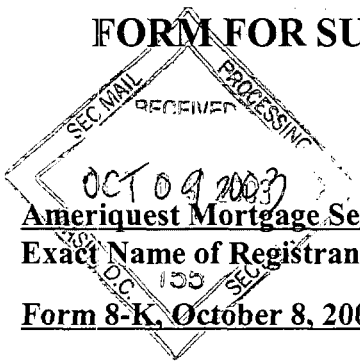
FORM SE
FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS BY ELECTRONIC FILERS



Ameriquest Mortgage Securities Inc.	**0001102913**
Exact Name of Registrant as Specified in Charter	**Registrant CIK Number**
Form 8-K, October 8, 2003, Series 2003-10	**333-105982**

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



PROCESSED
OCT 10 2003
THOMSON
FINANCIAL

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: OCTOBER 8, 2003

AMERIQUEST MORTGAGE SECURITIES INC.

By: _____

Name: John P. Grazer

Title: CFO

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*

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

		Beginning Class M-1 Balance	Class M-1 Interest Paid	Class M-1 Principal Paid	Beginning Class M-2 Balance	Class M-2 Interest Paid	Class M-2 Principal Paid	Beginning Class M-3 Balance	Class M-3 Interest Paid	Class M-3 Principal Paid	Beginning Class M-4 Balance	Class M-4 Interest Paid	Class M-4 Principal Paid	Beginning Class M5 Balance	Class M-5 Interest Paid	Class M-5 Principal Paid
			6,638,642.10	**63,600,000.00**		**8,715,635.90**	**54,000,000.00**		**2,105,425.11**	**12,000,000.00**		**3,145,051.91**	**13,200,000.00**		***3,339,089.34***	***12,000,000.00***
1	11/25/2003	63,600,000.00	147,905.33	0	54,000,000.00	194,580.00	0	12,000,000.00	47,073.33	0	13,200,000.00	70,334.00	0	12,000,000.00	74,673.33	0
2	12/25/2003	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
3	1/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
4	2/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
5	3/25/2004	63,600,000.00	93,244.67	0	54,000,000.00	122,670.00	0	12,000,000.00	29,676.67	0	13,200,000.00	44,341.00	0	12,000,000.00	47,076.67	0
6	4/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
7	5/25/2004	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
8	6/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
9	7/25/2004	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
10	8/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
11	9/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
12	10/25/2004	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
13	11/25/2004	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
14	12/25/2004	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
15	1/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
16	2/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
17	3/25/2005	63,600,000.00	90,029.33	0	54,000,000.00	118,440.00	0	12,000,000.00	28,653.33	0	13,200,000.00	42,812.00	0	12,000,000.00	45,453.33	0
18	4/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
19	5/25/2005	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
20	6/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
21	7/25/2005	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
22	8/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
23	9/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
24	10/25/2005	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
25	11/25/2005	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
26	12/25/2005	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
27	1/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
28	2/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
29	3/25/2006	63,600,000.00	90,029.33	0	54,000,000.00	118,440.00	0	12,000,000.00	28,653.33	0	13,200,000.00	42,812.00	0	12,000,000.00	45,453.33	0
30	4/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
31	5/25/2006	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
32	6/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
33	7/25/2006	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
34	8/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
35	9/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	0	13,200,000.00	47,399.00	0	12,000,000.00	50,323.33	0
36	10/25/2006	63,600,000.00	96,460.00	0	54,000,000.00	126,900.00	0	12,000,000.00	30,700.00	0	13,200,000.00	45,870.00	0	12,000,000.00	48,700.00	0
37	11/25/2006	63,600,000.00	99,675.33	0	54,000,000.00	131,130.00	0	12,000,000.00	31,723.33	1,206,136.28	13,200,000.00	47,399.00	1,540,059.95	12,000,000.00	50,323.33	1,400,054.50
38	12/25/2006	63,600,000.00	96,460.00	1,210,225.73	54,000,000.00	126,900.00	7,388,779.06	10,793,863.72	27,614.30	435,814.62	11,659,940.05	40,518.29	266,086.04	10,599,945.50	43,018.11	241,896.40
39	1/25/2007	62,389,774.27	97,778.64	7,520,918.44	46,611,220.94	113,187.58	1,063,609.01	10,358,049.10	27,382.65	236,357.56	11,393,854.01	40,913.43	259,993.31	10,358,049.10	43,437.63	236,357.56
40	2/25/2007	54,868,855.83	85,991.69	2,447,910.61	45,547,611.94	110,604.78	1,039,262.22	10,121,691.54	26,757.82	230,947.16	11,133,860.70	39,979.84	254,041.88	10,121,691.54	42,446.44	230,947.16
41	3/25/2007	52,420,945.22	74,204.76	1,196,009.58	44,508,349.72	97,621.65	1,015,479.83	9,890,744.38	23,616.90	225,662.18	10,879,818.82	35,286.88	248,228.40	9,890,744.38	37,463.94	225,662.18
42	4/25/2007	51,224,935.64	80,280.86	1,168,648.28	43,492,869.88	105,615.19	992,248.54	9,665,082.20	25,550.72	220,499.67	10,631,590.42	38,176.27	242,549.64	9,665,082.20	40,531.60	220,499.67
43	5/25/2007	50,056,287.37	75,918.70	1,141,920.74	42,500,621.35	99,876.46	969,555.35	9,444,582.52	24,162.39	215,456.74	10,389,040.77	36,101.92	237,002.42	9,444,582.52	38,329.26	215,456.74
44	6/25/2007	48,914,366.62	76,659.68	1,115,812.05	41,531,066.00	100,851.27	947,387.59	9,229,125.78	24,398.22	210,530.58	10,152,038.36	36,454.28	231,583.63	9,229,125.78	38,703.36	210,530.58
45	7/25/2007	47,798,554.57	72,494.47	1,090,307.63	40,583,678.41	95,371.64	925,732.90	9,018,595.20	23,072.57	205,718.42	9,920,454.72	34,473.58	226,290.26	9,018,595.20	36,600.47	205,718.42
46	8/25/2007	46,708,246.94	73,202.20	1,065,393.27	39,657,945.52	96,302.71	904,579.19	8,812,876.78	23,297.82	201,017.60	9,694,164.46	34,810.13	221,119.36	8,812,876.78	36,957.78	201,017.60
47	9/25/2007	45,642,853.67	71,532.49	1,041,055.09	38,753,366.32	94,106.09	883,914.70	8,611,859.18	22,766.41	196,425.49	9,473,045.10	34,016.13	216,068.04	8,611,859.18	36,114.79	196,425.49
48	10/25/2007	44,601,798.58	67,646.06	1,017,279.53	37,869,451.63	88,993.21	863,727.90	8,415,433.69	21,529.48	191,939.53	9,256,977.06	32,168.00	211,133.49	8,415,433.69	34,152.64	191,939.53
49	11/25/2007	43,584,519.06	68,306.63	994,053.37	37,005,723.73	89,862.23	844,007.58	8,223,494.16	21,739.72	187,557.24	9,045,843.58	32,482.12	206,312.96	8,223,494.16	34,486.14	187,557.24
50	12/25/2007	42,590,465.68	64,595.54	971,363.72	36,161,716.15	84,980.03	824,742.78	8,035,936.92	20,558.61	183,276.17	8,839,530.61	30,717.37	201,603.79	8,035,936.92	32,612.51	183,276.17
51	1/25/2008	41,619,101.97	65,226.38	949,197.96	35,336,973.37	85,809.95	805,922.80	7,852,660.75	20,759.38	179,093.95	8,637,926.82	31,017.36	197,003.35	7,852,660.75	32,931.01	179,093.95
52	2/25/2008	40,669,904.00	63,738.78	927,543.81	34,531,050.57	83,852.90	787,537.20	7,673,566.79	20,285.93	175,008.27	8,440,923.47	30,309.95	192,509.09	7,673,566.79	32,179.95	175,008.27
53	3/25/2008	39,742,360.20	58,266.72	906,389.26	33,743,513.37	76,654.01	769,575.78	7,498,558.53	18,544.35	171,016.84	8,248,414.38	27,707.80	188,118.52	7,498,558.53	29,417.26	171,016.84
54	4/25/2008	38,835,970.94	60,864.60	885,722.59	32,973,937.59	80,071.71	752,028.61	7,327,541.69	19,371.17	167,117.47	8,060,295.86	28,943.18	183,829.22	7,327,541.69	30,728.86	167,117.47
55	5/25/2008	37,950,248.35	57,557.88	865,532.36	32,221,908.98	75,721.49	734,885.97	7,160,424.22	18,318.75	163,307.99	7,876,466.64	27,370.72	179,638.79	7,160,424.22	29,059.39	163,307.99
56	6/25/2008	37,084,715.99	58,119.99	845,807.42	31,487,023.01	76,460.99	718,138.38	6,997,116.22	18,497.65	159,586.31	7,696,827.85	27,638.03	175,544.94	6,997,116.22	29,343.18	159,586.31
57	7/25/2008	36,238,908.57	54,962.34	826,536.87	30,768,884.63	72,306.88	701,776.58	6,837,529.92	17,492.68	155,950.35	7,521,282.91	26,136.46	171,545.39	6,837,529.92	27,748.98	155,950.35
58	8/25/2008	35,412,371.71	55,499.06	807,710.06	30,067,108.05	73,012.96	685,791.56	6,681,579.57	17,663.50	152,398.12	7,349,737.52	26,391.68	167,637.94	6,681,579.57	28,019.95	152,398.12
59	9/25/2008	34,604,661.65	54,233.19	789,316.61	29,381,316.50	71,347.63	670,174.48	6,529,181.44	17,260.62	148,927.66	7,182,099.59	25,789.72	163,820.43	6,529,181.44	27,380.85	148,927.66

		Beginning Class M-1 Balance	Class M-1 Interest Paid	Class M-1 Principal Paid	Beginning Class M-2 Balance	Class M-2 Interest Paid	Class M-2 Principal Paid	Beginning Class M-3 Balance	Class M-3 Interest Paid	Class M-3 Principal Paid	Beginning Class M-4 Balance	Class M-4 Interest Paid	Class M-4 Principal Paid	Beginning Class M5 Balance	Class M-5 Interest Paid	Class M-5 Principal Paid
60	10/25/2008	33,815,345.04	51,286.61	771,346.39	28,711,142.02	67,471.18	654,916.74	6,380,253.78	16,322.82	145,537.05	7,018,279.16	24,388.52	160,090.76	6,380,253.78	25,893.20	145,537.05
61	11/25/2008	33,043,998.66	51,787.29	753,789.49	28,056,225.27	68,129.87	640,009.95	6,234,716.73	16,482.17	142,224.43	6,858,188.40	24,626.61	156,446.88	6,234,716.73	26,145.98	142,224.43
62	12/25/2008	32,290,209.16	48,973.48	736,636.27	27,416,215.33	64,428.11	625,445.89	6,092,492.30	15,586.63	138,987.98	6,701,741.52	23,288.55	152,886.77	6,092,492.30	24,725.36	138,987.98
63	1/25/2009	31,553,572.90	49,451.46	719,877.28	26,790,769.44	65,056.92	611,216.56	5,953,504.32	15,738.75	135,825.90	6,548,854.75	23,515.85	149,408.49	5,953,504.32	24,966.68	135,825.90
64	2/25/2009	30,833,695.61	48,323.25	703,503.33	26,179,552.88	63,572.68	597,314.15	5,817,678.42	15,379.68	132,736.48	6,399,446.26	22,979.34	146,010.13	5,817,678.42	24,397.08	132,736.48
65	3/25/2009	30,130,192.28	42,650.96	687,505.43	25,582,238.73	56,110.38	583,731.02	5,684,941.94	13,574.38	129,718.01	6,253,436.13	20,281.98	142,689.81	5,684,941.94	21,533.30	129,718.01
66	4/25/2009	29,442,686.85	46,143.23	671,874.79	24,998,507.70	60,704.71	570,459.73	5,555,223.93	14,685.85	126,768.83	6,110,746.33	21,942.67	139,445.71	5,555,223.93	23,296.45	126,768.83
67	5/25/2009	28,770,812.06	43,635.73	656,602.87	24,428,047.97	57,405.91	557,493.00	5,428,455.11	13,887.80	123,887.33	5,971,300.62	20,750.27	136,276.07	5,428,455.11	22,030.48	123,887.33
68	6/25/2009	28,114,209.19	44,061.21	641,681.29	23,870,554.97	57,965.66	544,823.73	5,304,567.77	14,023.21	121,071.94	5,835,024.55	20,952.60	133,179.13	5,304,567.77	22,245.29	121,071.94
69	7/25/2009	27,472,527.91	41,666.67	627,101.88	23,325,731.24	54,815.47	532,445.00	5,183,495.83	13,261.11	118,321.11	5,701,845.41	19,813.91	130,153.22	5,183,495.83	21,036.35	118,321.11
70	8/25/2009	26,845,426.02	42,072.75	612,856.70	22,793,286.24	55,349.70	520,350.03	5,065,174.72	13,390.35	115,633.34	5,571,692.19	20,007.02	127,196.67	5,065,174.72	21,241.37	115,633.34
71	9/25/2009	26,232,569.32	41,112.27	598,937.94	22,272,936.22	54,086.11	508,532.21	4,949,541.38	13,084.66	113,007.16	5,444,495.52	19,550.28	124,307.87	4,949,541.38	20,756.45	113,007.16
72	10/25/2009	25,633,631.39	38,877.67	585,338.01	21,764,404.01	51,146.35	496,985.11	4,836,534.22	12,373.47	110,441.13	5,320,187.65	18,487.65	121,485.25	4,836,534.22	19,628.27	110,441.13
73	11/25/2009	25,048,293.37	39,256.24	572,049.51	21,267,418.90	51,644.38	485,702.41	4,726,093.09	12,493.95	107,933.87	5,198,702.40	18,667.67	118,727.26	4,726,093.09	19,819.40	107,933.87
74	12/25/2009	24,476,243.86	37,122.30	559,065.18	20,781,716.49	48,837.03	474,677.98	4,618,159.22	11,814.79	105,484.00	5,079,975.14	17,652.91	116,032.40	4,618,159.22	18,742.03	105,484.00
75	1/25/2010	23,917,178.69	37,483.53	546,377.96	20,307,038.51	49,312.26	463,905.81	4,512,675.22	11,929.76	103,090.18	4,963,942.75	17,824.69	113,399.20	4,512,675.22	18,924.40	103,090.18
76	2/25/2010	23,370,800.73	36,627.24	533,980.94	19,843,132.70	48,185.74	453,380.04	4,409,585.04	11,657.23	100,751.12	4,850,543.55	17,417.49	110,826.23	4,409,585.04	18,492.08	100,751.12
77	3/25/2010	22,836,819.79	32,326.79	521,867.39	19,389,752.65	42,528.19	443,094.95	4,308,833.92	10,288.54	98,465.54	4,739,717.32	15,372.48	108,312.10	4,308,833.92	16,320.91	98,465.54
78	4/25/2010	22,314,952.40	34,972.49	510,030.72	18,946,657.70	46,008.80	433,044.95	4,210,368.38	11,130.58	96,232.21	4,631,405.22	16,630.60	105,855.43	4,210,368.38	17,656.65	96,232.21
79	5/25/2010	21,804,921.68	33,070.80	498,464.52	18,513,612.75	43,506.99	423,224.59	4,114,136.17	10,525.33	94,049.91	4,525,549.78	15,726.29	103,454.90	4,114,136.17	16,696.54	94,049.91
80	6/25/2010	21,306,457.16	33,391.95	487,162.51	18,090,388.16	43,929.49	413,628.54	4,020,086.26	10,627.54	91,917.45	4,422,094.88	15,879.01	101,109.20	4,020,086.26	16,858.68	91,917.45
81	7/25/2010	20,819,294.65	31,575.93	476,118.56	17,676,759.61	41,540.39	404,251.61	3,928,168.80	10,049.57	89,833.69	4,320,985.68	15,015.43	98,817.06	3,928,168.80	15,941.82	89,833.69
82	8/25/2010	20,343,176.10	31,882.28	465,326.70	17,272,508.01	41,943.41	395,088.70	3,838,335.11	10,147.07	87,797.49	4,222,168.62	15,161.10	96,577.24	3,838,335.11	16,096.48	87,797.49
83	9/25/2010	19,877,849.40	31,153.01	454,781.08	16,877,419.30	40,984.00	386,134.88	3,750,537.62	9,914.96	85,807.75	4,125,591.39	14,814.31	94,388.53	3,750,537.62	15,728.30	85,807.75
84	10/25/2010	19,423,068.32	29,458.32	444,476.01	16,491,284.42	38,754.52	377,385.29	3,664,729.87	9,375.60	83,863.40	4,031,202.86	14,008.43	92,249.74	3,664,729.87	14,872.70	83,863.40
85	11/25/2010	18,978,592.31	29,743.67	434,405.91	16,113,899.13	39,129.92	368,835.21	3,580,866.47	9,466.42	81,963.38	3,938,953.12	14,144.12	90,159.72	3,580,866.47	15,016.76	81,963.38
86	12/25/2010	18,544,186.40	28,125.35	424,565.36	15,745,063.92	37,000.90	360,480.03	3,498,903.09	8,951.36	80,106.67	3,848,793.40	13,374.56	88,117.34	3,498,903.09	14,199.72	80,106.67
87	1/25/2011	18,119,621.03	28,397.47	414,949.05	15,384,583.90	37,358.90	352,315.23	3,418,796.42	9,037.97	78,292.27	3,760,676.06	13,503.96	86,121.50	3,418,796.42	14,337.10	78,292.27
88	2/25/2011	17,704,671.99	27,747.16	405,551.79	15,032,268.67	36,503.36	344,336.42	3,340,504.15	8,830.99	76,519.21	3,674,554.56	13,194.71	84,171.13	3,340,504.15	14,008.78	76,519.21
89	3/25/2011	17,299,120.20	24,487.87	396,368.52	14,687,932.24	32,215.53	336,539.31	3,263,984.94	7,793.67	74,786.51	3,590,383.44	11,644.81	82,265.16	3,263,984.94	12,363.25	74,786.51
90	4/25/2011	16,902,751.68	26,490.37	387,394.29	14,351,392.94	34,849.97	328,919.68	3,189,198.43	8,431.00	73,093.26	3,508,118.27	12,597.07	80,402.59	3,189,198.43	13,374.26	73,093.26
91	5/25/2011	16,515,357.39	25,048.29	378,624.30	14,022,473.25	32,952.81	321,473.46	3,116,105.17	7,972.04	71,438.55	3,427,715.68	11,911.31	78,582.40	3,116,105.17	12,646.19	71,438.55
92	6/25/2011	16,136,733.09	25,289.85	370,053.81	13,700,999.79	33,270.59	314,196.63	3,044,666.62	8,048.91	69,821.47	3,349,133.28	12,026.18	76,803.62	3,044,666.62	12,768.15	69,821.47
93	7/25/2011	15,766,679.28	23,912.80	361,678.23	13,386,803.16	31,458.99	307,085.29	2,974,845.15	7,610.65	68,241.18	3,272,329.66	11,371.35	75,065.29	2,974,845.15	12,072.91	68,241.18
94	8/25/2011	15,405,001.05	24,143.06	353,493.08	13,079,717.87	31,761.91	300,135.63	2,906,603.97	7,683.93	66,696.81	3,197,264.37	11,480.84	73,366.49	2,906,603.97	12,189.17	66,696.81
95	9/25/2011	15,051,507.97	23,589.06	345,493.94	12,779,582.24	31,033.09	293,343.91	2,839,907.16	7,507.61	65,187.54	3,123,897.88	11,217.40	71,706.29	2,839,907.16	11,909.47	65,187.54
96	10/25/2011	14,706,014.03	22,304.12	337,676.56	12,486,238.33	29,342.66	286,706.51	2,774,719.63	7,098.66	63,712.56	3,052,191.59	10,606.37	70,083.81	2,774,719.63	11,260.74	63,712.56
97	11/25/2011	14,368,337.47	22,518.38	330,036.73	12,199,531.82	29,624.53	280,219.86	2,711,007.07	7,166.85	62,271.08	2,982,107.78	10,708.25	68,498.19	2,711,007.07	11,368.91	62,271.08
98	12/25/2011	14,038,300.75	21,291.42	322,570.37	11,919,311.95	28,010.38	273,880.50	2,648,735.99	6,776.35	60,862.33	2,913,609.59	10,124.79	66,948.57	2,648,735.99	10,749.45	60,862.33
99	1/25/2012	13,715,730.38	21,495.60	315,273.49	11,645,431.45	28,278.99	267,685.04	2,587,873.66	6,841.33	59,485.56	2,846,661.02	10,221.89	65,434.12	2,587,873.66	10,852.54	59,485.56
100	2/25/2012	13,400,456.89	21,001.49	308,142.19	11,377,746.42	27,628.96	261,630.17	2,528,388.09	6,684.07	58,140.04	2,781,226.90	9,986.92	63,954.04	2,528,388.09	10,603.08	58,140.04
101	3/25/2012	13,092,314.69	19,194.79	301,172.68	11,116,116.25	25,252.11	255,712.65	2,470,248.06	6,109.06	56,825.03	2,717,272.86	9,127.77	62,507.54	2,470,248.06	9,690.92	56,825.03
102	4/25/2012	12,791,142.02	20,046.56	12,791,142.02	10,860,403.60	26,372.68	10,860,403.60	2,413,423.02	6,380.15	2,413,423.02	2,654,765.32	9,532.82	2,654,765.32	2,413,423.02	10,120.96	2,413,423.02

Deutsche Bank @
Ameriquest Mortgage Company
Series 2003-10 Preliminary
FINALGROUP 3
1,270 records
Balance: 226,392,373

Selection Criteria: FINALGROUP 3
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1. FICO Score
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1. FICO Score

FICO Score	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% Full Doc	% Limited Doc	% Stated Doc	Non Zero Weighted Average Current LTV	Weighted Average Coupon
500 - 519	37	$ 3,138,719.58	1.39	$ 84,830.26	0.97	0.09	0.32	67.14	10.730
520 - 539	28	$ 2,446,535.99	1.08	$ 87,376.29	0.76	0.20	0.12	71.41	10.506
540 - 559	49	$ 6,366,349.28	2.81	$129,925.50	2.24	0.03	0.54	76.71	9.577
560 - 579	41	$ 5,491,917.27	2.43	$133,949.20	1.77	0.31	0.34	77.65	9.376
580 - 599	34	$ 3,551,095.97	1.57	$104,444.00	0.86	0.24	0.47	73.50	9.517
600 - 619	59	$ 7,875,320.71	3.48	$133,480.01	2.28	0.42	0.78	76.41	8.599
620 - 639	129	$ 19,802,867.30	8.75	$153,510.60	5.67	0.45	2.63	79.87	7.870
640 - 659	182	$ 31,492,092.06	13.91	$173,033.47	10.01	1.01	2.89	81.41	7.606
660 - 679	169	$ 29,427,871.25	13.00	$174,129.42	10.09	0.85	2.06	82.67	7.128
680 - 699	217	$ 42,331,518.35	18.70	$195,076.12	14.51	1.02	3.16	82.26	6.793
700 - 719	134	$ 29,582,700.48	13.07	$220,766.42	7.60	0.86	4.61	80.36	6.715
720 - 739	94	$ 21,212,893.20	9.37	$225,669.08	7.07	0.39	1.92	80.96	6.587
740 - 759	47	$ 11,769,096.83	5.20	$250,406.32	3.77	1.14	0.29	74.97	6.427
760 - 779	28	$ 7,096,597.47	3.13	$253,449.91	2.30	0.56	0.28	77.81	6.492
780 - 799	19	$ 4,354,493.88	1.92	$229,183.89	1.82	-	0.10	73.48	6.281
800 >=	3	$ 452,303.64	0.20	$150,767.88	0.10	-	0.10	77.99	6.778
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**71.80**	**7.59**	**20.61**	**79.98**	**7.317**

Minimum: 500
Maximum: 810
Weighted Average: 674.7
% UPB missing FICOs: 0.0

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2. Current Loan-to-Value Ratio (%)

Current Loan-to-Value Ratio (%)	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% FICO < 575	% FICO 575 - 600	% FICO 601 - 625	% FICO 626 - 650	% FICO 651 - 675	% FICO 676 - 700	% FICO 701 - 725	% FICO 726 - 750	% FICO > 750	Non Zero Weighted Average Current LTV	Weighted Average Coupon
15.01 - 20.00	3	$ 265,581.13	0.12	$ 88,527.04	-	-	-	0.03	-	-	0.04	0.05	-	16.53	7.676
20.01 - 25.00	2	$ 206,613.10	0.09	$103,306.55	-	-	-	-	-	0.04	0.05	-	-	24.75	6.851
25.01 - 30.00	2	$ 828,086.81	0.37	$414,043.41	-	-	-	-	-	-	-	-	0.37	28.61	5.549
30.01 - 35.00	7	$ 542,663.55	0.24	$ 77,523.36	0.09	0.05	-	0.03	-	0.07	-	-	-	33.17	8.573
35.01 - 40.00	12	$ 1,201,374.35	0.53	$100,114.53	-	0.03	0.14	0.08	-	0.05	0.20	-	0.02	37.35	7.314

40.01 - 45.00	17	$ 2,182,310.41	0.96	$128,371.20	0.11	0.06	-	-	0.13	0.11	0.21	0.07	0.27	42.77	7.230
45.01 - 50.00	28	$ 3,940,604.88	1.74	$140,735.89	0.07	0.18	0.17	0.10	0.14	0.56	0.10	0.20	0.22	48.05	7.142
50.01 - 55.00	23	$ 3,664,168.94	1.62	$159,311.69	0.23	-	0.25	0.26	0.25	0.43	0.15	-	0.04	52.42	7.510
55.01 - 60.00	36	$ 5,811,040.94	2.57	$152,922.13	0.53	0.19	0.17	0.14	0.20	0.05	0.16	0.52	0.61	58.42	7.694
60.01 - 65.00	51	$ 7,833,481.54	3.46	$153,597.68	0.42	0.11	0.38	0.29	0.46	0.62	0.72	0.34	0.14	62.69	7.367
65.01 - 70.00	66	$ 13,770,877.33	6.08	$208,649.66	0.48	0.14	0.56	0.66	0.51	0.92	1.66	0.58	0.56	67.78	7.273
70.01 - 75.00	117	$ 21,630,360.96	9.55	$184,874.88	1.50	0.29	0.49	1.22	1.80	1.27	1.69	0.91	0.38	73.21	7.326
75.01 - 80.00	195	$ 32,451,427.33	14.33	$166,417.58	1.36	0.79	0.81	1.72	2.64	3.24	2.26	0.75	0.77	78.63	7.449
80.01 - 85.00	184	$ 34,523,161.19	15.25	$187,625.88	1.20	0.22	0.64	2.10	3.40	3.42	2.21	1.34	0.71	83.36	7.301
85.01 - 90.00	428	$ 81,182,128.04	35.86	$189,677.87	1.00	0.51	2.20	6.79	6.18	9.22	4.25	3.65	2.05	88.98	7.298
90.01 - 95.00	97	$ 16,358,492.76	7.23	$168,644.26	-	-	-	0.16	0.57	2.52	2.02	1.26	0.70	93.90	7.111
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**6.98**	**2.58**	**5.80**	**13.56**	**16.30**	**22.53**	**15.74**	**9.67**	**6.84**	**79.98**	**7.317**

Minimum: 16.03
Maximum: 95.00
Weighted Average: 79.98

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3. Current Principal Balance ($)

Current Principal Balance ($)	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% FICO < 575	% FICO 575 - 600	% FICO 601 - 625	% FICO 626 - 650	% FICO 651 - 675	% FICO 676 - 700	% FICO 701 - 725	% FICO 726 - 750	% FICO > 750	Non Zero Weighted Average Current LTV	Weighted Average Coupon
0.01 - 50,000.00	3	$ 134,231.61	0.06	$ 44,743.87	0.02	-	-	-	-	0.02	-	-	0.02	45.81	8.251
50,000.01 - 100,000.00	408	$ 31,273,487.63	13.81	$ 76,650.70	2.75	1.02	1.30	1.94	2.22	2.47	1.07	0.51	0.54	75.62	8.492
100,000.01 - 150,000.00	314	$ 38,798,466.56	17.14	$123,562.00	2.42	0.50	1.58	2.46	2.99	3.58	1.83	0.89	0.89	80.42	7.916
150,000.01 - 200,000.00	194	$ 33,403,023.46	14.75	$172,180.53	0.69	0.33	1.14	3.51	2.54	2.81	2.19	1.31	0.23	82.41	7.508
200,000.01 - 250,000.00	91	$ 20,038,858.33	8.85	$220,207.23	-	0.20	0.78	1.37	1.86	1.73	1.41	0.98	0.51	85.61	7.385
250,000.01 - 300,000.00	44	$ 11,841,170.80	5.23	$269,117.52	0.12	0.12	0.13	0.60	1.30	1.78	0.72	0.24	0.23	82.52	7.174
300,000.01 - 350,000.00	48	$ 15,622,399.62	6.90	$325,466.66	-	0.15	0.42	0.28	1.13	1.88	1.44	0.88	0.73	81.49	6.799
350,000.01 - 400,000.00	56	$ 20,726,461.45	9.16	$370,115.38	0.32	-	-	1.13	1.32	2.27	1.83	1.46	0.82	80.91	6.545
400,000.01 - 450,000.00	39	$ 16,539,219.15	7.31	$424,082.54	0.18	-	-	0.38	0.93	1.86	2.46	0.18	1.31	78.22	6.446
450,000.01 - 500,000.00	28	$ 13,385,623.71	5.91	$478,057.99	-	-	-	-	1.05	1.71	0.83	1.47	0.85	76.28	6.297
500,000.01 - 550,000.00	26	$ 13,574,153.26	6.00	$522,082.82	0.47	-	0.46	1.37	0.69	1.15	0.93	0.46	0.46	78.62	6.934
550,000.01 - 600,000.00	17	$ 9,800,044.01	4.33	$576,473.18	-	0.26	-	0.24	0.26	1.00	1.03	1.28	0.26	77.96	6.561
600,000.01 - 650,000.00	2	$ 1,255,233.67	0.55	$627,616.84	-	-	-	0.28	-	0.28	-	-	-	60.05	6.250
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**6.98**	**2.58**	**5.80**	**13.56**	**16.30**	**22.53**	**15.74**	**9.67**	**6.84**	**79.98**	**7.317**

Minimum: 40,346.41
Maximum: 628,857.86
Average: 178,261.71

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4. Prepayment Penalty Term (mos.)

Prepayment Penalty Term (mos.)	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% FICO < 575	% FICO 575 - 600	% FICO 601 - 625	% FICO 626 - 650	% FICO 651 - 675	% FICO 676 - 700	% FICO 701 - 725	% FICO 726 - 750	% FICO > 750	Non Zero Weighted Average Current LTV	Weighted Average Coupon
0	340	$ 47,209,663.08	20.85	$138,851.95	2.60	1.05	1.90	2.47	3.23	4.51	2.39	1.66	1.05	79.11	7.760
12	91	$ 22,790,874.06	10.07	$250,449.17	0.12	0.15	0.60	0.72	1.82	1.91	2.67	0.84	1.23	76.95	6.971
24	9	$ 2,116,078.56	0.93	$235,119.84	-	-	0.08	0.20	0.03	0.44	0.20	-	-	76.11	6.931
30	6	$ 1,072,528.98	0.47	$178,754.83	-	-	-	0.08	0.12	-	0.10	0.13	0.05	78.68	7.234
36	824	$153,203,228.58	67.67	$185,926.25	4.27	1.37	3.23	10.10	11.09	15.67	10.39	7.04	4.51	80.77	7.238
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**6.98**	**2.58**	**5.80**	**13.56**	**16.30**	**22.53**	**15.74**	**9.67**	**6.84**	**79.98**	**7.317**

Non-zero Weighted Average Prepay Penalty Term: 33

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5. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% FICO < 575	% FICO 575 - 600	% FICO 601 - 625	% FICO 626 - 650	% FICO 651 - 675	% FICO 676 - 700	% FICO 701 - 725	% FICO 726 - 750	% FICO > 750	Non Zero Weighted Average Current LTV	Weighted Average Coupon
5.001 - 5.500	10	$ 4,316,959.03	1.91	$431,695.90	-	-	-	-	-	0.53	0.33	0.47	0.58	65.81	5.500
5.501 - 6.000	57	$ 24,501,958.27	10.82	$429,858.92	-	-	-	-	1.21	2.85	3.14	1.75	1.86	72.26	5.857
6.001 - 6.500	56	$ 22,951,384.13	10.14	$409,846.15	-	0.15	0.23	0.97	1.44	2.51	1.96	1.87	1.01	83.28	6.375
6.501 - 7.000	398	$ 73,725,857.31	32.57	$185,240.85	0.08	0.02	0.24	1.70	4.17	10.89	8.15	4.48	2.83	81.93	6.835
7.001 - 7.500	207	$ 33,229,577.59	14.68	$160,529.36	-	0.19	1.05	3.11	4.55	3.47	1.21	0.76	0.35	82.65	7.381
7.501 - 8.000	185	$ 27,710,525.14	12.24	$149,786.62	0.16	0.14	1.07	4.72	3.47	1.55	0.73	0.25	0.15	80.65	7.805
8.001 - 8.500	72	$ 9,055,157.88	4.00	$125,766.08	0.17	0.13	1.10	1.66	0.64	0.20	0.06	-	0.05	82.18	8.366
8.501 - 9.000	82	$ 11,242,826.50	4.97	$137,107.64	1.47	0.54	1.16	0.83	0.35	0.40	0.11	0.10	-	79.23	8.873
9.001 - 9.500	36	$ 3,904,760.43	1.72	$108,465.57	0.69	0.35	0.24	0.20	0.13	0.12	-	-	-	77.39	9.290
9.501 - 10.000	50	$ 4,933,158.93	2.18	$ 98,663.18	1.11	0.51	0.36	0.06	0.13	-	-	-	-	77.54	9.867
10.001 - 10.500	44	$ 4,583,265.40	2.02	$104,165.12	1.28	0.23	0.18	0.13	0.15	-	0.05	-	-	73.60	10.322
10.501 - 11.000	38	$ 3,285,628.81	1.45	$ 86,463.92	0.99	0.25	0.08	0.11	0.03	-	-	-	-	74.60	10.860
11.001 - 11.500	21	$ 1,679,736.34	0.74	$ 79,987.44	0.62	0.04	0.09	-	-	-	-	-	-	71.07	11.238
11.501 - 12.000	11	$ 1,013,280.05	0.45	$ 92,116.37	0.34	0.03	-	0.08	-	-	-	-	-	77.57	11.818
12.001 - 12.500	2	$ 127,924.34	0.06	$ 63,962.17	0.03	-	-	-	0.03	-	-	-	-	75.16	12.377
12.501 - 13.000	1	$ 130,373.11	0.06	$130,373.11	0.06	-	-	-	-	-	-	-	-	79.50	12.600
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**6.98**	**2.58**	**5.80**	**13.56**	**16.30**	**22.53**	**15.74**	**9.67**	**6.84**	**79.98**	**7.317**

Minimum: 5.500
Maximum: 12.600
Weighted Average: 7.317

Top

6. Mortgage Rate (%)

Mortgage Rate (%)	Number of Loans	Total Current Principal Balance	% by Total Current Principal Balance	Average Current Principal Balance	% Original LTV < 70	% Original LTV 70 - 75	% Original LTV 76 - 80	% Original LTV 81 - 85	% Original LTV 86 - 90	% Original LTV 91 - 95	% Original LTV 96 - 100	% Original LTV > 100	Non Zero Weighted Average FICO
5.001 - 5.500	10	$ 4,316,959.03	1.91	$431,695.90	0.94	0.26	0.16	0.54	-	-	-	-	733.22
5.501 - 6.000	57	$ 24,501,958.27	10.82	$429,858.92	3.73	2.30	1.13	2.01	1.50	0.15	-	-	716.36
6.001 - 6.500	56	$ 22,951,384.13	10.14	$409,846.15	0.61	1.42	0.98	1.55	5.24	0.34	-	-	699.30
6.501 - 7.000	398	$ 73,725,857.31	32.57	$185,240.85	4.43	2.19	5.02	4.30	12.81	3.81	-	-	701.31
7.001 - 7.500	207	$ 33,229,577.59	14.68	$160,529.36	1.82	0.73	2.05	1.85	6.49	1.74	-	-	669.82
7.501 - 8.000	185	$ 27,710,525.14	12.24	$149,786.62	2.11	0.77	1.83	1.98	4.53	1.01	-	-	655.45
8.001 - 8.500	72	$ 9,055,157.88	4.00	$125,766.08	0.46	0.22	0.62	0.92	1.76	0.03	-	-	635.45
8.501 - 9.000	82	$ 11,242,826.50	4.97	$137,107.64	0.93	0.47	1.29	0.36	1.82	0.10	-	-	611.38
9.001 - 9.500	36	$ 3,904,760.43	1.72	$108,465.57	0.39	0.10	0.43	0.39	0.41	-	-	-	597.71
9.501 - 10.000	50	$ 4,933,158.93	2.18	$ 98,663.18	0.42	0.33	0.35	0.47	0.56	0.05	-	-	576.47
10.001 - 10.500	44	$ 4,583,265.40	2.02	$104,165.12	0.73	0.51	0.07	0.35	0.38	-	-	-	563.90
10.501 - 11.000	38	$ 3,285,628.81	1.45	$ 86,463.92	0.37	0.32	0.16	0.35	0.25	-	-	-	559.91
11.001 - 11.500	21	$ 1,679,736.34	0.74	$ 79,987.44	0.28	0.22	0.06	0.05	0.13	-	-	-	541.33
11.501 - 12.000	11	$ 1,013,280.05	0.45	$ 92,116.37	0.07	0.15	0.08	0.06	0.08	-	-	-	550.08
12.001 - 12.500	2	$ 127,924.34	0.06	$ 63,962.17	0.03	-	0.03	-	-	-	-	-	586.84
12.501 - 13.000	1	$ 130,373.11	0.06	$130,373.11	-	-	0.06	-	-	-	-	-	570.00
Total:	**1,270**	**$226,392,373.26**	**100.00**	**$178,261.71**	**17.32**	**9.99**	**14.32**	**15.18**	**35.96**	**7.23**	**-**	**-**	**674.66**

Minimum: 5.500
Maximum: 12.600
Weighted Average: 7.317

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s (the "Securities") in making their investment decisions. This material does not include all relevent information relating to the Securities described herein, particularly with respect to the risk and special considerations associated with an investment in the Securities. All information con.

tained herein is preliminary and it is anticipated that such information will change. Any information contained herein will be more fully described in, and will be

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 COLLAT_GROUPS 1 2 3
 GROUP 1 = "1G1F"
 GROUP 2 = "2G2V" "2G2F"
 GROUP 3 = "3G3V" "3G3F"
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!
  DEFINE PREPAY PPC  GROUP "2G2V" RISE_PERS 1 START_CPR 0 END_CPR 0
  DEFINE PREPAY PPC  GROUP "3G3V" RISE_PERS 1 START_CPR 0 END_CPR 0
!
  DEFINE CONSTANT #OrigCollBal = 1200000000.00
  DEFINE CONSTANT #OrigCollBal1 = 271670812.60
  DEFINE CONSTANT #OrigCollBal2 = 806108122.97
  DEFINE CONSTANT #OrigCollBal3 = 122221064.43
!
  DEFINE CONSTANT #OrigBondBal = 1182000000.00
  DEFINE CONSTANT #OrigBondBal1 = 271670812.60
  DEFINE CONSTANT #OrigBondBal2 = 806108122.97
  DEFINE CONSTANT #OrigBondBal3 = 122221064.43
!
  DEFINE CONSTANT #SpecSenEnhPct = 31%
  DEFINE CONSTANT #SNRTargPct = 69.000000000000%
  DEFINE CONSTANT #MEZ1TargPct = 79.600000000000%
  DEFINE CONSTANT #MEZ2TargPct = 88.600000000000%
  DEFINE CONSTANT #MEZ3TargPct = 90.600000000000%
  DEFINE CONSTANT #MEZ4TargPct = 92.800000000000%
```

```
  DEFINE CONSTANT #MEZ5TargPct = 94.800000000000%
  DEFINE CONSTANT #MEZ6TargPct = 97.000000000000%
  DEFINE #BondBal                          = 1182000000.00
!
       FULL_DEALNAME:    Ameriquest 2003-10
!
       DEAL SIZE:        $ 1182000000.00
       PRICING SPEED:    GROUP "1G1F" PPC 100%
       PRICING SPEED:    GROUP "2G2V" CPR 27%
       PRICING SPEED:    GROUP "2G2F" PPC 100%
       PRICING SPEED:    GROUP "3G3V" CPR 27%
       PRICING SPEED:    GROUP "3G3F" PPC 100%
!      ISSUE DATE:       20031001
       SETTLEMENT DATE:  20031010
!
  Record date delay: 24
!
 DEFINE TR_INDEXDEPS_ALL
!
   DEAL_CLOCK_INFO _
       ISSUE_CDU_DATE             20031001 _
       DEAL_FIRSTPAY_DATE         20031125
!
!
 DEFINE TABLE "CapNotional" (103, 2) = "CURDATE" "Balance"
      20031125.1     63,600,000.00000000000000
      20031225.1     63,600,000.00000000000000
      20040125.1     63,600,000.00000000000000
      20040225.1     63,600,000.00000000000000
      20040325.1     63,600,000.00000000000000
      20040425.1     63,600,000.00000000000000
      20040525.1     63,600,000.00000000000000
      20040625.1     63,600,000.00000000000000
      20040725.1     63,600,000.00000000000000
      20040825.1     63,600,000.00000000000000
      20040925.1     63,600,000.00000000000000
      20041025.1     63,600,000.00000000000000
      20041125.1     63,600,000.00000000000000
      20041225.1     63,600,000.00000000000000
      20050125.1     63,600,000.00000000000000
      20050225.1     63,600,000.00000000000000
      20050325.1     63,600,000.00000000000000
      20050425.1     63,600,000.00000000000000
      20050525.1     63,600,000.00000000000000
      20050625.1     63,600,000.00000000000000
      20050725.1     63,600,000.00000000000000
      20050825.1     63,600,000.00000000000000
      20050925.1     63,600,000.00000000000000
      20051025.1     63,600,000.00000000000000
      20051125.1     63,600,000.00000000000000
      20051225.1     63,600,000.00000000000000
      20060125.1     63,600,000.00000000000000
      20060225.1     63,600,000.00000000000000
      20060325.1     63,600,000.00000000000000
      20060425.1     63,600,000.00000000000000
      20060525.1     63,600,000.00000000000000
      20060625.1     63,600,000.00000000000000
      20060725.1     63,600,000.00000000000000
      20060825.1     63,600,000.00000000000000
      20060925.1     63,600,000.00000000000000
      20061025.1     63,600,000.00000000000000
```

20061125.1	63,600,000.00000000000000
20061225.1	63,600,000.00000000000000
20070125.1	62,389,774.27000000300000
20070225.1	54,868,855.82999999800000
20070325.1	52,420,945.21999999900000
20070425.1	51,224,935.64000000100000
20070525.1	50,056,287.36999999700000
20070625.1	48,914,366.61999999700000
20070725.1	47,798,554.57000000000000
20070825.1	46,708,246.93999999800000
20070925.1	45,642,853.67000000200000
20071025.1	44,601,798.57999999800000
20071125.1	43,584,519.06000000200000
20071225.1	42,590,465.68000000000000
20080125.1	41,619,101.96999999900000
20080225.1	40,669,904.00000000000000
20080325.1	39,742,360.20000000300000
20080425.1	38,835,970.93999999800000
20080525.1	37,950,248.35000000100000
20080625.1	37,084,715.99000000200000
20080725.1	36,238,908.57000000000000
20080825.1	35,412,371.71000000100000
20080925.1	34,604,661.64999999900000
20081025.1	33,815,345.03999999900000
20081125.1	33,043,998.66000000000000
20081225.1	32,290,209.16000000000000
20090125.1	31,553,572.89999999900000
20090225.1	30,833,695.60999999900000
20090325.1	30,130,192.28000000100000
20090425.1	29,442,686.85000000100000
20090525.1	28,770,812.05999999900000
20090625.1	28,114,209.19000000100000
20090725.1	27,472,527.91000000000000
20090825.1	26,845,426.02000000000000
20090925.1	26,232,569.32000000000000
20091025.1	25,633,631.39000000100000
20091125.1	25,048,293.37000000100000
20091225.1	24,476,243.85999999900000
20100125.1	23,917,178.69000000100000
20100225.1	23,370,800.73000000000000
20100325.1	22,836,819.78999999900000
20100425.1	22,314,952.39999999900000
20100525.1	21,804,921.68000000000000
20100625.1	21,306,457.16000000000000
20100725.1	20,819,294.64999999900000
20100825.1	20,343,176.10000000100000
20100925.1	19,877,849.39999999900000
20101025.1	19,423,068.32000000000000
20101125.1	18,978,592.30999999900000
20101225.1	18,544,186.39999999900000
20110125.1	18,119,621.03000000100000
20110225.1	17,704,671.98999999800000
20110325.1	17,299,120.19999999900000
20110425.1	16,902,751.68000000000000
20110525.1	16,515,357.39000000100000
20110625.1	16,136,733.09000000000000
20110725.1	15,766,679.27999999900000
20110825.1	15,405,001.05000000100000
20110925.1	15,051,507.97000000100000
20111025.1	14,706,014.02999999900000
20111125.1	14,368,337.47000000100000

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      20111225.1     14,038,300.75000000000000
      20120125.1     13,715,730.38000000100000
      20120225.1     13,400,456.89000000100000
      20120325.1     13,092,314.68999999900000
      20120425.1     12,791,142.02000000000000
      20120525.1     0
!
 DEFINE TABLE "CapRateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     99.00000000000000
      20031225.1     7.20000000000000
      20040125.1     6.96000000000000
      20040225.1     6.95000000000000
      20040325.1     7.42000000000000
      20040425.1     6.93000000000000
      20040525.1     7.16000000000000
      20040625.1     6.92000000000000
      20040725.1     7.15000000000000
      20040825.1     6.91000000000000
      20040925.1     6.91000000000000
      20041025.1     7.14000000000000
      20041125.1     6.90000000000000
      20041225.1     7.13000000000000
      20050125.1     6.90000000000000
      20050225.1     6.90000000000000
      20050325.1     7.63000000000000
      20050425.1     6.89000000000000
      20050525.1     7.12000000000000
      20050625.1     6.88000000000000
      20050725.1     7.11000000000000
      20050825.1     6.88000000000000
      20050925.1     6.87000000000000
      20051025.1     7.10000000000000
      20051125.1     6.87000000000000
      20051225.1     7.09000000000000
      20060125.1     6.86000000000000
      20060225.1     6.86000000000000
      20060325.1     7.59000000000000
      20060425.1     6.85000000000000
      20060525.1     7.08000000000000
      20060625.1     6.85000000000000
      20060725.1     7.07000000000000
      20060825.1     6.84000000000000
      20060925.1     6.84000000000000
      20061025.1     7.06000000000000
      20061125.1     6.83000000000000
      20061225.1     7.05000000000000
      20070125.1     6.82000000000000
      20070225.1     6.81000000000000
      20070325.1     7.54000000000000
      20070425.1     6.81000000000000
      20070525.1     7.03000000000000
      20070625.1     6.80000000000000
      20070725.1     7.02000000000000
      20070825.1     6.79000000000000
      20070925.1     6.79000000000000
      20071025.1     7.01000000000000
      20071125.1     6.78000000000000
      20071225.1     7.01000000000000
      20080125.1     6.78000000000000
      20080225.1     6.78000000000000
      20080325.1     7.24000000000000
```

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      20080425.1     6.77000000000000
      20080525.1     6.99000000000000
      20080625.1     6.76000000000000
      20080725.1     6.99000000000000
      20080825.1     6.76000000000000
      20080925.1     6.76000000000000
      20081025.1     6.98000000000000
      20081125.1     6.75000000000000
      20081225.1     6.97000000000000
      20090125.1     6.74000000000000
      20090225.1     6.74000000000000
      20090325.1     7.46000000000000
      20090425.1     6.74000000000000
      20090525.1     6.96000000000000
      20090625.1     6.73000000000000
      20090725.1     6.95000000000000
      20090825.1     6.72000000000000
      20090925.1     6.72000000000000
      20091025.1     6.94000000000000
      20091125.1     6.72000000000000
      20091225.1     6.94000000000000
      20100125.1     6.71000000000000
      20100225.1     6.71000000000000
      20100325.1     7.42000000000000
      20100425.1     6.70000000000000
      20100525.1     6.92000000000000
      20100625.1     6.70000000000000
      20100725.1     6.92000000000000
      20100825.1     6.69000000000000
      20100925.1     6.69000000000000
      20101025.1     6.91000000000000
      20101125.1     6.68000000000000
      20101225.1     6.90000000000000
      20110125.1     6.68000000000000
      20110225.1     6.68000000000000
      20110325.1     7.39000000000000
      20110425.1     6.67000000000000
      20110525.1     6.89000000000000
      20110625.1     6.67000000000000
      20110725.1     6.89000000000000
      20110825.1     6.66000000000000
      20110925.1     6.66000000000000
      20111025.1     6.88000000000000
      20111125.1     6.65000000000000
      20111225.1     6.87000000000000
      20120125.1     6.65000000000000
      20120225.1     6.65000000000000
      20120325.1     7.10000000000000
      20120425.1     6.64000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal = LOOKUP_TBL( "STEP", Curdate, "CapNotional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBalEnd = LOOKUP_TBL( "STEP", Curdate + 30,
"CapNotional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate = LOOKUP_TBL( "STEP", Curdate, "CapRateSch",
"CURDATE", "Rate" )
!
!
```

```
DEFINE TABLE "Cap2Notional" (103, 2) = "CURDATE" "Balance"
     20031125.1     12,000,000.00000000000000
     20031225.1     12,000,000.00000000000000
     20040125.1     12,000,000.00000000000000
     20040225.1     12,000,000.00000000000000
     20040325.1     12,000,000.00000000000000
     20040425.1     12,000,000.00000000000000
     20040525.1     12,000,000.00000000000000
     20040625.1     12,000,000.00000000000000
     20040725.1     12,000,000.00000000000000
     20040825.1     12,000,000.00000000000000
     20040925.1     12,000,000.00000000000000
     20041025.1     12,000,000.00000000000000
     20041125.1     12,000,000.00000000000000
     20041225.1     12,000,000.00000000000000
     20050125.1     12,000,000.00000000000000
     20050225.1     12,000,000.00000000000000
     20050325.1     12,000,000.00000000000000
     20050425.1     12,000,000.00000000000000
     20050525.1     12,000,000.00000000000000
     20050625.1     12,000,000.00000000000000
     20050725.1     12,000,000.00000000000000
     20050825.1     12,000,000.00000000000000
     20050925.1     12,000,000.00000000000000
     20051025.1     12,000,000.00000000000000
     20051125.1     12,000,000.00000000000000
     20051225.1     12,000,000.00000000000000
     20060125.1     12,000,000.00000000000000
     20060225.1     12,000,000.00000000000000
     20060325.1     12,000,000.00000000000000
     20060425.1     12,000,000.00000000000000
     20060525.1     12,000,000.00000000000000
     20060625.1     12,000,000.00000000000000
     20060725.1     12,000,000.00000000000000
     20060825.1     12,000,000.00000000000000
     20060925.1     12,000,000.00000000000000
     20061025.1     12,000,000.00000000000000
     20061125.1     12,000,000.00000000000000
     20061225.1     10,793,863.72000000100000
     20070125.1     10,358,049.10000000000000
     20070225.1     10,121,691.53999999900000
     20070325.1     9,890,744.38000000080000
     20070425.1     9,665,082.19999999930000
     20070525.1     9,444,582.51999999960000
     20070625.1     9,229,125.77999999930000
     20070725.1     9,018,595.19999999930000
     20070825.1     8,812,876.77999999930000
     20070925.1     8,611,859.17999999970000
     20071025.1     8,415,433.68999999950000
     20071125.1     8,223,494.16000000010000
     20071225.1     8,035,936.91999999990000
     20080125.1     7,852,660.75000000000000
     20080225.1     7,673,566.79000000000000
     20080325.1     7,498,558.53000000030000
     20080425.1     7,327,541.69000000040000
     20080525.1     7,160,424.21999999970000
     20080625.1     6,997,116.21999999970000
     20080725.1     6,837,529.91999999990000
     20080825.1     6,681,579.57000000030000
     20080925.1     6,529,181.44000000040000
     20081025.1     6,380,253.78000000030000
```

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      20081125.1     6,234,716.73000000040000
      20081225.1     6,092,492.29999999980000
      20090125.1     5,953,504.32000000030000
      20090225.1     5,817,678.41999999990000
      20090325.1     5,684,941.94000000040000
      20090425.1     5,555,223.92999999970000
      20090525.1     5,428,455.11000000030000
      20090625.1     5,304,567.76999999960000
      20090725.1     5,183,495.83000000010000
      20090825.1     5,065,174.71999999970000
      20090925.1     4,949,541.37999999990000
      20091025.1     4,836,534.21999999970000
      20091125.1     4,726,093.08999999990000
      20091225.1     4,618,159.21999999970000
      20100125.1     4,512,675.21999999970000
      20100225.1     4,409,585.04000000000000
      20100325.1     4,308,833.91999999990000
      20100425.1     4,210,368.37999999990000
      20100525.1     4,114,136.16999999990000
      20100625.1     4,020,086.25999999980000
      20100725.1     3,928,168.79999999980000
      20100825.1     3,838,335.10999999990000
      20100925.1     3,750,537.62000000010000
      20101025.1     3,664,729.87000000010000
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
 DEFINE TABLE "Cap2RateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
      20040925.1     12,000,000.00000000000000
      20041025.1     12,000,000.00000000000000
      20041125.1     12,000,000.00000000000000
      20041225.1     12,000,000.00000000000000
      20050125.1     12,000,000.00000000000000
      20050225.1     12,000,000.00000000000000
```

20050325.1	12,000,000.00000000000000
20050425.1	12,000,000.00000000000000
20050525.1	12,000,000.00000000000000
20050625.1	12,000,000.00000000000000
20050725.1	12,000,000.00000000000000
20050825.1	12,000,000.00000000000000
20050925.1	12,000,000.00000000000000
20051025.1	12,000,000.00000000000000
20051125.1	12,000,000.00000000000000
20051225.1	12,000,000.00000000000000
20060125.1	12,000,000.00000000000000
20060225.1	12,000,000.00000000000000
20060325.1	12,000,000.00000000000000
20060425.1	12,000,000.00000000000000
20060525.1	12,000,000.00000000000000
20060625.1	12,000,000.00000000000000
20060725.1	12,000,000.00000000000000
20060825.1	12,000,000.00000000000000
20060925.1	12,000,000.00000000000000
20061025.1	12,000,000.00000000000000
20061125.1	12,000,000.00000000000000
20061225.1	10,793,863.72000000100000
20070125.1	10,358,049.10000000000000
20070225.1	10,121,691.53999999900000
20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000
20090325.1	5,684,941.94000000040000
20090425.1	5,555,223.92999999970000
20090525.1	5,428,455.11000000030000
20090625.1	5,304,567.76999999960000
20090725.1	5,183,495.83000000010000
20090825.1	5,065,174.71999999970000
20090925.1	4,949,541.37999999990000
20091025.1	4,836,534.21999999970000
20091125.1	4,726,093.08999999990000
20091225.1	4,618,159.21999999970000
20100125.1	4,512,675.21999999970000
20100225.1	4,409,585.04000000000000
20100325.1	4,308,833.91999999990000

```
      20100425.1     4,210,368.37999999990000
      20100525.1     4,114,136.16999999990000
      20100625.1     4,020,086.25999999980000
      20100725.1     3,928,168.79999999980000
      20100825.1     3,838,335.10999999990000
      20100925.1     3,750,537.62000000010000
      20101025.1     3,664,729.87000000010000
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal2 = LOOKUP_TBL( "STEP", Curdate, "Cap2Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal2End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap2Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate2 = LOOKUP_TBL( "STEP", Curdate, "Cap2RateSch",
"CURDATE", "Rate" )
!
!
 DEFINE TABLE "Cap3Notional" (103, 2) = "CURDATE" "Balance"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
      20040925.1     12,000,000.00000000000000
      20041025.1     12,000,000.00000000000000
      20041125.1     12,000,000.00000000000000
      20041225.1     12,000,000.00000000000000
      20050125.1     12,000,000.00000000000000
      20050225.1     12,000,000.00000000000000
      20050325.1     12,000,000.00000000000000
      20050425.1     12,000,000.00000000000000
      20050525.1     12,000,000.00000000000000
      20050625.1     12,000,000.00000000000000
      20050725.1     12,000,000.00000000000000
      20050825.1     12,000,000.00000000000000
      20050925.1     12,000,000.00000000000000
```

20051025.1	12,000,000.00000000000000
20051125.1	12,000,000.00000000000000
20051225.1	12,000,000.00000000000000
20060125.1	12,000,000.00000000000000
20060225.1	12,000,000.00000000000000
20060325.1	12,000,000.00000000000000
20060425.1	12,000,000.00000000000000
20060525.1	12,000,000.00000000000000
20060625.1	12,000,000.00000000000000
20060725.1	12,000,000.00000000000000
20060825.1	12,000,000.00000000000000
20060925.1	12,000,000.00000000000000
20061025.1	12,000,000.00000000000000
20061125.1	12,000,000.00000000000000
20061225.1	10,793,863.72000000100000
20070125.1	10,358,049.10000000000000
20070225.1	10,121,691.53999999900000
20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000
20090325.1	5,684,941.94000000040000
20090425.1	5,555,223.92999999970000
20090525.1	5,428,455.11000000030000
20090625.1	5,304,567.76999999960000
20090725.1	5,183,495.83000000010000
20090825.1	5,065,174.71999999970000
20090925.1	4,949,541.37999999990000
20091025.1	4,836,534.21999999970000
20091125.1	4,726,093.08999999990000
20091225.1	4,618,159.21999999970000
20100125.1	4,512,675.21999999970000
20100225.1	4,409,585.04000000000000
20100325.1	4,308,833.91999999990000
20100425.1	4,210,368.37999999990000
20100525.1	4,114,136.16999999990000
20100625.1	4,020,086.25999999980000
20100725.1	3,928,168.79999999980000
20100825.1	3,838,335.10999999990000
20100925.1	3,750,537.62000000010000
20101025.1	3,664,729.87000000010000

```
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
 DEFINE TABLE "Cap3RateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
      20040925.1     12,000,000.00000000000000
      20041025.1     12,000,000.00000000000000
      20041125.1     12,000,000.00000000000000
      20041225.1     12,000,000.00000000000000
      20050125.1     12,000,000.00000000000000
      20050225.1     12,000,000.00000000000000
      20050325.1     12,000,000.00000000000000
      20050425.1     12,000,000.00000000000000
      20050525.1     12,000,000.00000000000000
      20050625.1     12,000,000.00000000000000
      20050725.1     12,000,000.00000000000000
      20050825.1     12,000,000.00000000000000
      20050925.1     12,000,000.00000000000000
      20051025.1     12,000,000.00000000000000
      20051125.1     12,000,000.00000000000000
      20051225.1     12,000,000.00000000000000
      20060125.1     12,000,000.00000000000000
      20060225.1     12,000,000.00000000000000
      20060325.1     12,000,000.00000000000000
      20060425.1     12,000,000.00000000000000
      20060525.1     12,000,000.00000000000000
      20060625.1     12,000,000.00000000000000
      20060725.1     12,000,000.00000000000000
      20060825.1     12,000,000.00000000000000
      20060925.1     12,000,000.00000000000000
      20061025.1     12,000,000.00000000000000
      20061125.1     12,000,000.00000000000000
      20061225.1     10,793,863.72000000100000
      20070125.1     10,358,049.10000000000000
      20070225.1     10,121,691.53999999900000
```

20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000
20090325.1	5,684,941.94000000040000
20090425.1	5,555,223.92999999970000
20090525.1	5,428,455.11000000030000
20090625.1	5,304,567.76999999960000
20090725.1	5,183,495.83000000010000
20090825.1	5,065,174.71999999970000
20090925.1	4,949,541.37999999990000
20091025.1	4,836,534.21999999970000
20091125.1	4,726,093.08999999990000
20091225.1	4,618,159.21999999970000
20100125.1	4,512,675.21999999970000
20100225.1	4,409,585.04000000000000
20100325.1	4,308,833.91999999990000
20100425.1	4,210,368.37999999990000
20100525.1	4,114,136.16999999990000
20100625.1	4,020,086.25999999980000
20100725.1	3,928,168.79999999980000
20100825.1	3,838,335.10999999990000
20100925.1	3,750,537.62000000010000
20101025.1	3,664,729.87000000010000
20101125.1	3,580,866.47000000020000
20101225.1	3,498,903.08999999990000
20110125.1	3,418,796.41999999990000
20110225.1	3,340,504.14999999990000
20110325.1	3,263,984.93999999990000
20110425.1	3,189,198.43000000020000
20110525.1	3,116,105.16999999990000
20110625.1	3,044,666.62000000010000
20110725.1	2,974,845.14999999990000
20110825.1	2,906,603.97000000020000
20110925.1	2,839,907.16000000010000
20111025.1	2,774,719.62999999990000
20111125.1	2,711,007.06999999980000
20111225.1	2,648,735.99000000020000
20120125.1	2,587,873.66000000010000
20120225.1	2,528,388.08999999990000
20120325.1	2,470,248.06000000010000

```
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal3 = LOOKUP_TBL( "STEP", Curdate, "Cap3Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal3End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap3Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate3 = LOOKUP_TBL( "STEP", Curdate, "Cap3RateSch",
"CURDATE", "Rate" )
!
!
 DEFINE TABLE "Cap4Notional" (103, 2) = "CURDATE" "Balance"
      20031125.1     13,200,000.00000000000000
      20031225.1     13,200,000.00000000000000
      20040125.1     13,200,000.00000000000000
      20040225.1     13,200,000.00000000000000
      20040325.1     13,200,000.00000000000000
      20040425.1     13,200,000.00000000000000
      20040525.1     13,200,000.00000000000000
      20040625.1     13,200,000.00000000000000
      20040725.1     13,200,000.00000000000000
      20040825.1     13,200,000.00000000000000
      20040925.1     13,200,000.00000000000000
      20041025.1     13,200,000.00000000000000
      20041125.1     13,200,000.00000000000000
      20041225.1     13,200,000.00000000000000
      20050125.1     13,200,000.00000000000000
      20050225.1     13,200,000.00000000000000
      20050325.1     13,200,000.00000000000000
      20050425.1     13,200,000.00000000000000
      20050525.1     13,200,000.00000000000000
      20050625.1     13,200,000.00000000000000
      20050725.1     13,200,000.00000000000000
      20050825.1     13,200,000.00000000000000
      20050925.1     13,200,000.00000000000000
      20051025.1     13,200,000.00000000000000
      20051125.1     13,200,000.00000000000000
      20051225.1     13,200,000.00000000000000
      20060125.1     13,200,000.00000000000000
      20060225.1     13,200,000.00000000000000
      20060325.1     13,200,000.00000000000000
      20060425.1     13,200,000.00000000000000
      20060525.1     13,200,000.00000000000000
      20060625.1     13,200,000.00000000000000
      20060725.1     13,200,000.00000000000000
      20060825.1     13,200,000.00000000000000
      20060925.1     13,200,000.00000000000000
      20061025.1     13,200,000.00000000000000
      20061125.1     13,200,000.00000000000000
      20061225.1     11,659,940.05000000100000
      20070125.1     11,393,854.01000000000000
      20070225.1     11,133,860.69999999900000
      20070325.1     10,879,818.82000000000000
      20070425.1     10,631,590.42000000000000
      20070525.1     10,389,040.77000000000000
      20070625.1     10,152,038.35999999900000
      20070725.1     9,920,454.72000000070000
      20070825.1     9,694,164.46000000090000
      20070925.1     9,473,045.09999999960000
```

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      20071025.1     9,256,977.06000000050000
      20071125.1     9,045,843.58000000010000
      20071225.1     8,839,530.60999999940000
      20080125.1     8,637,926.82000000030000
      20080225.1     8,440,923.47000000070000
      20080325.1     8,248,414.37999999990000
      20080425.1     8,060,295.86000000030000
      20080525.1     7,876,466.63999999970000
      20080625.1     7,696,827.84999999960000
      20080725.1     7,521,282.91000000010000
      20080825.1     7,349,737.51999999960000
      20080925.1     7,182,099.58999999990000
      20081025.1     7,018,279.16000000010000
      20081125.1     6,858,188.40000000040000
      20081225.1     6,701,741.51999999960000
      20090125.1     6,548,854.75000000000000
      20090225.1     6,399,446.25999999980000
      20090325.1     6,253,436.12999999990000
      20090425.1     6,110,746.33000000010000
      20090525.1     5,971,300.62000000010000
      20090625.1     5,835,024.54999999980000
      20090725.1     5,701,845.41000000010000
      20090825.1     5,571,692.19000000040000
      20090925.1     5,444,495.51999999960000
      20091025.1     5,320,187.65000000040000
      20091125.1     5,198,702.40000000040000
      20091225.1     5,079,975.13999999970000
      20100125.1     4,963,942.75000000000000
      20100225.1     4,850,543.54999999980000
      20100325.1     4,739,717.32000000030000
      20100425.1     4,631,405.21999999970000
      20100525.1     4,525,549.78000000030000
      20100625.1     4,422,094.87999999990000
      20100725.1     4,320,985.67999999970000
      20100825.1     4,222,168.62000000010000
      20100925.1     4,125,591.39000000010000
      20101025.1     4,031,202.85999999990000
      20101125.1     3,938,953.12000000010000
      20101225.1     3,848,793.39999999990000
      20110125.1     3,760,676.06000000010000
      20110225.1     3,674,554.56000000010000
      20110325.1     3,590,383.43999999990000
      20110425.1     3,508,118.27000000000000
      20110525.1     3,427,715.68000000020000
      20110625.1     3,349,133.27999999980000
      20110725.1     3,272,329.66000000010000
      20110825.1     3,197,264.37000000010000
      20110925.1     3,123,897.87999999990000
      20111025.1     3,052,191.58999999990000
      20111125.1     2,982,107.77999999980000
      20111225.1     2,913,609.58999999990000
      20120125.1     2,846,661.02000000000000
      20120225.1     2,781,226.89999999990000
      20120325.1     2,717,272.85999999990000
      20120425.1     2,654,765.31999999980000
      20120525.1     0
!
 DEFINE TABLE "Cap4RateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
```

20040225.1	12,000,000.00000000000000
20040325.1	12,000,000.00000000000000
20040425.1	12,000,000.00000000000000
20040525.1	12,000,000.00000000000000
20040625.1	12,000,000.00000000000000
20040725.1	12,000,000.00000000000000
20040825.1	12,000,000.00000000000000
20040925.1	12,000,000.00000000000000
20041025.1	12,000,000.00000000000000
20041125.1	12,000,000.00000000000000
20041225.1	12,000,000.00000000000000
20050125.1	12,000,000.00000000000000
20050225.1	12,000,000.00000000000000
20050325.1	12,000,000.00000000000000
20050425.1	12,000,000.00000000000000
20050525.1	12,000,000.00000000000000
20050625.1	12,000,000.00000000000000
20050725.1	12,000,000.00000000000000
20050825.1	12,000,000.00000000000000
20050925.1	12,000,000.00000000000000
20051025.1	12,000,000.00000000000000
20051125.1	12,000,000.00000000000000
20051225.1	12,000,000.00000000000000
20060125.1	12,000,000.00000000000000
20060225.1	12,000,000.00000000000000
20060325.1	12,000,000.00000000000000
20060425.1	12,000,000.00000000000000
20060525.1	12,000,000.00000000000000
20060625.1	12,000,000.00000000000000
20060725.1	12,000,000.00000000000000
20060825.1	12,000,000.00000000000000
20060925.1	12,000,000.00000000000000
20061025.1	12,000,000.00000000000000
20061125.1	12,000,000.00000000000000
20061225.1	10,793,863.72000000100000
20070125.1	10,358,049.10000000000000
20070225.1	10,121,691.53999999900000
20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000

```
      20090325.1     5,684,941.94000000040000
      20090425.1     5,555,223.92999999970000
      20090525.1     5,428,455.11000000030000
      20090625.1     5,304,567.76999999960000
      20090725.1     5,183,495.83000000010000
      20090825.1     5,065,174.71999999970000
      20090925.1     4,949,541.37999999990000
      20091025.1     4,836,534.21999999970000
      20091125.1     4,726,093.08999999990000
      20091225.1     4,618,159.21999999970000
      20100125.1     4,512,675.21999999970000
      20100225.1     4,409,585.04000000000000
      20100325.1     4,308,833.91999999990000
      20100425.1     4,210,368.37999999990000
      20100525.1     4,114,136.16999999990000
      20100625.1     4,020,086.25999999980000
      20100725.1     3,928,168.79999999980000
      20100825.1     3,838,335.10999999990000
      20100925.1     3,750,537.62000000010000
      20101025.1     3,664,729.87000000010000
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal4 = LOOKUP_TBL( "STEP", Curdate, "Cap4Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal4End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap4Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate4 = LOOKUP_TBL( "STEP", Curdate, "Cap4RateSch",
"CURDATE", "Rate" )
!
!
 DEFINE TABLE "Cap5Notional" (103, 2) = "CURDATE" "Balance"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
```

20040925.1	12,000,000.00000000000000
20041025.1	12,000,000.00000000000000
20041125.1	12,000,000.00000000000000
20041225.1	12,000,000.00000000000000
20050125.1	12,000,000.00000000000000
20050225.1	12,000,000.00000000000000
20050325.1	12,000,000.00000000000000
20050425.1	12,000,000.00000000000000
20050525.1	12,000,000.00000000000000
20050625.1	12,000,000.00000000000000
20050725.1	12,000,000.00000000000000
20050825.1	12,000,000.00000000000000
20050925.1	12,000,000.00000000000000
20051025.1	12,000,000.00000000000000
20051125.1	12,000,000.00000000000000
20051225.1	12,000,000.00000000000000
20060125.1	12,000,000.00000000000000
20060225.1	12,000,000.00000000000000
20060325.1	12,000,000.00000000000000
20060425.1	12,000,000.00000000000000
20060525.1	12,000,000.00000000000000
20060625.1	12,000,000.00000000000000
20060725.1	12,000,000.00000000000000
20060825.1	12,000,000.00000000000000
20060925.1	12,000,000.00000000000000
20061025.1	12,000,000.00000000000000
20061125.1	12,000,000.00000000000000
20061225.1	10,599,945.50000000000000
20070125.1	10,358,049.10000000000000
20070225.1	10,121,691.53999999900000
20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000
20090325.1	5,684,941.94000000040000
20090425.1	5,555,223.92999999970000
20090525.1	5,428,455.11000000030000
20090625.1	5,304,567.76999999960000
20090725.1	5,183,495.83000000010000
20090825.1	5,065,174.71999999970000
20090925.1	4,949,541.37999999990000

```
      20091025.1     4,836,534.21999999970000
      20091125.1     4,726,093.08999999990000
      20091225.1     4,618,159.21999999970000
      20100125.1     4,512,675.21999999970000
      20100225.1     4,409,585.04000000000000
      20100325.1     4,308,833.91999999990000
      20100425.1     4,210,368.37999999990000
      20100525.1     4,114,136.16999999990000
      20100625.1     4,020,086.25999999980000
      20100725.1     3,928,168.79999999980000
      20100825.1     3,838,335.10999999990000
      20100925.1     3,750,537.62000000010000
      20101025.1     3,664,729.87000000010000
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
 DEFINE TABLE "Cap5RateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
      20040925.1     12,000,000.00000000000000
      20041025.1     12,000,000.00000000000000
      20041125.1     12,000,000.00000000000000
      20041225.1     12,000,000.00000000000000
      20050125.1     12,000,000.00000000000000
      20050225.1     12,000,000.00000000000000
      20050325.1     12,000,000.00000000000000
      20050425.1     12,000,000.00000000000000
      20050525.1     12,000,000.00000000000000
      20050625.1     12,000,000.00000000000000
      20050725.1     12,000,000.00000000000000
      20050825.1     12,000,000.00000000000000
      20050925.1     12,000,000.00000000000000
      20051025.1     12,000,000.00000000000000
      20051125.1     12,000,000.00000000000000
      20051225.1     12,000,000.00000000000000
      20060125.1     12,000,000.00000000000000
```

20060225.1	12,000,000.00000000000000
20060325.1	12,000,000.00000000000000
20060425.1	12,000,000.00000000000000
20060525.1	12,000,000.00000000000000
20060625.1	12,000,000.00000000000000
20060725.1	12,000,000.00000000000000
20060825.1	12,000,000.00000000000000
20060925.1	12,000,000.00000000000000
20061025.1	12,000,000.00000000000000
20061125.1	12,000,000.00000000000000
20061225.1	10,793,863.72000000100000
20070125.1	10,358,049.10000000000000
20070225.1	10,121,691.53999999900000
20070325.1	9,890,744.38000000080000
20070425.1	9,665,082.19999999930000
20070525.1	9,444,582.51999999960000
20070625.1	9,229,125.77999999930000
20070725.1	9,018,595.19999999930000
20070825.1	8,812,876.77999999930000
20070925.1	8,611,859.17999999970000
20071025.1	8,415,433.68999999950000
20071125.1	8,223,494.16000000010000
20071225.1	8,035,936.91999999990000
20080125.1	7,852,660.75000000000000
20080225.1	7,673,566.79000000000000
20080325.1	7,498,558.53000000030000
20080425.1	7,327,541.69000000040000
20080525.1	7,160,424.21999999970000
20080625.1	6,997,116.21999999970000
20080725.1	6,837,529.91999999990000
20080825.1	6,681,579.57000000030000
20080925.1	6,529,181.44000000040000
20081025.1	6,380,253.78000000030000
20081125.1	6,234,716.73000000040000
20081225.1	6,092,492.29999999980000
20090125.1	5,953,504.32000000030000
20090225.1	5,817,678.41999999990000
20090325.1	5,684,941.94000000040000
20090425.1	5,555,223.92999999970000
20090525.1	5,428,455.11000000030000
20090625.1	5,304,567.76999999960000
20090725.1	5,183,495.83000000010000
20090825.1	5,065,174.71999999970000
20090925.1	4,949,541.37999999990000
20091025.1	4,836,534.21999999970000
20091125.1	4,726,093.08999999990000
20091225.1	4,618,159.21999999970000
20100125.1	4,512,675.21999999970000
20100225.1	4,409,585.04000000000000
20100325.1	4,308,833.91999999990000
20100425.1	4,210,368.37999999990000
20100525.1	4,114,136.16999999990000
20100625.1	4,020,086.25999999980000
20100725.1	3,928,168.79999999980000
20100825.1	3,838,335.10999999990000
20100925.1	3,750,537.62000000010000
20101025.1	3,664,729.87000000010000
20101125.1	3,580,866.47000000020000
20101225.1	3,498,903.08999999990000
20110125.1	3,418,796.41999999990000
20110225.1	3,340,504.14999999990000

```
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal5 = LOOKUP_TBL( "STEP", Curdate, "Cap5Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal5End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap5Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate5 = LOOKUP_TBL( "STEP", Curdate, "Cap5RateSch",
"CURDATE", "Rate" )
!
!
 DEFINE TABLE "Cap6Notional" (103, 2) = "CURDATE" "Balance"
      20031125.1     13,200,000.00000000000000
      20031225.1     13,200,000.00000000000000
      20040125.1     13,200,000.00000000000000
      20040225.1     13,200,000.00000000000000
      20040325.1     13,200,000.00000000000000
      20040425.1     13,200,000.00000000000000
      20040525.1     13,200,000.00000000000000
      20040625.1     13,200,000.00000000000000
      20040725.1     13,200,000.00000000000000
      20040825.1     13,200,000.00000000000000
      20040925.1     13,200,000.00000000000000
      20041025.1     13,200,000.00000000000000
      20041125.1     13,200,000.00000000000000
      20041225.1     13,200,000.00000000000000
      20050125.1     13,200,000.00000000000000
      20050225.1     13,200,000.00000000000000
      20050325.1     13,200,000.00000000000000
      20050425.1     13,200,000.00000000000000
      20050525.1     13,200,000.00000000000000
      20050625.1     13,200,000.00000000000000
      20050725.1     13,200,000.00000000000000
      20050825.1     13,200,000.00000000000000
      20050925.1     13,200,000.00000000000000
      20051025.1     13,200,000.00000000000000
      20051125.1     13,200,000.00000000000000
      20051225.1     13,200,000.00000000000000
      20060125.1     13,200,000.00000000000000
      20060225.1     13,200,000.00000000000000
      20060325.1     13,200,000.00000000000000
      20060425.1     13,200,000.00000000000000
      20060525.1     13,200,000.00000000000000
      20060625.1     13,200,000.00000000000000
      20060725.1     13,200,000.00000000000000
      20060825.1     13,200,000.00000000000000
```

20060925.1	13,200,000.00000000000000
20061025.1	13,200,000.00000000000000
20061125.1	13,200,000.00000000000000
20061225.1	11,659,940.05000000100000
20070125.1	11,393,854.01000000000000
20070225.1	11,133,860.69999999900000
20070325.1	10,879,818.82000000000000
20070425.1	10,631,590.42000000000000
20070525.1	10,389,040.77000000000000
20070625.1	10,152,038.35999999900000
20070725.1	9,920,454.72000000070000
20070825.1	9,694,164.46000000090000
20070925.1	9,473,045.09999999960000
20071025.1	9,256,977.06000000050000
20071125.1	9,045,843.58000000010000
20071225.1	8,839,530.60999999940000
20080125.1	8,637,926.82000000030000
20080225.1	8,440,923.47000000070000
20080325.1	8,248,414.37999999990000
20080425.1	8,060,295.86000000030000
20080525.1	7,876,466.63999999970000
20080625.1	7,696,827.84999999960000
20080725.1	7,521,282.91000000010000
20080825.1	7,349,737.51999999960000
20080925.1	7,182,099.58999999990000
20081025.1	7,018,279.16000000010000
20081125.1	6,858,188.40000000040000
20081225.1	6,701,741.51999999960000
20090125.1	6,548,854.75000000000000
20090225.1	6,399,446.25999999980000
20090325.1	6,253,436.12999999990000
20090425.1	6,110,746.33000000010000
20090525.1	5,971,300.62000000010000
20090625.1	5,835,024.54999999980000
20090725.1	5,701,845.41000000010000
20090825.1	5,571,692.19000000040000
20090925.1	5,444,495.51999999960000
20091025.1	5,320,187.65000000040000
20091125.1	5,198,702.40000000040000
20091225.1	5,079,975.13999999970000
20100125.1	4,963,942.75000000000000
20100225.1	4,850,543.54999999980000
20100325.1	4,739,717.32000000030000
20100425.1	4,631,405.21999999970000
20100525.1	4,525,549.78000000030000
20100625.1	4,422,094.87999999990000
20100725.1	4,213,238.88999999970000
20100825.1	3,979,671.29000000000000
20100925.1	3,751,397.81999999980000
20101025.1	3,528,297.66999999990000
20101125.1	3,310,252.83000000010000
20101225.1	3,097,148.04999999980000
20110125.1	2,888,870.70000000020000
20110225.1	2,685,310.79000000000000
20110325.1	2,486,360.85000000010000
20110425.1	2,291,915.91999999990000
20110525.1	2,101,873.43999999990000
20110625.1	1,916,133.21000000000000
20110725.1	1,734,597.37999999990000
20110825.1	1,557,170.32000000010000
20110925.1	1,383,758.62999999990000

```
      20111025.1     1,214,271.03000000000000
      20111125.1     1,048,618.37999999990000
      20111225.1     886,713.56999999995000
      20120125.1     728,471.51000000001000
      20120225.1     573,809.04000000004000
      20120325.1     422,644.94000000000000
      20120425.1     274,899.85999999999000
      20120525.1     0
!
 DEFINE TABLE "Cap6RateSch" (103, 2) = "CURDATE" "Rate"
      20031125.1     12,000,000.00000000000000
      20031225.1     12,000,000.00000000000000
      20040125.1     12,000,000.00000000000000
      20040225.1     12,000,000.00000000000000
      20040325.1     12,000,000.00000000000000
      20040425.1     12,000,000.00000000000000
      20040525.1     12,000,000.00000000000000
      20040625.1     12,000,000.00000000000000
      20040725.1     12,000,000.00000000000000
      20040825.1     12,000,000.00000000000000
      20040925.1     12,000,000.00000000000000
      20041025.1     12,000,000.00000000000000
      20041125.1     12,000,000.00000000000000
      20041225.1     12,000,000.00000000000000
      20050125.1     12,000,000.00000000000000
      20050225.1     12,000,000.00000000000000
      20050325.1     12,000,000.00000000000000
      20050425.1     12,000,000.00000000000000
      20050525.1     12,000,000.00000000000000
      20050625.1     12,000,000.00000000000000
      20050725.1     12,000,000.00000000000000
      20050825.1     12,000,000.00000000000000
      20050925.1     12,000,000.00000000000000
      20051025.1     12,000,000.00000000000000
      20051125.1     12,000,000.00000000000000
      20051225.1     12,000,000.00000000000000
      20060125.1     12,000,000.00000000000000
      20060225.1     12,000,000.00000000000000
      20060325.1     12,000,000.00000000000000
      20060425.1     12,000,000.00000000000000
      20060525.1     12,000,000.00000000000000
      20060625.1     12,000,000.00000000000000
      20060725.1     12,000,000.00000000000000
      20060825.1     12,000,000.00000000000000
      20060925.1     12,000,000.00000000000000
      20061025.1     12,000,000.00000000000000
      20061125.1     12,000,000.00000000000000
      20061225.1     10,793,863.72000000100000
      20070125.1     10,358,049.10000000000000
      20070225.1     10,121,691.53999999900000
      20070325.1     9,890,744.38000000080000
      20070425.1     9,665,082.19999999930000
      20070525.1     9,444,582.51999999960000
      20070625.1     9,229,125.77999999930000
      20070725.1     9,018,595.19999999930000
      20070825.1     8,812,876.77999999930000
      20070925.1     8,611,859.17999999970000
      20071025.1     8,415,433.68999999950000
      20071125.1     8,223,494.16000000010000
      20071225.1     8,035,936.91999999990000
      20080125.1     7,852,660.75000000000000
```

```
      20080225.1     7,673,566.79000000000000
      20080325.1     7,498,558.53000000030000
      20080425.1     7,327,541.69000000040000
      20080525.1     7,160,424.21999999970000
      20080625.1     6,997,116.21999999970000
      20080725.1     6,837,529.91999999990000
      20080825.1     6,681,579.57000000030000
      20080925.1     6,529,181.44000000040000
      20081025.1     6,380,253.78000000030000
      20081125.1     6,234,716.73000000040000
      20081225.1     6,092,492.29999999980000
      20090125.1     5,953,504.32000000030000
      20090225.1     5,817,678.41999999990000
      20090325.1     5,684,941.94000000040000
      20090425.1     5,555,223.92999999970000
      20090525.1     5,428,455.11000000030000
      20090625.1     5,304,567.76999999960000
      20090725.1     5,183,495.83000000010000
      20090825.1     5,065,174.71999999970000
      20090925.1     4,949,541.37999999990000
      20091025.1     4,836,534.21999999970000
      20091125.1     4,726,093.08999999990000
      20091225.1     4,618,159.21999999970000
      20100125.1     4,512,675.21999999970000
      20100225.1     4,409,585.04000000000000
      20100325.1     4,308,833.91999999990000
      20100425.1     4,210,368.37999999990000
      20100525.1     4,114,136.16999999990000
      20100625.1     4,020,086.25999999980000
      20100725.1     3,928,168.79999999980000
      20100825.1     3,838,335.10999999990000
      20100925.1     3,750,537.62000000010000
      20101025.1     3,664,729.87000000010000
      20101125.1     3,580,866.47000000020000
      20101225.1     3,498,903.08999999990000
      20110125.1     3,418,796.41999999990000
      20110225.1     3,340,504.14999999990000
      20110325.1     3,263,984.93999999990000
      20110425.1     3,189,198.43000000020000
      20110525.1     3,116,105.16999999990000
      20110625.1     3,044,666.62000000010000
      20110725.1     2,974,845.14999999990000
      20110825.1     2,906,603.97000000020000
      20110925.1     2,839,907.16000000010000
      20111025.1     2,774,719.62999999990000
      20111125.1     2,711,007.06999999980000
      20111225.1     2,648,735.99000000020000
      20120125.1     2,587,873.66000000010000
      20120225.1     2,528,388.08999999990000
      20120325.1     2,470,248.06000000010000
      20120425.1     2,413,423.02000000000000
      20120525.1     0
!
  DEFINE DYNAMIC #CapBal6 = LOOKUP_TBL( "STEP", Curdate, "Cap6Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal6End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap6Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate6 = LOOKUP_TBL( "STEP", Curdate, "Cap6RateSch",
"CURDATE", "Rate" )
```

```
!
!
 DEFINE TABLE "Cap7Notional" (30, 2) = "CURDATE" "Balance"
      20031125.1     681,161,000.00000000000000
      20031225.1     665,507,133.44000006000000
      20040125.1     649,866,434.80999994000000
      20040225.1     634,231,913.17999995000000
      20040325.1     618,598,148.74000001000000
      20040425.1     602,961,295.49000001000000
      20040525.1     587,319,076.26999998000000
      20040625.1     571,670,770.02999997000000
      20040725.1     556,017,190.95000005000000
      20040825.1     540,360,659.28999996000000
      20040925.1     524,704,963.98000002000000
      20041025.1     509,087,628.69000000000000
      20041125.1     493,847,018.48000002000000
      20041225.1     478,974,504.75999999000000
      20050125.1     464,461,110.68000001000000
      20050225.1     450,298,080.75000000000000
      20050325.1     436,476,875.30000001000000
      20050425.1     422,989,165.10000002000000
      20050525.1     409,826,826.13999999000000
      20050625.1     396,981,934.50999999000000
      20050725.1     384,446,761.41000003000000
      20050825.1     372,213,768.30000001000000
      20050925.1     360,275,602.17000002000000
      20051025.1     348,625,090.93000001000000
      20051125.1     337,255,238.89999998000000
      20051225.1     326,159,222.43000001000000
      20060125.1     315,330,385.62000000000000
      20060225.1     304,762,236.16000003000000
      20060325.1     294,448,441.24000001000000
      20060425.1     0
!
 DEFINE TABLE "Cap7RateSch" (31, 2) = "CURDATE" "Rate"
      20031125.1     99.000000000000000
      20031225.1     7.30000000000000
      20040125.1     7.05000000000000
      20040225.1     7.04000000000000
      20040325.1     7.52000000000000
      20040425.1     7.02000000000000
      20040525.1     7.25000000000000
      20040625.1     7.01000000000000
      20040725.1     7.23000000000000
      20040825.1     6.99000000000000
      20040925.1     6.99000000000000
      20041025.1     7.22000000000000
      20041125.1     6.98000000000000
      20041225.1     7.21000000000000
      20050125.1     6.97000000000000
      20050225.1     6.97000000000000
      20050325.1     7.71000000000000
      20050425.1     6.96000000000000
      20050525.1     7.19000000000000
      20050625.1     6.95000000000000
      20050725.1     7.18000000000000
      20050825.1     6.99000000000000
      20050925.1     7.06000000000000
      20051025.1     8.36000000000000
      20051125.1     8.08000000000000
      20051225.1     8.34000000000000
```

```
      20060125.1     8.07000000000000
      20060225.1     8.08000000000000
      20060325.1     8.98000000000000
      20060425.1     8.61000000000000
      20060525.1     0
!
  DEFINE DYNAMIC #CapBal7 = LOOKUP_TBL( "STEP", Curdate, "Cap7Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal7End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap7Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate7 = LOOKUP_TBL( "STEP", Curdate, "Cap7RateSch",
"CURDATE", "Rate" )
!
!
 DEFINE TABLE "Cap8Notional" (37, 2) = "CURDATE" "Balance"
      20031125.1     103,277,000.00000000000000
      20031225.1     100,917,355.90000001000000
      20040125.1     98,559,730.37000000500000
      20040225.1     96,202,987.73999999500000
      20040325.1     93,846,231.07999999800000
      20040425.1     91,488,803.01999999600000
      20040525.1     89,130,285.43999999800000
      20040625.1     86,770,498.00000000000000
      20040725.1     84,409,495.35999999900000
      20040825.1     82,047,563.21999999900000
      20040925.1     79,685,213.09999999400000
      20041025.1     77,331,612.37999999500000
      20041125.1     75,034,157.10999999900000
      20041225.1     72,792,061.53000000100000
      20050125.1     70,603,974.65999999600000
      20050225.1     68,468,578.93000000700000
      20050325.1     66,384,589.31000000200000
      20050425.1     64,350,752.50000000000000
      20050525.1     62,365,846.17000000200000
      20050625.1     60,428,678.13000000300000
      20050725.1     58,538,085.63000000300000
      20050825.1     56,692,934.59000000400000
      20050925.1     54,892,118.92000000200000
      20051025.1     53,134,559.78999999900000
      20051125.1     51,419,204.95000000300000
      20051225.1     49,745,028.09000000400000
      20060125.1     48,111,028.18999999800000
      20060225.1     46,516,228.85999999900000
      20060325.1     44,959,677.78000000100000
      20060425.1     43,440,446.03000000100000
      20060525.1     41,957,627.57999999800000
      20060625.1     40,510,338.67000000200000
      20060725.1     39,097,717.25999999800000
      20060825.1     37,718,922.53000000100000
      20060925.1     36,373,134.31000000200000
      20061025.1     35,059,552.57000000000000
      20061125.1     0
!
 DEFINE TABLE "Cap8RateSch" (36, 2) = "CURDATE" "Rate"
      20031125.1     99.00000000000000
      20031225.1     7.35000000000000
      20040125.1     7.11000000000000
      20040225.1     7.11000000000000
      20040325.1     7.60000000000000
```

```
      20040425.1     7.10000000000000
      20040525.1     7.34000000000000
      20040625.1     7.10000000000000
      20040725.1     7.33000000000000
      20040825.1     7.09000000000000
      20040925.1     7.09000000000000
      20041025.1     7.33000000000000
      20041125.1     7.09000000000000
      20041225.1     7.32000000000000
      20050125.1     7.09000000000000
      20050225.1     7.09000000000000
      20050325.1     7.84000000000000
      20050425.1     7.08000000000000
      20050525.1     7.32000000000000
      20050625.1     7.08000000000000
      20050725.1     7.31000000000000
      20050825.1     7.08000000000000
      20050925.1     7.08000000000000
      20051025.1     7.31000000000000
      20051125.1     7.07000000000000
      20051225.1     7.31000000000000
      20060125.1     7.07000000000000
      20060225.1     7.07000000000000
      20060325.1     7.82000000000000
      20060425.1     7.07000000000000
      20060525.1     7.30000000000000
      20060625.1     7.06000000000000
      20060725.1     7.30000000000000
      20060825.1     7.06000000000000
      20060925.1     7.06000000000000
      20061025.1     7.29000000000000
!
  DEFINE DYNAMIC #CapBal8 = LOOKUP_TBL( "STEP", Curdate, "Cap8Notional",
"CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapBal8End = LOOKUP_TBL( "STEP", Curdate + 30,
"Cap8Notional", "CURDATE", "Balance" )
!
  DEFINE DYNAMIC #CapRate8 = LOOKUP_TBL( "STEP", Curdate, "Cap8RateSch",
"CURDATE", "Rate" )
!
!
  DEFINE #FloorCollat        = .5% * #OrigCollBal
  DEFINE #TrigDelinqFrac     = 0
  DEFINE #CumLossShft        = 0
  DEFINE #TrigCumLossFrac    = 0
  DEFINE #SDTrigDelinqFrac   = 0
  DEFINE #SDCumLossShft      = 0
  DEFINE #SDTrigCumLossFrac  = 0
  DEFINE #SpecOCTarg         = 1.5% * #OrigCollBal
ifndef #cmover_3.0d _
  DEFINE #OC                 = 18000000.00
!
ifdef #cmover_3.0d _
  DEFINE STANDARDIZE OC_ACTUAL_VAL               #OC            =
18000000.00
!
  DEFINE STANDARDIZE OCT_INITVAL         CONSTANT #InitOCTarg    = 1.5%
* #OrigCollBal
  DEFINE STANDARDIZE OCT_STEPDOWN_MONTH  CONSTANT #StepDownDate  = 37
  DEFINE STANDARDIZE OCT_STEPDOWN_FRAC   CONSTANT #StepOCFrac    = 0.03
```

```
  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 STICKY #NetRate3  = ( COLL_I_MISC("COUPON", 3) ) /
COLL_PREV_BAL(3) * 1200
!
  DEFINE DYNAMIC #NetRateActual360 = #Netrate * 30 / DAYS_DIFF(CURDATE ,
MONTHS_ADD(CURDATE,-1))
!
!
  DEFINE TABLE "OC_SDCUMLOSS0" (6, 2) = "MONTH" "OC_SDCUMLOSS_FRAC0"
      36.1   0
      48.1   0.0275
      60.1   0.04
      72.1   0.0525
      84.1   0.0575
      360.1   0.06
!
  DEFINE TABLE "OC_CUMLOSS0" (6, 2) = "MONTH" "OC_CUMLOSS_FRAC0"
      36.1   0
      48.1   0.0275
      60.1   0.04
      72.1   0.0525
      84.1   0.0575
      360.1   0.06
!
  DEFINE TABLE "NASSNR_1" (5, 2) = "MONTH" "NAS_FRACSNR_1"
      36.1   0%
      60.1   45%
      72.1   80%
      84.1   100%
      96.1   300%
!
!
DEFINE TRANCHE "CAP_IN", "CAP_IN2", "CAP_IN3", "CAP_IN4", "CAP_IN5",
"CAP_IN6", "CAP_IN7", "CAP_IN8", "AF6", "AF1", "AF2", "AF3", "AF4",
"AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3", "MEZ4", "MEZ5", "MEZ6"
TOLERANCE WRITEDOWN_0LOSS 1.00
!DEFINE DYNAMIC #DAYS = DAYS_DIFF(CURDATE , MONTHS_ADD(CURDATE,-1))
DEFINE DYNAMIC #BAL  = COLL_PREV_BAL(1)

DEFINE DYNAMIC #VAR1 = ((COLL_I(1)/COLL_PREV_BAL(1))*1200.00) * 30.00 /
DAYS_DIFF(CURDATE , MONTHS_ADD(CURDATE,-1))
DEFINE DYNAMIC #VAR2 = ((COLL_I(2)/COLL_PREV_BAL(2))*1200.00) * 30.00 /
DAYS_DIFF(CURDATE , MONTHS_ADD(CURDATE,-1))
DEFINE DYNAMIC #VAR3 = ((COLL_I(3)/COLL_PREV_BAL(3))*1200.00) * 30.00 /
DAYS_DIFF(CURDATE , MONTHS_ADD(CURDATE,-1))
!
!
DEFINE DYNAMIC #G1 =    (COLL_PREV_BAL(1) - (BBAL("AF6#1", "AF1#1", "AF2#
1", "AF3#1", "AF4#1", "AF5#1"))) *  (COLL_I(1) / COLL_PREV_BAL(1) * 12)
DEFINE DYNAMIC #SBAL1 =  (BBAL("AF6#1", "AF1#1", "AF2#1", "AF3#1", "AF4#
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1", "AF5#1"))
DEFINE DYNAMIC #G2 =    (COLL_PREV_BAL(2) - (BBAL("SNR_2"))) *  (COLL_I
(2) / COLL_PREV_BAL(2) * 12)
DEFINE DYNAMIC #G3 =    (COLL_PREV_BAL(3) - (BBAL("SNR_3"))) *  (COLL_I
(3) / COLL_PREV_BAL(3) * 12)

DEFINE DYNAMIC #SUBCAP =    (#G3 + #G2 + #G1) / (COLL_BAL - (BBAL("AF6#
1", "AF1#1", "AF2#1", "AF3#1", "AF4#1", "AF5#1", "SNR_2", "SNR_3")) *
30.00 / DAYS_DIFF(CURDATE , MONTHS_ADD(CURDATE,-1))) *100

  INITIAL INDEX    LIBOR_6MO          1.18
  INITIAL INDEX    LIBOR_1MO          1.12
!
!!DEFINE TRANCHE "CAP_IN", "CAP_IN2", "CAP_IN3", "CAP_IN4", "CAP_IN5",
"CAP_IN6", "CAP_IN7", "CAP_IN8", "AF6", "AF1", "AF2", "AF3", "AF4",
"AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3", "MEZ4", "MEZ5", "MEZ6"
!
!
DEFINE DYNAMIC #HedgeRestrictBal1 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal = MIN( #HedgeRestrictBal1, #CapBal )
!
DEFINE DYNAMIC #HedgeCapEndBal = MIN( #HedgeRestrictBal1, #CapBalEnd )
!
DEFINE DYNAMIC #HedgeRestrictBal2 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal2 = MIN( #HedgeRestrictBal2, #CapBal2 )
!
DEFINE DYNAMIC #HedgeCapEndBal2 = MIN( #HedgeRestrictBal2, #CapBal2End )
!
DEFINE DYNAMIC #HedgeRestrictBal3 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal3 = MIN( #HedgeRestrictBal3, #CapBal3 )
!
DEFINE DYNAMIC #HedgeCapEndBal3 = MIN( #HedgeRestrictBal3, #CapBal3End )
!
DEFINE DYNAMIC #HedgeRestrictBal4 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal4 = MIN( #HedgeRestrictBal4, #CapBal4 )
!
DEFINE DYNAMIC #HedgeCapEndBal4 = MIN( #HedgeRestrictBal4, #CapBal4End )
!
DEFINE DYNAMIC #HedgeRestrictBal6 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal6 = MIN( #HedgeRestrictBal6, #CapBal6 )
!
DEFINE DYNAMIC #HedgeCapEndBal6 = MIN( #HedgeRestrictBal6, #CapBal6End )
!
DEFINE DYNAMIC #HedgeRestrictBal7 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
```

```
!
DEFINE DYNAMIC #HedgeCapBeginBal7 = MIN( #HedgeRestrictBal7, #CapBal7 )
!
DEFINE DYNAMIC #HedgeCapEndBal7 = MIN( #HedgeRestrictBal7, #CapBal7End )
!
DEFINE DYNAMIC #HedgeRestrictBal8 = BBAL
("AF6","AF1","AF2","AF3","AF4","AF5","SNR_2","SNR_
3","MEZ1","MEZ2","MEZ3","MEZ4","MEZ5","MEZ6")
!
DEFINE DYNAMIC #HedgeCapBeginBal8 = MIN( #HedgeRestrictBal8, #CapBal8 )
!
DEFINE DYNAMIC #HedgeCapEndBal8 = MIN( #HedgeRestrictBal8, #CapBal8End )
!
Tranche "CAP_IN" PSEUDO HEDGE
   Block $ 63,600,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal ); END ( #HedgeCapEndBal ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate))
     0     999
!
Tranche "CAP_IN2" PSEUDO HEDGE
   Block $ 12,000,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal2 ); END ( #HedgeCapEndBal2 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate2))
     0     999
!
Tranche "CAP_IN3" PSEUDO HEDGE
   Block $ 12,000,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal3 ); END ( #HedgeCapEndBal3 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate3))
     0     999
!
Tranche "CAP_IN4" PSEUDO HEDGE
   Block $ 13,200,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal4 ); END ( #HedgeCapEndBal4 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate4))
     0     999
!
Tranche "CAP_IN5" PSEUDO HEDGE
   Block $ 12,000,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #CapBal5 ); END ( #CapBal5End ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate5))
     0     999
!
Tranche "CAP_IN6" PSEUDO HEDGE
   Block $ 13,200,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal6 ); END ( #HedgeCapEndBal6 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate6))
     0     999
!
```

```
Tranche "CAP_IN7" PSEUDO HEDGE
   Block $ 681,161,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal7 ); END ( #HedgeCapEndBal7 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate7))
     0     999
!
Tranche "CAP_IN8" PSEUDO HEDGE
   Block $ 103,277,000.00000000000000  at 0.00 FLOAT NOTIONAL WITH
FORMULA BEGIN ( #HedgeCapBeginBal8 ); END ( #HedgeCapEndBal8 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE FREQ M _
          Delay 0  Dated 20031010  Next 20031125
     ((1 * MIN(9.25, LIBOR_1MO)) + (-1 * #CapRate8))
     0     999
!
Tranche "AF6" SEN_NAS_FIX_CAP ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 22956000.00 at 4.83 GROUP 1  FREQ M FLOAT _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20031001  Next 20031125
    ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 5.33 ELSE
4.83 )
    0    999
!
Tranche "AF1" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 72357000.00 at 1.27 GROUP 1  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     1 * LIBOR_1MO + 0.15
     .15     9.25
!
Tranche "AF2" SEN_FIX_CAP ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 24854000.00 at 2.66 GROUP 1  FREQ M FLOAT _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20031001  Next 20031125
    ( 2.66 )
    0    999
!
Tranche "AF3" SEN_FIX_CAP ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 50404000.00 at 3.32 GROUP 1  FREQ M FLOAT _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20031001  Next 20031125
    ( 3.32 )
    0    999
!
Tranche "AF4" SEN_FIX_CAP ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 27192000.00 at 4.45 GROUP 1  FREQ M FLOAT _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
          Delay 24  Dated 20031001  Next 20031125
    ( 4.45 )
    0    999
!
Tranche "AF5" SEN_FIX_CAP ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 31799000.00 at 5.54 GROUP 1  FREQ M FLOAT _
          COUPONCAP 30360 NONE ( #VAR1 ); _
          DAYCOUNT 30360 BUSINESS_DAY NONE _
```

```
          Delay 24  Dated 20031001  Next 20031125
    ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%) THEN 6.04 ELSE
5.54 )
    0    999
!
Tranche "SNR_2" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 681161000.00 at 1.5 GROUP 2  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #VAR2 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 0.76 ELSE 0.38 ))
     .38     99
!
Tranche "SNR_3" SEN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 103277000.00 at 1.48 GROUP 3  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #VAR3 ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 0.72 ELSE 0.36 ))
     .36     99
!
Tranche "MEZ1" MEZ_FLT
   Block 63600000.00 at 1.82  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 0.7 ELSE 0.7 ))
     .7     99
!
Tranche "MEZ2" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 54000000.00 at 2.87  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 1.75 ELSE 1.75 ))
     1.75     99
!
Tranche "MEZ3" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 12000000.00 at 3.12  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 3. ELSE 2 ))
     2     99
!
Tranche "MEZ4" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13200000.00 at 4.27  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 3.15 ELSE 3.15 ))
     3.15     99
!
Tranche "MEZ5" MEZ_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 12000000.00 at 4.87  FREQ M FLOAT RESET M _
```

```
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 5.625 ELSE 3.75 ))
     3.75     99
!
Tranche "MEZ6" JUN_FLT ! PAID_DOWN_WHEN (COLL_BAL LT 0.01);
   Block 13200000.00 at 4.87  FREQ M FLOAT RESET M _
          COUPONCAP 30360 NONE ( #SUBCAP ); _
          DAYCOUNT ACTUAL360 BUSINESS_DAY NONE _
          Delay 0  Dated 20031010  Next 20031125
     (1 * LIBOR_1MO + ( IF ((COLL_BAL("LAGMON_1") / #OrigCollBal) < 10%)
THEN 3.75 ELSE 3.75 ))
     3.75     99
!
Tranche "R" JUN_RES
   Block 1200000000.00 at 0 NOTIONAL WITH GROUP 0 SURPLUS _
         DAYCOUNT 30360 BUSINESS_DAY NONE _
         FREQ M   Delay 24  Dated 20031001  Next 20031125
!
  Tranche "#NetRate"             SYMVAR
!
  Tranche "#NetRateActual360"        SYMVAR
!
  Tranche "#OC"              SYMVAR
  Tranche "#SpecOCTarg"      SYMVAR
!
Tranche "DEAL_PLUGIN" PSEUDO
   Block USE PCT 100.0 100.0 OF "AF6#1"
   Block USE PCT 100.0 100.0 OF "AF1#1"
   Block USE PCT 100.0 100.0 OF "AF2#1"
   Block USE PCT 100.0 100.0 OF "AF3#1"
   Block USE PCT 100.0 100.0 OF "AF4#1"
   Block USE PCT 100.0 100.0 OF "AF5#1"
   Block USE PCT 100.0 100.0 OF "SNR_2#1"
   Block USE PCT 100.0 100.0 OF "SNR_3#1"
   Block USE PCT 100.0 100.0 OF "MEZ1#1"
   Block USE PCT 100.0 100.0 OF "MEZ2#1"
   Block USE PCT 100.0 100.0 OF "MEZ3#1"
   Block USE PCT 100.0 100.0 OF "MEZ4#1"
   Block USE PCT 100.0 100.0 OF "MEZ5#1"
   Block USE PCT 100.0 100.0 OF "MEZ6#1"
   Block USE PCT   0.0 100.0 OF "R#1"
!
!
DEFINE PSEUDO_TRANCHE COLLAT _
   Delay 24 Dated 20031001 Next 20031125 Settle 20031010
DEFINE PSEUDO_TRANCHE COLLAT GROUP 1 _
   Delay 24 Dated 20031001 Next 20031125 Settle 20031010
DEFINE PSEUDO_TRANCHE COLLAT GROUP 2 _
   Delay 24 Dated 20031001 Next 20031125 Settle 20031010
DEFINE PSEUDO_TRANCHE COLLAT GROUP 3 _
   Delay 24 Dated 20031001 Next 20031125 Settle 20031010
!
  HEDGE "Cap" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN"
!
  HEDGE "Cap2" _
```

```
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN2"
!
  HEDGE "Cap3" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN3"
!
  HEDGE "Cap4" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN4"
!
  HEDGE "Cap5" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN5"
!
  HEDGE "Cap6" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN6"
!
  HEDGE "Cap7" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN7"
!
  HEDGE "Cap8" _
                    TYPE  CAP _
                    LEG   "FLT"     DEAL_RECEIVES   OPTIMAL_INTPMT
"CAP_IN8"
!

  CLASS "AF6"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF6"
  CLASS "AF1"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF1"
  CLASS "AF2"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF2"
  CLASS "AF3"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF3"
  CLASS "AF4"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF4"
  CLASS "AF5"       NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "AF5"
  CLASS "SNR_2"     NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
```

```
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "SNR_2"
  CLASS "SNR_3"     NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "SNR_3"
  CLASS "MEZ1"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ1"
  CLASS "MEZ2"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ2"
  CLASS "MEZ3"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ3"
  CLASS "MEZ4"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ4"
  CLASS "MEZ5"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ5"
  CLASS "MEZ6"      NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK  COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "MEZ6"
  CLASS "RESID"    NO_BUILD_TRANCHE _
                    = "R#1"
  CLASS "SNR_1NN" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA _
                    = "AF1" "AF2" "AF3" "AF4" "AF5"
  CLASS "SNR_1" WRITEDOWN_BAL PRORATA ALLOCATION _
                    = "AF6" "SNR_1NN"
  CLASS "SNR" DISTRIB_CLASS PRORATA  WRITEDOWN_BAL PRORATA ALLOCATION _
                    = "SNR_1" "SNR_2" "SNR_3"
!
!
  CLASS "ROOT" _
                  WRITEDOWN_BAL RULES _
                  DISTRIB_CLASS RULES _
                  SHORTFALL_EARN_INT INTEREST TRUE _
                    = "SNR" "MEZ1" "MEZ2" "MEZ3" "MEZ4" "MEZ5" "MEZ6"
"RESID"
!
  DEFINE PSEUDO_TRANCHE CLASS "SNR"          Delay 24  Dated 20031001
Next 20031125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SNR_1"        Delay 24  Dated 20031001
Next 20031125 DAYCOUNT 30360 BUSINESS_DAY NONE
  DEFINE PSEUDO_TRANCHE CLASS "SNR_1NN"      Delay 24  Dated 20031001
Next 20031125 DAYCOUNT 30360 BUSINESS_DAY NONE
!
  CROSSOVER When 0
!
TRIGGER "StepUp-DlqRatio" _
        FULL_NAME   "Step Up Delinquency Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #TrigDelinqFrac); _
        ORIG_TARGETVAL  80% _
```

```
        TARGETVAL       (80%); _
        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 90 or more days delinquent and (B) the principal_
 balance of the loans, exceeds 80%._
 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%;  _
                             72           5.25%;  _
                             84           5.75%;  _
                             360          6%;  _
"_
        IMPACT     "If a Step Up Trigger is in effect the OC target will
change to_
 1% of the original collateral balance if a stepdown has not occurred,_
 or % of the current collateral balance if a stepdown has occurred."  _
        TRIGVAL FORMULA ( min(TRIGGER("StepUp-DlqRatio","TRIGVAL"),
TRIGGER("StepUp-CumLoss","TRIGVAL")));
!
TRIGGER "StepDown-DlqRatio" _
        FULL_NAME   "Step Down Delinquency Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #SDTrigDelinqFrac); _
        ORIG_TARGETVAL  16.5% _
        TARGETVAL       (16.5%); _
        TRIGVAL          LODIFF
!
TRIGGER "StepDown-CumLoss" _
        FULL_NAME   "Step Down Cumulative Loss Trigger" _
        ORIG_TESTVAL   0.000% _
        TESTVAL        ( #SDTrigCumLossFrac); _
        ORIG_TARGETVAL  1.000% _
        TARGETVAL       (#SDCumLossShft); _
        TRIGVAL          LODIFF
!
TRIGGER "STEPDOWN_TRIGGER" _
        FULL_NAME   "Step Down Trigger" _
        DEFINITION "A Step Down Trigger exists, if_
;(1) the quotient of (A) the aggregate principal balance of all_
 mortgage loans 90 or more days delinquent and (B) the principal_
 balance of the loans, exceeds 16.5%._
 or;(2) a percentage calculated as the quotient of the amount of
cumulative_
 realized losses divided by the collateral balance exceeds the target
```

```
defined by a schedule;_
                        Month <=          %;_
                             36           0%;  _
                             48           2.75%;  _
                             60           4%;  _
                             72           5.25%;  _
                             84           5.75%;  _
                             360          6%;  _
"_
       IMPACT     "If a Step Down Trigger is in effect the OC target
CANNOT stepdown to_
 3% of the current balance of the collateral."  _
       TRIGVAL FORMULA ( min(TRIGGER("StepDown-DlqRatio","TRIGVAL"),
TRIGGER("StepDown-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
!
!
 CMO Block Payment Rules
-------------------------------------
   calculate : #HedgePaySave = 0.00
-------------------------------------
        from :  HEDGE ("CAP5")
         pay :  CASH_ACCOUNT(0)
-------------------------------------
   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 + HEDGE
("CAP","ACTUAL_PMT")
!
   calculate :  #PrevSpecOC          = #SpecOCTarg
!
   calculate :  #CurrentOC           = MAX( 0, COLL_BAL - (BBAL("AF6#1",
"AF1#1", "AF2#1", "AF3#1", "AF4#1", "AF5#1", "SNR_2#1", "SNR_3#1", "MEZ1
#1", "MEZ2#1", "MEZ3#1", "MEZ4#1", "MEZ5#1", "MEZ6#1") - #Princ))
!
   calculate :  #XSSpread            = MAX( 0, #Interest -
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("SNR") + COUPONCAP_SHORTFALL
("ROOT") )
!
   calculate :  #FloorOCTotal        = #FloorOCTarg
!
   calculate :  #StepOCTarg          = COLL_BAL * #StepOCFrac
!
   calculate :  #StepDownDatePass    = CURMONTH GE #StepDownDate
```

```
!
   calculate :  #StepDownBal          = COLL_BAL < #OrigCollBal * 50%
!
   calculate :  #SDTrigDelinqFrac     = AVG_COLL("RATE",-1,3,1)
!
   calculate :  #SDTrigDelinq         = TRIGGER("StepDown-DlqRatio")
!
   calculate :  #SDCumLossShft        = LOOKUP_TBL( "STEP", CURMONTH ,
"OC_SDCUMLOSS0", "MONTH", "OC_SDCUMLOSS_FRAC0" )
   calculate :  #SDTrigCumLossFrac    = DELINQ_LOSS_ACCUM / #OrigCollBal
!
   calculate :  #SDTrigCumLoss        = TRIGGER("StepDown-CumLoss")
!
   calculate :  #SDTrigEvent          = TRIGGER("STEPDOWN_TRIGGER")
!
   calculate :  #StepDown             = (#StepDown OR ( BBAL("SNR") LT
0.01 ) OR ( #StepDownDatePass AND #StepDownBal ) ) AND NOT #SDTrigEvent
!
   calculate :  #TrigDelinqFrac       = AVG_COLL("RATE",-1,3,1)
!
   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 :  #TrigOCTargPre        = 1% * #OrigCollBal
!
   calculate :  #TrigOCTargPost       = #PrevSpecOC
!
   calculate :  #SpecOCTarg           = IF #StepDown _
                                      THEN IF #TrigEvent _
                                           THEN MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #TrigOCTargPost, #FloorOCTotal ) _
                                           ELSE MAX( MIN( #InitOCTarg,
#StepOCTarg ) , #FloorOCTotal ) _
                                      ELSE IF #TrigEvent _
                                           THEN MAX( #InitOCTarg,
#TrigOCTargPre, #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 :  #NasShiftSNR_1        = LOOKUP_TBL( "STEP", CURMONTH ,
"NASSNR_1", "MONTH", "NAS_FRACSNR_1" )
!
```

```
   calculate :  #NasFracSNR_1          = BBAL("AF6")/ BBAL("AF6", "SNR_
1NN")
!
   calculate :  #XSIntRem              = MAX( 0, #Interest -
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("SNR") + #OCSurplus +
COUPONCAP_SHORTFALL("ROOT"))
!
   calculate :  #SubDefic              = MAX ( 0, ( BBAL("ROOT") - #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         = .5% * #origcollbal1
   calculate :  #FloorOCTotal2         = .5% * #origcollbal2
   calculate :  #FloorOCTotal3         = .5% * #origcollbal3
!
   calculate :  #ClassSNR_1PDA         = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                         THEN #SenDistribAmt1 _
                                         ELSE BBAL("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5") _
                                         - MIN(COLL_BAL(1) -
#FloorOCTotal1, #SNRTargPct * COLL_BAL(1))
   calculate :  #ClassSNR_1PDA         = MAX( 0.0, MIN(BBAL("AF6", "AF1",
"AF2", "AF3", "AF4", "AF5"), #ClassSNR_1PDA ))
   calculate :  #ClassSNR_2PDA         = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                         THEN #SenDistribAmt2 _
                                         ELSE BBAL("SNR_2") _
                                         - MIN(COLL_BAL(2) -
#FloorOCTotal2, #SNRTargPct * COLL_BAL(2))
   calculate :  #ClassSNR_2PDA         = MAX( 0.0, MIN(BBAL("SNR_2"),
#ClassSNR_2PDA ))
   calculate :  #ClassSNR_3PDA         = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                         THEN #SenDistribAmt3 _
                                         ELSE BBAL("SNR_3") _
                                         - MIN(COLL_BAL(3) -
#FloorOCTotal3, #SNRTargPct * COLL_BAL(3))
   calculate :  #ClassSNR_3PDA         = MAX( 0.0, MIN(BBAL("SNR_3"),
#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("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1") - #ClassSNRPDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ1TargPct * COLL_BAL)
   calculate :  #ClassMEZ1PDA         = MAX( 0.0, MIN(BBAL("MEZ1"),
#ClassMEZ1PDA ))
   calculate :  #ClassMEZ1PDA         = MAX( 0, MIN( #ClassMEZ1PDA,
#DistribAmt - #ClassSNRPDA ) )
!
!
   calculate :  #ClassMEZ2PDA         = IF (#TrigEvent OR (#StepDown EQ
0.0)) _
                                        THEN #DistribAmt - #ClassSNRPDA
- #ClassMEZ1PDA _
                                        ELSE BBAL("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2") - #ClassSNRPDA -
#ClassMEZ1PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ2TargPct * COLL_BAL)
   calculate :  #ClassMEZ2PDA         = MAX( 0.0, MIN(BBAL("MEZ2"),
#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("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3") -
#ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ3TargPct * COLL_BAL)
   calculate :  #ClassMEZ3PDA        = MAX( 0.0, MIN(BBAL("MEZ3"),
#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("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3", "MEZ4") -
#ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ4TargPct * COLL_BAL)
   calculate :  #ClassMEZ4PDA        = MAX( 0.0, MIN(BBAL("MEZ4"),
#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("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3", "MEZ4",
"MEZ5") - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA - #ClassMEZ3PDA -
#ClassMEZ4PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ5TargPct * COLL_BAL)
   calculate :  #ClassMEZ5PDA        = MAX( 0.0, MIN(BBAL("MEZ5"),
#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("AF6", "AF1", "AF2",
"AF3", "AF4", "AF5", "SNR_2", "SNR_3", "MEZ1", "MEZ2", "MEZ3", "MEZ4",
"MEZ5", "MEZ6") - #ClassSNRPDA - #ClassMEZ1PDA - #ClassMEZ2PDA -
#ClassMEZ3PDA - #ClassMEZ4PDA - #ClassMEZ5PDA _
                                        - MIN(COLL_BAL - #FloorOCTotal,
#MEZ6TargPct * COLL_BAL)
   calculate :  #ClassMEZ6PDA        = MAX( 0.0, MIN(BBAL("MEZ6"),
#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
!
-----------------------------------
         pay :  CLASS INTEREST  PRO_RATA    ( "SNR" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "SNR" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ1" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ1" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ2" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ2" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ3" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ3" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ4" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ4" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ5" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ5" )
         pay :  CLASS INTEREST  PRO_RATA    ( "MEZ6" )
         pay :  CLASS INTSHORT  PRO_RATA    ( "MEZ6" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "SNR" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ1" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ2" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ3" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ4" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ5" )
         pay :  CLASS PRINCIPAL SEQUENTIAL  ( "MEZ6" )
-----------------------------------
   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" )
         pay :  CLASS INTEREST PRO_RATA  ( "SNR_1"; "SNR_2"; "SNR_3" )
         pay :  CLASS INTSHORT PRO_RATA  ( "SNR_1"; "SNR_2"; "SNR_3" )
-----------------------------------
        from :  SUBACCOUNT ( #SeniorPDA1, CLASS "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_1" )
-----------------------------------
        from :  SUBACCOUNT ( #SeniorPDA2, CLASS "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_2" )
-----------------------------------
        from :  SUBACCOUNT ( #SeniorPDA3, CLASS "SNR" )
         pay :  CLASS BALANCE SEQUENTIAL ( "SNR_3" )
-----------------------------------
        from :  CLASS ( "SNR" )
         pay :  CLASS BALANCE PRO_RATA ( "SNR_1"; "SNR_2"; "SNR_3" )
-----------------------------------
!
        from :  CLASS ( "SNR_1" )
         pay :  CLASS INTEREST PRO_RATA  ( "AF6"; "SNR_1NN" )
         pay :  CLASS INTSHORT PRO_RATA  ( "AF6"; "SNR_1NN" )
-----------------------------------
   calculate :  #NasCeilSNR_1 = MIN ( BBAL("AF6"), CASH_ACCOUNT("SNR_
1"), #NasFracSNR_1 * #NasShiftSNR_1 * CASH_ACCOUNT("SNR_1") )
-----------------------------------
  subject to :  CEILING ( #NasCeilSNR_1 )
        from :  CLASS ( "SNR_1" )
         pay :  CLASS BALANCE SEQUENTIAL ("AF6")
-----------------------------------
        from :  CLASS ( "SNR_1" )
         pay :  CLASS BALANCE SEQUENTIAL ("SNR_1NN", "AF6")
-----------------------------------
!
        from :  CLASS ( "SNR_1NN" )
         pay :  CLASS INTEREST PRO_RATA  ( "AF1"; "AF2"; "AF3"; "AF4";
"AF5" )
         pay :  CLASS INTSHORT PRO_RATA  ( "AF1"; "AF2"; "AF3"; "AF4";
"AF5" )
-----------------------------------
        from :  CLASS ( "SNR_1NN" )
         pay :  CLASS BALANCE SEQUENTIAL ( "AF1", "AF2", "AF3", "AF4",
"AF5" )
-----------------------------------
!
-----------------------------------
        from :  CLASS ( "AF6" )
         pay :  SEQUENTIAL ( "AF6#1" )
-----------------------------------
        from :  CLASS ( "AF1" )
         pay :  SEQUENTIAL ( "AF1#1" )
-----------------------------------
        from :  CLASS ( "AF2" )
         pay :  SEQUENTIAL ( "AF2#1" )
-----------------------------------
        from :  CLASS ( "AF3" )
         pay :  SEQUENTIAL ( "AF3#1" )
-----------------------------------
        from :  CLASS ( "AF4" )
```

```
        pay :  SEQUENTIAL ( "AF4#1" )
-----------------------------------
       from :  CLASS ( "AF5" )
        pay :  SEQUENTIAL ( "AF5#1" )
-----------------------------------
       from :  CLASS ( "SNR_2" )
        pay :  SEQUENTIAL ( "SNR_2#1" )
-----------------------------------
       from :  CLASS ( "SNR_3" )
        pay :  SEQUENTIAL ( "SNR_3#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ1" )
        pay :  SEQUENTIAL ( "MEZ1#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ2" )
        pay :  SEQUENTIAL ( "MEZ2#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ3" )
        pay :  SEQUENTIAL ( "MEZ3#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ4" )
        pay :  SEQUENTIAL ( "MEZ4#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ5" )
        pay :  SEQUENTIAL ( "MEZ5#1" )
-----------------------------------
-----------------------------------
       from :  CLASS ( "MEZ6" )
        pay :  SEQUENTIAL ( "MEZ6#1" )
-----------------------------------
       from :  CLASS ( "ROOT" )
        pay :  CLASS COUPONCAP_SHORT PRO_RATA ( "AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3" ; "MEZ1" ; "MEZ2" ; "MEZ3" ;
"MEZ4" ; "MEZ5" ; "MEZ6" )
-----------------------------------
       from :  HEDGE ("CAP")
 subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
       from :  HEDGE ("CAP")
 subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
       from :  HEDGE ("CAP")
 subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
       from :  HEDGE ("CAP")
 subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
```

```
        from :  HEDGE ("CAP")
  subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
        from :  HEDGE ("CAP")
  subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
        from :  HEDGE ("CAP")
  subject to :  CEILING ((HEDGE ("CAP", "OPTIMAL_PMT") - HEDGE ("CAP",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
        from :  HEDGE ("CAP2")
  subject to :  CEILING ((HEDGE ("CAP2", "OPTIMAL_PMT") - HEDGE ("CAP2",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
```

```
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
        from :  HEDGE ("CAP3")
  subject to :  CEILING ((HEDGE ("CAP3", "OPTIMAL_PMT") - HEDGE ("CAP3",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
        from :  HEDGE ("CAP4")
  subject to :  CEILING ((HEDGE ("CAP4", "OPTIMAL_PMT") - HEDGE ("CAP4",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
```

```
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
        from :  HEDGE ("CAP6")
  subject to :  CEILING ((HEDGE ("CAP6", "OPTIMAL_PMT") - HEDGE ("CAP6",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
        from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
        from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
        from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
        from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
         pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
        from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
```

```
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
       from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
       from :  HEDGE ("CAP7")
  subject to :  CEILING ((HEDGE ("CAP7", "OPTIMAL_PMT") - HEDGE ("CAP7",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("AF6" ; "AF1" ; "AF2" ;
"AF3" ; "AF4" ; "AF5" ; "SNR_2" ; "SNR_3")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ1")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ2")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ3")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ4")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ5")
-----------------------------------
       from :  HEDGE ("CAP8")
  subject to :  CEILING ((HEDGE ("CAP8", "OPTIMAL_PMT") - HEDGE ("CAP8",
"ACTUAL_PMT")))
        pay :  CLASS COUPONCAP_SHORT PRO_RATA("MEZ6")
-----------------------------------
       from :  HEDGE ("CAP")
        pay :  AS_INTEREST ("R#1")
-----------------------------------
       from :  HEDGE ("CAP2")
        pay :  AS_INTEREST ("R#1")
-----------------------------------
       from :  HEDGE ("CAP3")
        pay :  AS_INTEREST ("R#1")
-----------------------------------
       from :  HEDGE ("CAP4")
        pay :  AS_INTEREST ("R#1")
-----------------------------------
       from :  HEDGE ("CAP6")
```

```
         pay :  AS_INTEREST ("R#1")
-------------------------------------
        from :  HEDGE ("CAP7")
         pay :  AS_INTEREST ("R#1")
-------------------------------------
        from :  HEDGE ("CAP8")
         pay :  AS_INTEREST ("R#1")
-------------------------------------
!
        from :  CLASS ( "ROOT" )
         pay :  AS_INTEREST ("R#1")
-------------------------------------
   calculate : #WriteDown = MAX(0.0, BBAL("AF6#1","AF1#1","AF2#1","AF3#
1","AF4#1","AF5#1","SNR_2#1","SNR_3#1","MEZ1#1","MEZ2#1","MEZ3#1","MEZ4#
1","MEZ5#1","MEZ6#1") - COLL_BAL)
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ6#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ5#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ4#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ3#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ2#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN SEQUENTIAL ( "MEZ1#1" )
-------------------------------------
        from :  SUBACCOUNT ( #Writedown )
         pay :  WRITEDOWN PRO_RATA ( "AF6#1"; "AF1#1"; "AF2#1"; "AF3#1";
"AF4#1"; "AF5#1"; "SNR_2#1"; "SNR_3#1" )
-------------------------------------
   calculate : #BondBal     = BBAL("AF6#1","AF1#1","AF2#1","AF3#1","AF4#
1","AF5#1","SNR_2#1","SNR_3#1","MEZ1#1","MEZ2#1","MEZ3#1","MEZ4#1","MEZ5
#1","MEZ6#1")
   calculate : #OC          = MAX( 0, COLL_BAL - #BondBal )
-------------------------------------
-------------------------------------
!
 Collateral OVER
!
!       Factor      --Delay--
! Type   Date       P/Y    BV   Use BV for 0
  WL  20031001    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     "G2VP0"    WL    00    WAC             8.6720 (
1457500.13 /      1457500.13 );      1457500.13
0.5020       0.5020           179:1     179:1       180 NO_CHECK ARM
```

```
LIBOR_6MO                    5.9810
1.0000          8.6720          0
"2G2V"  TEASER INIT_RESETPER 24
M        2      "G2VP1"     WL     00
305170.52 /       305170.52 );
0.5020       0.5020           179:1
LIBOR_6MO                    6.2210
1.0000          8.7920          0
"2G2V"  TEASER INIT_RESETPER 24
M        3      "G2VP1"     WL     00
71791.73 /        71791.73 );
0.5020       0.5020           179:1
LIBOR_6MO                    6.0000
1.0000          7.9900          0
"2G2V"  TEASER INIT_RESETPER 24
M        4      "G2VP1"     WL     00
177014.89 /       177014.89 );
0.5020       0.5020           179:1
LIBOR_6MO                    4.7500
1.0000          6.5000          0
"2G2V"  TEASER INIT_RESETPER 24
M        5      "G2VP1"     WL     00
671078.78 /       671078.78 );
0.5020       0.5020           179:1
LIBOR_6MO                    6.0240
1.0000          8.7640          0
"2G2V"  TEASER INIT_RESETPER 24
M        6      "G2VP1"     WL     00
71827.86 /        71827.86 );
0.5020       0.5020           179:1
LIBOR_6MO                    6.7500
1.0000         10.1000          0
"2G2V"  TEASER INIT_RESETPER 24
M        7      "G2VP1"     WL     00
205845.25 /       205845.25 );
0.5020       0.5020           179:1
LIBOR_6MO                    5.7210
1.0000          8.8360          0
"2G2V"  TEASER INIT_RESETPER 24
M        8      "G2VP1"     WL     00
171340.63 /       171340.63 );
0.5020       0.5020           176:4
LIBOR_6MO                    6.0000
1.0000          8.5000          0
"2G2V"  TEASER INIT_RESETPER 24
M        9      "G2VP1"     WL     00
835736.68 /       835736.68 );
0.5020       0.5020           179:1
LIBOR_6MO                    6.3320
1.0000          8.9690          0
"2G2V"  TEASER INIT_RESETPER 24
M        10     "G2VP0"     WL     00
2580115.38 /      2580115.38 );
0.5020       0.5020           238:2
LIBOR_6MO                    5.7540
1.0000          8.2590          0
"2G2V"  TEASER INIT_RESETPER 24
M        11     "G2VP1"     WL     00
252225.50 /       252225.50 );
0.5020       0.5020           239:1
LIBOR_6MO                    6.4450
24     6 SYNC_INT           14.6720
0  INIT_PERCAP     2.0000 GROUP

 WAC             8.7920 (
305170.52
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           14.7920
 0  INIT_PERCAP     2.0000 GROUP

 WAC             7.9900 (
71791.73
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           13.9900
 0  INIT_PERCAP     2.0000 GROUP

 WAC             6.5000 (
177014.89
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           12.5000
 0  INIT_PERCAP     2.0000 GROUP

 WAC             8.7640 (
671078.78
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           14.7640
 0  INIT_PERCAP     2.0000 GROUP

 WAC            10.1000 (
71827.86
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           16.1000
 0  INIT_PERCAP     2.0000 GROUP

 WAC             8.8360 (
205845.25
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           14.8360
 0  INIT_PERCAP     2.0000 GROUP

 WAC             8.5000 (
171340.63
   176:4       180 NO_CHECK ARM
 21     6 SYNC_INT           14.5000
 0  INIT_PERCAP     2.0000 GROUP

 WAC             8.9690 (
835736.68
   179:1       180 NO_CHECK ARM
 24     6 SYNC_INT           14.9690
 0  INIT_PERCAP     2.0000 GROUP

 WAC             8.2590 (
2580115.38
   238:2       240 NO_CHECK ARM
 23     6 SYNC_INT           14.2590
 0  INIT_PERCAP     2.0000 GROUP

 WAC             9.1020 (
252225.50
   239:1       240 NO_CHECK ARM
 24     6 SYNC_INT           15.1020
```

```
1.0000          9.1020          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        12     "G2VP1"     WL     00    WAC             9.5790 (
335709.54 /       335709.54 );          335709.54
0.5020       0.5020           239:1       239:1       240 NO_CHECK ARM
LIBOR_6MO                    5.9180      24     6 SYNC_INT          15.5790
1.0000          9.5790          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        13     "G2VP1"     WL     00    WAC             8.5000 (
137779.88 /       137779.88 );          137779.88
0.5020       0.5020           239:1       239:1       240 NO_CHECK ARM
LIBOR_6MO                    6.0000      24     6 SYNC_INT          14.5000
1.0000          8.5000          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        14     "G2VP1"     WL     00    WAC             7.2500 (
210207.81 /       210207.81 );          210207.81
0.5020       0.5020           239:1       239:1       240 NO_CHECK ARM
LIBOR_6MO                    5.5000      24     6 SYNC_INT          13.2500
1.0000          7.2500          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        15     "G2VP1"     WL     00    WAC             8.8710 (
445416.70 /       445416.70 );          445416.70
0.5020       0.5020           239:1       239:1       240 NO_CHECK ARM
LIBOR_6MO                    6.0000      24     6 SYNC_INT          14.8710
1.0000          8.8710          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        16     "G2VP1"     WL     00    WAC             8.1390 (
2995954.58 /      2995954.58 );         2995954.58
0.5020       0.5020           239:1       239:1       240 NO_CHECK ARM
LIBOR_6MO                    5.6560      24     6 SYNC_INT          14.1390
1.0000          8.1390          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        17     "G2VP0"     WL     00    WAC             9.0890 (
179994102.82 /    179994102.82 );       179994102.82
0.5020       0.5020           359:1       359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.0450      24     6 SYNC_INT          15.0890
1.0000          9.0890          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        18     "G2VP1"     WL     00    WAC             9.0430 (
17345263.37 /     17345263.37 );        17345263.37
0.5020       0.5020           359:1       359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.1460      24     6 SYNC_INT          15.0430
1.0000          9.0430          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        19     "G2VP1"     WL     00    WAC             8.7860 (
5142731.66 /      5142731.66 );         5142731.66
0.5020       0.5020           359:1       359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.9770      24     6 SYNC_INT          14.7860
1.0000          8.7860          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        20     "G2VP1"     WL     00    WAC             9.4070 (
10484923.73 /     10484923.73 );        10484923.73
0.5020       0.5020           359:1       359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.0740      24     6 SYNC_INT          15.4070
1.0000          9.4070          0       0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        21     "G2VP1"     WL     00    WAC             8.6470 (
29306591.28 /     29306591.28 );        29306591.28
0.5020       0.5020           358:2       358:2       360 NO_CHECK ARM
LIBOR_6MO                    6.0480      23     6 SYNC_INT          14.6470
1.0000          8.6470          0       0  INIT_PERCAP    2.0000 GROUP
```

```
"2G2V"  TEASER INIT_RESETPER 24
M        22    "G2VP1"    WL    00    WAC             8.4590 (
18277535.47 /     18277535.47 );     18277535.47
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.9630    24    6 SYNC_INT          14.4590
1.0000          8.4590          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        23    "G2VP1"    WL    00    WAC             8.8580 (
4393796.01 /      4393796.01 );      4393796.01
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.0660    24    6 SYNC_INT          14.8580
1.0000          8.8580          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        24    "G2VP1"    WL    00    WAC             8.5700 (
24324502.18 /     24324502.18 );     24324502.18
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.9980    24    6 SYNC_INT          14.5700
1.0000          8.5700          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        25    "G2VP1"    WL    00    WAC             9.8280 (
602495.89 /       602495.89 );       602495.89
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.4020    24    6 SYNC_INT          15.8280
1.0000          9.8280          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        26    "G2VP1"    WL    00    WAC             9.0380 (
6418704.17 /      6418704.17 );      6418704.17
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.1140    24    6 SYNC_INT          15.0380
1.0000          9.0380          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        27    "G2VP1"    WL    00    WAC             7.0520 (
303250.52 /       303250.52 );       303250.52
0.5020       0.5020           358:2     358:2       360 NO_CHECK ARM
LIBOR_6MO                    5.4530    23    6 SYNC_INT          13.0520
1.0000          7.0520          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        28    "G2VP1"    WL    00    WAC             7.4840 (
1328517.40 /      1328517.40 );      1328517.40
0.5020       0.5020           357:3     357:3       360 NO_CHECK ARM
LIBOR_6MO                    5.5490    22    6 SYNC_INT          13.4840
1.0000          7.4840          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        29    "G2VP0"    WL    00    WAC             7.7200 (
536443.29 /       536443.29 );       536443.29
0.5020       0.5020           357:3     357:3       360 NO_CHECK ARM
LIBOR_6MO                    5.8810    22    6 SYNC_INT          13.7200
1.0000          7.7200          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        30    "G2VP1"    WL    00    WAC             8.1570 (
19898755.93 /     19898755.93 );     19898755.93
0.5020       0.5020           357:3     357:3       360 NO_CHECK ARM
LIBOR_6MO                    5.9030    22    6 SYNC_INT          14.1570
1.0000          8.1570          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        31    "G2VP1"    WL    00    WAC             7.6000 (
1826293.37 /      1826293.37 );      1826293.37
0.5020       0.5020           358:2     358:2       360 NO_CHECK ARM
LIBOR_6MO                    5.6490    23    6 SYNC_INT          13.6000
1.0000          7.6000          0      0  INIT_PERCAP    2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
```

```
M        32     "G2VP1"     WL     00     WAC              7.8270 (
2777150.04 /       2777150.04 );       2777150.04
0.5020        0.5020             359:1      359:1        360 NO_CHECK ARM
LIBOR_6MO                       6.0200     24     6 SYNC_INT            13.8270
1.0000           7.8270          0         0  INIT_PERCAP     2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        33     "G2VP0"     WL     00     WAC              7.4970 (
1810579.52 /       1810579.52 );       1810579.52
0.5020        0.5020             359:1      359:1        360 NO_CHECK ARM
LIBOR_6MO                       5.5540     24     6 SYNC_INT            13.4970
1.0000           7.4970          0         0  INIT_PERCAP     2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        34     "G2VP1"     WL     00     WAC              8.6350 (
188263770.49 /     188263770.49 );     188263770.49
0.5020        0.5020             359:1      359:1        360 NO_CHECK ARM
LIBOR_6MO                       6.0400     24     6 SYNC_INT            14.6350
1.0000           8.6350          0         0  INIT_PERCAP     2.0000 GROUP
"2G2V"  TEASER INIT_RESETPER 24
M        35     "G2FP0"     WL     00     WAC              5.7960 (
1506705.66 /       1506705.66 );       1506705.66
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        36     "G2FP1"     WL     00     WAC              6.5000 (
76434.59 /         76434.59 );         76434.59
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        37     "G2FP1"     WL     00     WAC              5.8500 (
76327.53 /         76327.53 );         76327.53
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        38     "G2FP1"     WL     00     WAC              5.9000 (
138672.95 /        138672.95 );        138672.95
0.5020        0.5020             118:2      118:2        120 NO_CHECK
GROUP "2G2F"
M        39     "G2FP1"     WL     00     WAC              5.7320 (
300443.67 /        300443.67 );        300443.67
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        40     "G2FP1"     WL     00     WAC              5.7000 (
311719.44 /        311719.44 );        311719.44
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        41     "G2FP1"     WL     00     WAC              5.7580 (
1894162.61 /       1894162.61 );       1894162.61
0.5020        0.5020             119:1      119:1        120 NO_CHECK
GROUP "2G2F"
M        42     "G2FP0"     WL     00     WAC              5.9360 (
12637084.09 /      12637084.09 );      12637084.09
0.5020        0.5020             179:1      179:1        180 NO_CHECK
GROUP "2G2F"
M        43     "G2FP1"     WL     00     WAC              5.6840 (
710195.13 /        710195.13 );        710195.13
0.5020        0.5020             178:2      178:2        180 NO_CHECK
GROUP "2G2F"
M        44     "G2FP1"     WL     00     WAC              6.2500 (
131137.09 /        131137.09 );        131137.09
0.5020        0.5020             179:1      179:1        180 NO_CHECK
GROUP "2G2F"
M        45     "G2FP1"     WL     00     WAC              5.9170 (
1087156.63 /       1087156.63 );       1087156.63
0.5020        0.5020             179:1      179:1        180 NO_CHECK
```

```
GROUP "2G2F"
M         46     "G2FP1"     WL     00     WAC                5.7560 (
2291517.72 /       2291517.72 );         2291517.72
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         47     "G2FP1"     WL     00     WAC                6.0660 (
1061201.91 /       1061201.91 );         1061201.91
0.5020         0.5020             178:2      178:2         180 NO_CHECK
GROUP "2G2F"
M         48     "G2FP1"     WL     00     WAC                6.1240 (
563456.97 /        563456.97 );          563456.97
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         49     "G2FP1"     WL     00     WAC                5.8810 (
887548.84 /        887548.84 );          887548.84
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         50     "G2FP1"     WL     00     WAC                5.9750 (
301223.12 /        301223.12 );          301223.12
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         51     "G2FP1"     WL     00     WAC                5.8450 (
2704399.39 /       2704399.39 );         2704399.39
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         52     "G2FP1"     WL     00     WAC                5.7500 (
359999.95 /        359999.95 );          359999.95
0.5020         0.5020             180:0      180:0         180 NO_CHECK
GROUP "2G2F"
M         53     "G2FP1"     WL     00     WAC                5.8160 (
18257227.11 /      18257227.11 );        18257227.11
0.5020         0.5020             179:1      179:1         180 NO_CHECK
GROUP "2G2F"
M         54     "G2FP0"     WL     00     WAC                6.0590 (
3491720.69 /       3491720.69 );         3491720.69
0.5020         0.5020             239:1      239:1         240 NO_CHECK
GROUP "2G2F"
M         55     "G2FP1"     WL     00     WAC                6.3930 (
291858.62 /        291858.62 );          291858.62
0.5020         0.5020             239:1      239:1         240 NO_CHECK
GROUP "2G2F"
M         56     "G2FP1"     WL     00     WAC                5.9000 (
136500.38 /        136500.38 );          136500.38
0.5020         0.5020             239:1      239:1         240 NO_CHECK
GROUP "2G2F"
M         57     "G2FP1"     WL     00     WAC                5.6610 (
160243.23 /        160243.23 );          160243.23
0.5020         0.5020             238:2      238:2         240 NO_CHECK
GROUP "2G2F"
M         58     "G2FP1"     WL     00     WAC                6.0860 (
1642828.35 /       1642828.35 );         1642828.35
0.5020         0.5020             239:1      239:1         240 NO_CHECK
GROUP "2G2F"
M         59     "G2FP1"     WL     00     WAC                5.8890 (
993970.51 /        993970.51 );          993970.51
0.5020         0.5020             238:2      238:2         240 NO_CHECK
GROUP "2G2F"
M         60     "G2FP1"     WL     00     WAC                6.0510 (
451516.35 /        451516.35 );          451516.35
0.5020         0.5020             239:1      239:1         240 NO_CHECK
GROUP "2G2F"
```

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M         61    "G2FP1"    WL    00    WAC                6.3830 (
356391.49 /       356391.49 );         356391.49
0.5020         0.5020             238:2     238:2         240 NO_CHECK
GROUP "2G2F"
M         62    "G2FP1"    WL    00    WAC                5.7500 (
141922.87 /       141922.87 );         141922.87
0.5020         0.5020             238:2     238:2         240 NO_CHECK
GROUP "2G2F"
M         63    "G2FP1"    WL    00    WAC                6.1840 (
1887474.57 /      1887474.57 );        1887474.57
0.5020         0.5020             239:1     239:1         240 NO_CHECK
GROUP "2G2F"
M         64    "G2FP1"    WL    00    WAC                6.0140 (
13317277.70 /     13317277.70 );       13317277.70
0.5020         0.5020             239:1     239:1         240 NO_CHECK
GROUP "2G2F"
M         65    "G2FP0"    WL    00    WAC                5.8450 (
1944156.88 /      1944156.88 );        1944156.88
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         66    "G2FP1"    WL    00    WAC                5.8290 (
381633.72 /       381633.72 );         381633.72
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         67    "G2FP1"    WL    00    WAC                6.2700 (
229806.67 /       229806.67 );         229806.67
0.5020         0.5020             298:2     298:2         300 NO_CHECK
GROUP "2G2F"
M         68    "G2FP1"    WL    00    WAC                5.6980 (
348262.32 /       348262.32 );         348262.32
0.5020         0.5020             298:2     298:2         300 NO_CHECK
GROUP "2G2F"
M         69    "G2FP1"    WL    00    WAC                5.9900 (
236058.32 /       236058.32 );         236058.32
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         70    "G2FP1"    WL    00    WAC                6.2320 (
208149.38 /       208149.38 );         208149.38
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         71    "G2FP1"    WL    00    WAC                6.3000 (
74399.99 /        74399.99 );          74399.99
0.5020         0.5020             300:0     300:0         300 NO_CHECK
GROUP "2G2F"
M         72    "G2FP1"    WL    00    WAC                6.2500 (
311566.78 /       311566.78 );         311566.78
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         73    "G2FP1"    WL    00    WAC                6.0120 (
3945732.87 /      3945732.87 );        3945732.87
0.5020         0.5020             299:1     299:1         300 NO_CHECK
GROUP "2G2F"
M         74    "G2FP0"    WL    00    WAC                6.1310 (
31307342.63 /     31307342.63 );       31307342.63
0.5020         0.5020             359:1     359:1         360 NO_CHECK
GROUP "2G2F"
M         75    "G2FP1"    WL    00    WAC                5.6500 (
245738.21 /       245738.21 );         245738.21
0.5020         0.5020             359:1     359:1         360 NO_CHECK
GROUP "2G2F"
M         76    "G2FP1"    WL    00    WAC                6.0300 (
```

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5766519.07 /      5766519.07 );      5766519.07
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        77    "G2FP1"    WL    00    WAC             6.0560 (
1938432.98 /      1938432.98 );      1938432.98
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        78    "G2FP1"    WL    00    WAC             6.0510 (
2179612.82 /      2179612.82 );      2179612.82
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        79    "G2FP1"    WL    00    WAC             6.1430 (
14497562.72 /     14497562.72 );     14497562.72
0.5020       0.5020            358:2     358:2       360 NO_CHECK
GROUP "2G2F"
M        80    "G2FP1"    WL    00    WAC             6.0870 (
6045886.23 /      6045886.23 );      6045886.23
0.5020       0.5020            358:2     358:2       360 NO_CHECK
GROUP "2G2F"
M        81    "G2FP1"    WL    00    WAC             5.9390 (
1429966.34 /      1429966.34 );      1429966.34
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        82    "G2FP1"    WL    00    WAC             6.1680 (
5517693.31 /      5517693.31 );      5517693.31
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        83    "G2FP1"    WL    00    WAC             6.2750 (
257696.22 /       257696.22 );       257696.22
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        84    "G2FP1"    WL    00    WAC             5.9930 (
808739.71 /       808739.71 );       808739.71
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        85    "G2FP1"    WL    00    WAC             5.9820 (
10447756.75 /     10447756.75 );     10447756.75
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        86    "G2FP1"    WL    00    WAC             6.1440 (
605754.17 /       605754.17 );       605754.17
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        87    "G2FP0"    WL    00    WAC             5.9700 (
593361.17 /       593361.17 );       593361.17
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        88    "G2FP1"    WL    00    WAC             6.0260 (
124657851.55 /    124657851.55 );    124657851.55
0.5020       0.5020            359:1     359:1       360 NO_CHECK
GROUP "2G2F"
M        89    "G3VP0"    WL    00    WAC             8.4210 (
31032100.15 /     31032100.15 );     31032100.15
0.5020       0.5020            359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                   5.8120    24    6 SYNC_INT          14.4210
1.0000          8.4210          0     0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        90    "G3VP1"    WL    00    WAC             7.3770 (
794155.23 /       794155.23 );       794155.23
0.5020       0.5020            359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                   5.7540    24    6 SYNC_INT          13.3770
```

```
1.0000          7.3770          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        91    "G3VP1"    WL    00    WAC             7.9900 (
588204.18 /       588204.18 );       588204.18
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.7500    24    6 SYNC_INT          13.9900
1.0000          7.9900          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        92    "G3VP1"    WL    00    WAC             9.3470 (
2790064.98 /      2790064.98 );      2790064.98
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    6.1710    24    6 SYNC_INT          15.3470
1.0000          9.3470          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        93    "G3VP1"    WL    00    WAC             7.2960 (
1111531.84 /      1111531.84 );      1111531.84
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.5340    24    6 SYNC_INT          13.2960
1.0000          7.2960          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        94    "G3VP1"    WL    00    WAC             8.3170 (
4637724.56 /      4637724.56 );      4637724.56
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.8560    24    6 SYNC_INT          14.3170
1.0000          8.3170          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        95    "G3VP0"    WL    00    WAC             6.9900 (
395976.16 /       395976.16 );       395976.16
0.5020       0.5020           357:3     357:3       360 NO_CHECK ARM
LIBOR_6MO                    5.5000    22    6 SYNC_INT          12.9900
1.0000          6.9900          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        96    "G3VP1"    WL    00    WAC             7.8670 (
2740614.44 /      2740614.44 );      2740614.44
0.5020       0.5020           357:3     357:3       360 NO_CHECK ARM
LIBOR_6MO                    5.9020    22    6 SYNC_INT          13.8670
1.0000          7.8670          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        97    "G3VP1"    WL    00    WAC             7.9160 (
2249227.56 /      2249227.56 );      2249227.56
0.5020       0.5020           358:2     358:2       360 NO_CHECK ARM
LIBOR_6MO                    5.7850    23    6 SYNC_INT          13.9160
1.0000          7.9160          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        98    "G3VP1"    WL    00    WAC             7.9900 (
430218.70 /       430218.70 );       430218.70
0.5020       0.5020           358:2     358:2       360 NO_CHECK ARM
LIBOR_6MO                    6.0000    23    6 SYNC_INT          13.9900
1.0000          7.9900          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        99    "G3VP0"    WL    00    WAC             7.8470 (
1629670.80 /      1629670.80 );      1629670.80
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.7740    24    6 SYNC_INT          13.8470
1.0000          7.8470          0          0  INIT_PERCAP    2.0000 GROUP
"3G3V"  TEASER INIT_RESETPER 24
M        100   "G3VP1"    WL    00    WAC             7.8940 (
31047337.08 /     31047337.08 );     31047337.08
0.5020       0.5020           359:1     359:1       360 NO_CHECK ARM
LIBOR_6MO                    5.8470    24    6 SYNC_INT          13.8940
1.0000          7.8940          0          0  INIT_PERCAP    2.0000 GROUP
```

```
"3G3V"  TEASER INIT_RESETPER 24
M        101   "G3FP0"    WL    00    WAC             7.2490 (
1270501.42 /      1270501.42 );      1270501.42
0.5020       0.5020           178:2     178:2       180 NO_CHECK
GROUP "3G3F"
M        102   "G3FP1"    WL    00    WAC             6.9140 (
324175.05 /       324175.05 );       324175.05
0.5020       0.5020           178:2     178:2       180 NO_CHECK
GROUP "3G3F"
M        103   "G3FP1"    WL    00    WAC             6.7200 (
1311742.93 /      1311742.93 );      1311742.93
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "3G3F"
M        104   "G3FP0"    WL    00    WAC             7.7180 (
1556031.97 /      1556031.97 );      1556031.97
0.5020       0.5020           238:2     238:2       240 NO_CHECK
GROUP "3G3F"
M        105   "G3FP1"    WL    00    WAC             7.1500 (
242841.35 /       242841.35 );       242841.35
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "3G3F"
M        106   "G3FP1"    WL    00    WAC             7.8500 (
73073.38 /        73073.38 );        73073.38
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "3G3F"
M        107   "G3FP1"    WL    00    WAC             7.5000 (
491711.89 /       491711.89 );       491711.89
0.5020       0.5020           238:2     238:2       240 NO_CHECK
GROUP "3G3F"
M        108   "G3FP1"    WL    00    WAC             6.9500 (
191629.15 /       191629.15 );       191629.15
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "3G3F"
M        109   "G3FP1"    WL    00    WAC             6.9170 (
554649.10 /       554649.10 );       554649.10
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "3G3F"
M        110   "G3FP1"    WL    00    WAC             7.3140 (
1411381.15 /      1411381.15 );      1411381.15
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "3G3F"
M        111   "G3FP0"    WL    00    WAC             6.8000 (
102599.99 /       102599.99 );       102599.99
0.5020       0.5020           300:0     300:0       300 NO_CHECK
GROUP "3G3F"
M        112   "G3FP1"    WL    00    WAC             6.9900 (
167792.26 /       167792.26 );       167792.26
0.5020       0.5020           299:1     299:1       300 NO_CHECK
GROUP "3G3F"
M        113   "G3FP1"    WL    00    WAC             6.9900 (
198953.67 /       198953.67 );       198953.67
0.5020       0.5020           299:1     299:1       300 NO_CHECK
GROUP "3G3F"
M        114   "G3FP0"    WL    00    WAC             7.8180 (
7327762.45 /      7327762.45 );      7327762.45
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        115   "G3FP1"    WL    00    WAC             8.2280 (
914762.56 /       914762.56 );       914762.56
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
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M        116   "G3FP1"    WL    00    WAC             7.7500 (
98930.10 /        98930.10 );        98930.10
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        117   "G3FP1"    WL    00    WAC             8.0170 (
532804.36 /       532804.36 );       532804.36
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        118   "G3FP1"    WL    00    WAC             7.2930 (
2178743.91 /      2178743.91 );      2178743.91
0.5020       0.5020           358:2     358:2       360 NO_CHECK
GROUP "3G3F"
M        119   "G3FP1"    WL    00    WAC             7.4720 (
765784.35 /       765784.35 );       765784.35
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        120   "G3FP1"    WL    00    WAC             7.0240 (
339719.96 /       339719.96 );       339719.96
0.5020       0.5020           360:0     360:0       360 NO_CHECK
GROUP "3G3F"
M        121   "G3FP1"    WL    00    WAC             6.7500 (
654956.67 /       654956.67 );       654956.67
0.5020       0.5020           358:2     358:2       360 NO_CHECK
GROUP "3G3F"
M        122   "G3FP1"    WL    00    WAC             9.9900 (
80364.35 /        80364.35 );        80364.35
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        123   "G3FP1"    WL    00    WAC             8.4600 (
196071.29 /       196071.29 );       196071.29
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        124   "G3FP1"    WL    00    WAC             7.0850 (
3550170.80 /      3550170.80 );      3550170.80
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        125   "G3FP1"    WL    00    WAC             7.1060 (
18237084.64 /     18237084.64 );     18237084.64
0.5020       0.5020           359:1     359:1       360 NO_CHECK
GROUP "3G3F"
M        126   "G1FP0"    WL    00    WAC             7.9550 (
6875940.63 /      6875940.63 );      6875940.63
0.5020       0.5020           178:2     178:2       180 NO_CHECK
GROUP "1G1F"
M        127   "G1FP1"    WL    00    WAC             7.2460 (
824266.76 /       824266.76 );       824266.76
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "1G1F"
M        128   "G1FP1"    WL    00    WAC             7.4690 (
501353.29 /       501353.29 );       501353.29
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "1G1F"
M        129   "G1FP1"    WL    00    WAC             6.9540 (
308399.96 /       308399.96 );       308399.96
0.5020       0.5020           180:0     180:0       180 NO_CHECK
GROUP "1G1F"
M        130   "G1FP1"    WL    00    WAC             6.9500 (
137562.69 /       137562.69 );       137562.69
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "1G1F"
M        131   "G1FP1"    WL    00    WAC             7.9400 (
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834613.07 /       834613.07 );       834613.07
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "1G1F"
M        132   "G1FP1"    WL    00    WAC             6.9430 (
1225862.23 /      1225862.23 );      1225862.23
0.5020       0.5020           178:2     178:2       180 NO_CHECK
GROUP "1G1F"
M        133   "G1FP1"    WL    00    WAC             7.3480 (
6241754.02 /      6241754.02 );      6241754.02
0.5020       0.5020           179:1     179:1       180 NO_CHECK
GROUP "1G1F"
M        134   "G1FP0"    WL    00    WAC             8.0800 (
5387106.28 /      5387106.28 );      5387106.28
0.5020       0.5020           238:2     238:2       240 NO_CHECK
GROUP "1G1F"
M        135   "G1FP1"    WL    00    WAC             8.1530 (
336297.78 /       336297.78 );       336297.78
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        136   "G1FP1"    WL    00    WAC             8.3510 (
336641.27 /       336641.27 );       336641.27
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        137   "G1FP1"    WL    00    WAC             7.1120 (
373091.58 /       373091.58 );       373091.58
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        138   "G1FP1"    WL    00    WAC             7.1940 (
2920241.13 /      2920241.13 );      2920241.13
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        139   "G1FP1"    WL    00    WAC             7.0630 (
963032.36 /       963032.36 );       963032.36
0.5020       0.5020           238:2     238:2       240 NO_CHECK
GROUP "1G1F"
M        140   "G1FP1"    WL    00    WAC             6.9720 (
346046.67 /       346046.67 );       346046.67
0.5020       0.5020           238:2     238:2       240 NO_CHECK
GROUP "1G1F"
M        141   "G1FP1"    WL    00    WAC             7.9900 (
808959.58 /       808959.58 );       808959.58
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        142   "G1FP1"    WL    00    WAC             8.3060 (
570405.00 /       570405.00 );       570405.00
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        143   "G1FP1"    WL    00    WAC             6.8370 (
902001.03 /       902001.03 );       902001.03
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        144   "G1FP1"    WL    00    WAC             7.3790 (
5689282.79 /      5689282.79 );      5689282.79
0.5020       0.5020           239:1     239:1       240 NO_CHECK
GROUP "1G1F"
M        145   "G1FP0"    WL    00    WAC             6.9600 (
435147.20 /       435147.20 );       435147.20
0.5020       0.5020           299:1     299:1       300 NO_CHECK
GROUP "1G1F"
M        146   "G1FP1"    WL    00    WAC             6.9900 (
233710.65 /       233710.65 );       233710.65
```

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0.5020        0.5020            299:1      299:1        300 NO_CHECK
GROUP "1G1F"
M         147    "G1FP0"     WL     00     WAC             7.6990 (
43953394.22 /      43953394.22 );      43953394.22
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         148    "G1FP1"     WL     00     WAC             8.3920 (
6689622.14 /       6689622.14 );       6689622.14
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         149    "G1FP1"     WL     00     WAC             7.6950 (
1705500.69 /       1705500.69 );       1705500.69
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         150    "G1FP1"     WL     00     WAC             7.0370 (
4922096.83 /       4922096.83 );       4922096.83
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         151    "G1FP1"     WL     00     WAC             8.7500 (
206041.75 /        206041.75 );        206041.75
0.5020        0.5020            358:2      358:2        360 NO_CHECK
GROUP "1G1F"
M         152    "G1FP1"     WL     00     WAC             7.1910 (
14421545.21 /      14421545.21 );      14421545.21
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         153    "G1FP1"     WL     00     WAC             7.7570 (
3731169.13 /       3731169.13 );       3731169.13
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         154    "G1FP1"     WL     00     WAC             8.2960 (
1356100.52 /       1356100.52 );       1356100.52
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         155    "G1FP1"     WL     00     WAC             7.1360 (
6519074.03 /       6519074.03 );       6519074.03
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         156    "G1FP1"     WL     00     WAC             7.0940 (
165106.71 /        165106.71 );        165106.71
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         157    "G1FP1"     WL     00     WAC             8.5540 (
2713068.42 /       2713068.42 );       2713068.42
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         158    "G1FP1"     WL     00     WAC             6.8160 (
20025627.29 /      20025627.29 );      20025627.29
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         159    "G1FP1"     WL     00     WAC             6.7700 (
2333252.19 /       2333252.19 );       2333252.19
0.5020        0.5020            358:2      358:2        360 NO_CHECK
GROUP "1G1F"
M         160    "G1FP0"     WL     00     WAC             7.2340 (
1287034.61 /       1287034.61 );       1287034.61
0.5020        0.5020            359:1      359:1        360 NO_CHECK
GROUP "1G1F"
M         161    "G1FP1"     WL     00     WAC             7.1210 (
125390462.89 /     125390462.89 );     125390462.89
0.5020        0.5020            359:1      359:1        360 NO_CHECK
```

GROUP "1G1F"

Class	OrigPrin#	Coupon	Type	Avl + low Periods		Price	Benchmark	Spd/DM	Yield	ModDur	Accrued	Accrual Date	Delay	Daycnt	Margin	Coupon Stepup	Settle Date
M-6V	5,200,000.00		Float	5.45	37 - 102	82.1689	Lib1M	795.0		4.41	0.00	10/10/2003	0	ACT/360	3.75000	1.87500	10/10/2003
M-6F	8,000,000.00	5.25000	Fixed	5.45	37 - 102	75.9707	3.535 (Int Swap)	795.0	11.485	4.20	10,500.00	10/1/2003	24	30/360		0.00000	10/10/2003

Deutsche Bank @
Ameriquest Mortgage Company
Series 2003-10 Preliminary
All records
6,175 records
Balance: 1,000,000,130

Selection Criteria: All records
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12. Prepayment Charges Term at Origination

1. FICO Distribution

FICO Distribution	Total Balance Amount	Total Balance %	Adjusted Balance	Adjusted %	Adjusted Balance(comp)	Adjusted % (comp)	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.
399.01 - 500.00	1,787,537.67	0.18	1,537,003.64	85.98	250,534.03	14.02	149,487.65	127,681.26	9.74	-	500.00	71.00	42.38	86.11	100.00
500.01 - 550.00	140,953,091.99	14.10	108,767,462.29	77.17	32,185,629.70	22.83	167,866.03	129,671.66	9.82	-	529.40	74.59	42.68	91.83	97.86
550.01 - 575.00	88,796,955.12	8.88	80,249,037.06	90.37	8,547,918.06	9.63	193,133.38	145,330.53	9.19	-	562.50	81.93	39.46	90.35	96.49
575.01 - 600.00	69,186,710.48	6.92	62,413,658.12	90.21	6,773,052.36	9.79	207,428.76	153,067.94	9.04	-	587.80	82.07	40.36	88.70	96.37
600.01 - 620.00	73,376,147.86	7.34	62,442,669.18	85.10	10,933,478.68	14.90	230,182.30	167,525.45	8.40	-	610.90	81.20	38.94	89.71	94.12
620.01 - 650.00	127,535,853.74	12.75	91,801,915.93	71.98	35,733,937.81	28.02	235,164.81	173,991.61	7.81	-	635.50	82.94	38.37	86.71	94.32
650.01 - 680.00	149,953,923.23	15.00	94,658,935.05	63.13	55,294,988.18	36.87	232,949.82	175,795.92	6.97	-	666.10	81.49	37.02	88.20	95.11
680.01 - 700.00	101,861,611.22	10.19	44,970,654.60	44.15	56,890,956.62	55.85	234,801.05	173,529.15	6.52	-	689.60	80.18	36.94	89.62	95.71
700.01 - 750.00	174,789,203.64	17.48	70,090,340.24	40.10	104,698,863.40	59.90	243,467.96	179,270.98	6.32	-	723.20	78.53	34.95	88.42	93.25
750.01 - 800.00	70,349,508.37	7.03	19,160,697.25	27.24	51,188,811.12	72.76	232,463.39	170,337.79	6.10	-	769.20	73.83	31.58	86.21	92.32
800.01 >=	1,409,586.64	0.14	450,168.98	31.94	959,417.66	68.06	141,212.15	117,465.55	6.59	-	805.10	72.36	31.80	100.00	100.00
Total:	**1,000,000,129.96**	**100.00**	**883,454,275.06**	**88.35**	**116,545,854.90**	**11.65**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**

Minimum: 500
Maximum: 810
Non Zero Weighted Average: 643.8
% UPB missing FICOs: 0.0

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2. DTI Distribution

DTI Distribution	Total Balance Amount	Total Balance %	Adjusted Balance	Adjusted %	Adjusted Balance(comp)	Adjusted % (comp)	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.
<= 20.00	64,048,735.65	6.40	3,808,573.27	5.95	60,240,162.38	94.05	240,996.62	161,739.23	7.22	-	673.80	75.98	14.16	86.61	82.05
20.01 - 25.00	63,949,910.40	6.39	4,992,929.57	7.81	58,956,980.83	92.19	196,949.69	145,011.13	7.19	-	669.10	75.71	23.18	92.70	94.36
25.01 - 30.00	93,552,359.13	9.36	15,613,521.32	16.69	77,938,837.81	83.31	195,917.09	150,405.72	7.25	-	665.30	78.22	28.23	90.18	95.23
30.01 - 35.00	143,152,074.94	14.32	23,578,288.82	16.47	119,573,786.12	83.53	207,362.63	156,109.13	7.35	-	657.90	80.09	33.13	91.51	96.52
35.01 - 40.00	192,431,448.02	19.24	42,524,743.50	22.10	149,906,704.52	77.90	211,787.44	160,092.72	7.38	-	656.20	80.09	38.08	91.37	96.64
40.01 - 45.00	168,789,835.52	16.88	77,777,331.41	46.08	91,012,504.11	53.92	236,872.98	171,883.74	7.97	-	632.20	80.47	43.06	84.21	95.47
45.01 - 50.00	218,342,911.90	21.83	136,233,142.49	62.39	82,109,769.41	37.61	229,123.30	170,847.35	8.14	-	626.40	81.34	48.09	86.76	96.29
50.01 - 55.00	55,732,854.40	5.57	50,099,201.64	89.89	5,633,652.76	10.11	241,534.63	165,379.39	9.17	-	568.20	77.05	53.10	92.63	95.79

Total:	1,000,000,129.96	100.00	135,652,626.20	13.57	864,347,503.76	86.43	220,268.49	161,943.34	7.71	-	643.80	79.54	37.83	88.91	95.09

Minimum: 1
Maximum: 55
Non Zero Weighted Average: 37.86

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3. LTV Distribution

LTV Distribution	Total Balance Amount	Total Balance %	Adjusted Balance	Adjusted %	Adjusted Balance(comp)	Adjusted % (comp)	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.
10.01 - 15.00	141,021.16	0.01	-	-	141,021.16	100.00	72,090.20	70,510.58	7.98	-	644.10	10.70	19.35	100.00	100.00
15.01 - 20.00	550,618.65	0.06	-	-	550,618.65	100.00	81,988.14	78,659.81	7.62	-	685.30	16.63	32.52	39.57	70.83
20.01 - 25.00	873,239.93	0.09	74,971.76	8.59	798,268.17	91.41	137,847.95	109,154.99	6.93	-	678.70	23.86	30.71	77.72	100.00
25.01 - 30.00	3,781,669.26	0.38	1,345,053.96	35.57	2,436,615.30	64.43	264,571.33	145,448.82	7.01	-	676.40	27.80	35.99	100.00	97.20
30.01 - 35.00	3,209,265.35	0.32	-	-	3,209,265.35	100.00	144,681.61	110,664.32	6.74	-	683.90	33.01	37.81	85.40	85.40
35.01 - 40.00	5,652,486.82	0.57	-	-	5,652,486.82	100.00	165,719.15	115,356.87	6.85	-	688.20	37.26	31.89	89.55	89.64
40.01 - 45.00	7,942,245.64	0.79	244,889.22	3.08	7,697,356.42	96.92	183,416.06	134,614.33	6.98	-	685.50	42.46	34.20	83.19	91.28
45.01 - 50.00	16,938,100.12	1.69	539,275.99	3.18	16,398,824.13	96.82	221,899.74	149,894.69	7.03	-	665.80	47.85	33.74	83.79	92.79
50.01 - 55.00	16,962,617.24	1.70	600,499.08	3.54	16,362,118.16	96.46	191,982.49	146,229.46	7.20	-	665.30	52.84	33.90	91.02	94.36
55.01 - 60.00	26,076,318.16	2.61	1,706,810.19	6.55	24,369,507.97	93.45	192,888.48	141,719.12	7.79	-	640.60	58.24	36.49	91.46	93.79
60.01 - 65.00	34,418,272.57	3.44	902,607.07	2.62	33,515,665.50	97.38	221,999.61	150,957.34	7.60	-	646.00	62.89	37.75	78.27	89.50
65.01 - 70.00	55,472,422.10	5.55	3,231,444.77	5.83	52,240,977.33	94.17	248,153.27	164,119.59	7.48	-	651.70	68.00	35.02	78.84	89.51
70.01 - 75.00	119,517,625.22	11.95	15,502,725.56	12.97	104,014,899.66	87.03	219,857.28	152,445.95	8.33	-	604.00	73.63	39.47	89.79	97.13
75.01 - 80.00	148,457,522.84	14.85	7,944,011.65	5.35	140,513,511.19	94.65	213,384.93	150,565.44	7.53	-	651.00	78.72	36.98	87.13	95.24
80.01 - 85.00	187,979,595.53	18.80	15,798,492.96	8.40	172,181,102.57	91.60	213,874.69	164,605.60	8.19	-	623.20	83.83	38.87	86.90	92.62
85.01 - 90.00	332,748,494.80	33.27	7,128,626.47	2.14	325,619,868.33	97.86	229,609.94	176,711.89	7.52	-	654.10	89.10	38.01	93.91	97.31
90.01 - 95.00	39,278,614.57	3.93	713,445.72	1.82	38,565,168.85	98.18	209,306.19	177,731.29	7.04	-	696.60	94.04	39.92	84.62	98.68
Total:	1,000,000,129.96	100.00	55,732,854.40	5.57	944,267,275.56	94.43	220,268.49	161,943.34	7.71	-	643.80	79.54	37.83	88.91	95.09

Minimum: 10.17
Maximum: 95.00
Weighted Average by Original Balance: 79.54
Weighted Average by Current Balance: 79.54

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4. Geographic Concentration Top 12 States

Geographic Concentration Top 12 States	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
California	268,107,478.91	26.81	291,467.91	236,010.10	7.20	-	657.90	76.89	37.71	84.55	93.76	67.33	58.26
New York	67,797,214.96	6.78	287,894.92	229,821.07	7.97	-	641.80	76.90	39.65	80.18	93.08	58.28	66.55
Texas	63,467,096.99	6.35	148,116.04	109,426.03	7.82	-	643.30	76.13	38.11	98.92	97.67	75.18	86.62
Florida	62,511,909.20	6.25	167,408.37	129,424.24	8.25	-	623.30	80.98	38.78	93.07	96.09	67.44	64.06
Minnesota	59,636,699.04	5.96	195,521.29	154,900.52	7.60	-	647.00	81.09	36.25	95.21	97.12	81.81	59.03
Illinois	52,773,848.82	5.28	183,430.40	143,018.56	8.29	-	623.70	82.57	38.83	91.32	96.68	74.60	58.99
Colorado	42,369,759.02	4.24	204,778.37	166,810.07	7.27	-	659.90	82.46	36.28	93.12	92.34	70.51	48.27
Massachusetts	37,761,551.73	3.78	265,820.94	214,554.27	7.91	-	633.00	76.50	39.32	71.35	89.94	56.22	66.01
New Jersey	36,865,017.29	3.69	237,437.05	190,025.86	8.35	-	620.20	78.25	39.15	80.93	99.16	64.67	62.18
Rhode Island	31,790,178.39	3.18	187,322.05	158,950.89	7.70	-	641.60	79.29	38.78	80.24	93.17	68.54	65.42
Michigan	28,553,438.83	2.86	148,142.93	122,023.24	8.20	-	619.50	82.36	38.57	96.68	96.71	80.70	57.98
Maryland	23,294,100.43	2.33	233,724.04	183,418.11	7.85	-	640.80	80.56	40.43	93.96	96.90	72.55	54.89
Other	225,071,836.35	22.51	170,179.03	129,203.12	7.81	-	643.70	82.67	36.59	93.71	95.96	81.23	53.90
Total:	1,000,000,129.96	100.00	220,268.49	161,943.34	7.71	-	643.80	79.54	37.83	88.91	95.09	71.76	60.24

Number of States Represented: 48

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5. Scheduled Principal Balance

Scheduled Principal Balance	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
0.01 - 50,000.00	134,231.61	0.01	45,976.00	44,743.87	8.25	-	681.60	64.00	42.86	100.00	100.00	100.00	100.00
50,000.01 - 200,000.00	544,271,920.24	54.43	130,170.30	117,249.44	7.99	-	633.40	78.80	37.35	90.40	95.00	75.30	63.55
200,000.01 - 250,000.00	133,261,539.71	13.33	223,420.17	222,473.36	7.56	-	649.00	81.73	38.31	88.60	96.02	67.88	58.93
250,000.01 - 300,000.00	110,659,975.70	11.07	274,048.84	273,234.51	7.39	-	652.90	80.43	38.36	84.79	95.03	67.51	58.28
300,000.01 - 400,000.00	106,259,908.13	10.63	341,862.13	339,488.52	7.33	-	654.60	81.21	38.65	87.23	95.06	69.85	53.32
400,000.01 - 500,000.00	52,797,798.94	5.28	449,423.94	447,438.97	7.00	-	681.50	78.24	37.60	85.69	93.21	56.51	54.60
500,000.01 - 600,000.00	51,359,521.96	5.14	554,371.05	552,252.92	7.36	-	659.00	78.12	39.33	89.33	95.66	72.27	53.12
600,000.01 - 700,000.00	1,255,233.67	0.13	627,619.29	627,616.84	6.25	-	661.90	60.14	24.47	100.00	100.00	100.00	49.90
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

Minimum: 40,346.41
Maximum: 628,857.86
Average: 161,943.34

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6. Documentation Type

Documentation Type	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
Full	717,551,987.04	71.76	214,346.29	157,773.08	7.51	-	648.20	80.34	37.36	90.04	96.14	100.00	58.72
Stated Documentation	207,755,940.92	20.78	229,245.39	170,711.54	8.23	-	635.90	76.30	39.33	86.21	93.50	-	64.06
Limited	74,692,202.00	7.47	252,192.56	182,176.10	8.14	-	623.60	80.88	38.16	85.68	89.46	-	64.22
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

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7. Property Type

Property Type	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
Single Family Detached	817,813,347.33	81.78	217,976.74	160,702.17	7.71	-	642.30	79.79	37.65	100.00	96.82	72.67	59.63
PUD	62,692,257.19	6.27	236,762.43	167,626.36	7.47	-	653.50	79.77	38.82	100.00	96.27	72.70	67.51
Condo	42,553,887.04	4.26	199,044.02	160,580.71	7.66	-	645.30	81.78	39.34	-	93.18	72.20	55.37
2 Family	35,023,217.43	3.50	249,311.94	192,435.26	7.88	-	645.00	75.51	39.12	-	75.28	61.20	59.95
3 Family	15,751,106.10	1.58	320,345.39	242,324.71	7.67	-	665.00	73.65	36.34	-	66.07	45.89	83.38
Manu. Housing / Mobile	9,999,793.32	1.00	129,575.52	99,997.93	8.00	-	656.80	74.58	36.60	-	98.65	84.30	62.89
4 Family	7,526,374.16	0.75	312,521.95	235,199.19	7.33	-	677.90	70.56	36.61	-	52.23	48.98	58.85
Attached PUD	4,502,407.11	0.45	143,804.10	128,640.20	8.09	-	632.70	84.03	40.24	100.00	97.53	73.53	43.82
Single Family Attached	4,137,740.28	0.41	149,384.16	125,386.07	8.80	-	603.80	83.21	39.94	100.00	100.00	68.36	49.41
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

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8. Loan Purpose

Loan Purpose	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
Refinance - Debt Consolidation Cash Out	602,426,329.45	60.24	211,075.17	153,562.66	7.80	-	640.70	78.22	37.30	88.64	94.12	69.95	100.00
Refinance - Debt Consolidation No Cash Out	391,531,414.80	39.15	233,827.91	176,524.53	7.57	-	648.10	81.46	38.69	89.40	96.63	74.52	-
Purchase	6,042,385.71	0.60	258,226.52	177,717.23	7.56	-	669.20	85.82	35.00	84.62	92.44	73.12	-
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

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9. Collateral Type

Collateral Type	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi	Index	Margin
Fixed - 10 Year	3,587,055.84	0.36	129,176.68	105,501.64	5.79	-	736.90	66.60	29.73	100.00	100.00	89.29	81.39	FR	-
Fixed - 15 Year	50,706,939.93	5.07	171,160.56	127,404.37	6.40	-	694.90	74.90	33.85	93.69	98.29	87.91	72.18	FR	-
Fixed - 20 Year	38,355,111.83	3.84	181,648.35	140,494.92	6.80	-	694.40	77.67	35.40	90.64	94.96	85.96	59.62	FR	-
Fixed - 25 Year	7,348,309.86	0.73	153,338.54	133,605.63	6.10	-	723.30	79.04	32.60	100.00	100.00	98.88	59.03	FR	-
Fixed - 30 Year	397,163,523.26	39.72	242,623.30	177,384.33	6.75	-	692.90	78.71	35.51	88.77	93.69	77.42	57.16	FR	-
صفر13	3,306,089.16	0.33	115,893.45	94,459.69	8.68	-	596.50	75.82	37.49	95.36	91.65	70.89	72.38	LM6	6.03
صفر18	5,797,841.91	0.58	164,707.70	126,840.93	8.32	-	626.70	80.55	39.03	79.21	87.76	60.51	57.44	LM6	5.76
صفر28	493,735,258.17	49.37	213,338.98	159,475.21	8.71	-	593.80	80.94	40.42	88.23	95.90	64.04	61.36	LM6	6.01
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**	**LM6**	**3.02**

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10. Lien Status

Lien Status	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
1st Lien	1,000,000,129.96	100.00	220,268.49	161,943.34	7.71	-	643.80	79.54	37.83	88.91	95.09	71.76	60.24
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

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11. Occupancy Type

Occupancy Type	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
Owner Occupied	950,900,826.97	95.09	220,369.22	162,463.84	7.70	-	642.70	79.72	38.11	90.51	100.00	72.55	59.63
Non-Owner Occupied	45,816,807.65	4.58	217,633.87	153,233.47	7.87	-	662.30	75.99	31.74	56.15	-	55.65	72.70
Second Home	3,282,495.34	0.33	227,860.59	142,717.19	7.11	-	702.50	75.04	40.27	83.43	-	67.42	64.88
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

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12. Prepayment Charges Term at Origination

Prepayment Charges Term at Origination	Total Balance Amount	Total Balance %	WA Loan Balance	Average Loan Balance	WAC	% Covered Mortgage Ins.	WA FICO	WA LTV	WA DTI	% SFD PUD	% Owner Occ.	% Full Doc	% Cashout Refi
0	277,382,796.54	27.74	210,190.49	150,751.52	8.29	-	626.50	79.15	39.03	90.05	95.85	70.43	67.29
12	67,533,892.25	6.75	264,469.78	202,197.28	7.07	-	674.70	77.16	37.28	80.06	92.52	69.48	58.03
24	6,700,779.38	0.67	255,148.44	216,154.17	7.28	-	639.60	77.60	39.18	77.72	96.58	76.93	70.01
30	5,210,888.64	0.52	283,434.69	226,560.38	7.38	-	651.20	83.76	38.76	82.55	100.00	73.47	51.18
36	643,171,773.15	64.32	219,098.51	162,952.06	7.53	-	648.00	79.94	37.34	89.52	94.98	72.50	57.41
Total:	**1,000,000,129.96**	**100.00**	**220,268.49**	**161,943.34**	**7.71**	**-**	**643.80**	**79.54**	**37.83**	**88.91**	**95.09**	**71.76**	**60.24**

Non-zero Weighted Average Prepay Penalty Term: 33.602

Top

% Full Doc	% Cashout Refi
58.81	73.68
73.49	64.47
64.49	62.89
66.50	66.75
59.26	58.96
63.99	57.44
74.36	63.62
78.62	57.63
76.09	55.39
83.85	56.38
68.65	78.43
71.76	**60.24**

% Full Doc	% Cashout Refi
73.88	62.04
78.16	66.50
79.69	65.81
78.25	61.74
72.28	63.34
64.73	55.22
64.72	55.89
79.00	59.36

71.76	60.24

% Full Doc	% Cashout Refi
100.00	42.52
71.32	52.28
70.85	79.87
63.65	69.37
80.01	33.89
64.64	78.54
61.02	70.02
66.98	66.71
66.03	71.55
71.89	63.06
60.55	66.52
57.23	74.06
64.70	67.31
69.87	74.13
72.27	58.47
76.11	50.51
98.94	39.00
71.76	**60.24**

	Deal Name		
Collateral Characteristics	Pool Balance	Pool Balance	1,000,000,129.96
	# of Loans	# of Loans	6,175
	Avg Prin Balance	Avg Prin Balance	161,943.34
	WAC	WAC	7.707
	WA Net Rate	WA Net Rate	**invalid**
	WAM	WAM	342
	Seasoning	Seasoning	1
	Second Liens	Second Liens	-
	WA CLTV	WA CLTV	**invalid**
	WA FICO	WA FICO	644
	Prepay Penalties	Prepay Penalties	72.26
Arm Characteristics	WAC (Arms only)	WAC (Arms only)	8.700
	WAM (Arms only)	WAM (Arms only)	356
	WA Margin	WA Margin	6.004
	WA Initial Cap	WA Initial Cap	2.000
	WA Periodic Cap	WA Periodic Cap	1.000
	WA Cap	WA Cap	6.000
	WA Months to Roll	WA Months to Roll	23
Loan Type	Fixed	Fixed	49.716
	Balloons	Balloons	-
	2/28 Arms	2/28 Arms	49.374
	3/27 Arms	3/27 Arms	-
	Other Hybrid Arms	Other Hybrid Arms	-
Index	1-Month LIBOR	1-Month LIBOR	-
	6-Month LIBOR	6-Month LIBOR	50.284
	Other Index	Other Index	-
Loan Purpose	Purchase	Purchase	0.604
	Cash-Out Refi	Cash-Out Refi	60.243
	Rate-Term Refi	Rate-Term Refi	39.153
	Debt Consolidation	Debt Consolidation	-
Occupancy Status	Owner	Owner	95.090
	Second Home	Second Home	0.328
	Investor	Investor	4.582
Property Type	Single Family	Single Family	81.781
	2-4 Family	2-4 Family	5.830
	PUD	PUD	6.269
	MH	MH	1.000
	Condo	Condo	4.255
Doc Type	Full Doc	Full Doc	71.755
	Stated Doc	Stated Doc	20.776
	Limited Doc	Limited Doc	7.469
	No Doc	No Doc	-
MI Data	MI Flag	MI Flag	-
	% of Pool Covered	% of Pool Covered	**invalid**
	Effective LTV	Effective LTV	**invalid**
FICO Distribution	FICO <460	FICO <460	-
	FICO 460-479	FICO 460-479	-
	FICO 480-499	FICO 480-499	-
	FICO 500-519	FICO 500-519	3.330
	FICO 520-539	FICO 520-539	7.312
	FICO 540-559	FICO 540-559	7.130
	FICO 560-579	FICO 560-579	6.667
	FICO 580-599	FICO 580-599	5.235
	FICO 600-619	FICO 600-619	7.278
	FICO 620-639	FICO 620-639	8.248
	FICO 640-659	FICO 640-659	9.023
	FICO 660-679	FICO 660-679	10.185
	FICO 680-699	FICO 680-699	10.510
	FICO 700-719	FICO 700-719	8.204
	FICO 720-739	FICO 720-739	6.737

	FICO 740-759	FICO 740-759	5.190
	FICO >760	FICO >760	4.728
LTV Distribution	LTV <20	LTV <20	0.069
	LTV 20.01-30	LTV 20.01-30	0.465
	LTV 30.01-40	LTV 30.01-40	0.886
	LTV 40.01-50	LTV 40.01-50	2.488
	LTV 50.01-60	LTV 50.01-60	4.304
	LTV 60.01-70	LTV 60.01-70	8.989
	LTV 70.01-80	LTV 70.01-80	26.798
	LTV 80.01-90	LTV 80.01-90	52.073
	LTV 90.01-100	LTV 90.01-100	3.928
	LTV >100	LTV >100	-
Loan Balance Distribution	$ 0-25,000	$ 0-25,000	-
	$ 25,001-50,000	$ 25,001-50,000	0.013
	$ 50,001-75,000	$ 50,001-75,000	5.233
	$ 75,001-100,000	$ 75,001-100,000	8.625
	$ 100,001-150,000	$ 100,001-150,000	22.096
	$ 150,001-200,000	$ 150,001-200,000	18.474
	$ 200,001-250,000	$ 200,001-250,000	13.326
	$ 250,001-300,000	$ 250,001-300,000	11.066
	$ 300,001-350,000	$ 300,001-350,000	6.283
	$ 350,001-400,000	$ 350,001-400,000	4.343
	$ 400,001-450,000	$ 400,001-450,000	2.807
	$ 450,001-500,000	$ 450,001-500,000	2.473
	$ 500,001-550,000	$ 500,001-550,000	2.564
	$ 550,001-600,000	$ 550,001-600,000	2.572
	$ 600,001-650,000	$ 600,001-650,000	0.126
	$ 650,001-700,000	$ 650,001-700,000	-
	$ 700,001-750,000	$ 700,001-750,000	-
	$ 750,001-800,000	$ 750,001-800,000	-
	$ 800,001-850,000	$ 800,001-850,000	-
	$ 850,001-900,000	$ 850,001-900,000	-
	$ 900,001-950,000	$ 900,001-950,000	-
	$ 950,001-1,000,000	$ 950,001-1,000,00(	-
	> $ 1,000,001	> $ 1,000,001	-
Geographic Distribution	AK	AK	0.045
	AL	AL	1.085
	AR	AR	0.128
	AZ	AZ	1.156
	CA	CA	26.811
	CO	CO	4.237
	CT	CT	2.055
	DC	DC	-
	DE	DE	0.295
	FL	FL	6.251
	GA	GA	1.156
	HI	HI	0.213
	IA	IA	0.783
	ID	ID	0.084
	IL	IL	5.277
	IN	IN	1.203
	KS	KS	0.417
	KY	KY	0.201
	LA	LA	0.558
	MA	MA	3.776
	MD	MD	2.329
	ME	ME	0.364
	MI	MI	2.855

MN	MN	5.964
MO	MO	0.895
MS	MS	0.585
MT	MT	0.029
NC	NC	0.035
ND	ND	0.060
NE	NE	0.312
NH	NH	0.603
NJ	NJ	3.687
NM	NM	0.442
NV	NV	0.592
NY	NY	6.780
OH	OH	0.909
OK	OK	0.502
OR	OR	0.351
PA	PA	2.141
RI	RI	3.179
SC	SC	0.232
SD	SD	0.045
TN	TN	0.458
TX	TX	6.347
UT	UT	0.224
VA	VA	-
VT	VT	0.131
WA	WA	2.220
WI	WI	1.885
WV	WV	-
WY	WY	0.114

Please populate column C with the corresponding pool characteristics in Column B.
- For values in currency format, omit $.
- For values in percentage format, provide data to 3 decimal places and omit %.
- For WAC Net Rate, subtract servicing fee, trustee fee, and initial MI fee.
- For MI Flag, Y or N.

Price		Scen1	Scen2	Scen3
100.000	Discount Margin	190.0	(1,426.9)	187.9
	Avg Life	6.23	5.68	6.51
	Modified Duration	5.34	5.04	5.55
	First Payment Prd	65	66	65
	Last Payment Prd	91	71	164
	Bond Loss %	0.00	69.86	0.02
	Total Collateral Def %*	16.54	27.52	19.52
	Total Collateral Loss %	6.62	11.01	7.81

***Not able to achieve 16.5625%, 34.375% & 19.75% cumulative defaults rescpectively for Scen 1, 2 & 3 because of high voluntary prepayments**

Other assumptions:
32.5% cpr; 40% severity; Stepdown Trigger in effect; Forward LIBORs; to maturity; 12 mo lag

Loss curve:
ARMs: 3% for year one; 17% year two; 25% year three; 25% year four; 20% year five; and 10% year six
FRMs: 3% for year one; 12% year two; 20% year three; 25% year four; 20% year five; 15% year six; and 5% year seven

Balance	# of loans	WAC	WA FICO	WA LTV	Owner Occ %
$600,000-650,000	2	6.25	661.90	60.14	100.00
$650,001-700,000					
$700,001-750,000					
$751,001-800,000					
$800,001-850,000					
$850,001-900,000					
$900,001-950,000					
$950,001-1,000,000					
>$1,000,000					

Please populate appropriate loan characteristics for each loan bucket.

Cashout Refi%	Full Doc%
49.90	100.00

Percentage by range

Loans without MI

FICOs

LTVs	<450	451-500	501-550	551-600	601-650	651-700	701-750	>750
<20	0.00%	0.00%	0.02%	0.00%	0.01%	0.00%	0.03%	0.01%
20-30	0.00%	0.00%	0.12%	0.01%	0.01%	0.08%	0.07%	0.18%
30-40	0.00%	0.00%	0.07%	0.06%	0.13%	0.19%	0.24%	0.19%
40-50	0.00%	0.00%	0.33%	0.17%	0.32%	0.63%	0.66%	0.38%
50-60	0.00%	0.03%	1.05%	0.35%	0.50%	0.78%	0.90%	0.69%
60-70	0.00%	0.02%	1.62%	0.94%	1.44%	2.14%	1.97%	0.85%
70-80	0.00%	0.13%	6.63%	4.18%	3.59%	5.96%	4.26%	2.04%
80-90	0.00%	0.00%	4.20%	10.00%	13.79%	13.81%	7.78%	2.48%
90-100	0.00%	0.00%	0.04%	0.09%	0.31%	1.58%	1.57%	0.34%
>100								

Loans with MI

FICOs

LTVs	<450	451-500	501-550	551-600	601-650	651-700	701-750	>750
<20								
20-30								
30-40								
40-50								
50-60								
60-70								
70-80								
80-90								
90-100								
>100								

Loan Count

Loans without MI

FICOs

LTVs	<450	451-500	501-550	551-600	601-650	651-700	701-750	>750
<20	0	0	3	0	1	0	3	2
20-30	0	0	6	1	2	6	7	12
30-40	0	0	8	9	14	14	16	17
40-50	0	0	29	18	24	36	41	24
50-60	0	3	88	29	29	52	57	42
60-70	0	1	133	72	82	125	102	51
70-80	0	10	510	294	228	368	242	118
80-90	0	0	307	636	775	752	418	137
90-100	0	0	3	4	16	87	89	22
>100								

#

Loans with MI

FICOs

LTVs	<450	451-500	501-550	551-600	601-650	651-700	701-750	>750
<20								
20-30								
30-40								
40-50								
50-60								
60-70								
70-80								
80-90								
90-100								
>100								

Pricing: 100% PPC / 27% CPR / Forward LIBOR

		Excess Spread (bp)
1	11/25/2003	443
2	12/25/2003	517
3	1/25/2004	509
4	2/25/2004	502
5	3/25/2004	511
6	4/25/2004	497
7	5/25/2004	500
8	6/25/2004	486
9	7/25/2004	488
10	8/25/2004	464
11	9/25/2004	454
12	10/25/2004	454
13	11/25/2004	416
14	12/25/2004	413
15	1/25/2005	395
16	2/25/2005	385
17	3/25/2005	400
18	4/25/2005	364
19	5/25/2005	364
20	6/25/2005	345
21	7/25/2005	345
22	8/25/2005	327
23	9/25/2005	320
24	10/25/2005	350
25	11/25/2005	329
26	12/25/2005	330
27	1/25/2006	309
28	2/25/2006	301
29	3/25/2006	328
30	4/25/2006	306
31	5/25/2006	309
32	6/25/2006	289
33	7/25/2006	292
34	8/25/2006	272
35	9/25/2006	264
36	10/25/2006	283
37	11/25/2006	274
38	12/25/2006	279
39	1/25/2007	261
40	2/25/2007	255
41	3/25/2007	289
42	4/25/2007	258
43	5/25/2007	265
44	6/25/2007	245
45	7/25/2007	252
46	8/25/2007	233
47	9/25/2007	227
48	10/25/2007	242
49	11/25/2007	238
50	12/25/2007	246
51	1/25/2008	227
52	2/25/2008	223
53	3/25/2008	246
54	4/25/2008	224
55	5/25/2008	233
56	6/25/2008	213
57	7/25/2008	223
58	8/25/2008	204
59	9/25/2008	199
60	10/25/2008	211
61	11/25/2008	214
62	12/25/2008	225

63	1/25/2009	206
64	2/25/2009	202
65	3/25/2009	242
66	4/25/2009	201
67	5/25/2009	212
68	6/25/2009	194
69	7/25/2009	205
70	8/25/2009	186
71	9/25/2009	183
72	10/25/2009	198
73	11/25/2009	188
74	12/25/2009	200
75	1/25/2010	182
76	2/25/2010	179
77	3/25/2010	222
78	4/25/2010	179
79	5/25/2010	191
80	6/25/2010	173
81	7/25/2010	186
82	8/25/2010	169
83	9/25/2010	167
84	10/25/2010	180
85	11/25/2010	177
86	12/25/2010	190
87	1/25/2011	173
88	2/25/2011	171
89	3/25/2011	215
90	4/25/2011	171
91	5/25/2011	184
92	6/25/2011	168
93	7/25/2011	181
94	8/25/2011	166
95	9/25/2011	165
96	10/25/2011	179
97	11/25/2011	169
98	12/25/2011	183
99	1/25/2012	168
100	2/25/2012	167
101	3/25/2012	196
102	4/25/2012	168

Period	Excess Spread (bps)
1	443
2	517
3	509
4	502
5	511
6	497
7	500
8	486
9	488
10	464
11	454
12	454
13	416
14	413
15	395
16	385
17	400
18	364
19	364
20	345
21	345
22	327
23	320
24	350
25	329
26	330
27	309
28	301
29	328
30	306
31	309
32	289
33	292
34	272
35	264
36	283
37	274
38	278
39	258
40	251
41	283
42	252
43	258
44	238
45	243
46	223
47	217
48	232
49	227
50	234
51	215
52	209
53	232
54	209
55	217
56	197
57	205
58	186
59	180
60	191
61	192
62	202
63	183
64	179
65	218
66	177
67	187
68	168

69	178
70	160
71	156
72	170
73	159
74	170
75	151
76	147
77	189
78	145
79	156
80	136
81	146
82	126
83	120
84	132
85	126
86	140
87	122
88	121
89	166
90	119
91	132
92	117
93	128
94	116
95	116
96	125
97	117
98	127
99	117
100	117
101	137
102	119

M2

	CDR	12.5	12.75	13	13.25	13.5	13.75
	Discount Margin	179	179	163	129	91	48
	Bond Loss %	0.00	0.00	2.95	7.64	12.20	16.80
	Total Collateral Loss %	13.52	13.71	13.90	14.09	14.27	14.46

M3

		11.25	11.5	11.75	12	12.25	12.5
100	Discount Margin	190	188	177	53	-127	-383
	Bond Loss %	0.00	0.00	2.73	25.63	48.27	70.22
	Total Collateral Loss %	12.52	12.73	12.93	13.13	13.32	13.52

Assumptions:
Fwd Libor
To maturity
Failed Trigger
40% loss severity
0 Months to recovery
Pricing prepay speeds

Ameriquest Mortgage Securities Inc. Asset-Backed Pass-Through Certificates, Series 2003-10

Deutsche Bank | Merrill Lynch

Fixed Rate Pass-Through Certificate

The structure will be similar to the previous AMSI 2003-8 & 2003-9 transactions and will be a sr/sub down to BBB- with fully funded O/C and all floating rate bonds except for the fixed rate pass-through we are discussing herein. Because the class sizes are not yet final, we have used the 2003-8 levels as a base to run the yield table below. The 2003-8 levels were:

AAA	[84.00]%
AA	[5.25]%
A	[4.50]%
A-	[1.50]%
BBB+	[1.25]%
BBB	[1.25]%
BBB-	[1.25]%
OC	[1.00]%

Yield Analysis

			Call					Maturity		
FRM PPC	0%	50%	100%	150%	200%	0%	50%	100%	150%	200%
ARM CPR	0%	14%	27%	40%	54%	0%	14%	27%	40%	54%
Yield	4.08	4.05	4.01	3.96	3.91	4.08	4.05	4.01	3.97	3.91
Avg Life	15.87	5.62	3.14	2.09	1.44	15.91	6.03	3.43	2.30	1.44
Modified Duration	10.78	4.65	2.81	1.93	1.37	10.79	4.85	3.00	2.09	1.37
First Payment Prd	1	1	1	1	1	1	1	1	1	1
Last Payment Prd	343	175	94	61	34	358	329	217	145	34

Collateral Summary

	Total Pool	G3 - Conf. & Non-Conf. FIX		Total Pool	G3 - Conf. & Non-Conf. FIX
# of Loan's:	6,175	1,161	Weighted Average FICO:	644	708
Agg. Balance:	1,000,000,130	$226,416,094	<= 500	3.33%	0.00%
Avg. Cur Balance:	$161,943	$195,018	501 - 540	7.31%	1.50%
Original Balance:	$162,153	$195,410	541 - 580	13.80%	1.95%
<= $100,000	28.93%	10.06%	581 - 600	5.24%	0.41%
$100,001 - $300,000	62.56%	47.93%	600 - 620	7.28%	0.72%
$300,001 - $400,000	5.07%	16.72%	> 621	63.06%	95.43%
$400,001 - $500,000	1.91%	14.43%	California Concentration:	26.81%	27.39%
> $500,000	1.54%	10.85%	First Liens:	100.00%	100.00%
WA Remaining Term:	342	324	Occupancy:		
Gross WAC:	7.707%	6.251%	Primary:	95.09%	96.86%
Gross WA Margin:	6.004%	NA	Non-Owner Occ:	4.58%	2.58%
WA Initial Perodic Cap %:	2.000%	NA	Second Home:	0.33%	0.56%
WA Lifetime Rate Cap %:	6.000%	NA	Property Type:		
WA Max Rates %:	14.700%	NA	Single Family	82.19%	84.97%
Range:	11.50% - 18.95%	NA	PUD	6.72%	7.98%
Product Mix:			2-4 Family Units	5.83%	4.02%
ARM (Other)	50.28%	NA	Condo	4.26%	2.44%
Fixed	49.72%	100.00%	Manufactured Housing	1.00%	0.59%
Non-Balloon Loans	*100.00%*	*100.00%*	% Conforming:	84.09%	62.87%
WA Cur LTV:	79.44%	75.13%	Documentation:		
OLTV	79.54%	75.27%	Full	71.76%	83.37%
<= 60%	8.22%	14.23%	Stated	20.78%	12.29%
60.01% - 70%	8.99%	14.80%	Limited	7.47%	4.34%
70.01% - 80%	26.80%	30.03%			
80.01% - 90%	52.07%	39.18%	Cashout Refi:	60.24%	55.20%
90.01% - 95%	3.93%	1.76%	Prepay Penalty Percentage:	72.12%	83.28%
Retail Origination:	100.00%	100.00%			

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Class M-1	At Pricing Speed to Call				
	WAL	Mod. Duration	Factor at 10	Effective Duration	Convexity
	5.65	5.37	0%	-	0.35
	At Pricing Speed to Maturity				
	WAL	Mod. Duration	Factor at 10	Effective Duration	Convexity
	6.23	5.85	13%	-	0.45
	Slow Pricing Speed to 75% of Expected - to maturity				
	WAL	Mod. Duration	Factor at 10	Duration at 10 years	
	8.13	7.48	26%	-	

Please calculate the CDR and CNL that the bond can sustain *until it starts to lose principal*, and provide the following output.

Class M-1

Please run cashflows to maturity with 100% advancing, triggers functional, a 12-month lag for newly originated loans.

Interest Rate Stresses	CPR	Severity	WAL	CDR	Cum Net Loss	Principal Writedown (if any)	Coll Duration
Forward Libor + 200	15%	100%	17.07	3.87%	17.92%	$ 234,401	3.84
Forward Libor + 400	15%	100%	17.82	2.77%	13.45%	$ 179,224	3.83
Forward Libor + 200	35%	100%	7.57	6.22%	12.67%	$ 6,507	1.93
Forward Libor + 400	35%	100%	7.72	5.33%	11.02%	$ 216,610	1.93
Forward Libor + 200	45%	100%	5.60	7.72%	11.72%	$ 89,775	1.49
Forward Libor + 400	45%	100%	5.66	6.93%	10.62%	$ 52,623	1.48

Class M-2	At Pricing Speed to Call				
	WAL	Mod. Duration	Factor at 10	Effective Duration	Convexity
	5.64	5.16	0%	-	0.33
	At Pricing Speed to Maturity				
	WAL	Mod. Duration	Factor at 10	Effective Duration	Convexity
	6.12	5.52	13%	-	0.40
	Slow Pricing Speed to 75% of Expected - to maturity				
	WAL	Mod. Duration	Factor at 10	Duration at 10 years	
	8.01	7.01	26%	-	

Please calculate the CDR and CNL that the bond can sustain until it starts to lose principal, and provide the following output.

Class M-2

Please run cashflows to maturity with 100% advancing, triggers functional, a 12-month lag for newly originated loans.

Interest Rate Stresses	CPR	Severity	WAL	CDR	Cum Net Loss	Principal Writedown (if any)	Coll Duration
Forward Libor + 200	15%	100%	18.62	2.63%	12.83%	$ 186,091	3.84
Forward Libor + 400	15%	100%	19.45	1.73%	8.79%	$ 92,233	3.82
Forward Libor + 200	35%	100%	8.39	3.74%	7.94%	$ 194,998	1.92
Forward Libor + 400	35%	100%	8.56	2.99%	6.43%	$ 141,202	1.91
Forward Libor + 200	45%	100%	6.20	4.47%	7.04%	$ 94,681	1.47
Forward Libor + 400	45%	100%	6.29	3.83%	6.08%	$ 172,919	1.41

Please calculate the CDR and CNL that the bond can sustain until it starts to lose principal, and provide the following output.

Please run cashflows to maturity with 100% advancing, triggers functional, a 12-month lag for newly originated loans, and use ACA's prepayment speed vectors seasoning adjusted for FRM and ARM loans (prepayment vectors apply to voluntary prepayments only – defaults are in addition to the prepayment curves).

I will also need the average spread net of all fees and IO, the collateral duration, and a zip code breakdown (please highlight northern and southern CA zip codes).

					Cum Net	Collateral	Discount	Assumed
Interest Rate Stresses		**Severity**	**WAL**	**CDR**	**Loss**	**Duration**	**Margin**	**Price**
Forward Libor		40%	10.69	7.68%	7.50%	2.24	225	100.000
Forward + 200		40%	11.08	5.91%	5.94%	2.26	128	100.000
Forward + 400		40%	11.44	4.37%	4.50%	2.28	19	100.000
Severity Stresses								
Forward Libor		50%	11.01	6.02%	7.55%	2.28	225	100.000
Forward Libor		70%	11.38	4.20%	7.59%	2.31	224	100.000
Prepayment Stresses	**CPR**							
Forward Libor + 200	15%	40%	21.77	5.57%	9.79%	3.52	241	100.000
Forward Libor + 400	15%	40%	23.50	3.34%	6.43%	3.63	126	100.000
Forward Libor + 200	40%	50%	9.44	5.79%	5.21%	1.64	253	100.000
Forward Libor + 400	40%	50%	9.69	4.47%	4.09%	2.97	161	100.000
Forward Libor + 200	50%	70%	7.34	4.69%	4.58%	1.29	259	100.000
							Solve	**Assumed**
Basis Risk Stress							**for DM**	**Price**
Forward Libor + 400	15% FRM 35% ARM	50%	17.28	2.50%	4.38%	2.76	(98)	100.000

Please calculate the CDR and CNL that the bond can sustain until it starts to lose principal, and provide the following output.

Please run cashflows to maturity with 100% advancing, triggers functional, a 12-month lag for newly originated loans, and use ACA's prepayment speed vectors seasoning adjusted for FRM and ARM loans (prepayment vectors apply to voluntary prepayments only – defaults are in addition to the prepayment curves).

I will also need the average spread net of all fees and IO, the collateral duration, and a zip code breakdown (please highlight northern and southern CA zip codes).

Interest Rate Stresses		Severity	WAL	CDR	Cum Net Loss	Collateral Duration	Discount Margin	Assumed Price
Forward Libor		40%	11.15	6.35%	6.33%	2.25	274	97.585
Forward + 200		40%	11.52	4.88%	4.99%	2.27	165	97.585
Forward + 400		40%	11.88	3.39%	3.55%	2.29	55	97.585
Severity Stresses								
Forward Libor		50%	11.44	5.00%	6.37%	2.28	270	97.585
Forward Libor		70%	11.75	3.50%	6.40%	2.31	271	97.585
Prepayment Stresses	**CPR**							
Forward Libor + 200	15%	40%	22.46	5.09%	9.12%	3.54	275	97.585
Forward Libor + 400	15%	40%	24.11	2.89%	5.68%	3.65	161	97.585
Forward Libor + 200	40%	50%	9.82	4.64%	4.24%	1.64	296	97.585
Forward Libor + 400	40%	50%	10.06	3.35%	3.12%	1.64	208	97.585
Forward Libor + 200	50%	70%	7.58	3.63%	3.58%	1.29	314	97.585
Basis Risk Stress							**Solve for DM**	**Assumed Price**
Forward Libor + 400	15% FRM 35% ARM	50%	22.95	2.50%	4.38%	2.76	(257)	97.585