

FORM SE
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BY ELECTRONIC FILERS

Citigroup Mortgage Loan Trust Inc.

Exact Name of Registrant as Specified in Charter

~~0001269472~~

1257102
Registrant CIK Number

Form 8-K, January 29, 2004, Series 2004-A

Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part
(give period of report)

333-107958

SEC File Number, if available

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

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THOMSON
FINANCIAL



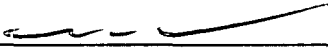
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SIGNATURES

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: January 29, 2004

CITIGROUP MORTGAGE LOAN
TRUST INC.

By: 
Name: Matthew R. Bollo
Title: Asst. Vice President

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

EXHIBIT INDEX

<u>Exhibit No.</u>	<u>Description</u>	<u>Format</u>
99.5	Computational Materials	P*

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

```

! ORMH04A.CDI #CMOVER_3.0D ASSET_BACKED_HOMEEQUITY PORTFOLIO !
MAX_CF_VECTSIZE 544
!
!! Created by Intex Deal Maker v3.6.087 , subroutines 3.0g1
!! 01/20/2004 3:51 PM
!
PORTFOLIO_STRING "RED PROSPECTUS <COMMENT Deal modeled from preliminary
term sheet.>"
!
! Modeled in the Intex CMO Modeling Language, (TB)
! which is copyright (c) 2004 by Intex Solutions, Inc.
! Intex shall not be held liable for the accuracy of this data
! nor for the accuracy of information which is derived from this data.
!
!
! DEFINE STANDARDIZE ORIG_COLL_BAL GROUP 0 CONSTANT #OrigCollBal =
238096000.00
!
! DEFINE CONSTANT #OrigBondBal = 200000000.00
!
! DEFINE CONSTANT #SNRTargPct= 63.0%
! DEFINE CONSTANT #M1TargPct = 45.5%
! DEFINE CONSTANT #M2TargPct = 31.5%
!
!
! FULL_DEALNAME: ORIGIN MANUFACTURED HOUSING CONTRACT TRUST,
SERIES 2004-A
! TRUSTEE_INDENTURE: JPMORGAN CHASE
! TRUSTEE_OWNER: WILMINGTON TRUST CO.
! SERVICER_MASTER: ORIGIN SERVICING, INC.
! SERVICER_SUB: VANDERBILT MORTGAGE
!
! ISSUER: ORIGIN FINANCIAL LLC
! DEALER: CITIGROUP
! DEAL SIZE: $ 200000000.00
! PRICING SPEED: 200% MHP
! ISSUE DATE: 20040201
! SETTLEMENT DATE: 20040211
!
! Record date delay: 14
!
! DEFINE TR_INDEXDEPS_ALL
!
! DEFINE TRANCHE "A1", "A2", "A3", "A4", "M1", "M2"
!
! DEAL_CLOCK_INFO _
! ISSUE_CDU_DATE 20040201 _
! DEAL_FIRSTPAY_DATE 20040315 _
!
!
! DEFINE #FloorCollat = 6.00% * #OrigCollBal
! DEFINE #TrigDelinqFrac = 0
! DEFINE #LossShft = 0
! DEFINE #TrigLossFrac = 0
! DEFINE #CumLossShft = 0
! DEFINE #TrigCumLossFrac = 0
! DEFINE #SpecOCTarg = 36000000
!
! DEFINE STANDARDIZE OC_ACTUAL_VAL #OC =
38096000.00
! DEFINE STANDARDIZE OCT_INITVAL CONSTANT #InitOCTarg = 18% *

```

```

#OrigCollBal
  DEFINE STANDARDIZE OCT_STEPDOWN_MONTH  CONSTANT #StepDownDate  = 49
  DEFINE STANDARDIZE OCT_STEPDOWN_FRAC   CONSTANT #StepOCFrac   = 0.315
  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 IDXFILE "HOMEEQ"
!
  DEFINE TABLE "OC_LOSS0" (1, 2) = "MONTH" "OC_LOSS_FRAC0"
    360.1  0.04
!
  DEFINE TABLE "OC_CUMLOSS0" (4, 2) = "MONTH" "OC_CUMLOSS_FRAC0"
    54.1  0.08
    66.1  0.1
    78.1  0.13
    360.1 0.15
!
!
TOLERANCE WRITEDOWN_0LOSS 1.00
!
ifdef #CMOVER_3.0E3 _
DEFINE MACRO #TotalPaybackDue[1] = TOTAL_PAYBACK_DUE({#1})
!
ifndef #CMOVER_3.0E3 _
DEFINE MACRO #TotalPaybackDue[1] = COLL_BAL
!
!
Tranche "A1" SEN_FIX ! PAID_DOWN_WHEN ({#TotalPaybackDue}"A1") LT
0.01);
  Block 64500000.00 at 2.42  FREQ M _
    DAYCOUNT 30360 BUSINESS_DAY NONE _
    Delay 14 Dated 20040201 Next 20040315
!
Tranche "A2" SEN_FIX ! PAID_DOWN_WHEN ({#TotalPaybackDue}"A2") LT
0.01);
  Block 45000000.00 at 3.78  FREQ M _
    DAYCOUNT 30360 BUSINESS_DAY NONE _
    Delay 14 Dated 20040201 Next 20040315
!
Tranche "A3" SEN_FIX ! PAID_DOWN_WHEN ({#TotalPaybackDue}"A3") LT
0.01);
  Block 15000000.00 at 5.03  FREQ M _
    DAYCOUNT 30360 BUSINESS_DAY NONE _
    Delay 14 Dated 20040201 Next 20040315
!
Tranche "A4" SEN_FIX_CAP ! PAID_DOWN_WHEN ({#TotalPaybackDue}"A4") LT
0.01);
  Block 32643000.00 at 6.41  FREQ M FLOAT _
    COUPONCAP 30360 NONE ( #NetRate * COLL_PREV_BAL / BBAL( "A1",
"A2", "A3", "A4", "M1", "M2" ) );
    DAYCOUNT 30360 BUSINESS_DAY NONE _
    Delay 14 Dated 20040201 Next 20040315
    ( 6.41 )
    0 999

```

```

!
Tranche "M1" MEZ_FIX_CAP ! PAID_DOWN_WHEN ({#TotalPaybackDue}{ "M1" } LT
0.01);
    Block 23809000.00 at 7.16   FREQ M FLOAT
        COUPONCAP 30360 NONE ( #NetRate * COLL_PREV_BAL / BBAL( "A1",
"A2", "A3", "A4", "M1", "M2" ) );
        DAYCOUNT 30360 BUSINESS_DAY NONE
        Delay 14   Dated 20040201   Next 20040315
            ( 7.16 )
            0      999
!
Tranche "M2" JUN_FIX_CAP ! PAID_DOWN_WHEN ({#TotalPaybackDue}{ "M2" } LT
0.01);
    Block 19048000.00 at 7.5   FREQ M FLOAT
        COUPONCAP 30360 NONE ( #NetRate * COLL_PREV_BAL / BBAL( "A1",
"A2", "A3", "A4", "M1", "M2" ) );
        DAYCOUNT 30360 BUSINESS_DAY NONE
        Delay 14   Dated 20040201   Next 20040315
            ( 7.5 )
            0      999
!
Tranche "R" SEN_RES
    Block 238096000.00 at 0 NOTIONAL WITH GROUP 0 SURPLUS
        DAYCOUNT 30360 BUSINESS_DAY NONE
        FREQ M   Delay 14   Dated 20040201   Next 20040315
!
Tranche "#OC"          SYMVAR
Tranche "#SpecOCTarg"  SYMVAR
!
!
DEFINE PSEUDO_TRANCHE COLLAT
    Delay 14 Dated 20040201 Next 20040315 Settle 20040211
!
CLASS "A1"          NO_BUILD_TRANCHE _
                    = "A1"
CLASS "A2"          NO_BUILD_TRANCHE _
                    = "A2"
CLASS "A3"          NO_BUILD_TRANCHE _
                    = "A3"
CLASS "A4"          NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "A4"
CLASS "M1"          NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "M1"
CLASS "M2"          NO_BUILD_TRANCHE _
                    SHORTFALL_PAYBACK COUPONCAP TRUE _
                    SHORTFALL_EARN_INT COUPONCAP TRUE _
                    = "M2"
CLASS "RESID"       NO_BUILD_TRANCHE _
                    = "R#1"
CLASS "SNR" WRITEDOWN_BAL PRORATA ALLOCATION _
                    = "A1" "A2" "A3" "A4"
!
!
CLASS "ROOT" _
    WRITEDOWN_BAL RULES _
    DISTRIB_CLASS RULES _
    SHORTFALL_PAYBACK PRINCIPAL_LOSS TRUE _

```

```

CALC_WDBALINT
SHORTFALL_PAYBACK WDBALINT TRUE
SHORTFALL_EARN_INTEREST WDBALINT TRUE
SHORTFALL_EARN_INT INTEREST TRUE
= "SNR" "M1" "M2" "RESID"

```

! CROSSOVER When 0

```

!
!
! TRIGGER "StepUp-DlqRatio"
!     FULL_NAME      "Delinquency Test"
!     ORIG_TESTVAL   0.000%
!     TESTVAL        ( #TrigDelinqFrac);
!     ORIG_TARGETVAL  8%
!     TARGETVAL       (8%);
!     TRIGVAL         LODIFF
!
!

```

```

! TRIGGER "StepUp-CumLoss"
!     FULL_NAME      "Cumulative Loss Test"
!     ORIG_TESTVAL   0.000%
!     TESTVAL        ( #TrigCumLossFrac);
!     ORIG_TARGETVAL  8%
!     TARGETVAL       (#CumLossShft);
!     TRIGVAL         LODIFF
!
!

```

```

! TRIGGER "StepUp-Loss"
!     FULL_NAME      "Rolling Loss Test"
!     ORIG_TESTVAL   0.000%
!     TESTVAL        ( #TrigLossFrac);
!     ORIG_TARGETVAL  4.00%
!     TARGETVAL       (#LossShft);
!     TRIGVAL         LODIFF
!
!

```

```

! TRIGGER "STEPUP_TRIGGER"
!     FULL_NAME      "Trigger Event"
!     DEFINITION "A Trigger Event exists, if either:;
!     (1) the quotient of (A) the aggregate principal balance of all mortgage
!     loans 60 or more days delinquent,
!     averaged over the previous 3 months and (B) the principal balance of
!     the loans averaged over the same period,
!     exceeds 8%, 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 the
!     following schedule;;
!

```

Month <=	%;
54	8%;
66	10%;
78	13%;
360	15%, or;

```

!     (3) a percentage calculated as the quotient of the aggregate of
!     realized losses averaged over the last 3
!     months, multiplied by 4, divided by the average of the Pool Balance as
!     of the 3rd preceeding Distribution
!     Date and the Pool Balance as of such Distribution date, exceeds the
!     target constant at 4.00%."
!

```

```

!     IMPACT      "If a Trigger Event is in effect the OC target will
!     remian at the last value before the
!     trigger occurred if a stepdown has occurred. Also, the classes will
!     pay sequentially. It has no effect if
!     a stepdown has not occurred."
!

```

```

        TRIGVAL FORMULA ( min(TRIGGER("StepUp-DlqRatio","TRIGVAL"),
TRIGGER("StepUp-CumLoss","TRIGVAL"), TRIGGER("StepUp-Loss","TRIGVAL")));
!

```

```

. OPTIONAL REDEMPTION:      "Cleanup"
                             COLL_FRAC 20%
                             PRICE_P ( COLL_BAL );
!

```

```

INTEREST_SHORTFALL FULL_PREPAY      Compensate Pro_rata _
PARTIAL_PREPAY      Compensate Pro_rata _
LOSS                Compensate Pro_rata _
!

```

Tranche	Cusip	Stated Maturity
A1	XXXXXXXXXX	20131015
A2	XXXXXXXXXX	20170815
A3	XXXXXXXXXX	20201215
A4	XXXXXXXXXX	20350215
M1	XXXXXXXXXX	20350215
M2	XXXXXXXXXX	20350215
R	XXXXXXXXXX	20350215

TRANCHE MISCINFO

A1	RATING MD "Aaa"	SP "AAA"
A2	RATING MD "Aaa"	SP "AAA"
A3	RATING MD "Aaa"	SP "AAA"
A4	RATING MD "Aaa"	SP "AAA"
M1	RATING MD "Aa2"	SP "AA"
M2	RATING MD "A2"	SP "A"
R	RATING MD "NA"	SP "NA"

```

!
DEFINE MACRO BLOCK #SNR_Int =
{

```

```

-----
      from : CLASS ( "SNR" )
      pay  : CLASS INTEREST PRO_RATA ( "A1"; "A2"; "A3"; "A4" )
-----
}

```

```

DEFINE MACRO BLOCK #SNR_InS =
{

```

```

-----
      from : CLASS ( "SNR" )
      pay  : CLASS INTSHORT PRO_RATA ( "A1"; "A2"; "A3"; "A4" )
-----
}

```

```

DEFINE MACRO BLOCK #SNR_Prn =
{

```

```

-----
      when : IS_TRUE ( BBAL ( "SNR" ) GT COLL_BAL )
      from : CLASS ( "SNR" )
      pay  : CLASS BALANCE PRO_RATA ( "A1" ; "A2" ; "A3" ; "A4" )
-----

```

```

-----
      from : CLASS ( "SNR" )
      pay  : CLASS BALANCE SEQUENTIAL ( "A1", "A2", "A3", "A4" )
-----

```

```

!
-----
      from : CLASS ( "A1" )
      pay  : SEQUENTIAL ( "A1#1" )
-----

```

```

      from : CLASS ( "A2" )

```

```

        pay : SEQUENTIAL ( "A2#1" )
-----
        from : CLASS ( "A3" )
        pay : SEQUENTIAL ( "A3#1" )
-----
        from : CLASS ( "A4" )
        pay : SEQUENTIAL ( "A4#1" )
-----
    }
    DEFINE MACRO BLOCK #M1_Prn =
    {
    -----
        from : CLASS ( "M1" )
        pay : SEQUENTIAL ( "M1#1" )
    -----
    }
    DEFINE MACRO BLOCK #M2_Prn =
    {
    -----
        from : CLASS ( "M2" )
        pay : SEQUENTIAL ( "M2#1" )
    -----
    }
    !
    !
    CMO Block Payment Rules
    -----
        calculate : #Princ = COLL_P
        calculate : #Interest = COLL_I
    !
        calculate : #PrevSpecOC = #SpecOCTarg
    !
        calculate : #CurrentOC = MAX( 0, COLL_BAL - (BBAL("A1#1",
"A2#1", "A3#1", "A4#1", "M1#1", "M2#1") - #Princ))
    !
        calculate : #XSSpread = MAX( 0, #Interest -
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") +
COUPONCAP_SHORTFALL("ROOT"))
    )
    !
        calculate : #FloorOCTotal = #FloorOCTarg
    !
        calculate : #StepOCTarg = COLL_BAL * #StepOCFrac
    !
        calculate : #StepDownDatePass = CURMONTH GE #StepDownDate
    !
        calculate : #Call = COLL_BAL LT 20% * #OrigCollBal
    !
        calculate : #StepDown = #StepDown OR ( BBAL("SNR") LT
0.01 ) OR ( #StepDownDatePass )
    !
        calculate : #TrigDelinqFrac = AVG_COLL( "RATE", -1, 2, 3 )
    !
        calculate : #LossShft = 4.00%
        calculate : #TrigLossFrac = ( 12 * AVG_COLL( "BAL", -1,
"LOSS", 3 ) ) / _
( ( AVG_COLL( "BAL", -1, 0, 1 ) +
AVG_COLL( "BAL", 1, 0, 1 ) ) / 2 )
    !
        calculate : #CumLossShft = LOOKUP_TBL( "STEP", CURMONTH,

```

```

"OC_CUMLOSS0", "MONTH", "OC_CUMLOSS_FRAC0" )
    calculate : #TrigCumLossFrac      = DELINQ_LOSS_ACCUM / #OrigCollBal
!
. calculate : #TrigEvent              = TRIGGER("STEPUP_TRIGGER")
!
    calculate : #SpecOCTarg           = IF #StepDown
-                                     THEN IF #TrigEvent
-                                     THEN #PrevSpecOC
-                                     ELSE MAX( MIN( #InitOCTarg,
#StepOCTarg ), #FloorOCTotal ) _
                                     ELSE #InitOCTarg
!
    calculate : #SpecOCTarg           = IF #Call _
                                     THEN COLL_BAL _
                                     ELSE #SpecOCTarg
!
    calculate : #SpecOCTarg           = MIN( #SpecOCTarg, COLL_BAL )
!
    calculate : #SpecOCTarg           = #Octval
!
    calculate : #OCDeficiency         = MAX( 0, #SpecOCTarg - #CurrentOC
)
    calculate : #OCSurplus            = MINMAX( 0, #CurrentOC -
#SpecOCTarg, COLL_P )
    calculate : #PrincPmt            = MAX( 0, COLL_P - #OCSurplus )
!
!
    calculate : #XSIntRem             = MAX( 0, #Interest -
OPTIMAL_INTPMT("ROOT") - INTSHORT_ACCUM("ROOT") + #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 : #ClassSNRTargBal      = IF ( #Call OR #TrigEvent OR
(#StepDown EQ 0.0)) _
                                     THEN 0
                                     ELSE MAX( 0, COLL_BAL - MAX(
#SNRTargPct * COLL_BAL, #SpecOCTarg ) )
!
    calculate : #ClassSNRTargBal      = MIN( #ClassSNRTargBal, BBAL("A1",
"A2", "A3", "A4") )
!
    calculate : #ClassSNRPDA         = MIN( #DistribAmt, BBAL("A1",
"A2", "A3", "A4") - #ClassSNRTargBal )
    calculate : #ClassSNRPDA         = MAX( 0, MIN( BBAL("A1", "A2",
"A3", "A4"), #ClassSNRPDA ) )
    calculate : #ClassSNRPDA         = MAX( 0, MIN( #ClassSNRPDA,
#DistribAmt ) )
!

```

```

      calculate : #ClassM1TargBal      = IF    ( #Call OR #TrigEvent OR
(#StepDown EQ 0.0)) _
      .                               THEN 0 _
      .                               ELSE MAX( 0, COLL_BAL - MAX(
#M1TargPct * COLL_BAL, #SpecOCTarg ) ) - _
      .                               #ClassSNRTargBal
!
      calculate : #ClassM1TargBal      = MIN( #ClassM1TargBal, BBAL(
"M1" ) )
!
      calculate : #ClassM1PDA          = MIN( #DistribAmt - #ClassSNRPDA,
BBAL( "M1" ) - #ClassM1TargBal )
      calculate : #ClassM1PDA          = MAX( 0, MIN( BBAL("M1"),
#ClassM1PDA ) )
      calculate : #ClassM1PDA          = MAX( 0, MIN( #ClassM1PDA,
#DistribAmt - #ClassSNRPDA ) )
!
!
      calculate : #ClassM2TargBal      = IF    ( #Call OR #TrigEvent OR
(#StepDown EQ 0.0)) _
      .                               THEN 0 _
      .                               ELSE MAX( 0, COLL_BAL - MAX(
#M2TargPct * COLL_BAL, #SpecOCTarg ) ) - _
      .                               #ClassSNRTargBal -
#ClassM1TargBal
!
      calculate : #ClassM2TargBal      = MIN( #ClassM2TargBal, BBAL(
"M2" ) )
!
      calculate : #ClassM2PDA          = MIN( #DistribAmt - #ClassSNRPDA -
#ClassM1PDA, BBAL( "M2" ) - #ClassM2TargBal )
      calculate : #ClassM2PDA          = MAX( 0, MIN( BBAL("M2"),
#ClassM2PDA ) )
      calculate : #ClassM2PDA          = MAX( 0, MIN( #ClassM2PDA,
#DistribAmt - #ClassSNRPDA - #ClassM1PDA ) )
!
!
      calculate : "SNR"
NO_CHECK CUSTOM AMOUNT                = #ClassSNRPDA
!
      calculate : "M1"
NO_CHECK CUSTOM AMOUNT                = #ClassM1PDA
!
      calculate : "M2"
NO_CHECK CUSTOM AMOUNT                = #ClassM2PDA
!
-----
      pay : CLASS INTEREST PRO_RATA ( "SNR" )
-----
      {#SNR_Int}
-----
      pay : CLASS INTSHORT PRO_RATA ( "SNR" )
-----
      {#SNR_InS}
-----
      pay : CLASS INTEREST PRO_RATA ( "M1" )
      pay : CLASS INTSHORT PRO_RATA ( "M1" )
      pay : CLASS INTEREST PRO_RATA ( "M2" )
      pay : CLASS INTSHORT PRO_RATA ( "M2" )
      pay : CLASS PRINCIPAL SEQUENTIAL ( "SNR" )

```

```

-----
{#SNR_Prn}
-----
      pay : CLASS WDBALINT SEQUENTIAL ( "M1" )
      pay : CLASS WDBALINT_SHORT SEQUENTIAL ( "M1" )
      pay : CLASS PRINCIPAL SEQUENTIAL ( "M1" )
-----
{#M1_Prn}
-----
      pay : CLASS WDBALINT SEQUENTIAL ( "M2" )
      pay : CLASS WDBALINT_SHORT SEQUENTIAL ( "M2" )
      pay : CLASS PRINCIPAL SEQUENTIAL ( "M2" )
-----
{#M2_Prn}
-----
      from : CLASS ( "ROOT" )
      pay : CLASS COUPONCAP_SHORT PRO_RATE ( "A4" )
      pay : CLASS COUPONCAP_SHORT PRO_RATE ( "M1" )
      pay : CLASS COUPONCAP_SHORT PRO_RATE ( "M2" )
-----
!
      from : CLASS ( "ROOT" )
      pay : AS_INTEREST ("R#1")
-----
      calculate : #WriteDown = MAX(0.0, BBAL("A1#1","A2#1","A3#1","A4#
1","M1#1","M2#1") - COLL_BAL)
-----
      from : SUBACCOUNT ( #Writedown )
      pay : WRITEDOWN SEQUENTIAL ( "M2#1" )
      pay : WRITEDOWN SEQUENTIAL ( "M1#1" )
-----
      calculate : #BondBal      = BBAL("A1#1","A2#1","A3#1","A4#1","M1#
1","M2#1")
      calculate : #OC          = MAX( 0, COLL_BAL - #BondBal )
-----
!
! ABS_SUMMARY_INFO _
      1mo_BALANCE ALL_TRANCHES _
      1mo_COUPON ALL_TRANCHES _
      1mo_FORECLOSURE_RATE _
      1mo_DELINQ_30_59 1mo_DELINQ_60_89 _
      1mo_DELINQ_90_plus _
      1mo_WAC 1mo_WAM 1mo_WALA _
      1mo_CDR 1mo_CRR 1mo_CPR _
      1mo_NET_LOSS_RATE _
      1mo_ACCUM_NET_LOSS 1mo_COLLAT_BAL _
      1mo_AVAIL_ENHANCEMENT ALL_TRANCHES _
      1mo_REO_RATE _
      1mo_BANKRUPT_RATE _
      1mo_CREDIT_BALANCE ALL_CREDITS _
      DELINQ_INC_FC _
      DELINQ_INC_REO _
      DELINQ_INC_BANKRUPT _
      3mo_COUPON ALL_TRANCHES _
      3mo_CDR 3mo_CRR 3mo_CPR _
!
!
Collateral
!

```

```

!      Factor      --Delay--
! Type  Date      P/Y    BV    Use BV for 0
! WL 20040101    9999 9999  FALSE
!
! Pool#  Type      Gross      Current      Original      --Fee--  Maturity
Orig
!      Coupon      Factor      Balance      P/Y  BV  P/Y  BV
Term
!! BEGINNING OF COLLATERAL
M      1      WL      00      WAC      11.272 (
23947879.68 /      23947879.68 );      23947879.68
1.27      1.27      154:16      154:16      170 NO_CHECK
M      2      WL      00      WAC      10.204 (
49356122.48 /      49356122.48 );      49356122.48
1.27      1.27      223:17      223:17      240 NO_CHECK
M      3      WL      00      WAC      9.977 (
28643298.78 /      28643298.78 );      28643298.78
1.27      1.27      284:16      284:16      300 NO_CHECK
M      4      WL      00      WAC      9.370 (
34309269.52 /      34309269.52 );      34309269.52
1.27      1.27      343:17      343:17      360 NO_CHECK
M      5      WL      00      WAC      11.312 (
25143956.16 /      25143956.16 );      25143956.16
1.27      1.27      164:7      164:7      171 NO_CHECK
M      6      WL      00      WAC      9.933 (
62654859.94 /      62654859.94 );      62654859.94
1.27      1.27      232:7      232:7      239 NO_CHECK
M      7      WL      00      WAC      10.161 (
3152677.34 /      3152677.34 );      3152677.34
1.27      1.27      291:9      291:9      300 NO_CHECK
M      8      WL      00      WAC      9.078 (
7800232.76 /      7800232.76 );      7800232.76
1.27      1.27      352:8      352:8      360 NO_CHECK
M      9      WL      00      WAC      12.692 (
1095329.16 /      1095329.16 );      1095329.16
1.27      1.27      171:49      171:49      220 NO_CHECK
M      10     WL      00      WAC      11.563 (
1992374.18 /      1992374.18 );      1992374.18
1.27      1.27      300:39      300:39      339 NO_CHECK

```