SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

03040063

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

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

0000811785 DEC 23 2003
(Registrant CIK Number)

Form 8-K dated December 22, 2003
(Electronic Report, Schedule or Registration Statement of Which the Documents Are a Part)
(Give Period of Report)

000-16107, 333-109722
(SEC File Number, if Available)

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

PROCESSED
DEC 29 2003
THOMSON FINANCIAL

SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on December 22, 2003.

Citicorp Mortgage Securities, Inc.
(Registrant)

By:
Name: Howard Darmstadter
Title: Assistant Secretary

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

SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM 8-K

CURRENT REPORT

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

Date of Report: December 22, 2003
(Date of earliest event reported)

CITICORP MORTGAGE SECURITIES, INC.
(Packager and Servicer)
(Issuer in Respect of the REMIC Pass-Through Certificates Series 2003-11)
(Exact name of registrant as specified in charter)

Delaware	000-16107, 333-109722	13-3408717
(State or other jurisdiction of organization)	**(Commission File Nos.)**	**(I.R.S. Employer Identification No.)**

1000 Technology Drive, O'Fallon, Missouri	63304
(Address of principal executive offices)	**(Zip Code)**

Registrant's Telephone Number, including area code (636) 261-1313

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

Item 5. Other Events.

CITICORP MORTGAGE SECURITIES, INC.
REMIC Pass-Through Certificates, Series 2003-11

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

SIGNATURES

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

CITICORP MORTGAGE SECURITIES, INC.
(Registrant)

By: /s/ Howard Darmstadter
Howard Darmstadter
Assistant Secretary

Dated: December 22, 2003

EXHIBIT INDEX

Exhibit No.		Page No.
I	Computational Materials/Structural Term Sheets prepared by Goldman, Sachs & Co.	5

CMSI 03-11

Collateral is preliminary, no levels. Bond sizes will change.

	gWAC	svc	nWAC	Balance	amWAM	WALA	PT Rate
T1 discount	5.303294029	0.25	5.053294029	20,568,033.52	357	3	5.25
T1 premium	5.620848795	0.25	5.370848795	129,462,788.34	357	3	5.25
T2 premium	6.015047434	0.25	5.765047434	497,107,816.91	357	2	5.5

Settlement	23-Dec-2003	**Prepay**	300 PSA
1st Pay Date	25-Jan-2004		

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dated Date	Notes			
R	N/A								
PO1	770,639.05	0	01/04 - 09/33	5.479	01-Dec-03	XRS_PO			
WAC_IO1	129,462,788.34	0.120849	01/04 - 09/33	5.5	01-Dec-03	NTL_IO			
WAC_IO2	497,107,816.91	0.265047	01/04 - 09/33	5.593	01-Dec-03	NTL_IO			
1A8	14,926,000.00	5.25	01/09 - 09/33	10.809	01-Dec-03	FIX	NAS	5 year hard lockout	
1A1	70,125,000.00	4.5	01/04 - 03/09	2.731	01-Dec-03	FIX			
1A2	19,125,000.00	1.52	01/04 - 03/09	2.731	25-Dec-03	FLT	0 delay	LIBOR +40bps, 8 cap	
1A3	19,125,000.00	6.48	01/04 - 03/09	2.731	25-Dec-03	INV_IO	0 delay	7.6 - LIBOR, 0 Floor	
1A4	11,750,000.00	5.25	03/09 - 06/10	5.851	01-Dec-03	FIX			
1A6	10,550,000.00	5.25	09/10 - 04/12	7.504	01-Dec-03	FIX	AD		
1A5	7,400,000.00	5.25	01/04 - 09/10	4.65	01-Dec-03	FIX	AD		
1A7	11,483,000.00	5.25	04/12 - 09/33	12.491	01-Dec-03	FIX	z accrual		
2A13	48,383,000.00	5.5	01/09 - 09/33	10.844	01-Dec-03	FIX	NAS	super senior	5 year hard lockout
2A14*	1,327,000.00	5.5	01/09 - 09/33	10.844	01-Dec-03	FIX	NAS	senior support	5 year hard lockout
2A11	25,300,000.00	5.5	01/07 - 09/33	15.571	01-Dec-03	FIX	Retail		
MBIA	25,300,000.00	0.09	01/04 - 09/33	15.571	01-Dec-03	IO			
2A12	414,000.00	0	01/07 - 09/33	15.571	01-Dec-03	FIX	PO strip		
2A1	50,000,000.00	5.5	01/04 - 08/11	3.436	01-Dec-03	FIX			
2A2	50,000,000.00	5	01/04 - 08/11	3.436	01-Dec-03	FIX			
2A6	53,285,714.00	1.57	01/04 - 08/11	3.15	25-Dec-03	FLT	0 delay	Libor + 45bps, 8 cap	
2A7	53,285,714.00	6.43	01/04 - 08/11	3.15	25-Dec-03	INV_IO	0 delay	7.55-Libor, 0 floor	
2A3	50,000,000.00	5	01/04 - 03/10	3.084	01-Dec-03	FIX			
2A4	50,000,000.00	5.5	01/04 - 03/10	3.084	01-Dec-03	FIX			
2A5	83,214,286.00	4.5	01/04 - 03/10	3.084	01-Dec-03	FIX			
2A8	24,680,000.00	5.5	01/04 - 10/10	5.009	01-Dec-03	FIX	AD		
2A9	18,320,000.00	5.5	10/10 - 10/11	7.379	01-Dec-03	FIX	AD		
2A10	29,259,000.00	5.5	10/11 - 08/16	9.766	01-Dec-03	FIX	z accrual		
B1	7,442,000.00	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			
B2	3,883,000.00	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			
B3	2,265,000.00	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			
B4	1,294,000.00	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			
B5	971,000.00	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			
B6	970,999.72	5.442036	01/04 - 09/33	10.298	01-Dec-03	WAC			

*NB 2A14 is credit subordinated to 2A13.

Pay Rules Track 1

1) Pay 1A7 accruals to 1A5, 1A6 and 1A7 sequentially to zero
2) Pay 1A8 the NAS scheduled principal amount and NAS prepay principal amount according to "Lockout Scheduled Percentage" and "Lockout Prepayment Percentage"
3) Pay 1A1 and 1A2 pro rata to zero.
4) Pay 1A4 to zero
5) Pay 1A5, 1A6 and 1A7 sequentially to zero
6) Pay 1A8 to zero

Pay Rules Track 2

Pay 2A10 accruals sequentially to 2A8, 2A9 and 2A10 to zero
1) Pay 2A13 and 2A14 pro rata the scheduled principal and prepay principal according to "Lockout Scheduled Percentage" and "Lockout Prepayment Percentage"
2) Starting with the 37th pay period (in 3 years time), pay $25,714 pro rata to 2A11 and 2A12
3) Until 2A3, 2A4, and 2A5 have been paid to zero, pay as follows:
    A) Pay 56.1387558229% to 2A3, 2A4, and 2A5 pro rata to zero
    B) Pay 16.0448324942% to 2A6 to zero
    C) Pay 27.8164116829% to 2A1 and 2A2 pro rata to zero
4) Until 2A1, 2A2, 2A6 have been paid to zero, pay as follows:
    A) Pay 30.5980528512% to 2A1, 2A2 and 2A6 pro rata to zero
    B) Pay 69.4019471488% to 2A8, 2A9, 2A10 sequentially to zero.
5) Pay 2A8, 2A9 and 2A10 sequentially to zero
6) Pay 2A11 and 2A12 pro rata to zero
7) Pay 2A13 and 2A14 pro rata to zero.

(NAS) principle schedules:

Lock out scheduled percentage	
First 5 years	0%
Thereafter	100%

Lockout Prepayment Percentage	
Month <=	NAS Prepay %
60	0
72	30
84	40
96	60
108	80
120	100

gscmsi0311 - Dec - 1A-PO

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	99	96	93	91	87
25-Dec-05	97	88	80	74	64
25-Dec-06	96	79	64	56	40
25-Dec-07	94	71	52	42	25
25-Dec-08	92	63	42	31	16
25-Dec-09	90	56	34	23	10
25-Dec-10	88	50	27	17	6
25-Dec-11	86	45	22	13	4
25-Dec-12	84	40	17	9	2
25-Dec-13	82	35	14	7	2
25-Dec-14	79	31	11	5	1
25-Dec-15	77	27	9	4	1
25-Dec-16	74	24	7	3 *	
25-Dec-17	71	21	5	2 *	
25-Dec-18	68	18	4	1 *	
25-Dec-19	65	16	3	1 *	
25-Dec-20	62	14	3	1 *	
25-Dec-21	58	12	2	1 *	
25-Dec-22	55	10	2 *	*	
25-Dec-23	51	8	1 *	*	
25-Dec-24	47	7	1 *	*	
25-Dec-25	42	6	1 *	*	
25-Dec-26	38	5 *	*	*	
25-Dec-27	33	4 *	*	*	
25-Dec-28	28	3 *	*	*	
25-Dec-29	23	2 *	*	*	
25-Dec-30	17	1 *	*	*	
25-Dec-31	11	1 *	*	*	
25-Dec-32	5 *	*	*	*	
25-Dec-33	0	0	0	0	0
WAL	18.673	8.868	5.479	4.359	3.131
Principal Wind(	Jan04-Sep33	Jan04-Sep33	Jan04-Sep33	Jan04-Sep33	Jan04-Jun33
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede(	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A1

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	98	93	88	85	79
25-Dec-05	95	81	66	57	39
25-Dec-06	93	65	41	26 *	
25-Dec-07	90	52	20	3	0
25-Dec-08	88	39	3	0	0
25-Dec-09	85	29	0	0	0
25-Dec-10	82	19	0	0	0
25-Dec-11	79	12	0	0	0
25-Dec-12	76	5	0	0	0
25-Dec-13	73	0	0	0	0
25-Dec-14	70	0	0	0	0
25-Dec-15	66	0	0	0	0
25-Dec-16	62	0	0	0	0
25-Dec-17	58	0	0	0	0
25-Dec-18	54	0	0	0	0
25-Dec-19	50	0	0	0	0
25-Dec-20	45	0	0	0	0
25-Dec-21	40	0	0	0	0
25-Dec-22	34	0	0	0	0
25-Dec-23	29	0	0	0	0
25-Dec-24	23	0	0	0	0
25-Dec-25	17	0	0	0	0
25-Dec-26	10	0	0	0	0
25-Dec-27	3	0	0	0	0
25-Dec-28	0	0	0	0	0

WAL	14.753	4.488	2.731	2.258	1.749
Principal Windo	Jan04-May28	Jan04-Oct13	Jan04-Mar09	Jan04-Feb08	Jan04-Jan07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A4

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	0
25-Dec-08	100	100	100	0	0
25-Dec-09	100	100	32	0	0
25-Dec-10	100	100	0	0	0
25-Dec-11	100	100	0	0	0
25-Dec-12	100	100	0	0	0
25-Dec-13	100	93	0	0	0
25-Dec-14	100	53	0	0	0
25-Dec-15	100	17	0	0	0
25-Dec-16	100	0	0	0	0
25-Dec-17	100	0	0	0	0
25-Dec-18	100	0	0	0	0
25-Dec-19	100	0	0	0	0
25-Dec-20	100	0	0	0	0
25-Dec-21	100	0	0	0	0
25-Dec-22	100	0	0	0	0
25-Dec-23	100	0	0	0	0
25-Dec-24	100	0	0	0	0
25-Dec-25	100	0	0	0	0
25-Dec-26	100	0	0	0	0
25-Dec-27	100	0	0	0	0
25-Dec-28	65	0	0	0	0
25-Dec-29	6	0	0	0	0
25-Dec-30	0	0	0	0	0
WAL	25.301	11.152	5.851	4.544	3.289
Principal Windı	May28-Feb30	Oct13-Jul16	Mar09-Jun10	Feb08-Nov08	Jan07-Jun07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redeı	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A5

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	92	92	92	92	92
25-Dec-05	83	83	83	83	83
25-Dec-06	74	74	74	74	74
25-Dec-07	64	64	64	64	0
25-Dec-08	54	54	54	32	0
25-Dec-09	43	43	43	0	0
25-Dec-10	31	31	0	0	0
25-Dec-11	19	19	0	0	0
25-Dec-12	7	7	0	0	0
25-Dec-13	0	0	0	0	0
WAL	5.187	5.187	4.65	3.956	3.089
Principal Wind(	Jan04-Jun13	Jan04-Jun13	Jan04-Sep10	Jan04-Mar09	Jan04-Sep07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A6

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	49
25-Dec-08	100	100	100	100	0
25-Dec-09	100	100	100	21	0
25-Dec-10	100	100	80	0	0
25-Dec-11	100	100	15	0	0
25-Dec-12	100	100	0	0	0
25-Dec-13	95	95	0	0	0
25-Dec-14	85	85	0	0	0
25-Dec-15	75	75	0	0	0
25-Dec-16	64	47	0	0	0
25-Dec-17	52	3	0	0	0
25-Dec-18	40	0	0	0	0
25-Dec-19	27	0	0	0	0
25-Dec-20	14	0	0	0	0
25-Dec-21	0	0	0	0	0
WAL	14.091	12.638	7.504	5.743	4.046
Principal Wind	Jun13-Dec21	Jun13-Jan18	Sep10-Apr12	Mar09-Apr10	Sep07-Apr08
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A7

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	105	105	105	105	105
25-Dec-05	111	111	111	111	111
25-Dec-06	117	117	117	117	117
25-Dec-07	123	123	123	123	123
25-Dec-08	130	130	130	130	46
25-Dec-09	137	137	137	137	0
25-Dec-10	144	144	144	97	0
25-Dec-11	152	152	152	62	0
25-Dec-12	160	160	129	42	0
25-Dec-13	169	169	103	31	0
25-Dec-14	178	178	82	23	0
25-Dec-15	188	188	65	17	0
25-Dec-16	198	198	52	12	0
25-Dec-17	208	208	41	9	0
25-Dec-18	219	184	32	7	0
25-Dec-19	231	160	25	5	0
25-Dec-20	244	138	20	3	0
25-Dec-21	256	119	15	2	0
25-Dec-22	256	101	12	2	0
25-Dec-23	256	86	9	1	0
25-Dec-24	256	72	7	1	0
25-Dec-25	256	59	5	1	0
25-Dec-26	256	48	4 *		0
25-Dec-27	256	39	3 *		0
25-Dec-28	256	30	2 *		0
25-Dec-29	256	22	1 *		0
25-Dec-30	197	15	1 *		0
25-Dec-31	129	9 *	*		0
25-Dec-32	57	4 *	*		0
25-Dec-33	0	0	0	0	0
WAL	28.029	19.75	12.491	8.847	4.957
Principal Wind(	Feb30-Sep33	Feb18-Sep33	Apr12-Sep33	Apr10-Sep33	Apr08-Nov09
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Reder	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 1A8

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	100
25-Dec-09	98	95	92	90	79
25-Dec-10	96	90	83	78	46
25-Dec-11	94	83	72	64	27
25-Dec-12	92	75	60	50	16
25-Dec-13	89	66	48	37	10
25-Dec-14	87	59	38	27	6
25-Dec-15	84	52	30	20	4
25-Dec-16	81	45	24	15	2
25-Dec-17	78	40	19	11	1
25-Dec-18	75	35	15	8	1
25-Dec-19	72	30	12	6	1
25-Dec-20	68	26	9	4 *	
25-Dec-21	64	22	7	3 *	
25-Dec-22	60	19	5	2 *	
25-Dec-23	56	16	4	1 *	
25-Dec-24	52	14	3	1 *	
25-Dec-25	47	11	2	1 *	
25-Dec-26	42	9	2 *	*	
25-Dec-27	37	7	1 *	*	
25-Dec-28	31	6	1 *	*	
25-Dec-29	25	4	1 *	*	
25-Dec-30	19	3 *	*	*	
25-Dec-31	12	2 *	*	*	
25-Dec-32	5	1 *	*	*	
25-Dec-33	0	0	0	0	0

WAL	20.177	13.638	10.809	9.735	7.466
Principal Wind	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33

LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Reder	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A13

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	100
25-Dec-09	98	95	92	90	84
25-Dec-10	96	90	83	79	48
25-Dec-11	94	83	72	65	28
25-Dec-12	92	75	60	50	17
25-Dec-13	90	67	48	37	11
25-Dec-14	87	59	38	28	7
25-Dec-15	85	52	30	20	4
25-Dec-16	82	46	24	15	3
25-Dec-17	79	40	19	11	2
25-Dec-18	76	35	15	8	1
25-Dec-19	73	31	12	6	1
25-Dec-20	69	27	9	4 *	
25-Dec-21	65	23	7	3 *	
25-Dec-22	61	20	6	2 *	
25-Dec-23	57	17	4	2 *	
25-Dec-24	53	14	3	1 *	
25-Dec-25	48	12	2	1 *	
25-Dec-26	43	9	2	1 *	
25-Dec-27	38	7	1 *	*	
25-Dec-28	32	6	1 *	*	
25-Dec-29	26	4	1 *	*	
25-Dec-30	20	3 *	*	*	
25-Dec-31	13	2 *	*	*	
25-Dec-32	6	1 *	*	*	
25-Dec-33	0	0	0	0	0

WAL	20.378	13.715	10.844	9.76	7.563
Principal Wind(	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33	Jan09-Sep33
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede(	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A2

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	98	95	91	89	84
25-Dec-05	97	85	74	67	53
25-Dec-06	95	73	53	41	20
25-Dec-07	93	61	35	21	0
25-Dec-08	91	51	21	6	0
25-Dec-09	89	42	11	0	0
25-Dec-10	87	35	3	0	0
25-Dec-11	84	28	0	0	0
25-Dec-12	82	23	0	0	0
25-Dec-13	80	18	0	0	0
25-Dec-14	77	14	0	0	0
25-Dec-15	74	10	0	0	0
25-Dec-16	71	6	0	0	0
25-Dec-17	68	3	0	0	0
25-Dec-18	65 *		0	0	0
25-Dec-19	61	0	0	0	0
25-Dec-20	57	0	0	0	0
25-Dec-21	53	0	0	0	0
25-Dec-22	49	0	0	0	0
25-Dec-23	44	0	0	0	0
25-Dec-24	39	0	0	0	0
25-Dec-25	34	0	0	0	0
25-Dec-26	29	0	0	0	0
25-Dec-27	23	0	0	0	0
25-Dec-28	17	0	0	0	0
25-Dec-29	10	0	0	0	0
25-Dec-30	3	0	0	0	0
25-Dec-31	0	0	0	0	0

WAL	17.249	5.984	3.436	2.78	2.117
Principal Wind	Jan04-Jun31	Jan04-Feb19	Jan04-Aug11	Jan04-Aug09	Jan04-Nov07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Reder	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A4

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	98	94	90	88	83
25-Dec-05	96	83	71	63	48
25-Dec-06	94	70	48	35	12
25-Dec-07	92	57	29	13	0
25-Dec-08	90	46	13	0	0
25-Dec-09	88	36	2	0	0
25-Dec-10	85	28	0	0	0
25-Dec-11	83	21	0	0	0
25-Dec-12	80	15	0	0	0
25-Dec-13	78	10	0	0	0
25-Dec-14	75	5	0	0	0
25-Dec-15	72	1	0	0	0
25-Dec-16	68	0	0	0	0
25-Dec-17	65	0	0	0	0
25-Dec-18	61	0	0	0	0
25-Dec-19	57	0	0	0	0
25-Dec-20	53	0	0	0	0
25-Dec-21	49	0	0	0	0
25-Dec-22	44	0	0	0	0
25-Dec-23	39	0	0	0	0
25-Dec-24	33	0	0	0	0
25-Dec-25	28	0	0	0	0
25-Dec-26	22	0	0	0	0
25-Dec-27	15	0	0	0	0
25-Dec-28	8	0	0	0	0
25-Dec-29	1	0	0	0	0
25-Dec-30	0	0	0	0	0
WAL	16.276	5.209	3.084	2.532	1.954
Principal Windo	Jan04-Feb30	Jan04-Feb16	Jan04-Mar10	Jan04-Oct08	Jan04-Jun07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redei	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A7

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	98	94	91	88	83
25-Dec-05	96	84	72	64	49
25-Dec-06	94	70	49	36	13
25-Dec-07	92	58	30	15	0
25-Dec-08	90	47	15	1	0
25-Dec-09	88	38	4	0	0
25-Dec-10	86	29	1	0	0
25-Dec-11	83	22	0	0	0
25-Dec-12	81	16	0	0	0
25-Dec-13	78	11	0	0	0
25-Dec-14	75	7	0	0	0
25-Dec-15	72	2	0	0	0
25-Dec-16	69	1	0	0	0
25-Dec-17	65	1	0	0	0
25-Dec-18	62 *		0	0	0
25-Dec-19	58	0	0	0	0
25-Dec-20	54	0	0	0	0
25-Dec-21	49	0	0	0	0
25-Dec-22	45	0	0	0	0
25-Dec-23	40	0	0	0	0
25-Dec-24	34	0	0	0	0
25-Dec-25	29	0	0	0	0
25-Dec-26	23	0	0	0	0
25-Dec-27	17	0	0	0	0
25-Dec-28	10	0	0	0	0
25-Dec-29	3	0	0	0	0
25-Dec-30	1	0	0	0	0
25-Dec-31	0	0	0	0	0
WAL	16.459	5.354	3.15	2.578	1.985
Principal Window					
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A8

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	93	93	93	93	93
25-Dec-05	86	86	86	86	86
25-Dec-06	79	79	79	79	79
25-Dec-07	71	71	71	71	0
25-Dec-08	63	63	63	33	0
25-Dec-09	54	54	54	0	0
25-Dec-10	44	44	0	0	0
25-Dec-11	35	35	0	0	0
25-Dec-12	24	24	0	0	0
25-Dec-13	13	13	0	0	0
25-Dec-14	2	2	0	0	0
25-Dec-15	0	0	0	0	0
WAL	6.185	6.185	5.009	4.168	3.208
Principal Wind	Jan04-Feb15	Jan04-Feb15	Jan04-Oct10	Jan04-Apr09	Jan04-Oct07
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A9

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	40
25-Dec-08	100	100	100	100	0
25-Dec-09	100	100	100	0	0
25-Dec-10	100	100	81	0	0
25-Dec-11	100	100	0	0	0
25-Dec-12	100	100	0	0	0
25-Dec-13	100	100	0	0	0
25-Dec-14	100	100	0	0	0
25-Dec-15	86	86	0	0	0
25-Dec-16	68	29	0	0	0
25-Dec-17	50	0	0	0	0
25-Dec-18	31	0	0	0	0
25-Dec-19	10	0	0	0	0
25-Dec-20	0	0	0	0	0
WAL	13.988	12.656	7.379	5.663	4.017
Principal Wind	Feb15-Jun20	Feb15-Jun17	Oct10-Oct11	Apr09-Nov09	Oct07-Feb08
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - 2A10

Date	1	2	3	4	5
23-Dec-03	100	100	100	100	100
25-Dec-04	106	106	106	106	106
25-Dec-05	112	112	112	112	112
25-Dec-06	118	118	118	118	118
25-Dec-07	125	125	125	125	125
25-Dec-08	132	132	132	132	0
25-Dec-09	139	139	139	130	0
25-Dec-10	147	147	147	52	0
25-Dec-11	155	155	143	5	0
25-Dec-12	164	164	94	0	0
25-Dec-13	173	173	60	0	0
25-Dec-14	183	183	33	0	0
25-Dec-15	193	193	11	0	0
25-Dec-16	204	204	0	0	0
25-Dec-17	216	195	0	0	0
25-Dec-18	228	171	0	0	0
25-Dec-19	241	142	0	0	0
25-Dec-20	247	114	0	0	0
25-Dec-21	247	89	0	0	0
25-Dec-22	247	67	0	0	0
25-Dec-23	247	47	0	0	0
25-Dec-24	247	29	0	0	0
25-Dec-25	247	13	0	0	0
25-Dec-26	247	0	0	0	0
25-Dec-27	247	0	0	0	0
25-Dec-28	247	0	0	0	0
25-Dec-29	247	0	0	0	0
25-Dec-30	195	0	0	0	0
25-Dec-31	115	0	0	0	0
25-Dec-32	17	0	0	0	0
25-Dec-33	0	0	0	0	0
WAL	27.874	17.704	9.766	6.882	4.531
Principal Wind	Jul20-Mar33	Jun17-Dec26	Oct11-Aug16	Dec09-Feb12	Feb08-Nov08
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	99	99	99	99	99
25-Dec-08	98	98	98	98	81
25-Dec-09	96	96	96	96	0
25-Dec-10	95	95	95	95	0
25-Dec-11	94	94	94	94	0
25-Dec-12	93	93	93	68	0
25-Dec-13	92	92	92	50	0
25-Dec-14	90	90	90	37	0
25-Dec-15	89	89	89	27	0
25-Dec-16	88	88	80	20	0
25-Dec-17	87	87	64	15	0
25-Dec-18	86	86	50	11	0
25-Dec-19	84	84	39	8	0
25-Dec-20	83	83	31	6	0
25-Dec-21	82	82	24	4	0
25-Dec-22	81	81	18	3	0
25-Dec-23	80	80	14	2	0
25-Dec-24	78	78	11	1	0
25-Dec-25	77	77	8	1	0
25-Dec-26	76	75	6	1	0
25-Dec-27	75	60	4 *		0
25-Dec-28	74	46	3 *		0
25-Dec-29	72	34	2 *		0
25-Dec-30	71	24	1 *		0
25-Dec-31	70	14	1 *		0
25-Dec-32	69	6 *	*		0
25-Dec-33	0	0	0	0	0
WAL	25.309	22.847	15.571	10.911	5.369
Principal Wind(	Jan07-Sep33	Jan07-Sep33	Jan07-Sep33	Jan07-Sep33	Jan07-Dec09
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Rede	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Dec - B2

Date	*1*	*2*	*3*	*4*	*5*
23-Dec-03	100	100	100	100	100
25-Dec-04	99	99	99	99	99
25-Dec-05	97	97	97	97	97
25-Dec-06	96	96	96	96	96
25-Dec-07	94	94	94	94	94
25-Dec-08	93	93	93	93	93
25-Dec-09	91	89	86	84	80
25-Dec-10	89	84	78	74	66
25-Dec-11	87	77	68	61	49
25-Dec-12	85	70	56	48	34
25-Dec-13	83	62	45	36	21
25-Dec-14	81	55	36	26	13
25-Dec-15	78	49	29	19	8
25-Dec-16	76	43	23	14	5
25-Dec-17	73	37	18	10	3
25-Dec-18	70	33	14	8	2
25-Dec-19	67	28	11	6	1
25-Dec-20	64	25	9	4	1
25-Dec-21	60	21	7	3 *	
25-Dec-22	57	18	5	2 *	
25-Dec-23	53	15	4	1 *	
25-Dec-24	49	13	3	1 *	
25-Dec-25	44	11	2	1 *	
25-Dec-26	40	9	2 *	*	
25-Dec-27	35	7	1 *	*	
25-Dec-28	30	5	1 *	*	
25-Dec-29	24	4	1 *	*	
25-Dec-30	18	3 *	*	*	
25-Dec-31	12	2 *	*	*	
25-Dec-32	5	1 *	*	*	
25-Dec-33	0	0	0	0	0
WAL	19.065	12.928	10.298	9.321	8.15
Principal Windı	Jan04-Sep33	Jan04-Sep33	Jan04-Sep33	Jan04-Sep33	Jan04-Sep33
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redeı	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

gscmsi0311 - Price/Yield - 1A3

Balance	$19,125,000.00	Delay	0	Index	LIBOR_1MO	WAC(1)	5.57731456	WAM(1)
Coupon	6.48	Dated	12/25/2003	Mult / Margin	-0.13157895	NET(1)	5.32731456	WALA(1)
Settle	12/23/2003	First Payment	1/25/2004	Cap / Floor	7.6 / 0.			

Price = 9-16	*1*	*2*	*3*	*4*	*5*
	Yield	Yield	Yield	Yield	Yield
LIBOR_1MO=1.12	75.185	62.277	47.027	36.703	17.243
LIBOR_1MO=2.12	62.364	48.730	32.325	21.435	1.338
LIBOR_1MO=3.12	49.805	35.161	17.249	5.672	-15.162
LIBOR_1MO=4.12	37.474	21.360	1.448	-10.968	-32.658
LIBOR_1MO=5.12	25.270	6.881	-15.764	-29.229	-51.916
LIBOR_1MO=6.12	12.781	-9.444	-36.065	-50.906	-74.759
LIBOR_1MO=7.6	NA	NA	NA	NA	NA
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat	3MO	6MO	1YR	2YR	5YR	10YR	30YR
Yld	1.692	1.753	2.113	2.833	4.060	4.825	5.519

gscmsi0311 - Price/Yield - 2A7

Balance	$53,285,714.00	Delay	0	Index	LIBOR_1MO	WAC(2)	6.015047434	WAM(2)
Coupon	6.43	Dated	12/25/2003	Mult / Margin	-0.13245033	NET(2)	5.765047434	WALA(2)
Settle	12/23/2003	First Payment	1/25/2004	Cap / Floor	7.55 / 0.			

Price = 10	*1*	*2*	*3*	*4*	*5*
	Yield	Yield	Yield	Yield	Yield
LIBOR_1MO=1.12	70.702	59.906	47.317	38.570	21.792
LIBOR_1MO=2.12	58.650	47.281	33.665	24.315	6.755
LIBOR_1MO=3.12	46.835	34.702	19.713	9.615	-8.871
LIBOR_1MO=4.12	35.227	22.019	5.154	-5.893	-25.489
LIBOR_1MO=5.12	23.728	8.896	-10.632	-22.918	-43.873
LIBOR_1MO=6.12	11.937	-5.613	-29.195	-43.217	-65.912
LIBOR_1MO=7.55	NA	NA	NA	NA	NA
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat	3MO	6MO	1YR	2YR	5YR	10YR	30YR
Yld	1.692	1.753	2.113	2.833	4.060	4.825	5.519

gscmsi0311 - Price/Yield - 1A-PO

Balance	$770,639.00	Delay	24	WAC(1)	5.57731456	WAM(1)	357
Coupon	0	Dated	12/1/2003	NET(1)	5.32731456	WALA(1)	3
Settle	12/23/2003	First Payment	1/25/2004				

Price	*1*	*2*	*3*	*4*	*5*
	Yield	Yield	Yield	Yield	Yield
68.0000	2.160	4.956	8.140	10.197	14.064
LIBOR_1MO	1.12	1.12	1.12	1.12	1.12
Prepay	0 PSA	150 PSA	300 PSA	400 PSA	600 PSA
Optional Redemption	Call (N)	Call (N)	Call (N)	Call (N)	Call (N)

Yield Curve Mat	3MO	6MO	1YR	2YR	5YR	10YR	30YR
Yld	1.692	1.753	2.113	2.833	4.060	4.825	5.519