.049**
100-31.000	5.447	5.425	5.350	5.222	4.997
101-03.000	5.436	5.413	5.331	5.190	4.944
101-07.000	5.425	5.400	5.311	5.158	4.892
101-11.000	5.414	5.387	5.291	5.127	4.839
101-15.000	5.403	5.374	5.271	5.095	4.787
WAL	**18.486**	**14.153**	**7.848**	**4.486**	**2.569**
Mod Durn	**11.368**	**9.625**	**6.230**	**3.884**	**2.342**
Mod Convexity	**1.763**	**1.204**	**0.473**	**0.182**	**0.069**
Principal Window	**Mar22 - Mar22**	**Nov17 - Nov17**	**Jul11 - Aug11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A20

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.503	5.469	5.413	5.314
100-11.000	5.501	5.490	5.449	5.381	5.261
100-15.000	5.490	5.477	5.429	5.349	5.208
100-19.000	5.479	5.464	5.409	5.317	5.155
100-23.000	5.468	5.451	5.389	5.285	5.102
100-27.000	**5.457**	**5.438**	**5.370**	**5.253**	**5.049**
100-31.000	5.446	5.425	5.350	5.222	4.997
101-03.000	5.435	5.413	5.330	5.190	4.944
101-07.000	5.425	5.400	5.310	5.158	4.892
101-11.000	5.414	5.387	5.290	5.127	4.839
101-15.000	5.403	5.374	5.271	5.095	4.787
WAL	**18.411**	**14.153**	**7.819**	**4.486**	**2.569**
Mod Durn	**11.341**	**9.625**	**6.212**	**3.884**	**2.342**
Mod Convexity	**1.754**	**1.204**	**0.470**	**0.182**	**0.069**
Principal Window	**Feb22 - Mar22**	**Nov17 - Nov17**	**Jul11 - Jul11**	**Mar08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 – 1A2

Banc of America

Balance	$15,000,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-20.000	5.379	5.331	5.222	5.070	4.828
100-24.000	5.355	5.302	5.179	5.009	4.737
100-28.000	5.332	5.273	5.137	4.947	4.645
101-00.000	5.309	5.244	5.094	4.886	4.553
101-04.000	5.286	5.216	5.052	4.824	4.462
101-08.000	**5.264**	**5.187**	**5.009**	**4.763**	**4.371**
101-12.000	5.241	5.158	4.967	4.702	4.280
101-16.000	5.218	5.129	4.925	4.641	4.189
101-20.000	5.195	5.101	4.883	4.580	4.099
101-24.000	5.172	5.072	4.841	4.520	4.008
101-28.000	5.150	5.044	4.799	4.459	3.918
WAL	**6.990**	**5.227**	**3.306**	**2.199**	**1.438**
Mod Durn	**5.371**	**4.274**	**2.904**	**2.011**	**1.350**
Mod Convexity	**0.466**	**0.287**	**0.126**	**0.060**	**0.029**
Principal Window	**Oct03 - Mar20**	**Oct03 - Jan16**	**Oct03 - Aug10**	**Oct03 - Oct07**	**Oct03 - Feb06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A19

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.502	5.469	5.411	5.314
100-11.000	5.501	5.489	5.449	5.379	5.261
100-15.000	5.490	5.476	5.429	5.346	5.208
100-19.000	5.479	5.464	5.409	5.314	5.155
100-23.000	5.468	5.451	5.389	5.282	5.102
100-27.000	**5.457**	**5.438**	**5.370**	**5.249**	**5.049**
100-31.000	5.446	5.425	5.350	5.217	4.997
101-03.000	5.435	5.412	5.330	5.185	4.944
101-07.000	5.425	5.399	5.310	5.153	4.892
101-11.000	5.414	5.386	5.290	5.121	4.839
101-15.000	5.403	5.374	5.271	5.089	4.787
WAL	**18.403**	**14.073**	**7.819**	**4.419**	**2.569**
Mod Durn	**11.338**	**9.588**	**6.212**	**3.833**	**2.342**
Mod Convexity	**1.753**	**1.194**	**0.470**	**0.177**	**0.069**
Principal Window	**Feb22 - Feb22**	**Oct17 - Nov17**	**Jul11 - Jul11**	**Feb08 - Mar08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A18

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.502	5.469	5.410	5.314
100-11.000	5.501	5.489	5.449	5.378	5.261
100-15.000	5.490	5.476	5.429	5.345	5.208
100-19.000	5.479	5.464	5.409	5.313	5.155
100-23.000	5.468	5.451	5.389	5.281	5.102
100-27.000	**5.457**	**5.438**	**5.370**	**5.248**	**5.049**
100-31.000	5.446	5.425	5.350	5.216	4.997
101-03.000	5.435	5.412	5.330	5.184	4.944
101-07.000	5.424	5.399	5.310	5.152	4.892
101-11.000	5.413	5.386	5.290	5.119	4.839
101-15.000	5.403	5.374	5.271	5.087	4.787
WAL	**18.324**	**14.069**	**7.819**	**4.403**	**2.569**
Mod Durn	**11.310**	**9.587**	**6.212**	**3.821**	**2.342**
Mod Convexity	**1.742**	**1.194**	**0.470**	**0.176**	**0.069**
Principal Window	**Jan22 - Feb22**	**Oct17 - Oct17**	**Jul11 - Jul11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A17

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.502	5.469	5.410	5.314
100-11.000	5.501	5.489	5.449	5.378	5.261
100-15.000	5.490	5.476	5.429	5.345	5.208
100-19.000	5.479	5.463	5.409	5.313	5.155
100-23.000	5.468	5.450	5.389	5.281	5.102
100-27.000	**5.457**	**5.437**	**5.369**	**5.248**	**5.049**
100-31.000	5.446	5.424	5.349	5.216	4.997
101-03.000	5.435	5.412	5.329	5.184	4.944
101-07.000	5.424	5.399	5.309	5.152	4.892
101-11.000	5.413	5.386	5.289	5.119	4.839
101-15.000	5.403	5.373	5.269	5.087	4.787
WAL	**18.319**	**13.999**	**7.767**	**4.403**	**2.569**
Mod Durn	**11.308**	**9.555**	**6.178**	**3.821**	**2.342**
Mod Convexity	**1.742**	**1.185**	**0.465**	**0.176**	**0.069**
Principal Window	**Jan22 - Jan22**	**Sep17 - Oct17**	**Jun11 - Jul11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A16

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.502	5.468	5.410	5.314
100-11.000	5.500	5.489	5.448	5.378	5.261
100-15.000	5.489	5.476	5.428	5.345	5.208
100-19.000	5.478	5.463	5.408	5.313	5.155
100-23.000	5.468	5.450	5.388	5.281	5.102
100-27.000	**5.457**	**5.437**	**5.368**	**5.248**	**5.049**
100-31.000	5.446	5.424	5.348	5.216	4.997
101-03.000	5.435	5.411	5.328	5.184	4.944
101-07.000	5.424	5.399	5.308	5.152	4.892
101-11.000	5.413	5.386	5.288	5.119	4.839
101-15.000	5.402	5.373	5.268	5.087	4.787
WAL	**18.238**	**13.986**	**7.736**	**4.403**	**2.569**
Mod Durn	**11.279**	**9.549**	**6.159**	**3.821**	**2.342**
Mod Convexity	**1.731**	**1.183**	**0.461**	**0.176**	**0.069**
Principal Window	**Dec21 - Jan22**	**Sep17 - Sep17**	**Jun11 - Jun11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A15

anc of America

alance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
oupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.512	5.502	5.468	5.410	5.314
100-11.000	5.500	5.489	5.448	5.378	5.261
100-15.000	5.489	5.476	5.428	5.345	5.208
100-19.000	5.478	5.463	5.408	5.313	5.155
100-23.000	5.468	5.450	5.388	5.281	5.102
100-27.000	**5.457**	**5.437**	**5.368**	**5.248**	**5.049**
100-31.000	5.446	5.424	5.348	5.216	4.997
101-03.000	5.435	5.411	5.328	5.184	4.944
101-07.000	5.424	5.398	5.308	5.152	4.892
101-11.000	5.413	5.385	5.288	5.119	4.839
101-15.000	5.402	5.372	5.268	5.087	4.787
WAL	**18.236**	**13.928**	**7.736**	**4.403**	**2.569**
Mod Durn	**11.278**	**9.522**	**6.159**	**3.821**	**2.342**
Mod Convexity	**1.731**	**1.176**	**0.461**	**0.176**	**0.069**
Principal Window	**Dec21 - Dec21**	**Aug17 - Sep17**	**Jun11 - Jun11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A14

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.502	5.468	5.410	5.314
100-11.000	5.500	5.489	5.448	5.378	5.261
100-15.000	5.489	5.476	5.428	5.345	5.208
100-19.000	5.478	5.463	5.408	5.313	5.155
100-23.000	5.467	5.450	5.388	5.281	5.102
100-27.000	**5.456**	**5.437**	**5.368**	**5.248**	**5.049**
100-31.000	5.445	5.424	5.348	5.216	4.997
101-03.000	5.434	5.411	5.328	5.184	4.944
101-07.000	5.423	5.398	5.308	5.152	4.892
101-11.000	5.413	5.385	5.288	5.119	4.839
101-15.000	5.402	5.372	5.268	5.087	4.787
WAL	**18.153**	**13.903**	**7.736**	**4.403**	**2.569**
Mod Durn	**11.248**	**9.511**	**6.159**	**3.821**	**2.342**
Mod Convexity	**1.720**	**1.173**	**0.461**	**0.176**	**0.069**
Principal Window	**Nov21 - Dec21**	**Aug17 - Aug17**	**Jun11 - Jun11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A13

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.502	5.468	5.410	5.314
100-11.000	5.500	5.489	5.448	5.378	5.261
100-15.000	5.489	5.476	5.428	5.345	5.208
100-19.000	5.478	5.463	5.407	5.313	5.155
100-23.000	5.467	5.450	5.387	5.281	5.102
100-27.000	**5.456**	**5.436**	**5.367**	**5.248**	**5.049**
100-31.000	5.445	5.423	5.347	5.216	4.997
101-03.000	5.434	5.411	5.327	5.184	4.944
101-07.000	5.423	5.398	5.307	5.152	4.892
101-11.000	5.413	5.385	5.287	5.119	4.839
101-15.000	5.402	5.372	5.267	5.087	4.787
WAL	**18.153**	**13.858**	**7.692**	**4.403**	**2.569**
Mod Durn	**11.248**	**9.490**	**6.130**	**3.821**	**2.342**
Mod Convexity	**1.720**	**1.167**	**0.457**	**0.176**	**0.069**
Principal Window	**Oct21 - Nov21**	**Jul17 - Aug17**	**May11 - Jun11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A12

nc of America

lance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
upon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
ttle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.502	5.468	5.410	5.314
100-11.000	5.500	5.489	5.447	5.378	5.261
100-15.000	5.489	5.475	5.427	5.345	5.208
100-19.000	5.478	5.462	5.407	5.313	5.155
100-23.000	5.467	5.449	5.386	5.281	5.102
100-27.000	**5.456**	**5.436**	**5.366**	**5.248**	**5.049**
100-31.000	5.445	5.423	5.346	5.216	4.997
101-03.000	5.434	5.410	5.326	5.184	4.944
101-07.000	5.423	5.397	5.306	5.152	4.892
101-11.000	5.412	5.384	5.286	5.119	4.839
101-15.000	5.401	5.371	5.266	5.087	4.787
WAL	**18.069**	**13.819**	**7.653**	**4.403**	**2.569**
Mod Durn	**11.218**	**9.473**	**6.105**	**3.821**	**2.342**
Mod Convexity	**1.709**	**1.162**	**0.453**	**0.176**	**0.069**
Principal Window	**Oct21 - Oct21**	**Jul17 - Jul17**	**May11 - May11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A11

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.502	5.468	5.410	5.314
100-11.000	5.500	5.488	5.447	5.378	5.261
100-15.000	5.489	5.475	5.427	5.345	5.208
100-19.000	5.478	5.462	5.407	5.313	5.155
100-23.000	5.467	5.449	5.386	5.281	5.102
100-27.000	**5.456**	**5.436**	**5.366**	**5.248**	**5.049**
100-31.000	5.445	5.423	5.346	5.216	4.997
101-03.000	5.434	5.410	5.326	5.184	4.944
101-07.000	5.423	5.397	5.306	5.152	4.892
101-11.000	5.412	5.384	5.286	5.119	4.839
101-15.000	5.401	5.371	5.266	5.087	4.787
WAL	**18.069**	**13.790**	**7.653**	**4.403**	**2.569**
Mod Durn	**11.218**	**9.459**	**6.105**	**3.821**	**2.342**
Mod Convexity	**1.709**	**1.158**	**0.453**	**0.176**	**0.069**
Principal Window	**Sep21 - Oct21**	**Jun17 - Jul17**	**May11 - May11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 -- 1A10

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.501	5.468	5.410	5.314
100-11.000	5.500	5.488	5.447	5.378	5.261
100-15.000	5.489	5.475	5.427	5.345	5.208
100-19.000	5.478	5.462	5.407	5.313	5.155
100-23.000	5.467	5.449	5.386	5.281	5.102
100-27.000	**5.456**	**5.436**	**5.366**	**5.248**	**5.049**
100-31.000	5.445	5.423	5.346	5.216	4.997
101-03.000	5.434	5.410	5.326	5.184	4.944
101-07.000	5.423	5.397	5.306	5.152	4.892
101-11.000	5.412	5.384	5.286	5.119	4.839
101-15.000	5.401	5.371	5.266	5.087	4.787
WAL	**17.986**	**13.736**	**7.653**	**4.403**	**2.569**
Mod Durn	**11.187**	**9.434**	**6.105**	**3.821**	**2.342**
Mod Convexity	**1.698**	**1.152**	**0.453**	**0.176**	**0.069**
Principal Window	**Sep21 - Sep21**	**Jun17 - Jun17**	**May11 - May11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

bf033g1 - 1A9

Banc of America

Balance	$400,000.00	Delay	24	WAC	5.679150659	WAM	358
Coupon	5.50000	Dated	09/01/2003	NET	5.386496	WALA	2
Settle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
100-07.000	5.511	5.501	5.467	5.410	5.314
100-11.000	5.500	5.488	5.447	5.378	5.261
100-15.000	5.489	5.475	5.427	5.345	5.208
100-19.000	5.478	5.462	5.406	5.313	5.155
100-23.000	5.467	5.449	5.386	5.281	5.102
100-27.000	**5.456**	**5.436**	**5.366**	**5.248**	**5.049**
100-31.000	5.445	5.423	5.345	5.216	4.997
101-03.000	5.434	5.410	5.325	5.184	4.944
101-07.000	5.423	5.396	5.305	5.152	4.892
101-11.000	5.412	5.383	5.285	5.119	4.839
101-15.000	5.401	5.370	5.265	5.087	4.787
WAL	**17.986**	**13.723**	**7.623**	**4.403**	**2.569**
Mod Durn	**11.187**	**9.428**	**6.086**	**3.821**	**2.342**
Mod Convexity	**1.698**	**1.150**	**0.450**	**0.176**	**0.069**
Principal Window	**Sep21 - Sep21**	**May17 - Jun17**	**Apr11 - May11**	**Feb08 - Feb08**	**Apr06 - Apr06**
LIBOR_1MO	**1.12**	**1.12**	**1.12**	**1.12**	**1.12**
CMT_10YR	**4.287**	**4.287**	**4.287**	**4.287**	**4.287**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.690	2.201	3.195	4.287	5.168

Banc of America

Deal Summary Report

bf033g2

		Assumptions				Collateral					
Settlement	30-Sep-2003	Prepay		275 PSA		Balance	WAC	WAM	Age	WAL	Dur
1st Pay Date	25-Oct-2003	Default		0 CDR		$68,832,666.92	5.191	177	3	4.558	3.792
		Recovery	0	months							
		Severity		0%							

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dur	Yield	Spread bp	Bench	Price %	$@1bp	Accrued Int(M)	NetNet (MM)	Dated Date	Notes
2PO	658,341.67	0.00000	10/03 - 08/18	4.605									01-Sep-03	XRS_PO
2IO	47,663,952.61	0.26900	10/03 - 07/18	4.538									01-Sep-03	NTL_IO
2A1	64,118,000.00	4.75000	10/03 - 08/18	4.520									01-Sep-03	FIX
2A2	3,127,000.00	4.75000	10/03 - 08/18	4.520									01-Sep-03	FIX
SUB2	929,325.25	4.75000	10/03 - 08/18	7.293									01-Sep-03	FIX

Yield Curve

Mat	6MO	2YR	3YR	5YR	10YR	30YR
Yld	1.000	1.596	2.113	3.123	4.261	5.196

bf033g2 - 2A1

anc of America

lance	$64,118,000.00	Delay	24	WAC	5.190841871	WAM	177
upon	4.75000	Dated	09/01/2003	NET	4.890842	WALA	3
ettle	09/30/2003	First Payment	10/25/2003				

Price	100 PSA	150 PSA	275 PSA	500 PSA	1000 PSA
	Yield	Yield	Yield	Yield	Yield
99-12.000	4.86	4.86	4.88	4.91	4.97
99-16.000	4.83	4.84	4.85	4.86	4.90
99-20.000	4.81	4.81	4.81	4.82	4.83
99-24.000	4.78	4.78	4.78	4.77	4.76
99-28.000	4.76	4.76	4.75	4.73	4.69
100-00.000	**4.74**	**4.73**	**4.71**	**4.68**	**4.62**
100-04.000	4.71	4.70	4.68	4.64	4.55
100-08.000	4.69	4.68	4.65	4.59	4.48
100-12.000	4.67	4.65	4.62	4.55	4.40
100-16.000	4.64	4.63	4.58	4.50	4.33
100-20.000	4.62	4.60	4.55	4.46	4.26
WAL	**6.508**	**5.814**	**4.520**	**3.159**	**1.899**
Mod Durn	**5.213**	**4.728**	**3.801**	**2.778**	**1.754**
Mod Convexity	**0.434**	**0.366**	**0.246**	**0.133**	**0.051**
Principal Window	**Oct03 - Aug18**	**Oct03 - Aug18**	**Oct03 - Aug18**	**Oct03 - Aug18**	**Oct03 - Dec09**

Yield Curve	Mat	6MO	2YR	3YR	5YR	10YR	30YR
	Yld	1.000	1.596	2.113	3.123	4.261	5.196