



SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

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**FORM SE**

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS

GS Mortgage Securities Corp.  
(Exact Name of Registrant as Specified in Charter)

0000807641  
(Registrant CIK Number)

**PROCESSED**

**MAR 01 2004**

**THOMSON  
FINANCIAL**

Form 8-K for February 27, 2004  
(Electronic Report, Schedule or Registration Statement  
of Which the Documents Are a Part  
(Give Period of Report))

333-100818  
(SEC File Number, if Available)

N/A

(Name of Person Filing the Document (if Other Than the Registrant))

## 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 February 27, 2004.

GS MORTGAGE SECURITIES CORP.

By: Howard Altarecu  
Name: Howard Altarecu  
Title: Vice President

Exhibit Index

| <u>Exhibit</u>                    | <u>Page</u> |
|-----------------------------------|-------------|
| 99.1 Computational Materials..... | 4           |

IN ACCORDANCE WITH RULE 311 (h) OF REGULATION S-T, THESE  
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER.

COMPUTATIONAL MATERIALS

for

GS MORTGAGE SECURITIES CORP.

Mortgage Pass-Through Certificates, Series 2004-3F

## gsgsrt1 - Summary

|              |                 | Collateral |                 |             |                 |       |
|--------------|-----------------|------------|-----------------|-------------|-----------------|-------|
|              | Balance         | WAC        | WAM             | Age         | WAL             |       |
|              | \$38,838,641.00 | 5.41       |                 | 348         | 5               | 5.323 |
|              |                 |            |                 | Assumptions |                 |       |
| Settlement   | 27-Feb-2004     | Prepay     |                 | 300 PSA     |                 |       |
| 1st Pay Date | 25-Mar-2004     | Default    |                 | 0 CDR       |                 |       |
|              |                 | Recovery   |                 | 0 months    |                 |       |
|              |                 | Severity   |                 |             | 0%              |       |
|              |                 |            |                 |             |                 |       |
| Tranche      | Balance         | Coupon     | Principal       | Avg         | Dated           | Notes |
| Name         |                 |            | Window          | Life        | Date            |       |
| 1A1          | 37,786,000.00   |            | 5 03/04 - 02/33 |             | 5.189 01-Feb-04 | FIX   |
| 1SUB         | 1,052,641.00    |            | 5 03/04 - 02/33 |             | 10.12 01-Feb-04 | FIX   |

Pay 1A1 to zero

# gsgsrt1 - Dec - 1A1

| Date      | 1   | 2   | 3   | 4   | 5   | 6   | 7   | 8   |
|-----------|-----|-----|-----|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 96  | 93  | 89  | 84  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 88  | 80  | 71  | 59  | 97  | 97  | 97  |
| 25-Feb-07 | 95  | 80  | 67  | 52  | 36  | 95  | 95  | 95  |
| 25-Feb-08 | 94  | 73  | 55  | 38  | 22  | 94  | 94  | 94  |
| 25-Feb-09 | 92  | 66  | 46  | 28  | 13  | 92  | 92  | 92  |
| 25-Feb-10 | 90  | 59  | 38  | 20  | 7   | 90  | 90  | 90  |
| 25-Feb-11 | 88  | 54  | 31  | 15  | 4   | 88  | 88  | 88  |
| 25-Feb-12 | 86  | 48  | 26  | 11  | 2   | 86  | 86  | 86  |
| 25-Feb-13 | 83  | 43  | 21  | 8   | 1   | 83  | 83  | 83  |
| 25-Feb-14 | 81  | 39  | 18  | 6   | 1   | 81  | 81  | 81  |
| 25-Feb-15 | 79  | 35  | 14  | 4   | 1   | 79  | 79  | 79  |
| 25-Feb-16 | 76  | 31  | 12  | 3 * |     | 76  | 76  | 76  |
| 25-Feb-17 | 73  | 28  | 10  | 2 * |     | 73  | 73  | 73  |
| 25-Feb-18 | 70  | 25  | 8   | 2 * |     | 70  | 70  | 70  |
| 25-Feb-19 | 67  | 22  | 6   | 1 * |     | 67  | 67  | 67  |
| 25-Feb-20 | 64  | 19  | 5   | 1 * |     | 64  | 64  | 64  |
| 25-Feb-21 | 60  | 17  | 4   | 1 * |     | 60  | 60  | 60  |
| 25-Feb-22 | 57  | 15  | 3 * | *   |     | 57  | 57  | 57  |
| 25-Feb-23 | 53  | 13  | 3 * | *   |     | 53  | 53  | 53  |
| 25-Feb-24 | 49  | 11  | 2 * | *   |     | 49  | 49  | 49  |
| 25-Feb-25 | 44  | 9   | 2 * | *   |     | 44  | 44  | 44  |
| 25-Feb-26 | 40  | 8   | 1 * | *   |     | 40  | 40  | 40  |
| 25-Feb-27 | 35  | 6   | 1 * | *   |     | 35  | 35  | 35  |
| 25-Feb-28 | 30  | 5   | 1 * | *   |     | 30  | 30  | 30  |
| 25-Feb-29 | 25  | 4 * | *   | *   |     | 25  | 25  | 25  |
| 25-Feb-30 | 19  | 3 * | *   | *   |     | 19  | 19  | 19  |
| 25-Feb-31 | 13  | 2 * | *   | *   |     | 13  | 13  | 13  |
| 25-Feb-32 | 7   | 1 * | *   | *   |     | 7   | 7   | 7   |
| 25-Feb-33 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   |

WAL 18.173 9.51 6 4.071 2.844 18.173 18.173 18.173

Principal Wind: Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33

Prepay 0 PSA 125 PSA 250 PSA 400 PSA 600 PSA 0 PSA 0 PSA 0 PSA

Disclaimer:

# gsgsrt1 - Dec - 1SUB

| Date      | 1   | 2   | 3   | 4   | 5   | 6   | 7   | 8   |
|-----------|-----|-----|-----|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 99  | 99  | 99  | 99  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 97  | 97  | 97  | 97  | 97  | 97  | 97  |
| 25-Feb-07 | 95  | 95  | 95  | 95  | 95  | 95  | 95  | 95  |
| 25-Feb-08 | 94  | 94  | 94  | 94  | 94  | 94  | 94  | 94  |
| 25-Feb-09 | 92  | 92  | 92  | 92  | 92  | 92  | 92  | 92  |
| 25-Feb-10 | 90  | 88  | 86  | 83  | 79  | 90  | 90  | 90  |
| 25-Feb-11 | 88  | 83  | 78  | 73  | 65  | 88  | 88  | 88  |
| 25-Feb-12 | 86  | 77  | 69  | 60  | 48  | 86  | 86  | 86  |
| 25-Feb-13 | 83  | 71  | 59  | 47  | 33  | 83  | 83  | 83  |
| 25-Feb-14 | 81  | 64  | 49  | 35  | 20  | 81  | 81  | 81  |
| 25-Feb-15 | 79  | 57  | 40  | 26  | 13  | 79  | 79  | 79  |
| 25-Feb-16 | 76  | 51  | 33  | 19  | 8   | 76  | 76  | 76  |
| 25-Feb-17 | 73  | 45  | 27  | 14  | 5   | 73  | 73  | 73  |
| 25-Feb-18 | 70  | 40  | 22  | 10  | 3   | 70  | 70  | 70  |
| 25-Feb-19 | 67  | 36  | 18  | 7   | 2   | 67  | 67  | 67  |
| 25-Feb-20 | 64  | 31  | 15  | 5   | 1   | 64  | 64  | 64  |
| 25-Feb-21 | 60  | 27  | 12  | 4   | 1   | 60  | 60  | 60  |
| 25-Feb-22 | 57  | 24  | 9   | 3 * |     | 57  | 57  | 57  |
| 25-Feb-23 | 53  | 21  | 7   | 2 * |     | 53  | 53  | 53  |
| 25-Feb-24 | 49  | 18  | 6   | 1 * |     | 49  | 49  | 49  |
| 25-Feb-25 | 44  | 15  | 4   | 1 * |     | 44  | 44  | 44  |
| 25-Feb-26 | 40  | 12  | 3   | 1 * |     | 40  | 40  | 40  |
| 25-Feb-27 | 35  | 10  | 3 * | *   |     | 35  | 35  | 35  |
| 25-Feb-28 | 30  | 8   | 2 * | *   |     | 30  | 30  | 30  |
| 25-Feb-29 | 25  | 6   | 1 * | *   |     | 25  | 25  | 25  |
| 25-Feb-30 | 19  | 4   | 1 * | *   |     | 19  | 19  | 19  |
| 25-Feb-31 | 13  | 3 * | *   | *   |     | 13  | 13  | 13  |
| 25-Feb-32 | 7   | 1 * | *   | *   |     | 7   | 7   | 7   |
| 25-Feb-33 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   |

WAL 18.173 13.219 10.756 9.185 8.053 18.173 18.173 18.173

Principal Wind: Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33

Prepay 0 PSA 125 PSA 250 PSA 400 PSA 600 PSA 0 PSA 0 PSA 0 PSA

Disclaimer:

Disclaimer:

# gsgsrt1 - Dec - COLLAT

| Date      | 1   | 2   | 3   | 4   | 5   | 6   | 7   | 8   |
|-----------|-----|-----|-----|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 96  | 93  | 89  | 85  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 89  | 81  | 71  | 60  | 97  | 97  | 97  |
| 25-Feb-07 | 95  | 81  | 67  | 53  | 38  | 95  | 95  | 95  |
| 25-Feb-08 | 94  | 73  | 56  | 40  | 24  | 94  | 94  | 94  |
| 25-Feb-09 | 92  | 66  | 47  | 30  | 15  | 92  | 92  | 92  |
| 25-Feb-10 | 90  | 60  | 39  | 22  | 9   | 90  | 90  | 90  |
| 25-Feb-11 | 88  | 54  | 32  | 16  | 6   | 88  | 88  | 88  |
| 25-Feb-12 | 86  | 49  | 27  | 12  | 4   | 86  | 86  | 86  |
| 25-Feb-13 | 83  | 44  | 22  | 9   | 2   | 83  | 83  | 83  |
| 25-Feb-14 | 81  | 40  | 18  | 7   | 1   | 81  | 81  | 81  |
| 25-Feb-15 | 79  | 36  | 15  | 5   | 1   | 79  | 79  | 79  |
| 25-Feb-16 | 76  | 32  | 12  | 4   | 1   | 76  | 76  | 76  |
| 25-Feb-17 | 73  | 28  | 10  | 3 * |     | 73  | 73  | 73  |
| 25-Feb-18 | 70  | 25  | 8   | 2 * |     | 70  | 70  | 70  |
| 25-Feb-19 | 67  | 22  | 7   | 1 * |     | 67  | 67  | 67  |
| 25-Feb-20 | 64  | 20  | 5   | 1 * |     | 64  | 64  | 64  |
| 25-Feb-21 | 60  | 17  | 4   | 1 * |     | 60  | 60  | 60  |
| 25-Feb-22 | 57  | 15  | 3   | 1 * |     | 57  | 57  | 57  |
| 25-Feb-23 | 53  | 13  | 3 * | *   |     | 53  | 53  | 53  |
| 25-Feb-24 | 49  | 11  | 2 * | *   |     | 49  | 49  | 49  |
| 25-Feb-25 | 44  | 9   | 2 * | *   |     | 44  | 44  | 44  |
| 25-Feb-26 | 40  | 8   | 1 * | *   |     | 40  | 40  | 40  |
| 25-Feb-27 | 35  | 6   | 1 * | *   |     | 35  | 35  | 35  |
| 25-Feb-28 | 30  | 5   | 1 * | *   |     | 30  | 30  | 30  |
| 25-Feb-29 | 25  | 4 * | *   | *   |     | 25  | 25  | 25  |
| 25-Feb-30 | 19  | 3 * | *   | *   |     | 19  | 19  | 19  |
| 25-Feb-31 | 13  | 2 * | *   | *   |     | 13  | 13  | 13  |
| 25-Feb-32 | 7   | 1 * | *   | *   |     | 7   | 7   | 7   |
| 25-Feb-33 | 0   | 0   | 0   | 0   | 0   | 0   | 0   | 0   |

WAL 18.173 9.61 6.129 4.21 2.985 18.173 18.173 18.173  
Principal Windr Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33 Mar04-Feb33

Prepay 0 PSA 125 PSA 250 PSA 400 PSA 600 PSA 0 PSA 0 PSA 0 PSA

Disclaimer:

## gsgsrt2 - Summary

| Balance          | Collateral |     | Age | WAL    |
|------------------|------------|-----|-----|--------|
|                  | WAC        | WAM |     |        |
| \$265,000,000.00 | 5.86       | 352 | 6   | 10.889 |

| Settlement<br>1st Pay Date | 27-Feb-2004<br>25-Mar-2004 | Prepay | Assumptions |
|----------------------------|----------------------------|--------|-------------|
|                            |                            |        | 100 PSA     |

| Tranche<br>Name | Balance       | Coupon | Principal<br>Window | Avg<br>Life | Dated<br>Date | Notes |
|-----------------|---------------|--------|---------------------|-------------|---------------|-------|
| NAS             | 26,500,000.00 | 5.5    | 03/09 - 06/33       | 15.134      | 01-Feb-04     | FIX   |
| PAA             | 84,705,000.00 | 4.25   | 03/04 - 11/09       | 2.99        | 01-Feb-04     | FIX   |
| PAB             | 19,251,136.00 | 5.5    | 03/04 - 11/09       | 2.99        | 01-Feb-04     | IO    |
| PBA             | 30,802,000.00 | 5.5    | 11/09 - 09/12       | 6.99        | 01-Feb-04     | FIX   |
| PBB             | 20,963,000.00 | 5.5    | 09/12 - 12/18       | 10.99       | 01-Feb-04     | FIX   |
| PBC             | 6,329,000.00  | 5.5    | 12/18 - 06/33       | 18.517      | 01-Feb-04     | FIX   |
| S1              | 88,546,000.00 | 5.5    | 03/04 - 06/33       | 17.693      | 01-Feb-04     | FIX   |
| SUBORD          | 7,155,000.00  | 5.5    | 03/04 - 06/33       | 14.22       | 01-Feb-04     | FIX   |

### Pay Rules

1. Pay NAS the NAS scheduled and prepay principal amount
2. Pay the pac scheduled amount sequentially to PAA, PAB, PBA, PBB, PBC
3. Pay S1 to zero
4. Pay PAA, PAB, PBA, PBB, PBC sequentially to zero
5. Pay NAS to zero

### Scheduled Principal Lockout

|             |      |
|-------------|------|
| month <= 60 | 0%   |
| month > 60  | 100% |

### Prepayment Shift Percentage

| Month <= | NAS Shift % |
|----------|-------------|
| 60       | 0           |
| 72       | 30          |
| 84       | 40          |
| 96       | 60          |
| 108      | 80          |
| 120      | 100         |

| Date     | Balance        |
|----------|----------------|
| 20040225 | 142,799,000.00 |
| 20040325 | 142,211,751.54 |
| 20040425 | 141,579,554.16 |
| 20040525 | 140,902,638.91 |
| 20040625 | 140,181,260.19 |
| 20040725 | 139,415,695.56 |
| 20040825 | 138,606,245.60 |
| 20040925 | 137,753,233.79 |
| 20041025 | 136,857,006.23 |
| 20041125 | 135,917,931.50 |
| 20041225 | 134,936,400.38 |
| 20050125 | 133,912,825.61 |
| 20050225 | 132,847,641.64 |
| 20050325 | 131,741,304.30 |
| 20050425 | 130,594,290.52 |
| 20050525 | 129,407,097.97 |
| 20050625 | 128,180,244.75 |
| 20050725 | 126,914,268.99 |
| 20050825 | 125,609,728.50 |
| 20050925 | 124,267,200.31 |
| 20051025 | 122,887,280.34 |
| 20051125 | 121,470,582.89 |
| 20051225 | 120,017,740.21 |
| 20060125 | 118,529,402.06 |
| 20060225 | 117,006,235.20 |
| 20060325 | 115,491,071.94 |
| 20060425 | 113,983,871.50 |
| 20060525 | 112,484,593.35 |
| 20060625 | 110,993,197.12 |
| 20060725 | 109,509,642.69 |
| 20060825 | 108,033,890.13 |
| 20060925 | 106,565,899.73 |
| 20061025 | 105,105,631.96 |
| 20061125 | 103,653,047.53 |
| 20061225 | 102,208,107.33 |
| 20070125 | 100,770,772.47 |
| 20070225 | 99,341,004.23  |
| 20070325 | 97,918,764.14  |
| 20070425 | 96,504,013.89  |
| 20070525 | 95,096,715.38  |
| 20070625 | 93,696,830.73  |
| 20070725 | 92,304,322.22  |
| 20070825 | 90,919,152.35  |
| 20070925 | 89,541,283.81  |
| 20071025 | 88,170,679.49  |
| 20071125 | 86,807,302.45  |
| 20071225 | 85,451,115.98  |
| 20080125 | 84,102,083.54  |
| 20080225 | 82,760,168.76  |
| 20080325 | 81,425,335.50  |
| 20080425 | 80,097,547.78  |

|          |               |
|----------|---------------|
| 20080525 | 78,776,769.81 |
| 20080625 | 77,462,966.00 |
| 20080725 | 76,156,100.94 |
| 20080825 | 74,856,139.39 |
| 20080925 | 73,563,046.31 |
| 20081025 | 72,276,786.85 |
| 20081125 | 70,997,326.31 |
| 20081225 | 69,724,630.20 |
| 20090125 | 68,458,664.20 |
| 20090225 | 67,199,394.18 |
| 20090325 | 66,039,965.83 |
| 20090425 | 64,887,125.93 |
| 20090525 | 63,740,841.14 |
| 20090625 | 62,601,078.33 |
| 20090725 | 61,467,804.50 |
| 20090825 | 60,340,986.86 |
| 20090925 | 59,220,592.77 |
| 20091025 | 58,106,589.77 |
| 20091125 | 56,998,945.57 |
| 20091225 | 55,897,628.04 |
| 20100125 | 54,802,605.25 |
| 20100225 | 53,713,845.39 |
| 20100325 | 52,647,834.34 |
| 20100425 | 51,587,906.78 |
| 20100525 | 50,534,031.50 |
| 20100625 | 49,486,177.43 |
| 20100725 | 48,444,313.67 |
| 20100825 | 47,408,409.48 |
| 20100925 | 46,378,434.29 |
| 20101025 | 45,354,357.67 |
| 20101125 | 44,336,149.38 |
| 20101225 | 43,323,779.32 |
| 20110125 | 42,317,217.53 |
| 20110225 | 41,316,434.24 |
| 20110325 | 40,392,070.41 |
| 20110425 | 39,486,150.00 |
| 20110525 | 38,598,332.20 |
| 20110625 | 37,728,282.19 |
| 20110725 | 36,875,671.09 |
| 20110825 | 36,040,175.79 |
| 20110925 | 35,221,478.91 |
| 20111025 | 34,419,268.67 |
| 20111125 | 33,633,238.82 |
| 20111225 | 32,863,088.51 |
| 20120125 | 32,108,522.22 |
| 20120225 | 31,369,249.67 |
| 20120325 | 30,720,671.67 |
| 20120425 | 30,084,715.76 |
| 20120525 | 29,461,147.29 |
| 20120625 | 28,849,735.85 |
| 20120725 | 28,250,255.16 |
| 20120825 | 27,662,483.02 |

|          |               |
|----------|---------------|
| 20120925 | 27,086,201.23 |
| 20121025 | 26,521,195.51 |
| 20121125 | 25,967,255.46 |
| 20121225 | 25,424,174.46 |
| 20130125 | 24,891,749.62 |
| 20130225 | 24,369,781.71 |
| 20130325 | 23,918,782.78 |
| 20130425 | 23,475,775.75 |
| 20130525 | 23,040,622.62 |
| 20130625 | 22,613,187.78 |
| 20130725 | 22,193,337.88 |
| 20130825 | 21,780,941.87 |
| 20130925 | 21,375,870.89 |
| 20131025 | 20,977,998.31 |
| 20131125 | 20,587,199.62 |
| 20131225 | 20,203,352.44 |
| 20140125 | 19,826,336.48 |
| 20140225 | 19,456,033.47 |
| 20140325 | 19,092,327.18 |
| 20140425 | 18,735,103.35 |
| 20140525 | 18,384,249.64 |
| 20140625 | 18,039,655.67 |
| 20140725 | 17,701,212.88 |
| 20140825 | 17,368,814.62 |
| 20140925 | 17,042,356.00 |
| 20141025 | 16,721,733.96 |
| 20141125 | 16,406,847.18 |
| 20141225 | 16,097,596.05 |
| 20150125 | 15,793,882.69 |
| 20150225 | 15,495,610.86 |
| 20150325 | 15,202,685.98 |
| 20150425 | 14,915,015.07 |
| 20150525 | 14,632,506.75 |
| 20150625 | 14,355,071.19 |
| 20150725 | 14,082,620.09 |
| 20150825 | 13,815,066.67 |
| 20150925 | 13,552,325.62 |
| 20151025 | 13,294,313.09 |
| 20151125 | 13,040,946.67 |
| 20151225 | 12,792,145.34 |
| 20160125 | 12,547,829.48 |
| 20160225 | 12,307,920.83 |
| 20160325 | 12,072,342.47 |
| 20160425 | 11,841,018.78 |
| 20160525 | 11,613,875.45 |
| 20160625 | 11,390,839.43 |
| 20160725 | 11,171,838.93 |
| 20160825 | 10,956,803.38 |
| 20160925 | 10,745,663.43 |
| 20161025 | 10,538,350.90 |
| 20161125 | 10,334,798.80 |
| 20161225 | 10,134,941.26 |

|          |              |
|----------|--------------|
| 20170125 | 9,938,713.57 |
| 20170225 | 9,746,052.11 |
| 20170325 | 9,556,894.34 |
| 20170425 | 9,371,178.83 |
| 20170525 | 9,188,845.16 |
| 20170625 | 9,009,833.98 |
| 20170725 | 8,834,086.94 |
| 20170825 | 8,661,546.70 |
| 20170925 | 8,492,156.91 |
| 20171025 | 8,325,862.17 |
| 20171125 | 8,162,608.04 |
| 20171225 | 8,002,341.03 |
| 20180125 | 7,845,008.55 |
| 20180225 | 7,690,558.92 |
| 20180325 | 7,538,941.34 |
| 20180425 | 7,390,105.92 |
| 20180525 | 7,244,003.58 |
| 20180625 | 7,100,586.11 |
| 20180725 | 6,959,806.14 |
| 20180825 | 6,821,617.08 |
| 20180925 | 6,685,973.19 |
| 20181025 | 6,552,829.48 |
| 20181125 | 6,422,141.75 |
| 20181225 | 6,293,866.57 |
| 20190125 | 6,167,961.23 |
| 20190225 | 6,044,383.79 |
| 20190325 | 5,923,093.03 |
| 20190425 | 5,804,048.41 |
| 20190525 | 5,687,210.12 |
| 20190625 | 5,572,539.03 |
| 20190725 | 5,459,996.69 |
| 20190825 | 5,349,545.31 |
| 20190925 | 5,241,147.73 |
| 20191025 | 5,134,767.49 |
| 20191125 | 5,030,368.69 |
| 20191225 | 4,927,916.12 |
| 20200125 | 4,827,375.12 |
| 20200225 | 4,728,711.66 |
| 20200325 | 4,631,892.31 |
| 20200425 | 4,536,884.19 |
| 20200525 | 4,443,655.01 |
| 20200625 | 4,352,173.02 |
| 20200725 | 4,262,407.06 |
| 20200825 | 4,174,326.46 |
| 20200925 | 4,087,901.12 |
| 20201025 | 4,003,101.44 |
| 20201125 | 3,919,898.35 |
| 20201225 | 3,838,263.27 |
| 20210125 | 3,758,168.13 |
| 20210225 | 3,679,585.34 |
| 20210325 | 3,602,487.79 |
| 20210425 | 3,526,848.83 |

|          |              |
|----------|--------------|
| 20210525 | 3,452,642.31 |
| 20210625 | 3,379,842.49 |
| 20210725 | 3,308,424.12 |
| 20210825 | 3,238,362.34 |
| 20210925 | 3,169,632.78 |
| 20211025 | 3,102,211.44 |
| 20211125 | 3,036,074.79 |
| 20211225 | 2,971,199.66 |
| 20220125 | 2,907,563.33 |
| 20220225 | 2,845,143.44 |
| 20220325 | 2,783,918.04 |
| 20220425 | 2,723,865.57 |
| 20220525 | 2,664,964.81 |
| 20220625 | 2,607,194.96 |
| 20220725 | 2,550,535.55 |
| 20220825 | 2,494,966.47 |
| 20220925 | 2,440,467.98 |
| 20221025 | 2,387,020.68 |
| 20221125 | 2,334,605.48 |
| 20221225 | 2,283,203.67 |
| 20230125 | 2,232,796.84 |
| 20230225 | 2,183,366.91 |
| 20230325 | 2,134,896.12 |
| 20230425 | 2,087,367.00 |
| 20230525 | 2,040,762.43 |
| 20230625 | 1,995,065.54 |
| 20230725 | 1,950,259.79 |
| 20230825 | 1,906,328.93 |
| 20230925 | 1,863,256.97 |
| 20231025 | 1,821,028.23 |
| 20231125 | 1,779,627.29 |
| 20231225 | 1,739,039.00 |
| 20240125 | 1,699,248.49 |
| 20240225 | 1,660,241.14 |
| 20240325 | 1,622,002.59 |
| 20240425 | 1,584,518.74 |
| 20240525 | 1,547,775.72 |
| 20240625 | 1,511,759.93 |
| 20240725 | 1,476,457.99 |
| 20240825 | 1,441,856.76 |
| 20240925 | 1,407,943.35 |
| 20241025 | 1,374,705.07 |
| 20241125 | 1,342,129.47 |
| 20241225 | 1,310,204.33 |
| 20250125 | 1,278,917.61 |
| 20250225 | 1,248,257.53 |
| 20250325 | 1,218,212.49 |
| 20250425 | 1,188,771.10 |
| 20250525 | 1,159,922.17 |
| 20250625 | 1,131,654.71 |
| 20250725 | 1,103,957.94 |
| 20250825 | 1,076,821.24 |

|          |              |
|----------|--------------|
| 20250925 | 1,050,234.21 |
| 20251025 | 1,024,186.62 |
| 20251125 | 998,668.42   |
| 20251225 | 973,669.74   |
| 20260125 | 949,180.90   |
| 20260225 | 925,192.36   |
| 20260325 | 901,694.79   |
| 20260425 | 878,678.99   |
| 20260525 | 856,135.96   |
| 20260625 | 834,056.82   |
| 20260725 | 812,432.88   |
| 20260825 | 791,255.59   |
| 20260925 | 770,516.56   |
| 20261025 | 750,207.55   |
| 20261125 | 730,320.46   |
| 20261225 | 710,847.35   |
| 20270125 | 691,780.40   |
| 20270225 | 673,111.94   |
| 20270325 | 654,834.45   |
| 20270425 | 636,940.53   |
| 20270525 | 619,422.91   |
| 20270625 | 602,274.47   |
| 20270725 | 585,488.20   |
| 20270825 | 569,057.21   |
| 20270925 | 552,974.77   |
| 20271025 | 537,234.23   |
| 20271125 | 521,829.07   |
| 20271225 | 506,752.91   |
| 20280125 | 491,999.46   |
| 20280225 | 477,562.55   |
| 20280325 | 463,436.13   |
| 20280425 | 449,614.25   |
| 20280525 | 436,091.07   |
| 20280625 | 422,860.85   |
| 20280725 | 409,917.97   |
| 20280825 | 397,256.89   |
| 20280925 | 384,872.19   |
| 20281025 | 372,758.54   |
| 20281125 | 360,910.70   |
| 20281225 | 349,323.54   |
| 20290125 | 337,992.01   |
| 20290225 | 326,911.16   |
| 20290325 | 316,076.13   |
| 20290425 | 305,482.13   |
| 20290525 | 295,124.48   |
| 20290625 | 284,998.58   |
| 20290725 | 275,099.92   |
| 20290825 | 265,424.04   |
| 20290925 | 255,966.61   |
| 20291025 | 246,723.34   |
| 20291125 | 237,690.03   |
| 20291225 | 228,862.57   |

|          |            |
|----------|------------|
| 20300125 | 220,236.91 |
| 20300225 | 211,809.08 |
| 20300325 | 203,575.18 |
| 20300425 | 195,531.38 |
| 20300525 | 187,673.93 |
| 20300625 | 179,999.14 |
| 20300725 | 172,503.39 |
| 20300825 | 165,183.13 |
| 20300925 | 158,034.86 |
| 20301025 | 151,055.18 |
| 20301125 | 144,240.70 |
| 20301225 | 137,588.15 |
| 20310125 | 131,094.27 |
| 20310225 | 124,755.90 |
| 20310325 | 118,569.91 |
| 20310425 | 112,533.24 |
| 20310525 | 106,642.89 |
| 20310625 | 100,895.91 |
| 20310725 | 95,289.40  |
| 20310825 | 89,820.54  |
| 20310925 | 84,486.52  |
| 20311025 | 79,284.61  |
| 20311125 | 74,212.13  |
| 20311225 | 69,266.45  |
| 20320125 | 64,444.98  |
| 20320225 | 59,745.18  |
| 20320325 | 55,164.56  |
| 20320425 | 50,700.68  |
| 20320525 | 46,351.14  |
| 20320625 | 42,113.59  |
| 20320725 | 37,985.73  |
| 20320825 | 33,965.28  |
| 20320925 | 30,050.02  |
| 20321025 | 26,237.78  |
| 20321125 | 22,526.41  |
| 20321225 | 18,913.81  |
| 20330125 | 15,397.93  |
| 20330225 | 11,976.75  |
| 20330325 | 8,648.28   |
| 20330425 | 5,410.57   |
| 20330525 | 2,261.72   |
| 20330625 | -          |

## gsgsrt2 - Dec - NAS

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 98  |
| 25-Feb-09 | 100 | 100 | 100 | 100 | 38  |
| 25-Feb-10 | 98  | 94  | 90  | 70  | 12  |
| 25-Feb-11 | 96  | 88  | 78  | 39  | 1   |
| 25-Feb-12 | 94  | 79  | 64  | 23  | 0   |
| 25-Feb-13 | 92  | 70  | 50  | 13  | 0   |
| 25-Feb-14 | 89  | 60  | 37  | 8   | 0   |
| 25-Feb-15 | 87  | 51  | 27  | 5   | 0   |
| 25-Feb-16 | 84  | 43  | 20  | 3   | 0   |
| 25-Feb-17 | 81  | 37  | 15  | 2   | 0   |
| 25-Feb-18 | 78  | 31  | 11  | 1   | 0   |
| 25-Feb-19 | 75  | 26  | 8   | 1   | 0   |
| 25-Feb-20 | 71  | 22  | 6 * |     | 0   |
| 25-Feb-21 | 68  | 19  | 4 * |     | 0   |
| 25-Feb-22 | 64  | 15  | 3 * |     | 0   |
| 25-Feb-23 | 60  | 13  | 2 * |     | 0   |
| 25-Feb-24 | 55  | 10  | 1 * |     | 0   |
| 25-Feb-25 | 51  | 8   | 1 * |     | 0   |
| 25-Feb-26 | 46  | 7   | 1 * |     | 0   |
| 25-Feb-27 | 41  | 5 * | *   |     | 0   |
| 25-Feb-28 | 35  | 4 * | *   |     | 0   |
| 25-Feb-29 | 29  | 3 * | *   |     | 0   |
| 25-Feb-30 | 23  | 2 * | *   |     | 0   |
| 25-Feb-31 | 17  | 1 * | *   |     | 0   |
| 25-Feb-32 | 10  | 1 * | *   |     | 0   |
| 25-Feb-33 | 3 * | *   | *   |     | 0   |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 19.994 12.422 9.715 7.206 4.97  
Principal Wind Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Feb08-May11

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsrt2 - Dec - PAA

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 96  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 92  | 70  | 70  | 70  | 39  |
| 25-Feb-07 | 87  | 49  | 49  | 7   | 0   |
| 25-Feb-08 | 82  | 29  | 15  | 0   | 0   |
| 25-Feb-09 | 77  | 11  | 0   | 0   | 0   |
| 25-Feb-10 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-11 | 67  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 56  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 37  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 30  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 22  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 14  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 0   | 0   | 0   | 0   | 0   |

WAL 9.49 2.99 2.74 2.159 1.805

Principal Wind: Mar04-Oct20 Mar04-Nov09 Mar04-Aug08 Mar04-Apr07 Mar04-Aug06

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

## gsgsrt2 - Dec - PAB

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 96  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 92  | 70  | 70  | 70  | 39  |
| 25-Feb-07 | 87  | 49  | 49  | 7   | 0   |
| 25-Feb-08 | 82  | 29  | 15  | 0   | 0   |
| 25-Feb-09 | 77  | 11  | 0   | 0   | 0   |
| 25-Feb-10 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-11 | 67  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 56  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 37  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 30  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 22  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 14  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 0   | 0   | 0   | 0   | 0   |

WAL 9.49 2.99 2.74 2.159 1.805

Principal Window

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsrt2 - Dec - PBA

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 10  |
| 25-Feb-08 | 100 | 100 | 100 | 2   | 0   |
| 25-Feb-09 | 100 | 100 | 57  | 0   | 0   |
| 25-Feb-10 | 100 | 86  | 3   | 0   | 0   |
| 25-Feb-11 | 100 | 46  | 0   | 0   | 0   |
| 25-Feb-12 | 100 | 13  | 0   | 0   | 0   |
| 25-Feb-13 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 90  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 64  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 35  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 0   | 0   | 0   | 0   | 0   |

WAL 18.494 6.99 5.198 3.583 2.782

Principal Wind: Oct20-May24 Nov09-Sep12 Aug08-Mar10 Apr07-Mar08 Aug06-Mar07

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsrt2 - Dec - PBB

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-09 | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-10 | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-11 | 100 | 100 | 52  | 0   | 0   |
| 25-Feb-12 | 100 | 100 | 21  | 0   | 0   |
| 25-Feb-13 | 100 | 86  | 4   | 0   | 0   |
| 25-Feb-14 | 100 | 63  | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 44  | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 29  | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 16  | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 6   | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 12  | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 0   | 0   | 0   | 0   | 0   |

WAL 21.267 10.99 7.277 4.488 3.408  
Principal Wind May24-May26 Sep12-Dec18 Mar10-Jul13 Mar08-Feb09 Mar07-Nov07

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

## gsgsrt2 - Dec - PBC

| Date        | 1   | 2   | 3   | 4   | 5   |
|-------------|-----|-----|-----|-----|-----|
| 27-Feb-04   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08   | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-09   | 100 | 100 | 100 | 84  | 0   |
| 25-Feb-10   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-11   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-12   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-13   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-14   | 100 | 100 | 83  | 0   | 0   |
| 25-Feb-15   | 100 | 100 | 61  | 0   | 0   |
| 25-Feb-16   | 100 | 100 | 45  | 0   | 0   |
| 25-Feb-17   | 100 | 100 | 33  | 0   | 0   |
| 25-Feb-18   | 100 | 100 | 24  | 0   | 0   |
| 25-Feb-19   | 100 | 96  | 18  | 0   | 0   |
| 25-Feb-20   | 100 | 75  | 13  | 0   | 0   |
| 25-Feb-21   | 100 | 58  | 9   | 0   | 0   |
| 25-Feb-22   | 100 | 45  | 7   | 0   | 0   |
| 25-Feb-23   | 100 | 34  | 5   | 0   | 0   |
| 25-Feb-24   | 100 | 26  | 3   | 0   | 0   |
| 25-Feb-25   | 100 | 20  | 2   | 0   | 0   |
| 25-Feb-26   | 100 | 15  | 2   | 0   | 0   |
| 25-Feb-27   | 11  | 11  | 1   | 0   | 0   |
| 25-Feb-28   | 8   | 8   | 1   | 0   | 0   |
| 25-Feb-29   | 5   | 5 * |     | 0   | 0   |
| 25-Feb-30   | 3   | 3 * |     | 0   | 0   |
| 25-Feb-31   | 2   | 2 * |     | 0   | 0   |
| 25-Feb-32   | 1   | 1 * |     | 0   | 0   |
| 25-Feb-33 * | *   | *   |     | 0   | 0   |
| 25-Feb-34   | 0   | 0   | 0   | 0   | 0   |

WAL 22.832 18.517 12.625 5.231 3.873

Principal Wind: May26-Jun33 Dec18-Jun33 Jul13-Jun33 Feb09-Sep09 Nov07-Feb08

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsrt2 - Dec - S1

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 93  | 78  | 63  | 48  |
| 25-Feb-06 | 100 | 79  | 41  | 4   | 0   |
| 25-Feb-07 | 100 | 66  | 8   | 0   | 0   |
| 25-Feb-08 | 100 | 56  | 0   | 0   | 0   |
| 25-Feb-09 | 100 | 48  | 0   | 0   | 0   |
| 25-Feb-10 | 100 | 44  | 0   | 0   | 0   |
| 25-Feb-11 | 100 | 41  | 0   | 0   | 0   |
| 25-Feb-12 | 100 | 38  | 0   | 0   | 0   |
| 25-Feb-13 | 100 | 35  | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 32  | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 28  | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 25  | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 22  | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 20  | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 17  | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 15  | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 13  | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 11  | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 9   | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 7   | 0   | 0   | 0   |
| 25-Feb-25 | 100 | 6   | 0   | 0   | 0   |
| 25-Feb-26 | 100 | 5   | 0   | 0   | 0   |
| 25-Feb-27 | 97  | 4   | 0   | 0   | 0   |
| 25-Feb-28 | 84  | 3   | 0   | 0   | 0   |
| 25-Feb-29 | 70  | 2   | 0   | 0   | 0   |
| 25-Feb-30 | 56  | 2   | 0   | 0   | 0   |
| 25-Feb-31 | 40  | 1   | 0   | 0   | 0   |
| 25-Feb-32 | 24  | 1   | 0   | 0   | 0   |
| 25-Feb-33 | 6 * |     | 0   | 0   | 0   |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 26.299 7.762 1.781 1.221 0.962

Principal Wind: Dec26-Jun33 Mar04-Jun33 Mar04-Jun07 Mar04-Mar06 Mar04-Oct05

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

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## gsgsrt2 - Dec - SUBORD

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 99  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 97  | 97  | 97  | 97  |
| 25-Feb-07 | 96  | 96  | 96  | 96  | 96  |
| 25-Feb-08 | 94  | 94  | 94  | 94  | 94  |
| 25-Feb-09 | 93  | 93  | 93  | 93  | 93  |
| 25-Feb-10 | 91  | 87  | 84  | 80  | 75  |
| 25-Feb-11 | 89  | 81  | 73  | 65  | 57  |
| 25-Feb-12 | 87  | 74  | 61  | 49  | 31  |
| 25-Feb-13 | 85  | 65  | 48  | 33  | 16  |
| 25-Feb-14 | 83  | 56  | 35  | 21  | 8   |
| 25-Feb-15 | 80  | 48  | 26  | 13  | 4   |
| 25-Feb-16 | 78  | 40  | 19  | 8   | 2   |
| 25-Feb-17 | 75  | 34  | 14  | 5   | 1   |
| 25-Feb-18 | 72  | 29  | 10  | 3   | 1   |
| 25-Feb-19 | 69  | 25  | 8   | 2 * |     |
| 25-Feb-20 | 66  | 21  | 5   | 1 * |     |
| 25-Feb-21 | 63  | 17  | 4   | 1 * |     |
| 25-Feb-22 | 59  | 14  | 3 * | *   |     |
| 25-Feb-23 | 55  | 12  | 2 * | *   |     |
| 25-Feb-24 | 51  | 10  | 1 * | *   |     |
| 25-Feb-25 | 47  | 8   | 1 * | *   |     |
| 25-Feb-26 | 43  | 6   | 1 * | *   |     |
| 25-Feb-27 | 38  | 5 * | *   | *   |     |
| 25-Feb-28 | 33  | 4 * | *   | *   |     |
| 25-Feb-29 | 27  | 3 * | *   | *   |     |
| 25-Feb-30 | 22  | 2 * | *   | *   |     |
| 25-Feb-31 | 16  | 1 * | *   | *   |     |
| 25-Feb-32 | 9   | 1 * | *   | *   |     |
| 25-Feb-33 | 2 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 18.702 11.726 9.273 8.114 7.234

Principal Wind Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

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## gsgsrt2 - Dec - COLLAT

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 94  | 89  | 84  | 79  |
| 25-Feb-06 | 97  | 83  | 70  | 58  | 47  |
| 25-Feb-07 | 96  | 72  | 53  | 37  | 24  |
| 25-Feb-08 | 94  | 63  | 39  | 23  | 12  |
| 25-Feb-09 | 93  | 54  | 29  | 15  | 6   |
| 25-Feb-10 | 91  | 47  | 22  | 9   | 3   |
| 25-Feb-11 | 89  | 40  | 16  | 6   | 2   |
| 25-Feb-12 | 87  | 35  | 12  | 4   | 1   |
| 25-Feb-13 | 85  | 30  | 9   | 2 * |     |
| 25-Feb-14 | 83  | 25  | 7   | 1 * |     |
| 25-Feb-15 | 80  | 22  | 5   | 1 * |     |
| 25-Feb-16 | 78  | 19  | 4   | 1 * |     |
| 25-Feb-17 | 75  | 16  | 3 * | *   |     |
| 25-Feb-18 | 72  | 13  | 2 * | *   |     |
| 25-Feb-19 | 69  | 11  | 1 * | *   |     |
| 25-Feb-20 | 66  | 9   | 1 * | *   |     |
| 25-Feb-21 | 63  | 8   | 1 * | *   |     |
| 25-Feb-22 | 59  | 7   | 1 * | *   |     |
| 25-Feb-23 | 55  | 5 * | *   | *   |     |
| 25-Feb-24 | 51  | 4 * | *   | *   |     |
| 25-Feb-25 | 47  | 4 * | *   | *   |     |
| 25-Feb-26 | 43  | 3 * | *   | *   |     |
| 25-Feb-27 | 38  | 2 * | *   | *   |     |
| 25-Feb-28 | 33  | 2 * | *   | *   |     |
| 25-Feb-29 | 27  | 1 * | *   | *   |     |
| 25-Feb-30 | 22  | 1 * | *   | *   |     |
| 25-Feb-31 | 16  | 1 * | *   | *   |     |
| 25-Feb-32 | 9 * | *   | *   | *   |     |
| 25-Feb-33 | 2 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 18.702 7.232 4.174 2.934 2.276

Principal Wind: Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

Disclaimer:

Disclaimer:

# CMO GS GSRT2 PAA

## Scenario Report (Intex)

Goldman  
Sachs

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Page 1 of 1

|                                                          |         |       |      |              |         |          |               |
|----------------------------------------------------------|---------|-------|------|--------------|---------|----------|---------------|
| CUSIP                                                    | Monthly | As Of | 2/04 | Pricing      | 2/11/04 | Original | 84,705,000.00 |
| Description: Senior, Pac                                 |         |       |      | Settle       | 2/27/04 | Balance  | 84,705,000.00 |
| Coupon: 4.250%                                           |         |       |      | Next Proj    | 3/25/04 | Factor   | 1.00000000    |
| Collateral: Cpn 5.50 WAC 5.86 WAM 352 WALA 6             |         |       |      | Stated Final | 0/0/00  | Delay    | 24            |
| Historical CPR's: 2/04= 1/04= 12/03= 3mo= 6mo= 12mo= SI= |         |       |      |              |         |          |               |
| Curve: 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr= |         |       |      |              |         |          |               |

| Input  | Output  | PSA        | CPR       | CPR        | CPR        | CPR       | CPR       | CPR       | CPR       |
|--------|---------|------------|-----------|------------|------------|-----------|-----------|-----------|-----------|
| PREPAY |         | 300        | 6         | 10         | 15         | 20        | 30        | 40        | 50        |
|        | Av Life | 2.990      | 3.062     | 2.990      | 2.990      | 2.680     | 1.845     | 1.336     | 1.008     |
| Price  | Window  | 3/04-11/09 | 3/04-1/10 | 3/04-11/09 | 3/04-11/09 | 3/04-8/08 | 3/04-1/07 | 3/04-3/06 | 3/04-9/05 |
| 101-28 | Yield   | 3.505      | 3.521     | 3.505      | 3.505      | 3.423     | 3.061     | 2.616     | 2.091     |
| 101-29 | Yield   | 3.493      | 3.510     | 3.493      | 3.493      | 3.411     | 3.043     | 2.592     | 2.060     |
| 101-30 | Yield   | 3.482      | 3.499     | 3.482      | 3.482      | 3.399     | 3.026     | 2.568     | 2.029     |
| 101-31 | Yield   | 3.471      | 3.488     | 3.471      | 3.471      | 3.386     | 3.008     | 2.544     | 1.998     |
| 102-00 | Yield   | 3.460      | 3.477     | 3.460      | 3.460      | 3.374     | 2.991     | 2.520     | 1.966     |
| 102-01 | Yield   | 3.449      | 3.467     | 3.449      | 3.449      | 3.362     | 2.973     | 2.497     | 1.935     |
| 102-02 | Yield   | 3.438      | 3.456     | 3.438      | 3.438      | 3.350     | 2.956     | 2.473     | 1.904     |
| 102-03 | Yield   | 3.426      | 3.445     | 3.426      | 3.426      | 3.337     | 2.938     | 2.449     | 1.873     |
| 102-04 | Yield   | 3.415      | 3.434     | 3.415      | 3.415      | 3.325     | 2.921     | 2.425     | 1.842     |
| 102-05 | Yield   | 3.404      | 3.423     | 3.404      | 3.404      | 3.313     | 2.904     | 2.402     | 1.811     |
| 102-06 | Yield   | 3.393      | 3.412     | 3.393      | 3.393      | 3.300     | 2.886     | 2.378     | 1.779     |
| 102-07 | Yield   | 3.382      | 3.401     | 3.382      | 3.382      | 3.288     | 2.869     | 2.354     | 1.748     |
| 102-08 | Yield   | 3.371      | 3.390     | 3.371      | 3.371      | 3.276     | 2.851     | 2.330     | 1.717     |
| 102-09 | Yield   | 3.360      | 3.379     | 3.360      | 3.360      | 3.264     | 2.834     | 2.307     | 1.686     |
| 102-10 | Yield   | 3.349      | 3.369     | 3.349      | 3.349      | 3.251     | 2.817     | 2.283     | 1.655     |
| 102-11 | Yield   | 3.338      | 3.358     | 3.338      | 3.338      | 3.239     | 2.799     | 2.259     | 1.624     |
| 102-12 | Yield   | 3.327      | 3.347     | 3.327      | 3.327      | 3.227     | 2.782     | 2.236     | 1.593     |
| 102-13 | Yield   | 3.315      | 3.336     | 3.315      | 3.315      | 3.215     | 2.764     | 2.212     | 1.562     |
| 102-14 | Yield   | 3.304      | 3.325     | 3.304      | 3.304      | 3.202     | 2.747     | 2.188     | 1.531     |
| 102-15 | Yield   | 3.293      | 3.314     | 3.293      | 3.293      | 3.190     | 2.730     | 2.165     | 1.500     |
| 102-16 | Yield   | 3.282      | 3.304     | 3.282      | 3.282      | 3.178     | 2.712     | 2.141     | 1.469     |
| 102-17 | Yield   | 3.271      | 3.293     | 3.271      | 3.271      | 3.166     | 2.695     | 2.118     | 1.438     |
| 102-18 | Yield   | 3.260      | 3.282     | 3.260      | 3.260      | 3.154     | 2.678     | 2.094     | 1.407     |
| 102-19 | Yield   | 3.249      | 3.271     | 3.249      | 3.249      | 3.141     | 2.660     | 2.070     | 1.376     |
| 102-20 | Yield   | 3.238      | 3.260     | 3.238      | 3.238      | 3.129     | 2.643     | 2.047     | 1.345     |
| 102-21 | Yield   | 3.227      | 3.249     | 3.227      | 3.227      | 3.117     | 2.626     | 2.023     | 1.314     |
| 102-22 | Yield   | 3.216      | 3.239     | 3.216      | 3.216      | 3.105     | 2.608     | 2.000     | 1.284     |
| 102-23 | Yield   | 3.205      | 3.228     | 3.205      | 3.205      | 3.093     | 2.591     | 1.976     | 1.253     |
| 102-24 | Yield   | 3.194      | 3.217     | 3.194      | 3.194      | 3.080     | 2.574     | 1.953     | 1.222     |

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## gsgsr3fbb2 - Summary

| Balance          | WAC   | Collateral<br>WAM | Age | WAL   |  |
|------------------|-------|-------------------|-----|-------|--|
| \$267,772,182.55 | 5.859 | 352               | 6   | 5.305 |  |

| Settlement   | 27-Feb-2004 | Prepay | Assumptions<br>300 PSA |
|--------------|-------------|--------|------------------------|
| 1st Pay Date | 25-Mar-2004 |        |                        |

| Tranche<br>Name | Balance       | Coupon | Principal<br>Window | Avg<br>Life | Dated<br>Date | Notes                  |
|-----------------|---------------|--------|---------------------|-------------|---------------|------------------------|
| 2A11            | 26,277,000.00 | 5.5    | 03/09 - 06/33       | 10.779      | 01-Feb-04     | FIX NAS                |
| 2A12            | 500,000.00    | 5.5    | 03/09 - 06/33       | 10.779      | 01-Feb-04     | FIX NAS                |
| 2A1             | 85,576,000.00 | 4.25   | 03/04 - 11/09       | 2.99        | 01-Feb-04     | FIX PAC 100 - 300      |
| 2A2             | 19,449,090.00 | 5.5    | 03/04 - 11/09       | 2.99        | 01-Feb-04     | IO PAC IO              |
| 2A3             | 31,137,000.00 | 5.5    | 11/09 - 10/12       | 6.998       | 01-Feb-04     | FIX PAC 100 - 300      |
| 2A4             | 21,213,000.00 | 5.5    | 10/12 - 05/19       | 11.128      | 01-Feb-04     | FIX PAC 100 - 300      |
| 2A5             | 5,675,000.00  | 5.5    | 05/19 - 06/33       | 18.881      | 01-Feb-04     | FIX PAC 100 - 300      |
| 2A6             | 38,353,334.00 | 1.6    | 03/04 - 12/07       | 2.233       | 25-Feb-04     | FLT TAC 6 cpr, AD, SUP |
| 2A7             | 38,353,334.00 | 0.5    | 03/04 - 12/07       | 2.233       | 25-Feb-04     | INV_IO TAC TTIB IO     |
| 2A9             | 15,444,734.00 | 2.1    | 09/04 - 01/06       | 1.385       | 25-Feb-04     | FLT Sup, AD            |
| 2A10            | 19,562,932.00 | 14.85  | 03/04 - 12/07       | 1.99        | 25-Feb-04     | FLT AD, sup strip      |
| 2A8             | 16,000,000.00 | 5.5    | 12/07 - 06/33       | 4.787       | 01-Feb-04     | FIX z-accrual          |
| 2SUB            | 8,033,182.55  | 5.5    | 03/04 - 06/33       | 10.231      | 01-Feb-04     | FIX                    |

### Pay rules

#### GROUP 2 Pay Rules:

1. Pay 2A8 accruals as follows:

- a. Pay x% to 2A10 to zero  $X\% = 26.6666648492$
- b. Pay (1-X)% as follows:  $(1-X)\% = 73.3333351508$ 
  - i. Pay 2A6 to schedule
  - ii. Pay 2A9 to zero
  - iii. Pay 2A6 to zero

c. Pay 2A8 to zero

2. Pay 2A11 and 2A12 pro rata the NAS scheduled and prepay principal amounts

3. The PAC aggregate amount sequentially to 2A1, 2A2, 2A3, 2A4, 2A5 to zero

4. Pay x% as follows:

- a. Pay 2A10 to zero

5. Pay (1-x)% as follows:

- a. Pay 2A6 to schedule
- b. Pay 2A9 to zero
- c. Pay 2A6 to zero

6. Pay 2A8 to zero

9. Pay 2A1, 2A2, 2A3, 2A4, 2A5 sequentially to zero without regard to aggregate PAC schedule

10. Pay 2A11, and 2A12 to zero

Disclaimer:

**Scheduled Principal Lockout**

|             |      |
|-------------|------|
| month <= 60 | 0%   |
| month > 60  | 100% |

**Prepayment Shift Percentage**

| Month <= | NAS Shift % |
|----------|-------------|
| 60       | 0           |
| 72       | 30          |
| 84       | 40          |
| 96       | 60          |
| 108      | 80          |
| 120      | 100         |

| Date     | Balance        |
|----------|----------------|
| 20040225 | 143,601,000.00 |
| 20040325 | 143,007,608.85 |
| 20040425 | 142,368,801.94 |
| 20040525 | 141,684,813.21 |
| 20040625 | 140,955,900.17 |
| 20040725 | 140,182,343.76 |
| 20040825 | 139,364,448.19 |
| 20040925 | 138,502,540.78 |
| 20041025 | 137,596,971.74 |
| 20041125 | 136,648,113.96 |
| 20041225 | 135,656,362.79 |
| 20050125 | 134,622,135.78 |
| 20050225 | 133,545,872.36 |
| 20050325 | 132,428,033.62 |
| 20050425 | 131,269,101.94 |
| 20050525 | 130,069,580.66 |
| 20050625 | 128,829,993.78 |
| 20050725 | 127,550,885.50 |
| 20050825 | 126,232,819.93 |
| 20050925 | 124,876,380.60 |
| 20051025 | 123,482,170.09 |
| 20051125 | 122,050,809.58 |
| 20051225 | 120,582,938.39 |
| 20060125 | 119,079,213.49 |
| 20060225 | 117,540,309.05 |
| 20060325 | 116,009,502.08 |
| 20060425 | 114,486,751.36 |
| 20060525 | 112,972,015.92 |
| 20060625 | 111,465,254.98 |
| 20060725 | 109,966,427.98 |
| 20060825 | 108,475,494.56 |
| 20060925 | 106,992,414.60 |
| 20061025 | 105,517,148.15 |
| 20061125 | 104,049,655.50 |
| 20061225 | 102,589,897.13 |
| 20070125 | 101,137,833.72 |
| 20070225 | 99,693,426.17  |
| 20070325 | 98,256,635.58  |
| 20070425 | 96,827,423.24  |
| 20070525 | 95,405,750.66  |
| 20070625 | 93,991,579.54  |
| 20070725 | 92,584,871.77  |
| 20070825 | 91,185,589.46  |
| 20070925 | 89,793,694.91  |
| 20071025 | 88,409,150.61  |
| 20071125 | 87,031,919.24  |
| 20071225 | 85,661,963.69  |
| 20080125 | 84,299,247.04  |
| 20080225 | 82,943,732.55  |
| 20080325 | 81,595,383.69  |
| 20080425 | 80,254,164.10  |

|          |               |
|----------|---------------|
| 20080525 | 78,920,037.63 |
| 20080625 | 77,592,968.31 |
| 20080725 | 76,272,920.34 |
| 20080825 | 74,959,858.15 |
| 20080925 | 73,653,746.30 |
| 20081025 | 72,354,549.59 |
| 20081125 | 71,062,232.96 |
| 20081225 | 69,776,761.56 |
| 20090125 | 68,498,100.70 |
| 20090225 | 67,226,215.90 |
| 20090325 | 66,056,620.80 |
| 20090425 | 64,893,687.49 |
| 20090525 | 63,737,382.26 |
| 20090625 | 62,587,671.60 |
| 20090725 | 61,444,522.18 |
| 20090825 | 60,307,900.84 |
| 20090925 | 59,177,774.59 |
| 20091025 | 58,054,110.61 |
| 20091125 | 56,936,876.25 |
| 20091225 | 55,826,039.06 |
| 20100125 | 54,721,566.72 |
| 20100225 | 53,623,427.12 |
| 20100325 | 52,548,660.69 |
| 20100425 | 51,480,042.66 |
| 20100525 | 50,417,541.44 |
| 20100625 | 49,361,125.66 |
| 20100725 | 48,310,764.06 |
| 20100825 | 47,266,425.58 |
| 20100925 | 46,228,079.32 |
| 20101025 | 45,195,694.52 |
| 20101125 | 44,169,240.61 |
| 20101225 | 43,148,687.15 |
| 20110125 | 42,134,003.89 |
| 20110225 | 41,125,160.71 |
| 20110325 | 40,199,248.05 |
| 20110425 | 39,291,883.47 |
| 20110525 | 38,402,723.43 |
| 20110625 | 37,531,430.45 |
| 20110725 | 36,677,673.01 |
| 20110825 | 35,841,125.47 |
| 20110925 | 35,021,467.92 |
| 20111025 | 34,218,386.15 |
| 20111125 | 33,431,571.48 |
| 20111225 | 32,660,720.71 |
| 20120125 | 31,905,536.02 |
| 20120225 | 31,165,724.86 |
| 20120325 | 30,518,847.33 |
| 20120425 | 29,884,598.43 |
| 20120525 | 29,262,742.85 |
| 20120625 | 28,653,049.47 |
| 20120725 | 28,055,291.38 |
| 20120825 | 27,469,245.74 |

|          |               |
|----------|---------------|
| 20120925 | 26,894,693.73 |
| 20121025 | 26,331,420.49 |
| 20121125 | 25,779,215.02 |
| 20121225 | 25,237,870.14 |
| 20130125 | 24,707,182.43 |
| 20130225 | 24,186,952.13 |
| 20130325 | 23,739,178.16 |
| 20130425 | 23,299,340.79 |
| 20130525 | 22,867,302.97 |
| 20130625 | 22,442,929.97 |
| 20130725 | 22,026,089.38 |
| 20130825 | 21,616,651.00 |
| 20130925 | 21,214,486.88 |
| 20131025 | 20,819,471.21 |
| 20131125 | 20,431,480.36 |
| 20131225 | 20,050,392.75 |
| 20140125 | 19,676,088.92 |
| 20140225 | 19,308,451.41 |
| 20140325 | 18,947,364.76 |
| 20140425 | 18,592,715.48 |
| 20140525 | 18,244,392.03 |
| 20140625 | 17,902,284.73 |
| 20140725 | 17,566,285.80 |
| 20140825 | 17,236,289.28 |
| 20140925 | 16,912,191.02 |
| 20141025 | 16,593,888.65 |
| 20141125 | 16,281,281.52 |
| 20141225 | 15,974,270.74 |
| 20150125 | 15,672,759.05 |
| 20150225 | 15,376,650.90 |
| 20150325 | 15,085,852.33 |
| 20150425 | 14,800,271.01 |
| 20150525 | 14,519,816.18 |
| 20150625 | 14,244,398.61 |
| 20150725 | 13,973,930.61 |
| 20150825 | 13,708,326.00 |
| 20150925 | 13,447,500.03 |
| 20151025 | 13,191,369.44 |
| 20151125 | 12,939,852.38 |
| 20151225 | 12,692,868.38 |
| 20160125 | 12,450,338.37 |
| 20160225 | 12,212,184.62 |
| 20160325 | 11,978,330.72 |
| 20160425 | 11,748,701.59 |
| 20160525 | 11,523,223.43 |
| 20160625 | 11,301,823.67 |
| 20160725 | 11,084,431.02 |
| 20160825 | 10,870,975.40 |
| 20160925 | 10,661,387.93 |
| 20161025 | 10,455,600.90 |
| 20161125 | 10,253,547.77 |
| 20161225 | 10,055,163.13 |

|          |              |
|----------|--------------|
| 20170125 | 9,860,382.70 |
| 20170225 | 9,669,143.32 |
| 20170325 | 9,481,382.86 |
| 20170425 | 9,297,040.32 |
| 20170525 | 9,116,055.70 |
| 20170625 | 8,938,370.04 |
| 20170725 | 8,763,925.42 |
| 20170825 | 8,592,664.86 |
| 20170925 | 8,424,532.42 |
| 20171025 | 8,259,473.07 |
| 20171125 | 8,097,432.76 |
| 20171225 | 7,938,358.35 |
| 20180125 | 7,782,197.62 |
| 20180225 | 7,628,899.25 |
| 20180325 | 7,478,412.80 |
| 20180425 | 7,330,688.69 |
| 20180525 | 7,185,678.20 |
| 20180625 | 7,043,333.47 |
| 20180725 | 6,903,607.42 |
| 20180825 | 6,766,453.82 |
| 20180925 | 6,631,827.21 |
| 20181025 | 6,499,682.93 |
| 20181125 | 6,369,977.09 |
| 20181225 | 6,242,666.55 |
| 20190125 | 6,117,708.90 |
| 20190225 | 5,995,062.50 |
| 20190325 | 5,874,686.39 |
| 20190425 | 5,756,540.33 |
| 20190525 | 5,640,584.79 |
| 20190625 | 5,526,780.90 |
| 20190725 | 5,415,090.48 |
| 20190825 | 5,305,475.99 |
| 20190925 | 5,197,900.56 |
| 20191025 | 5,092,327.95 |
| 20191125 | 4,988,722.53 |
| 20191225 | 4,887,049.32 |
| 20200125 | 4,787,273.92 |
| 20200225 | 4,689,362.52 |
| 20200325 | 4,593,281.93 |
| 20200425 | 4,498,999.49 |
| 20200525 | 4,406,483.15 |
| 20200625 | 4,315,701.38 |
| 20200725 | 4,226,623.21 |
| 20200825 | 4,139,218.22 |
| 20200925 | 4,053,456.50 |
| 20201025 | 3,969,308.67 |
| 20201125 | 3,886,745.84 |
| 20201225 | 3,805,739.65 |
| 20210125 | 3,726,262.22 |
| 20210225 | 3,648,286.15 |
| 20210325 | 3,571,784.53 |
| 20210425 | 3,496,730.89 |

|          |              |
|----------|--------------|
| 20210525 | 3,423,099.26 |
| 20210625 | 3,350,864.08 |
| 20210725 | 3,280,000.27 |
| 20210825 | 3,210,483.17 |
| 20210925 | 3,142,288.56 |
| 20211025 | 3,075,392.62 |
| 20211125 | 3,009,771.96 |
| 20211225 | 2,945,403.61 |
| 20220125 | 2,882,264.98 |
| 20220225 | 2,820,333.89 |
| 20220325 | 2,759,588.53 |
| 20220425 | 2,700,007.48 |
| 20220525 | 2,641,569.70 |
| 20220625 | 2,584,254.52 |
| 20220725 | 2,528,041.60 |
| 20220825 | 2,472,911.01 |
| 20220925 | 2,418,843.11 |
| 20221025 | 2,365,818.65 |
| 20221125 | 2,313,818.69 |
| 20221225 | 2,262,824.64 |
| 20230125 | 2,212,818.21 |
| 20230225 | 2,163,781.47 |
| 20230325 | 2,115,696.76 |
| 20230425 | 2,068,546.76 |
| 20230525 | 2,022,314.44 |
| 20230625 | 1,976,983.09 |
| 20230725 | 1,932,536.26 |
| 20230825 | 1,888,957.81 |
| 20230925 | 1,846,231.89 |
| 20231025 | 1,804,342.91 |
| 20231125 | 1,763,275.56 |
| 20231225 | 1,723,014.82 |
| 20240125 | 1,683,545.89 |
| 20240225 | 1,644,854.29 |
| 20240325 | 1,606,925.73 |
| 20240425 | 1,569,746.23 |
| 20240525 | 1,533,302.02 |
| 20240625 | 1,497,579.59 |
| 20240725 | 1,462,565.66 |
| 20240825 | 1,428,247.18 |
| 20240925 | 1,394,611.35 |
| 20241025 | 1,361,645.58 |
| 20241125 | 1,329,337.50 |
| 20241225 | 1,297,674.97 |
| 20250125 | 1,266,646.07 |
| 20250225 | 1,236,239.07 |
| 20250325 | 1,206,442.46 |
| 20250425 | 1,177,244.94 |
| 20250525 | 1,148,635.39 |
| 20250625 | 1,120,602.92 |
| 20250725 | 1,093,136.80 |
| 20250825 | 1,066,226.51 |

|          |              |
|----------|--------------|
| 20250925 | 1,039,861.71 |
| 20251025 | 1,014,032.24 |
| 20251125 | 988,728.14   |
| 20251225 | 963,939.60   |
| 20260125 | 939,657.01   |
| 20260225 | 915,870.91   |
| 20260325 | 892,572.01   |
| 20260425 | 869,751.21   |
| 20260525 | 847,399.54   |
| 20260625 | 825,508.22   |
| 20260725 | 804,068.60   |
| 20260825 | 783,072.21   |
| 20260925 | 762,510.70   |
| 20261025 | 742,375.90   |
| 20261125 | 722,659.77   |
| 20261225 | 703,354.42   |
| 20270125 | 684,452.10   |
| 20270225 | 665,945.19   |
| 20270325 | 647,826.21   |
| 20270425 | 630,087.84   |
| 20270525 | 612,722.85   |
| 20270625 | 595,724.16   |
| 20270725 | 579,084.83   |
| 20270825 | 562,798.02   |
| 20270925 | 546,857.03   |
| 20271025 | 531,255.28   |
| 20271125 | 515,986.29   |
| 20271225 | 501,043.72   |
| 20280125 | 486,421.34   |
| 20280225 | 472,113.01   |
| 20280325 | 458,112.74   |
| 20280425 | 444,414.60   |
| 20280525 | 431,012.82   |
| 20280625 | 417,901.69   |
| 20280725 | 405,075.63   |
| 20280825 | 392,529.15   |
| 20280925 | 380,256.85   |
| 20281025 | 368,253.46   |
| 20281125 | 356,513.77   |
| 20281225 | 345,032.69   |
| 20290125 | 333,805.21   |
| 20290225 | 322,826.40   |
| 20290325 | 312,091.45   |
| 20290425 | 301,595.61   |
| 20290525 | 291,334.23   |
| 20290625 | 281,302.75   |
| 20290725 | 271,496.67   |
| 20290825 | 261,911.60   |
| 20290925 | 252,543.20   |
| 20291025 | 243,387.25   |
| 20291125 | 234,439.56   |
| 20291225 | 225,696.06   |

|          |            |
|----------|------------|
| 20300125 | 217,152.72 |
| 20300225 | 208,805.61 |
| 20300325 | 200,650.86 |
| 20300425 | 192,684.66 |
| 20300525 | 184,903.29 |
| 20300625 | 177,303.09 |
| 20300725 | 169,880.47 |
| 20300825 | 162,631.90 |
| 20300925 | 155,553.91 |
| 20301025 | 148,643.12 |
| 20301125 | 141,896.19 |
| 20301225 | 135,309.84 |
| 20310125 | 128,880.86 |
| 20310225 | 122,606.09 |
| 20310325 | 116,482.45 |
| 20310425 | 110,506.89 |
| 20310525 | 104,676.43 |
| 20310625 | 98,988.15  |
| 20310725 | 93,439.17  |
| 20310825 | 88,026.68  |
| 20310925 | 82,747.91  |
| 20311025 | 77,600.15  |
| 20311125 | 72,580.72  |
| 20311225 | 67,687.02  |
| 20320125 | 62,916.49  |
| 20320225 | 58,266.59  |
| 20320325 | 53,734.87  |
| 20320425 | 49,318.90  |
| 20320525 | 45,016.30  |
| 20320625 | 40,824.74  |
| 20320725 | 36,741.92  |
| 20320825 | 32,765.59  |
| 20320925 | 28,893.56  |
| 20321025 | 25,123.66  |
| 20321125 | 21,453.77  |
| 20321225 | 17,881.79  |
| 20330125 | 14,405.70  |
| 20330225 | 11,023.47  |
| 20330325 | 7,733.16   |
| 20330425 | 4,983.04   |
| 20330525 | 2,308.29   |
| 20330625 | -          |

| Date     | Balance       |
|----------|---------------|
| 20040225 | 38,353,334.00 |
| 20040325 | 37,521,057.30 |
| 20040425 | 36,728,204.90 |
| 20040525 | 35,974,571.66 |
| 20040625 | 35,259,935.32 |
| 20040725 | 34,584,056.60 |
| 20040825 | 33,946,679.34 |
| 20040925 | 33,347,530.54 |
| 20041025 | 32,786,320.64 |
| 20041125 | 32,262,743.55 |
| 20041225 | 31,776,476.91 |
| 20050125 | 31,327,182.21 |
| 20050225 | 30,914,505.06 |
| 20050325 | 30,538,075.35 |
| 20050425 | 30,197,507.49 |
| 20050525 | 29,892,400.69 |
| 20050625 | 29,622,339.16 |
| 20050725 | 29,386,892.45 |
| 20050825 | 29,185,615.66 |
| 20050925 | 29,018,049.79 |
| 20051025 | 28,883,722.02 |
| 20051125 | 28,782,146.07 |
| 20051225 | 28,712,822.46 |
| 20060125 | 28,653,352.97 |
| 20060225 | 28,593,610.92 |
| 20060325 | 28,533,595.05 |
| 20060425 | 28,473,304.11 |
| 20060525 | 28,412,736.83 |
| 20060625 | 28,351,891.95 |
| 20060725 | 28,290,768.21 |
| 20060825 | 28,229,364.31 |
| 20060925 | 28,167,678.98 |
| 20061025 | 28,105,710.91 |
| 20061125 | 28,043,458.83 |
| 20061225 | 27,980,921.43 |
| 20070125 | 27,918,097.40 |
| 20070225 | 27,854,985.43 |
| 20070325 | 27,791,584.20 |
| 20070425 | 27,727,892.37 |
| 20070525 | 27,663,908.62 |
| 20070625 | 27,599,631.62 |
| 20070725 | 27,535,060.00 |
| 20070825 | 27,470,192.45 |
| 20070925 | 27,405,027.57 |
| 20071025 | 27,339,564.03 |
| 20071125 | 27,273,800.44 |
| 20071225 | 27,207,735.44 |
| 20080125 | 27,141,367.64 |
| 20080225 | 27,074,695.66 |
| 20080325 | 27,007,718.10 |
| 20080425 | 26,940,433.54 |

|          |               |
|----------|---------------|
| 20080525 | 26,872,840.61 |
| 20080625 | 26,804,937.88 |
| 20080725 | 26,736,723.92 |
| 20080825 | 26,668,197.33 |
| 20080925 | 26,599,356.64 |
| 20081025 | 26,530,200.44 |
| 20081125 | 26,460,727.27 |
| 20081225 | 26,390,935.68 |
| 20090125 | 26,320,824.22 |
| 20090225 | 26,250,391.41 |
| 20090325 | 26,179,635.78 |
| 20090425 | 26,108,555.86 |
| 20090525 | 26,037,150.15 |
| 20090625 | 25,965,417.17 |
| 20090725 | 25,893,355.41 |
| 20090825 | 25,820,963.37 |
| 20090925 | 25,748,239.53 |
| 20091025 | 25,675,182.38 |
| 20091125 | 25,601,790.38 |
| 20091225 | 25,528,061.99 |
| 20100125 | 25,453,995.69 |
| 20100225 | 25,379,589.92 |
| 20100325 | 25,304,843.12 |
| 20100425 | 25,229,753.73 |
| 20100525 | 25,154,320.18 |
| 20100625 | 25,078,540.89 |
| 20100725 | 25,002,414.28 |
| 20100825 | 24,925,938.76 |
| 20100925 | 24,849,112.73 |
| 20101025 | 24,771,934.58 |
| 20101125 | 24,694,402.69 |
| 20101225 | 24,616,515.45 |
| 20110125 | 24,538,271.23 |
| 20110225 | 24,459,668.38 |
| 20110325 | 24,380,705.27 |
| 20110425 | 24,301,380.25 |
| 20110525 | 24,221,691.66 |
| 20110625 | 24,141,637.82 |
| 20110725 | 24,061,217.08 |
| 20110825 | 23,980,427.73 |
| 20110925 | 23,899,268.11 |
| 20111025 | 23,817,736.50 |
| 20111125 | 23,735,831.21 |
| 20111225 | 23,653,550.51 |
| 20120125 | 23,570,892.70 |
| 20120225 | 23,487,856.04 |
| 20120325 | 23,404,438.79 |
| 20120425 | 23,320,639.21 |
| 20120525 | 23,236,455.56 |
| 20120625 | 23,151,886.06 |
| 20120725 | 23,066,928.95 |
| 20120825 | 22,981,582.45 |

|          |               |
|----------|---------------|
| 20120925 | 22,895,844.79 |
| 20121025 | 22,809,714.15 |
| 20121125 | 22,723,188.75 |
| 20121225 | 22,636,266.79 |
| 20130125 | 22,548,946.42 |
| 20130225 | 22,461,225.84 |
| 20130325 | 22,373,103.20 |
| 20130425 | 22,194,088.79 |
| 20130525 | 21,880,207.49 |
| 20130625 | 21,563,130.19 |
| 20130725 | 21,242,937.52 |
| 20130825 | 20,919,708.60 |
| 20130925 | 20,593,520.94 |
| 20131025 | 20,264,450.54 |
| 20131125 | 19,932,571.87 |
| 20131225 | 19,597,957.97 |
| 20140125 | 19,260,680.40 |
| 20140225 | 18,920,809.29 |
| 20140325 | 18,578,413.37 |
| 20140425 | 18,233,560.02 |
| 20140525 | 17,886,315.21 |
| 20140625 | 17,536,743.65 |
| 20140725 | 17,184,908.68 |
| 20140825 | 16,830,872.40 |
| 20140925 | 16,474,695.62 |
| 20141025 | 16,116,437.91 |
| 20141125 | 15,756,157.65 |
| 20141225 | 15,393,911.98 |
| 20150125 | 15,029,756.90 |
| 20150225 | 14,663,747.23 |
| 20150325 | 14,295,936.67 |
| 20150425 | 13,926,377.79 |
| 20150525 | 13,555,122.05 |
| 20150625 | 13,182,219.87 |
| 20150725 | 12,807,720.59 |
| 20150825 | 12,431,672.48 |
| 20150925 | 12,054,122.85 |
| 20151025 | 11,675,117.95 |
| 20151125 | 11,294,703.05 |
| 20151225 | 10,912,922.49 |
| 20160125 | 10,529,819.60 |
| 20160225 | 10,145,436.82 |
| 20160325 | 9,759,815.64  |
| 20160425 | 9,372,996.66  |
| 20160525 | 8,985,019.57  |
| 20160625 | 8,595,923.22  |
| 20160725 | 8,205,745.59  |
| 20160825 | 7,814,523.80  |
| 20160925 | 7,422,294.15  |
| 20161025 | 7,029,092.14  |
| 20161125 | 6,634,952.45  |
| 20161225 | 6,239,909.00  |

|          |              |
|----------|--------------|
| 20170125 | 5,843,994.93 |
| 20170225 | 5,447,242.57 |
| 20170325 | 5,049,683.61 |
| 20170425 | 4,651,348.91 |
| 20170525 | 4,252,268.66 |
| 20170625 | 3,852,472.34 |
| 20170725 | 3,451,988.72 |
| 20170825 | 3,050,845.91 |
| 20170925 | 2,649,071.32 |
| 20171025 | 2,246,691.75 |
| 20171125 | 1,843,733.30 |
| 20171225 | 1,440,221.45 |
| 20180125 | 1,036,181.10 |
| 20180225 | 631,636.48   |
| 20180325 | 226,611.23   |
| 20180425 | -            |

| Group Class | Delay | Floor Cap | Margin      | Multiplier  | Index                      | Initial Coupon |
|-------------|-------|-----------|-------------|-------------|----------------------------|----------------|
| 1 2A6       | 0     | 0.5       | 7.5         | 0.5         | 1 LIBOR_1MO=1.1            | 1.6            |
| 1 2A9       | 0     | 1         | 7.5         | 1           | 1 LIBOR_1MO=1.1            | 2.1            |
| 1 2A7       | 0     | 0         | 0.5         | 6.99999987  | -1 LIBOR_1MO=1.1           | 0.5            |
| 1 2A10      | 0     | 0         | 17.87500115 | 17.87500115 | -2.750000256 LIBOR_1MO=1.1 | 14.85          |

**Formula** $\text{LIBOR\_1MO} + 0.5$  $\text{LIBOR\_1MO} + 1$  $6.9999998696 - \text{LIBOR\_1MO}$  $17.87500115 - (\text{LIBOR\_1MO} \times 2.7500002556)$

# gsgsr3fbb2 - Dec - 2A11

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 95  |
| 25-Feb-09 | 100 | 100 | 100 | 100 | 35  |
| 25-Feb-10 | 98  | 95  | 92  | 87  | 10  |
| 25-Feb-11 | 96  | 90  | 83  | 73  | 0   |
| 25-Feb-12 | 94  | 83  | 72  | 51  | 0   |
| 25-Feb-13 | 92  | 75  | 60  | 34  | 0   |
| 25-Feb-14 | 89  | 66  | 48  | 23  | 0   |
| 25-Feb-15 | 87  | 59  | 38  | 16  | 0   |
| 25-Feb-16 | 84  | 52  | 30  | 11  | 0   |
| 25-Feb-17 | 81  | 45  | 24  | 7   | 0   |
| 25-Feb-18 | 78  | 40  | 19  | 5   | 0   |
| 25-Feb-19 | 75  | 35  | 15  | 3   | 0   |
| 25-Feb-20 | 71  | 30  | 12  | 2   | 0   |
| 25-Feb-21 | 68  | 26  | 9   | 1   | 0   |
| 25-Feb-22 | 64  | 22  | 7   | 1   | 0   |
| 25-Feb-23 | 60  | 19  | 5   | 1   | 0   |
| 25-Feb-24 | 55  | 16  | 4 * |     | 0   |
| 25-Feb-25 | 51  | 13  | 3 * |     | 0   |
| 25-Feb-26 | 46  | 11  | 2 * |     | 0   |
| 25-Feb-27 | 41  | 9   | 2 * |     | 0   |
| 25-Feb-28 | 35  | 7   | 1 * |     | 0   |
| 25-Feb-29 | 29  | 5   | 1 * |     | 0   |
| 25-Feb-30 | 23  | 4   | 1 * |     | 0   |
| 25-Feb-31 | 17  | 2 * | *   |     | 0   |
| 25-Feb-32 | 10  | 1 * | *   |     | 0   |
| 25-Feb-33 | 2 * | *   | *   |     | 0   |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 19.968 13.584 10.779 8.68 4.896

Principal Wind Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Feb08-Jan11

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

# gsgsr3fbb2 - Dec - 2A12

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 95  |
| 25-Feb-09 | 100 | 100 | 100 | 100 | 35  |
| 25-Feb-10 | 98  | 95  | 92  | 87  | 10  |
| 25-Feb-11 | 96  | 90  | 83  | 73  | 0   |
| 25-Feb-12 | 94  | 83  | 72  | 51  | 0   |
| 25-Feb-13 | 92  | 75  | 60  | 34  | 0   |
| 25-Feb-14 | 89  | 66  | 48  | 23  | 0   |
| 25-Feb-15 | 87  | 59  | 38  | 16  | 0   |
| 25-Feb-16 | 84  | 52  | 30  | 11  | 0   |
| 25-Feb-17 | 81  | 45  | 24  | 7   | 0   |
| 25-Feb-18 | 78  | 40  | 19  | 5   | 0   |
| 25-Feb-19 | 75  | 35  | 15  | 3   | 0   |
| 25-Feb-20 | 71  | 30  | 12  | 2   | 0   |
| 25-Feb-21 | 68  | 26  | 9   | 1   | 0   |
| 25-Feb-22 | 64  | 22  | 7   | 1   | 0   |
| 25-Feb-23 | 60  | 19  | 5   | 1   | 0   |
| 25-Feb-24 | 55  | 16  | 4 * |     | 0   |
| 25-Feb-25 | 51  | 13  | 3 * |     | 0   |
| 25-Feb-26 | 46  | 11  | 2 * |     | 0   |
| 25-Feb-27 | 41  | 9   | 2 * |     | 0   |
| 25-Feb-28 | 35  | 7   | 1 * |     | 0   |
| 25-Feb-29 | 29  | 5   | 1 * |     | 0   |
| 25-Feb-30 | 23  | 4   | 1 * |     | 0   |
| 25-Feb-31 | 17  | 2 * | *   |     | 0   |
| 25-Feb-32 | 10  | 1 * | *   |     | 0   |
| 25-Feb-33 | 2 * | *   | *   |     | 0   |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 19.968 13.584 10.779 8.68 4.896  
Principal Wind Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Mar09-Jun33 Feb08-Jan11

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsr3fbb2 - Dec - 2A1

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 96  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 92  | 70  | 70  | 70  | 39  |
| 25-Feb-07 | 87  | 49  | 49  | 30  | 0   |
| 25-Feb-08 | 82  | 29  | 29  | 0   | 0   |
| 25-Feb-09 | 77  | 11  | 11  | 0   | 0   |
| 25-Feb-10 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-11 | 67  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 56  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 37  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 30  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 22  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 14  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 0   | 0   | 0   | 0   | 0   |

WAL 9.492 2.99 2.99 2.415 1.804  
Principal Windr Mar04-Oct20 Mar04-Nov09 Mar04-Nov09 Mar04-Oct07 Mar04-Aug06

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsr3fbb2 - Dec - 2A2

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 96  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 92  | 70  | 70  | 70  | 39  |
| 25-Feb-07 | 87  | 49  | 49  | 30  | 0   |
| 25-Feb-08 | 82  | 29  | 29  | 0   | 0   |
| 25-Feb-09 | 77  | 11  | 11  | 0   | 0   |
| 25-Feb-10 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-11 | 67  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 56  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 37  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 30  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 22  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 14  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 0   | 0   | 0   | 0   | 0   |

WAL 9.492 2.99 2.99 2.415 1.804

Principal Window

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

# gsgsr3fbb2 - Dec - 2A3

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 10  |
| 25-Feb-08 | 100 | 100 | 100 | 65  | 0   |
| 25-Feb-09 | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-10 | 100 | 86  | 86  | 0   | 0   |
| 25-Feb-11 | 100 | 46  | 46  | 0   | 0   |
| 25-Feb-12 | 100 | 14  | 14  | 0   | 0   |
| 25-Feb-13 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 90  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 64  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 36  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 6   | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 0   | 0   | 0   | 0   | 0   |

WAL 18.501 6.998 6.998 4.215 2.781  
Principal Wind: Oct20-May24 Nov09-Oct12 Nov09-Oct12 Oct07-Dec08 Aug06-Mar07

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

# gsgsr3fbb2 - Dec - 2A4

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-09 | 100 | 100 | 100 | 76  | 0   |
| 25-Feb-10 | 100 | 100 | 100 | 14  | 0   |
| 25-Feb-11 | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-12 | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-13 | 100 | 87  | 87  | 0   | 0   |
| 25-Feb-14 | 100 | 64  | 64  | 0   | 0   |
| 25-Feb-15 | 100 | 46  | 46  | 0   | 0   |
| 25-Feb-16 | 100 | 31  | 31  | 0   | 0   |
| 25-Feb-17 | 100 | 19  | 19  | 0   | 0   |
| 25-Feb-18 | 100 | 9   | 9   | 0   | 0   |
| 25-Feb-19 | 100 | 2   | 2   | 0   | 0   |
| 25-Feb-20 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 62  | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 13  | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 0   | 0   | 0   | 0   | 0   |

WAL 21.277 11.128 11.128 5.457 3.406  
Principal Wind: May24-Jun26 Oct12-May19 Oct12-May19 Dec08-Jul10 Mar07-Nov07

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

# gsgsr3fbb2 - Dec - 2A5

| Date        | 1   | 2   | 3   | 4   | 5   |
|-------------|-----|-----|-----|-----|-----|
| 27-Feb-04   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07   | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08   | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-09   | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-10   | 100 | 100 | 100 | 100 | 0   |
| 25-Feb-11   | 100 | 100 | 100 | 24  | 0   |
| 25-Feb-12   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-13   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-14   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-15   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-16   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-17   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-18   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-19   | 100 | 100 | 100 | 0   | 0   |
| 25-Feb-20   | 100 | 83  | 83  | 0   | 0   |
| 25-Feb-21   | 100 | 64  | 64  | 0   | 0   |
| 25-Feb-22   | 100 | 50  | 50  | 0   | 0   |
| 25-Feb-23   | 100 | 38  | 38  | 0   | 0   |
| 25-Feb-24   | 100 | 29  | 29  | 0   | 0   |
| 25-Feb-25   | 100 | 22  | 22  | 0   | 0   |
| 25-Feb-26   | 100 | 16  | 16  | 0   | 0   |
| 25-Feb-27   | 12  | 12  | 12  | 0   | 0   |
| 25-Feb-28   | 8   | 8   | 8   | 0   | 0   |
| 25-Feb-29   | 6   | 6   | 6   | 0   | 0   |
| 25-Feb-30   | 4   | 4   | 4   | 0   | 0   |
| 25-Feb-31   | 2   | 2   | 2   | 0   | 0   |
| 25-Feb-32   | 1   | 1   | 1   | 0   | 0   |
| 25-Feb-33 * | *   | *   |     | 0   | 0   |
| 25-Feb-34   | 0   | 0   | 0   | 0   | 0   |

WAL 22.847 18.881 18.881 6.821 3.856

Principal Windr Jun26-Jun33 May19-Jun33 May19-Jun33 Jul10-Aug11 Nov07-Feb08

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

# gsgsr3fbb2 - Dec - 2A6

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 98  | 92  | 81  | 81  | 49  |
| 25-Feb-06 | 96  | 79  | 68  | 3   | 0   |
| 25-Feb-07 | 95  | 73  | 25  | 0   | 0   |
| 25-Feb-08 | 92  | 71  | 0   | 0   | 0   |
| 25-Feb-09 | 90  | 68  | 0   | 0   | 0   |
| 25-Feb-10 | 88  | 66  | 0   | 0   | 0   |
| 25-Feb-11 | 86  | 64  | 0   | 0   | 0   |
| 25-Feb-12 | 83  | 61  | 0   | 0   | 0   |
| 25-Feb-13 | 80  | 55  | 0   | 0   | 0   |
| 25-Feb-14 | 78  | 44  | 0   | 0   | 0   |
| 25-Feb-15 | 75  | 33  | 0   | 0   | 0   |
| 25-Feb-16 | 71  | 22  | 0   | 0   | 0   |
| 25-Feb-17 | 68  | 11  | 0   | 0   | 0   |
| 25-Feb-18 | 65  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 61  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 57  | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 53  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 48  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 39  | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 34  | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 28  | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 16  | 0   | 0   | 0   | 0   |
| 25-Feb-28 | 0   | 0   | 0   | 0   | 0   |

WAL 15.989 7.909 2.233 1.394 0.975

Principal Wind Mar04-Sep27 Mar04-Feb18 Mar04-Dec07 Mar04-Mar06 Mar04-Jul05

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsr3fbb2 - Dec - 2A7

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 98  | 92  | 81  | 81  | 49  |
| 25-Feb-06 | 96  | 79  | 68  | 3   | 0   |
| 25-Feb-07 | 95  | 73  | 25  | 0   | 0   |
| 25-Feb-08 | 92  | 71  | 0   | 0   | 0   |
| 25-Feb-09 | 90  | 68  | 0   | 0   | 0   |
| 25-Feb-10 | 88  | 66  | 0   | 0   | 0   |
| 25-Feb-11 | 86  | 64  | 0   | 0   | 0   |
| 25-Feb-12 | 83  | 61  | 0   | 0   | 0   |
| 25-Feb-13 | 80  | 55  | 0   | 0   | 0   |
| 25-Feb-14 | 78  | 44  | 0   | 0   | 0   |
| 25-Feb-15 | 75  | 33  | 0   | 0   | 0   |
| 25-Feb-16 | 71  | 22  | 0   | 0   | 0   |
| 25-Feb-17 | 68  | 11  | 0   | 0   | 0   |
| 25-Feb-18 | 65  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 61  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 57  | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 53  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 48  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 44  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 39  | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 34  | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 28  | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 16  | 0   | 0   | 0   | 0   |
| 25-Feb-28 | 0   | 0   | 0   | 0   | 0   |

WAL 15.989 7.909 2.233 1.394 0.975

Principal Window

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

## gsgsr3fbb2 - Dec - 2A9

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 81  | 18  | 0   |
| 25-Feb-06 | 100 | 100 | 0   | 0   | 0   |
| 25-Feb-07 | 100 | 81  | 0   | 0   | 0   |
| 25-Feb-08 | 100 | 58  | 0   | 0   | 0   |
| 25-Feb-09 | 100 | 39  | 0   | 0   | 0   |
| 25-Feb-10 | 100 | 26  | 0   | 0   | 0   |
| 25-Feb-11 | 100 | 18  | 0   | 0   | 0   |
| 25-Feb-12 | 100 | 7   | 0   | 0   | 0   |
| 25-Feb-13 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 100 | 0   | 0   | 0   | 0   |
| 25-Feb-28 | 70  | 0   | 0   | 0   | 0   |
| 25-Feb-29 | 0   | 0   | 0   | 0   | 0   |

WAL 24.31 4.818 1.385 0.755 0.445

Principal Windr Sep27-Feb29 Jun06-Aug12 Sep04-Jan06 Mar04-Apr05 Mar04-Nov04

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsr3fbb2 - Dec - 2A10

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 94  | 81  | 63  | 35  |
| 25-Feb-06 | 97  | 85  | 48  | 2   | 0   |
| 25-Feb-07 | 96  | 75  | 17  | 0   | 0   |
| 25-Feb-08 | 95  | 67  | 0   | 0   | 0   |
| 25-Feb-09 | 93  | 60  | 0   | 0   | 0   |
| 25-Feb-10 | 91  | 55  | 0   | 0   | 0   |
| 25-Feb-11 | 90  | 51  | 0   | 0   | 0   |
| 25-Feb-12 | 88  | 46  | 0   | 0   | 0   |
| 25-Feb-13 | 86  | 39  | 0   | 0   | 0   |
| 25-Feb-14 | 84  | 31  | 0   | 0   | 0   |
| 25-Feb-15 | 82  | 23  | 0   | 0   | 0   |
| 25-Feb-16 | 80  | 15  | 0   | 0   | 0   |
| 25-Feb-17 | 77  | 8   | 0   | 0   | 0   |
| 25-Feb-18 | 75  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 72  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 69  | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 66  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 63  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 60  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 56  | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 53  | 0   | 0   | 0   | 0   |
| 25-Feb-26 | 49  | 0   | 0   | 0   | 0   |
| 25-Feb-27 | 40  | 0   | 0   | 0   | 0   |
| 25-Feb-28 | 20  | 0   | 0   | 0   | 0   |
| 25-Feb-29 | 0   | 0   | 0   | 0   | 0   |

WAL 18.378 7.022 1.99 1.211 0.823

Principal Wind: Mar04-Feb29 Mar04-Feb18 Mar04-Dec07 Mar04-Mar06 Mar04-Jul05

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

## gsgsr3fbb2 - Dec - 2A8

| Date      | 1   | 2     | 3   | 4   | 5   |
|-----------|-----|-------|-----|-----|-----|
| 27-Feb-04 | 100 | 100   | 100 | 100 | 100 |
| 25-Feb-05 | 106 | 106   | 106 | 106 | 106 |
| 25-Feb-06 | 112 | 112   | 112 | 112 | 0   |
| 25-Feb-07 | 118 | 118   | 118 | 0   | 0   |
| 25-Feb-08 | 125 | 125   | 103 | 0   | 0   |
| 25-Feb-09 | 132 | 132   | 39  | 0   | 0   |
| 25-Feb-10 | 139 | 139   | 9   | 0   | 0   |
| 25-Feb-11 | 147 | 147 * |     | 0   | 0   |
| 25-Feb-12 | 155 | 155 * |     | 0   | 0   |
| 25-Feb-13 | 164 | 164 * |     | 0   | 0   |
| 25-Feb-14 | 173 | 173 * |     | 0   | 0   |
| 25-Feb-15 | 183 | 183 * |     | 0   | 0   |
| 25-Feb-16 | 193 | 193 * |     | 0   | 0   |
| 25-Feb-17 | 204 | 204 * |     | 0   | 0   |
| 25-Feb-18 | 216 | 214 * |     | 0   | 0   |
| 25-Feb-19 | 228 | 191 * |     | 0   | 0   |
| 25-Feb-20 | 241 | 169 * |     | 0   | 0   |
| 25-Feb-21 | 254 | 148 * |     | 0   | 0   |
| 25-Feb-22 | 269 | 129 * |     | 0   | 0   |
| 25-Feb-23 | 284 | 112 * |     | 0   | 0   |
| 25-Feb-24 | 300 | 95 *  |     | 0   | 0   |
| 25-Feb-25 | 317 | 80 *  |     | 0   | 0   |
| 25-Feb-26 | 334 | 67 *  |     | 0   | 0   |
| 25-Feb-27 | 353 | 54 *  |     | 0   | 0   |
| 25-Feb-28 | 373 | 43 *  |     | 0   | 0   |
| 25-Feb-29 | 389 | 33 *  |     | 0   | 0   |
| 25-Feb-30 | 307 | 24 *  |     | 0   | 0   |
| 25-Feb-31 | 220 | 16 *  |     | 0   | 0   |
| 25-Feb-32 | 128 | 8 *   |     | 0   | 0   |
| 25-Feb-33 | 30  | 2 *   |     | 0   | 0   |
| 25-Feb-34 | 0   | 0     | 0   | 0   | 0   |

WAL 27.257 19.981 4.787 2.291 1.536

Principal Windr Feb29-Jun33 Feb18-Jun33 Dec07~Jun33 Mar06-Aug06 Jul05-Oct05

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

# gsgsr3fbb2 - Dec - 2SUB

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 99  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 97  | 97  | 97  | 97  |
| 25-Feb-07 | 96  | 96  | 96  | 96  | 96  |
| 25-Feb-08 | 94  | 94  | 94  | 94  | 94  |
| 25-Feb-09 | 93  | 93  | 93  | 93  | 93  |
| 25-Feb-10 | 91  | 88  | 86  | 82  | 75  |
| 25-Feb-11 | 89  | 83  | 77  | 69  | 54  |
| 25-Feb-12 | 87  | 77  | 67  | 55  | 28  |
| 25-Feb-13 | 85  | 70  | 56  | 40  | 14  |
| 25-Feb-14 | 83  | 62  | 45  | 27  | 7   |
| 25-Feb-15 | 80  | 54  | 36  | 19  | 4   |
| 25-Feb-16 | 78  | 48  | 28  | 13  | 2   |
| 25-Feb-17 | 75  | 42  | 22  | 9   | 1   |
| 25-Feb-18 | 72  | 37  | 18  | 6 * |     |
| 25-Feb-19 | 69  | 32  | 14  | 4 * |     |
| 25-Feb-20 | 66  | 28  | 11  | 3 * |     |
| 25-Feb-21 | 63  | 24  | 8   | 2 * |     |
| 25-Feb-22 | 59  | 21  | 7   | 1 * |     |
| 25-Feb-23 | 55  | 18  | 5   | 1 * |     |
| 25-Feb-24 | 51  | 15  | 4 * | *   |     |
| 25-Feb-25 | 47  | 12  | 3 * | *   |     |
| 25-Feb-26 | 42  | 10  | 2 * | *   |     |
| 25-Feb-27 | 38  | 8   | 2 * | *   |     |
| 25-Feb-28 | 32  | 6   | 1 * | *   |     |
| 25-Feb-29 | 27  | 5   | 1 * | *   |     |
| 25-Feb-30 | 21  | 4 * | *   | *   |     |
| 25-Feb-31 | 15  | 2 * | *   | *   |     |
| 25-Feb-32 | 9   | 1 * | *   | *   |     |
| 25-Feb-33 | 2 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

|                |             |             |             |             |             |
|----------------|-------------|-------------|-------------|-------------|-------------|
| WAL            | 18.674      | 12.794      | 10.231      | 8.604       | 7.147       |
| Principal Wind | Mar04-Jun33 | Mar04-Jun33 | Mar04-Jun33 | Mar04-Jun33 | Mar04-Jun33 |
| LIBOR_1MO      | 1.1         | 1.1         | 1.1         | 1.1         | 1.1         |
| Prepay         | 0 PSA       | 150 PSA     | 300 PSA     | 500 PSA     | 800 PSA     |

Disclaimer:

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# gsgsr3fbb2 - Dec - COLLAT\_1

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 95  | 91  | 86  | 79  |
| 25-Feb-06 | 97  | 87  | 77  | 64  | 47  |
| 25-Feb-07 | 96  | 78  | 62  | 44  | 24  |
| 25-Feb-08 | 94  | 70  | 50  | 30  | 12  |
| 25-Feb-09 | 93  | 62  | 40  | 21  | 6   |
| 25-Feb-10 | 91  | 55  | 32  | 14  | 3   |
| 25-Feb-11 | 89  | 49  | 26  | 10  | 2   |
| 25-Feb-12 | 87  | 44  | 21  | 7   | 1   |
| 25-Feb-13 | 85  | 39  | 17  | 5 * |     |
| 25-Feb-14 | 83  | 35  | 13  | 3 * |     |
| 25-Feb-15 | 80  | 31  | 11  | 2 * |     |
| 25-Feb-16 | 78  | 27  | 8   | 1 * |     |
| 25-Feb-17 | 75  | 24  | 7   | 1 * |     |
| 25-Feb-18 | 72  | 21  | 5   | 1 * |     |
| 25-Feb-19 | 69  | 18  | 4 * | *   |     |
| 25-Feb-20 | 66  | 16  | 3 * | *   |     |
| 25-Feb-21 | 63  | 14  | 3 * | *   |     |
| 25-Feb-22 | 59  | 12  | 2 * | *   |     |
| 25-Feb-23 | 55  | 10  | 1 * | *   |     |
| 25-Feb-24 | 51  | 8   | 1 * | *   |     |
| 25-Feb-25 | 47  | 7   | 1 * | *   |     |
| 25-Feb-26 | 42  | 6   | 1 * | *   |     |
| 25-Feb-27 | 38  | 5 * | *   | *   |     |
| 25-Feb-28 | 32  | 4 * | *   | *   |     |
| 25-Feb-29 | 27  | 3 * | *   | *   |     |
| 25-Feb-30 | 21  | 2 * | *   | *   |     |
| 25-Feb-31 | 15  | 1 * | *   | *   |     |
| 25-Feb-32 | 9   | 1 * | *   | *   |     |
| 25-Feb-33 | 2 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 18.674 8.74 5.305 3.442 2.276

Principal Wind: Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33 Mar04-Jun33

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 150 PSA 300 PSA 500 PSA 800 PSA

Disclaimer:

Disclaimer:

## gsgsrt2j3 - Summary

| Balance          | WAC  | Collateral<br>WAM | Age | WAL   |  |
|------------------|------|-------------------|-----|-------|--|
| \$265,000,000.00 | 5.86 | 352               | 6   | 5.307 |  |

| Settlement   | 27-Feb-2004 | Prepay | Assumptions<br>300 PSA |
|--------------|-------------|--------|------------------------|
| 1st Pay Date | 25-Mar-2004 |        |                        |

| Tranche<br>Name | Balance       | Coupon | Principal<br>Window | Avg<br>Life | Dated<br>Date | Notes                       |
|-----------------|---------------|--------|---------------------|-------------|---------------|-----------------------------|
| 2A11            | 26,277,000.00 | 5.5    | 03/09 - 06/33       | 10.788      | 01-Feb-04     | FIX NAS                     |
| 2A12            | 223,000.00    | 5.5    | 03/09 - 06/33       | 10.788      | 01-Feb-04     | FIX NAS                     |
| 2A1             | 84,705,000.00 | 4.25   | 03/04 - 11/09       | 2.99        | 01-Feb-04     | FIX Pac 100-300             |
| 2A2             | 19,251,136.00 | 5.5    | 03/04 - 11/09       | 2.99        | 01-Feb-04     | IO Pac io                   |
| 2A3             | 30,802,000.00 | 5.5    | 11/09 - 09/12       | 6.99        | 01-Feb-04     | FIX Pac 100-300             |
| 2A4             | 20,963,000.00 | 5.5    | 09/12 - 12/18       | 10.99       | 01-Feb-04     | FIX Pac 100-300             |
| 2A5             | 6,329,000.00  | 5.5    | 12/18 - 06/33       | 18.517      | 01-Feb-04     | FIX Pac 100-300             |
| 2A6             | 38,060,000.00 | 1.6    | 03/04 - 11/07       | 2.229       | 25-Feb-04     | FLT TAC 6 cpr, AD           |
| 2A7             | 38,060,000.00 | 0.5    | 03/04 - 11/07       | 2.229       | 25-Feb-04     | INV_IO TTIB io ntl with 2A6 |
| 2A9             | 15,140,400.00 | 2.1    | 09/04 - 01/06       | 1.38        | 25-Feb-04     | FLT Sup, AD                 |
| 2A10            | 19,345,600.00 | 14.85  | 03/04 - 11/07       | 1.987       | 25-Feb-04     | FLT 2A10, sup strip, AD     |
| 2A8             | 16,000,000.00 | 5.5    | 12/07 - 06/33       | 4.788       | 01-Feb-04     | FIX z accrual               |
| 2SUB            | 7,155,000.00  | 5.5    | 03/04 - 06/33       | 10.235      | 01-Feb-04     | FIX                         |

### GROUP 2 Pay Rules:

#### 1. Pay 2A8 accruals as follows:

- Pay x% to 2A10 to zero  
X% = 26.666666667
- Pay (1-X)% as follows:  
(1-X)% = 73.333333333
  - Pay 2A6 to schedule
  - Pay 2A9 to zero
  - Pay 2A6 to zero

#### c. Pay 2A8 to zero

#### 2. Pay 2A11 and 2A12 pro rata the NAS scheduled and prepay principal amounts

#### 3. The PAC aggregate amount sequentially to 2A1, 2A2, 2A3, 2A4, 2A5 to zero

#### 4. Pay x% as follows:

- Pay 2A10 to zero

#### 5. Pay (1-x)% as follows:

- Pay 2A6 to schedule
- Pay 2A9 to zero
- Pay 2A6 to zero

#### 6. Pay 2A8 to zero

#### 9. Pay 2A1, 2A2, 2A3, 2A4, 2A5 sequentially to zero without regard to aggregate PAC schedule

#### 10. Pay 2A11, and 2A12 to zero

**Scheduled Principal Lockout**

|             |      |
|-------------|------|
| month <= 60 | 0%   |
| month > 60  | 100% |

**Prepayment Shift Percentage**

| Month <= | NAS Shift % |
|----------|-------------|
| 60       | 0           |
| 72       | 30          |
| 84       | 40          |
| 96       | 60          |
| 108      | 80          |
| 120      | 100         |

| Date     | Balance        |
|----------|----------------|
| 20040225 | 142,799,000.00 |
| 20040325 | 142,211,751.54 |
| 20040425 | 141,579,554.16 |
| 20040525 | 140,902,638.91 |
| 20040625 | 140,181,260.19 |
| 20040725 | 139,415,695.56 |
| 20040825 | 138,606,245.60 |
| 20040925 | 137,753,233.79 |
| 20041025 | 136,857,006.23 |
| 20041125 | 135,917,931.50 |
| 20041225 | 134,936,400.38 |
| 20050125 | 133,912,825.61 |
| 20050225 | 132,847,641.64 |
| 20050325 | 131,741,304.30 |
| 20050425 | 130,594,290.52 |
| 20050525 | 129,407,097.97 |
| 20050625 | 128,180,244.75 |
| 20050725 | 126,914,268.99 |
| 20050825 | 125,609,728.50 |
| 20050925 | 124,267,200.31 |
| 20051025 | 122,887,280.34 |
| 20051125 | 121,470,582.89 |
| 20051225 | 120,017,740.21 |
| 20060125 | 118,529,402.06 |
| 20060225 | 117,006,235.20 |
| 20060325 | 115,491,071.94 |
| 20060425 | 113,983,871.50 |
| 20060525 | 112,484,593.35 |
| 20060625 | 110,993,197.12 |
| 20060725 | 109,509,642.69 |
| 20060825 | 108,033,890.13 |
| 20060925 | 106,565,899.73 |
| 20061025 | 105,105,631.96 |
| 20061125 | 103,653,047.53 |
| 20061225 | 102,208,107.33 |
| 20070125 | 100,770,772.47 |
| 20070225 | 99,341,004.23  |
| 20070325 | 97,918,764.14  |
| 20070425 | 96,504,013.89  |
| 20070525 | 95,096,715.38  |
| 20070625 | 93,696,830.73  |
| 20070725 | 92,304,322.22  |
| 20070825 | 90,919,152.35  |
| 20070925 | 89,541,283.81  |
| 20071025 | 88,170,679.49  |
| 20071125 | 86,807,302.45  |
| 20071225 | 85,451,115.98  |
| 20080125 | 84,102,083.54  |
| 20080225 | 82,760,168.76  |
| 20080325 | 81,425,335.50  |
| 20080425 | 80,097,547.78  |

|          |               |
|----------|---------------|
| 20080525 | 78,776,769.81 |
| 20080625 | 77,462,966.00 |
| 20080725 | 76,156,100.94 |
| 20080825 | 74,856,139.39 |
| 20080925 | 73,563,046.31 |
| 20081025 | 72,276,786.85 |
| 20081125 | 70,997,326.31 |
| 20081225 | 69,724,630.20 |
| 20090125 | 68,458,664.20 |
| 20090225 | 67,199,394.18 |
| 20090325 | 66,039,965.83 |
| 20090425 | 64,887,125.93 |
| 20090525 | 63,740,841.14 |
| 20090625 | 62,601,078.33 |
| 20090725 | 61,467,804.50 |
| 20090825 | 60,340,986.86 |
| 20090925 | 59,220,592.77 |
| 20091025 | 58,106,589.77 |
| 20091125 | 56,998,945.57 |
| 20091225 | 55,897,628.04 |
| 20100125 | 54,802,605.25 |
| 20100225 | 53,713,845.39 |
| 20100325 | 52,647,834.34 |
| 20100425 | 51,587,906.78 |
| 20100525 | 50,534,031.50 |
| 20100625 | 49,486,177.43 |
| 20100725 | 48,444,313.67 |
| 20100825 | 47,408,409.48 |
| 20100925 | 46,378,434.29 |
| 20101025 | 45,354,357.67 |
| 20101125 | 44,336,149.38 |
| 20101225 | 43,323,779.32 |
| 20110125 | 42,317,217.53 |
| 20110225 | 41,316,434.24 |
| 20110325 | 40,392,070.41 |
| 20110425 | 39,486,150.00 |
| 20110525 | 38,598,332.20 |
| 20110625 | 37,728,282.19 |
| 20110725 | 36,875,671.09 |
| 20110825 | 36,040,175.79 |
| 20110925 | 35,221,478.91 |
| 20111025 | 34,419,268.67 |
| 20111125 | 33,633,238.82 |
| 20111225 | 32,863,088.51 |
| 20120125 | 32,108,522.22 |
| 20120225 | 31,369,249.67 |
| 20120325 | 30,720,671.67 |
| 20120425 | 30,084,715.76 |
| 20120525 | 29,461,147.29 |
| 20120625 | 28,849,735.85 |
| 20120725 | 28,250,255.16 |
| 20120825 | 27,662,483.02 |

|          |               |
|----------|---------------|
| 20120925 | 27,086,201.23 |
| 20121025 | 26,521,195.51 |
| 20121125 | 25,967,255.46 |
| 20121225 | 25,424,174.46 |
| 20130125 | 24,891,749.62 |
| 20130225 | 24,369,781.71 |
| 20130325 | 23,918,782.78 |
| 20130425 | 23,475,775.75 |
| 20130525 | 23,040,622.62 |
| 20130625 | 22,613,187.78 |
| 20130725 | 22,193,337.88 |
| 20130825 | 21,780,941.87 |
| 20130925 | 21,375,870.89 |
| 20131025 | 20,977,998.31 |
| 20131125 | 20,587,199.62 |
| 20131225 | 20,203,352.44 |
| 20140125 | 19,826,336.48 |
| 20140225 | 19,456,033.47 |
| 20140325 | 19,092,327.18 |
| 20140425 | 18,735,103.35 |
| 20140525 | 18,384,249.64 |
| 20140625 | 18,039,655.67 |
| 20140725 | 17,701,212.88 |
| 20140825 | 17,368,814.62 |
| 20140925 | 17,042,356.00 |
| 20141025 | 16,721,733.96 |
| 20141125 | 16,406,847.18 |
| 20141225 | 16,097,596.05 |
| 20150125 | 15,793,882.69 |
| 20150225 | 15,495,610.86 |
| 20150325 | 15,202,685.98 |
| 20150425 | 14,915,015.07 |
| 20150525 | 14,632,506.75 |
| 20150625 | 14,355,071.19 |
| 20150725 | 14,082,620.09 |
| 20150825 | 13,815,066.67 |
| 20150925 | 13,552,325.62 |
| 20151025 | 13,294,313.09 |
| 20151125 | 13,040,946.67 |
| 20151225 | 12,792,145.34 |
| 20160125 | 12,547,829.48 |
| 20160225 | 12,307,920.83 |
| 20160325 | 12,072,342.47 |
| 20160425 | 11,841,018.78 |
| 20160525 | 11,613,875.45 |
| 20160625 | 11,390,839.43 |
| 20160725 | 11,171,838.93 |
| 20160825 | 10,956,803.38 |
| 20160925 | 10,745,663.43 |
| 20161025 | 10,538,350.90 |
| 20161125 | 10,334,798.80 |
| 20161225 | 10,134,941.26 |

|          |              |
|----------|--------------|
| 20170125 | 9,938,713.57 |
| 20170225 | 9,746,052.11 |
| 20170325 | 9,556,894.34 |
| 20170425 | 9,371,178.83 |
| 20170525 | 9,188,845.16 |
| 20170625 | 9,009,833.98 |
| 20170725 | 8,834,086.94 |
| 20170825 | 8,661,546.70 |
| 20170925 | 8,492,156.91 |
| 20171025 | 8,325,862.17 |
| 20171125 | 8,162,608.04 |
| 20171225 | 8,002,341.03 |
| 20180125 | 7,845,008.55 |
| 20180225 | 7,690,558.92 |
| 20180325 | 7,538,941.34 |
| 20180425 | 7,390,105.92 |
| 20180525 | 7,244,003.58 |
| 20180625 | 7,100,586.11 |
| 20180725 | 6,959,806.14 |
| 20180825 | 6,821,617.08 |
| 20180925 | 6,685,973.19 |
| 20181025 | 6,552,829.48 |
| 20181125 | 6,422,141.75 |
| 20181225 | 6,293,866.57 |
| 20190125 | 6,167,961.23 |
| 20190225 | 6,044,383.79 |
| 20190325 | 5,923,093.03 |
| 20190425 | 5,804,048.41 |
| 20190525 | 5,687,210.12 |
| 20190625 | 5,572,539.03 |
| 20190725 | 5,459,996.69 |
| 20190825 | 5,349,545.31 |
| 20190925 | 5,241,147.73 |
| 20191025 | 5,134,767.49 |
| 20191125 | 5,030,368.69 |
| 20191225 | 4,927,916.12 |
| 20200125 | 4,827,375.12 |
| 20200225 | 4,728,711.66 |
| 20200325 | 4,631,892.31 |
| 20200425 | 4,536,884.19 |
| 20200525 | 4,443,655.01 |
| 20200625 | 4,352,173.02 |
| 20200725 | 4,262,407.06 |
| 20200825 | 4,174,326.46 |
| 20200925 | 4,087,901.12 |
| 20201025 | 4,003,101.44 |
| 20201125 | 3,919,898.35 |
| 20201225 | 3,838,263.27 |
| 20210125 | 3,758,168.13 |
| 20210225 | 3,679,585.34 |
| 20210325 | 3,602,487.79 |
| 20210425 | 3,526,848.83 |

|          |              |
|----------|--------------|
| 20210525 | 3,452,642.31 |
| 20210625 | 3,379,842.49 |
| 20210725 | 3,308,424.12 |
| 20210825 | 3,238,362.34 |
| 20210925 | 3,169,632.78 |
| 20211025 | 3,102,211.44 |
| 20211125 | 3,036,074.79 |
| 20211225 | 2,971,199.66 |
| 20220125 | 2,907,563.33 |
| 20220225 | 2,845,143.44 |
| 20220325 | 2,783,918.04 |
| 20220425 | 2,723,865.57 |
| 20220525 | 2,664,964.81 |
| 20220625 | 2,607,194.96 |
| 20220725 | 2,550,535.55 |
| 20220825 | 2,494,966.47 |
| 20220925 | 2,440,467.98 |
| 20221025 | 2,387,020.68 |
| 20221125 | 2,334,605.48 |
| 20221225 | 2,283,203.67 |
| 20230125 | 2,232,796.84 |
| 20230225 | 2,183,366.91 |
| 20230325 | 2,134,896.12 |
| 20230425 | 2,087,367.00 |
| 20230525 | 2,040,762.43 |
| 20230625 | 1,995,065.54 |
| 20230725 | 1,950,259.79 |
| 20230825 | 1,906,328.93 |
| 20230925 | 1,863,256.97 |
| 20231025 | 1,821,028.23 |
| 20231125 | 1,779,627.29 |
| 20231225 | 1,739,039.00 |
| 20240125 | 1,699,248.49 |
| 20240225 | 1,660,241.14 |
| 20240325 | 1,622,002.59 |
| 20240425 | 1,584,518.74 |
| 20240525 | 1,547,775.72 |
| 20240625 | 1,511,759.93 |
| 20240725 | 1,476,457.99 |
| 20240825 | 1,441,856.76 |
| 20240925 | 1,407,943.35 |
| 20241025 | 1,374,705.07 |
| 20241125 | 1,342,129.47 |
| 20241225 | 1,310,204.33 |
| 20250125 | 1,278,917.61 |
| 20250225 | 1,248,257.53 |
| 20250325 | 1,218,212.49 |
| 20250425 | 1,188,771.10 |
| 20250525 | 1,159,922.17 |
| 20250625 | 1,131,654.71 |
| 20250725 | 1,103,957.94 |
| 20250825 | 1,076,821.24 |

|          |              |
|----------|--------------|
| 20250925 | 1,050,234.21 |
| 20251025 | 1,024,186.62 |
| 20251125 | 998,668.42   |
| 20251225 | 973,669.74   |
| 20260125 | 949,180.90   |
| 20260225 | 925,192.36   |
| 20260325 | 901,694.79   |
| 20260425 | 878,678.99   |
| 20260525 | 856,135.96   |
| 20260625 | 834,056.82   |
| 20260725 | 812,432.88   |
| 20260825 | 791,255.59   |
| 20260925 | 770,516.56   |
| 20261025 | 750,207.55   |
| 20261125 | 730,320.46   |
| 20261225 | 710,847.35   |
| 20270125 | 691,780.40   |
| 20270225 | 673,111.94   |
| 20270325 | 654,834.45   |
| 20270425 | 636,940.53   |
| 20270525 | 619,422.91   |
| 20270625 | 602,274.47   |
| 20270725 | 585,488.20   |
| 20270825 | 569,057.21   |
| 20270925 | 552,974.77   |
| 20271025 | 537,234.23   |
| 20271125 | 521,829.07   |
| 20271225 | 506,752.91   |
| 20280125 | 491,999.46   |
| 20280225 | 477,562.55   |
| 20280325 | 463,436.13   |
| 20280425 | 449,614.25   |
| 20280525 | 436,091.07   |
| 20280625 | 422,860.85   |
| 20280725 | 409,917.97   |
| 20280825 | 397,256.89   |
| 20280925 | 384,872.19   |
| 20281025 | 372,758.54   |
| 20281125 | 360,910.70   |
| 20281225 | 349,323.54   |
| 20290125 | 337,992.01   |
| 20290225 | 326,911.16   |
| 20290325 | 316,076.13   |
| 20290425 | 305,482.13   |
| 20290525 | 295,124.48   |
| 20290625 | 284,998.58   |
| 20290725 | 275,099.92   |
| 20290825 | 265,424.04   |
| 20290925 | 255,966.61   |
| 20291025 | 246,723.34   |
| 20291125 | 237,690.03   |
| 20291225 | 228,862.57   |

|          |            |
|----------|------------|
| 20300125 | 220,236.91 |
| 20300225 | 211,809.08 |
| 20300325 | 203,575.18 |
| 20300425 | 195,531.38 |
| 20300525 | 187,673.93 |
| 20300625 | 179,999.14 |
| 20300725 | 172,503.39 |
| 20300825 | 165,183.13 |
| 20300925 | 158,034.86 |
| 20301025 | 151,055.18 |
| 20301125 | 144,240.70 |
| 20301225 | 137,588.15 |
| 20310125 | 131,094.27 |
| 20310225 | 124,755.90 |
| 20310325 | 118,569.91 |
| 20310425 | 112,533.24 |
| 20310525 | 106,642.89 |
| 20310625 | 100,895.91 |
| 20310725 | 95,289.40  |
| 20310825 | 89,820.54  |
| 20310925 | 84,486.52  |
| 20311025 | 79,284.61  |
| 20311125 | 74,212.13  |
| 20311225 | 69,266.45  |
| 20320125 | 64,444.98  |
| 20320225 | 59,745.18  |
| 20320325 | 55,164.56  |
| 20320425 | 50,700.68  |
| 20320525 | 46,351.14  |
| 20320625 | 42,113.59  |
| 20320725 | 37,985.73  |
| 20320825 | 33,965.28  |
| 20320925 | 30,050.02  |
| 20321025 | 26,237.78  |
| 20321125 | 22,526.41  |
| 20321225 | 18,913.81  |
| 20330125 | 15,397.93  |
| 20330225 | 11,976.75  |
| 20330325 | 8,648.28   |
| 20330425 | 5,410.57   |
| 20330525 | 2,261.72   |
| 20330625 | -          |

| Date     | Balance       |
|----------|---------------|
| 20040225 | 38,060,000.00 |
| 20040325 | 37,235,780.37 |
| 20040425 | 36,450,569.45 |
| 20040525 | 35,704,164.57 |
| 20040625 | 34,996,346.09 |
| 20040725 | 34,326,877.56 |
| 20040825 | 33,695,505.80 |
| 20040925 | 33,101,960.99 |
| 20041025 | 32,545,956.90 |
| 20041125 | 32,027,190.94 |
| 20041225 | 31,545,344.43 |
| 20050125 | 31,100,082.72 |
| 20050225 | 30,691,055.40 |
| 20050325 | 30,317,896.54 |
| 20050425 | 29,980,224.88 |
| 20050525 | 29,677,644.09 |
| 20050625 | 29,409,743.05 |
| 20050725 | 29,176,096.07 |
| 20050825 | 28,976,263.19 |
| 20050925 | 28,809,790.48 |
| 20051025 | 28,676,210.33 |
| 20051125 | 28,575,041.81 |
| 20051225 | 28,505,790.94 |
| 20060125 | 28,446,321.45 |
| 20060225 | 28,386,579.40 |
| 20060325 | 28,326,563.53 |
| 20060425 | 28,266,272.59 |
| 20060525 | 28,205,705.31 |
| 20060625 | 28,144,860.44 |
| 20060725 | 28,083,736.69 |
| 20060825 | 28,022,332.80 |
| 20060925 | 27,960,647.46 |
| 20061025 | 27,898,679.40 |
| 20061125 | 27,836,427.32 |
| 20061225 | 27,773,889.93 |
| 20070125 | 27,711,065.90 |
| 20070225 | 27,647,953.93 |
| 20070325 | 27,584,552.69 |
| 20070425 | 27,520,860.86 |
| 20070525 | 27,456,877.11 |
| 20070625 | 27,392,600.11 |
| 20070725 | 27,328,028.50 |
| 20070825 | 27,263,160.95 |
| 20070925 | 27,197,996.07 |
| 20071025 | 27,132,532.53 |
| 20071125 | 27,066,768.95 |
| 20071225 | 27,000,703.95 |
| 20080125 | 26,934,336.15 |
| 20080225 | 26,867,664.17 |
| 20080325 | 26,800,686.60 |
| 20080425 | 26,733,402.05 |

|          |               |
|----------|---------------|
| 20080525 | 26,665,809.12 |
| 20080625 | 26,597,906.39 |
| 20080725 | 26,529,692.44 |
| 20080825 | 26,461,165.83 |
| 20080925 | 26,392,325.16 |
| 20081025 | 26,323,168.96 |
| 20081125 | 26,253,695.79 |
| 20081225 | 26,183,904.20 |
| 20090125 | 26,113,792.73 |
| 20090225 | 26,043,359.92 |
| 20090325 | 25,972,604.30 |
| 20090425 | 25,901,524.38 |
| 20090525 | 25,830,118.68 |
| 20090625 | 25,758,385.70 |
| 20090725 | 25,686,323.94 |
| 20090825 | 25,613,931.90 |
| 20090925 | 25,541,208.06 |
| 20091025 | 25,468,150.91 |
| 20091125 | 25,394,758.91 |
| 20091225 | 25,321,030.53 |
| 20100125 | 25,246,964.23 |
| 20100225 | 25,172,558.45 |
| 20100325 | 25,097,811.66 |
| 20100425 | 25,022,722.27 |
| 20100525 | 24,947,288.72 |
| 20100625 | 24,871,509.43 |
| 20100725 | 24,795,382.83 |
| 20100825 | 24,718,907.31 |
| 20100925 | 24,642,081.28 |
| 20101025 | 24,564,903.12 |
| 20101125 | 24,487,371.24 |
| 20101225 | 24,409,484.00 |
| 20110125 | 24,331,239.77 |
| 20110225 | 24,252,636.93 |
| 20110325 | 24,173,673.83 |
| 20110425 | 24,094,348.81 |
| 20110525 | 24,014,660.21 |
| 20110625 | 23,934,606.38 |
| 20110725 | 23,854,185.63 |
| 20110825 | 23,773,396.29 |
| 20110925 | 23,692,236.67 |
| 20111025 | 23,610,705.06 |
| 20111125 | 23,528,799.77 |
| 20111225 | 23,446,519.08 |
| 20120125 | 23,363,861.26 |
| 20120225 | 23,280,824.60 |
| 20120325 | 23,197,407.36 |
| 20120425 | 23,113,607.79 |
| 20120525 | 23,029,424.13 |
| 20120625 | 22,944,854.63 |
| 20120725 | 22,859,897.52 |
| 20120825 | 22,774,551.03 |

|          |               |
|----------|---------------|
| 20120925 | 22,688,813.37 |
| 20121025 | 22,602,682.74 |
| 20121125 | 22,516,157.34 |
| 20121225 | 22,429,235.37 |
| 20130125 | 22,341,915.00 |
| 20130225 | 22,254,194.43 |
| 20130325 | 22,166,071.79 |
| 20130425 | 22,068,596.02 |
| 20130525 | 21,759,722.11 |
| 20130625 | 21,447,598.26 |
| 20130725 | 21,132,305.89 |
| 20130825 | 20,813,924.79 |
| 20130925 | 20,492,533.22 |
| 20131025 | 20,168,207.86 |
| 20131125 | 19,841,023.92 |
| 20131225 | 19,511,055.09 |
| 20140125 | 19,178,373.59 |
| 20140225 | 18,843,050.25 |
| 20140325 | 18,505,154.44 |
| 20140425 | 18,164,754.16 |
| 20140525 | 17,821,916.05 |
| 20140625 | 17,476,705.40 |
| 20140725 | 17,129,186.21 |
| 20140825 | 16,779,421.14 |
| 20140925 | 16,427,471.62 |
| 20141025 | 16,073,397.81 |
| 20141125 | 15,717,258.64 |
| 20141225 | 15,359,111.85 |
| 20150125 | 14,999,013.98 |
| 20150225 | 14,637,020.41 |
| 20150325 | 14,273,185.36 |
| 20150425 | 13,907,561.96 |
| 20150525 | 13,540,202.19 |
| 20150625 | 13,171,156.99 |
| 20150725 | 12,800,476.19 |
| 20150825 | 12,428,208.59 |
| 20150925 | 12,054,401.97 |
| 20151025 | 11,679,103.08 |
| 20151125 | 11,302,357.68 |
| 20151225 | 10,924,210.55 |
| 20160125 | 10,544,705.53 |
| 20160225 | 10,163,885.48 |
| 20160325 | 9,781,792.35  |
| 20160425 | 9,398,467.18  |
| 20160525 | 9,013,950.13  |
| 20160625 | 8,628,280.45  |
| 20160725 | 8,241,496.54  |
| 20160825 | 7,853,635.96  |
| 20160925 | 7,464,735.42  |
| 20161025 | 7,074,830.81  |
| 20161125 | 6,683,957.23  |
| 20161225 | 6,292,148.98  |

|          |              |
|----------|--------------|
| 20170125 | 5,899,439.57 |
| 20170225 | 5,505,861.76 |
| 20170325 | 5,111,447.58 |
| 20170425 | 4,716,228.27 |
| 20170525 | 4,320,234.39 |
| 20170625 | 3,923,495.77 |
| 20170725 | 3,526,041.54 |
| 20170825 | 3,127,900.16 |
| 20170925 | 2,729,099.39 |
| 20171025 | 2,329,666.35 |
| 20171125 | 1,929,627.49 |
| 20171225 | 1,529,008.63 |
| 20180125 | 1,127,834.96 |
| 20180225 | 726,131.06   |
| 20180325 | 323,920.89   |
| 20180425 | -            |

# CMO GSRT2J3 F

## Scenario Report (GS)

Goldman  
Sachs

2.2 yr Floater, 1.000\*01MBBA + 0.500; cap 7.500; flr 0.500 TAC AD Generated: 02/19/2004 12:37:45

Page 1 of 1

|                   |                                                                                                     |       |      |              |         |          |               |
|-------------------|-----------------------------------------------------------------------------------------------------|-------|------|--------------|---------|----------|---------------|
| CUSIP             | Monthly                                                                                             | As Of | 2/04 | Pricing      | 2/18/04 | Original | 38,060,000.00 |
| Description:      | FLT,TAC,AD                                                                                          |       |      | Settle       | 2/27/04 | Balance  | 38,060,000.00 |
| Coupon:           | 1.591% = 0.5 + 01mbba, cap=7.5, asof=2/04                                                           |       |      | Next Proj    | 3/25/04 | Factor   | 1.00000000    |
| Stated Band:      | 6-6 Effective Band: N/A                                                                             |       |      | Stated Final | 0/0/00  | Delay    | 0             |
| Collateral:       | Cpn 5.50 WAC 5.86 WAM 352 WALA 6                                                                    |       |      |              |         |          |               |
| Historical PSA's: | 0/00= 0/00= 0/00= 3mo= 6mo= 12mo= SI=                                                               |       |      |              |         |          |               |
| Curve:            | 3m=0.932 6m=0.991 1yr=1.230 2yr=1.686 3yr=2.204 4yr=2.615 5yr=3.019 7yr=3.432 10yr=4.048 30yr=4.912 |       |      |              |         |          |               |

| Input  | Output  | PSA        | CPR       | CPR        | CPR       | CPR       | CPR       | CPR        | CPR       |
|--------|---------|------------|-----------|------------|-----------|-----------|-----------|------------|-----------|
| PREPAY |         | 300        | 6         | 10         | 15        | 20        | 30        | 40         | 50        |
| 01MBBA | 1.0913  | +0         | +0        | +0         | +0        | +0        | +0        | +0         | +0        |
|        | Av Life | 2.229      | 7.989     | 5.207      | 1.677     | 1.049     | 0.619     | 0.432      | 0.325     |
| Price  | Window  | 3/04-11/07 | 3/04-4/18 | 3/04-11/15 | 3/04-7/07 | 3/04-1/06 | 3/04-2/05 | 3/04-10/04 | 3/04-8/04 |
| 100-00 | DM      | 50.0       | 50.0      | 50.0       | 50.0      | 50.0      | 50.0      | 50.0       | 50.0      |

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# GSR 04-3F BBG group 3 (Track 3)

| Balance |                  | WAC |      | Collateral |     | Age |     | WAL |         |
|---------|------------------|-----|------|------------|-----|-----|-----|-----|---------|
|         |                  |     |      |            |     |     |     |     |         |
|         | \$200,000,000.00 |     | 6.25 |            | WAM |     | 350 |     | 8 4.072 |

## Assumptions

|              |             |                |         |
|--------------|-------------|----------------|---------|
| Settlement   | 27-Feb-2004 | Prepay         | 400 PSA |
| 1st Pay Date | 25-Mar-2004 | starting libor | 1.1 %   |

| Tranche Name | Balance       | Coupon      | Principal Window   | Avg Life | Dated Date      | Notes                                                                   |
|--------------|---------------|-------------|--------------------|----------|-----------------|-------------------------------------------------------------------------|
| 3N1          | 20,000,000.00 |             | 6.2 03/09 - 04/33  |          | 9.724 01-Feb-04 | FIX 5 year hard lockout                                                 |
| 3A1          | 87,000,000.00 |             | 3.9 03/04 - 06/10  |          | 3.126 01-Feb-04 | FIX Pac1 bands 140-350                                                  |
| 3A2          | 33,350,000.00 |             | 6 03/04 - 06/10    |          | 3.126 01-Feb-04 | IO pac io                                                               |
| 3F1          | 39,114,560.00 |             | 1.85 03/04 - 03/11 |          | 2.185 25-Feb-04 | FLT pac2 bands 300-505psa Libor + 0.75, 7.5 cap, 0delay                 |
| 3T1          | 39,114,560.00 |             | 0.8 03/04 - 03/11  |          | 2.185 25-Feb-04 | INV_IO 0.8 cap, 6.75-Libor, 0 floor, 0 delay                            |
| 3F2          | 33,301,440.00 |             | 2.65 03/04 - 04/33 |          | 4.825 25-Feb-04 | FLT Libor + 1.55, 7.5 cap, 0 delay                                      |
| 3S           | 15,184,000.00 | 23.13076922 | 03/04 - 04/33      |          | 3.399 25-Feb-04 | FLT support stip floater 28.37692307 4.76923077*Libor, 0 floor, 0 delay |
| 3SUB         | 5,400,000.00  |             | 6.2 03/04 - 04/33  |          | 9.312 01-Feb-04 | FIX support stip floater                                                |

## Pay Rules

1. Pay 3N1 NAS scheduled principal and prepaids.
2. Pay 3A1 PAC scheduled amount
3. Pay x% to 3S to zero
4. Pay (1-X)% as follows:
  - a. Pay 3F1 to schedule
  - b. Pay 3F2 to zero
  - c. Pay 3F1 to zero
5. Pay 3A1 to zero
6. Pay 3N1 to zero

$$x = 17.333333333333 \%$$

$$(1-x) = 82.666666666667$$

**N1 (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          |

| Date     | Balance       |
|----------|---------------|
| 20040225 | 87,000,000.00 |
| 20040325 | 86,379,101.07 |
| 20040425 | 85,711,306.29 |
| 20040525 | 84,996,958.98 |
| 20040625 | 84,236,436.33 |
| 20040725 | 83,430,149.14 |
| 20040825 | 82,578,541.48 |
| 20040925 | 81,682,090.33 |
| 20041025 | 80,741,305.15 |
| 20041125 | 79,756,727.48 |
| 20041225 | 78,728,930.41 |
| 20050125 | 77,658,518.07 |
| 20050225 | 76,546,125.07 |
| 20050325 | 75,392,415.89 |
| 20050425 | 74,198,084.23 |
| 20050525 | 72,963,852.38 |
| 20050625 | 71,690,470.44 |
| 20050725 | 70,378,715.63 |
| 20050825 | 69,029,391.48 |
| 20050925 | 67,643,327.03 |
| 20051025 | 66,221,375.98 |
| 20051125 | 64,764,415.84 |
| 20051225 | 63,273,346.96 |
| 20060125 | 61,793,645.63 |
| 20060225 | 60,325,228.52 |
| 20060325 | 58,868,012.92 |
| 20060425 | 57,421,916.73 |
| 20060525 | 55,986,858.43 |
| 20060625 | 54,562,757.12 |
| 20060725 | 53,149,532.49 |
| 20060825 | 51,747,104.82 |
| 20060925 | 50,355,394.96 |
| 20061025 | 48,974,324.36 |
| 20061125 | 47,603,815.03 |
| 20061225 | 46,243,789.57 |
| 20070125 | 44,894,171.13 |
| 20070225 | 43,554,883.44 |
| 20070325 | 42,225,850.77 |
| 20070425 | 40,906,997.96 |
| 20070525 | 39,598,250.40 |
| 20070625 | 38,299,534.03 |
| 20070725 | 37,010,775.33 |
| 20070825 | 35,731,901.32 |
| 20070925 | 34,462,839.55 |
| 20071025 | 33,203,518.11 |
| 20071125 | 31,953,865.61 |
| 20071225 | 30,713,811.20 |
| 20080125 | 29,483,284.54 |
| 20080225 | 28,262,215.79 |
| 20080325 | 27,050,535.66 |
| 20080425 | 25,848,175.33 |

|          |               |
|----------|---------------|
| 20080525 | 24,655,066.52 |
| 20080625 | 23,471,141.43 |
| 20080725 | 22,296,332.75 |
| 20080825 | 21,130,573.70 |
| 20080925 | 19,973,797.95 |
| 20081025 | 18,825,939.69 |
| 20081125 | 17,686,933.57 |
| 20081225 | 16,556,714.74 |
| 20090125 | 15,435,218.81 |
| 20090225 | 14,322,381.87 |
| 20090325 | 13,303,660.77 |
| 20090425 | 12,293,341.96 |
| 20090525 | 11,291,363.23 |
| 20090625 | 10,297,662.83 |
| 20090725 | 9,312,179.48  |
| 20090825 | 8,334,852.32  |
| 20090925 | 7,365,620.97  |
| 20091025 | 6,404,425.47  |
| 20091125 | 5,451,206.33  |
| 20091225 | 4,505,904.47  |
| 20100125 | 3,568,461.25  |
| 20100225 | 2,638,818.48  |
| 20100325 | 1,765,905.71  |
| 20100425 | 913,660.44    |
| 20100525 | 81,642.83     |
| 20100625 | -             |

| Date     | Balance       |
|----------|---------------|
| 20040225 | 39,114,560.00 |
| 20040325 | 38,703,176.14 |
| 20040425 | 38,248,119.23 |
| 20040525 | 37,750,136.44 |
| 20040625 | 37,210,075.45 |
| 20040725 | 36,628,883.08 |
| 20040825 | 36,007,603.57 |
| 20040925 | 35,347,376.62 |
| 20041025 | 34,649,435.09 |
| 20041125 | 33,915,102.39 |
| 20041225 | 33,145,789.64 |
| 20050125 | 32,342,992.49 |
| 20050225 | 31,508,287.67 |
| 20050325 | 30,643,329.34 |
| 20050425 | 29,749,845.11 |
| 20050525 | 28,829,631.79 |
| 20050625 | 27,884,551.05 |
| 20050725 | 26,916,524.71 |
| 20050825 | 25,927,529.92 |
| 20050925 | 24,919,594.06 |
| 20051025 | 23,894,789.57 |
| 20051125 | 22,855,228.55 |
| 20051225 | 21,803,057.25 |
| 20060125 | 20,780,739.43 |
| 20060225 | 19,787,681.95 |
| 20060325 | 18,823,302.23 |
| 20060425 | 17,887,028.09 |
| 20060525 | 16,978,297.57 |
| 20060625 | 16,096,558.73 |
| 20060725 | 15,241,269.49 |
| 20060825 | 14,411,897.48 |
| 20060925 | 13,607,919.87 |
| 20061025 | 12,828,823.17 |
| 20061125 | 12,074,103.11 |
| 20061225 | 11,343,264.48 |
| 20070125 | 10,635,820.94 |
| 20070225 | 9,951,294.93  |
| 20070325 | 9,289,217.46  |
| 20070425 | 8,649,127.98  |
| 20070525 | 8,030,574.24  |
| 20070625 | 7,433,112.16  |
| 20070725 | 6,856,305.70  |
| 20070825 | 6,299,726.64  |
| 20070925 | 5,762,954.56  |
| 20071025 | 5,245,576.64  |
| 20071125 | 4,747,187.54  |
| 20071225 | 4,267,389.25  |
| 20080125 | 3,805,791.01  |
| 20080225 | 3,362,009.19  |
| 20080325 | 2,935,667.07  |
| 20080425 | 2,526,394.86  |

|          |              |
|----------|--------------|
| 20080525 | 2,135,738.59 |
| 20080625 | 1,779,975.26 |
| 20080725 | 1,457,866.33 |
| 20080825 | 1,168,212.02 |
| 20080925 | 909,850.26   |
| 20081025 | 681,655.48   |
| 20081125 | 482,537.50   |
| 20081225 | 311,440.47   |
| 20090125 | 167,341.83   |
| 20090225 | 49,251.26    |
| 20090325 | 49,251.26    |
| 20090425 | 49,251.26    |
| 20090525 | 49,251.26    |
| 20090625 | 49,251.26    |
| 20090725 | 49,251.26    |
| 20090825 | 49,251.26    |
| 20090925 | 49,251.26    |
| 20091025 | 49,251.26    |
| 20091125 | 49,251.26    |
| 20091225 | 49,251.26    |
| 20100125 | 49,251.26    |
| 20100225 | 49,251.26    |
| 20100325 | 49,251.26    |
| 20100425 | 49,251.26    |
| 20100525 | 49,251.26    |
| 20100625 | 49,251.26    |
| 20100725 | 49,251.26    |
| 20100825 | 49,251.26    |
| 20100925 | 49,251.26    |
| 20101025 | 49,251.26    |
| 20101125 | 49,251.26    |
| 20101225 | 49,251.26    |
| 20110125 | 49,251.26    |
| 20110225 | 49,251.26    |
| 20110325 | -            |

gsgsr043fbb3 - Dec - 3N1

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-06 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-07 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-08 | 100 | 100 | 100 | 100 | 88  |
| 25-Feb-09 | 100 | 100 | 100 | 100 | 33  |
| 25-Feb-10 | 98  | 94  | 90  | 65  | 9   |
| 25-Feb-11 | 96  | 88  | 78  | 36  | 0   |
| 25-Feb-12 | 94  | 79  | 64  | 21  | 0   |
| 25-Feb-13 | 92  | 70  | 50  | 12  | 0   |
| 25-Feb-14 | 90  | 60  | 37  | 8   | 0   |
| 25-Feb-15 | 87  | 51  | 27  | 5   | 0   |
| 25-Feb-16 | 84  | 44  | 20  | 3   | 0   |
| 25-Feb-17 | 82  | 37  | 15  | 2   | 0   |
| 25-Feb-18 | 79  | 32  | 11  | 1   | 0   |
| 25-Feb-19 | 75  | 27  | 8   | 1   | 0   |
| 25-Feb-20 | 72  | 22  | 6 * |     | 0   |
| 25-Feb-21 | 68  | 19  | 4 * |     | 0   |
| 25-Feb-22 | 64  | 16  | 3 * |     | 0   |
| 25-Feb-23 | 60  | 13  | 2 * |     | 0   |
| 25-Feb-24 | 56  | 10  | 1 * |     | 0   |
| 25-Feb-25 | 51  | 8   | 1 * |     | 0   |
| 25-Feb-26 | 46  | 7   | 1 * |     | 0   |
| 25-Feb-27 | 41  | 5 * | *   |     | 0   |
| 25-Feb-28 | 35  | 4 * | *   |     | 0   |
| 25-Feb-29 | 29  | 3 * | *   |     | 0   |
| 25-Feb-30 | 23  | 2 * | *   |     | 0   |
| 25-Feb-31 | 16  | 1 * | *   |     | 0   |
| 25-Feb-32 | 9   | 1 * | *   |     | 0   |
| 25-Feb-33 | 1 * | *   | *   |     | 0   |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 20.044 12.449 9.724 7.07 4.83

Principal Wind: Mar09-Apr33 Mar09-Apr33 Mar09-Apr33 Mar09-Apr33 Jan08-Feb11

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# gsgsr043fbb3 - Dec - 3A1

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 97  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 94  | 69  | 69  | 69  | 69  |
| 25-Feb-07 | 91  | 50  | 50  | 50  | 22  |
| 25-Feb-08 | 88  | 32  | 32  | 21  | 0   |
| 25-Feb-09 | 84  | 16  | 16  | 3   | 0   |
| 25-Feb-10 | 81  | 3   | 3   | 0   | 0   |
| 25-Feb-11 | 77  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 69  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 65  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 60  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 55  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 45  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 39  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 32  | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 26  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 18  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 11  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 3   | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 0   | 0   | 0   | 0   | 0   |

WAL 12.116 3.124 3.126 2.836 2.29  
Principal Wind: Mar04-Jun24 Mar04-Jun10 Mar04-Jun10 Mar04-Jun09 Mar04-Jan08

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

gsgsr043fbb3 - Dec - 3A2

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 97  | 88  | 88  | 88  | 88  |
| 25-Feb-06 | 94  | 69  | 69  | 69  | 69  |
| 25-Feb-07 | 91  | 50  | 50  | 50  | 22  |
| 25-Feb-08 | 88  | 32  | 32  | 21  | 0   |
| 25-Feb-09 | 84  | 16  | 16  | 3   | 0   |
| 25-Feb-10 | 81  | 3   | 3   | 0   | 0   |
| 25-Feb-11 | 77  | 0   | 0   | 0   | 0   |
| 25-Feb-12 | 73  | 0   | 0   | 0   | 0   |
| 25-Feb-13 | 69  | 0   | 0   | 0   | 0   |
| 25-Feb-14 | 65  | 0   | 0   | 0   | 0   |
| 25-Feb-15 | 60  | 0   | 0   | 0   | 0   |
| 25-Feb-16 | 55  | 0   | 0   | 0   | 0   |
| 25-Feb-17 | 50  | 0   | 0   | 0   | 0   |
| 25-Feb-18 | 45  | 0   | 0   | 0   | 0   |
| 25-Feb-19 | 39  | 0   | 0   | 0   | 0   |
| 25-Feb-20 | 32  | 0   | 0   | 0   | 0   |
| 25-Feb-21 | 26  | 0   | 0   | 0   | 0   |
| 25-Feb-22 | 18  | 0   | 0   | 0   | 0   |
| 25-Feb-23 | 11  | 0   | 0   | 0   | 0   |
| 25-Feb-24 | 3   | 0   | 0   | 0   | 0   |
| 25-Feb-25 | 0   | 0   | 0   | 0   | 0   |

WAL 12.116 3.124 3.126 2.836 2.29

Principal Window

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

**gsgsr043fbb3 - Dec - 3F1**

| Date      | 1   | 2    | 3   | 4   | 5   |
|-----------|-----|------|-----|-----|-----|
| 27-Feb-04 | 100 | 100  | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 93   | 81  | 81  | 81  |
| 25-Feb-06 | 100 | 81   | 51  | 51  | 1   |
| 25-Feb-07 | 100 | 71   | 25  | 1   | 0   |
| 25-Feb-08 | 100 | 63   | 9   | 0   | 0   |
| 25-Feb-09 | 100 | 57 * |     | 0   | 0   |
| 25-Feb-10 | 100 | 54 * |     | 0   | 0   |
| 25-Feb-11 | 100 | 37 * |     | 0   | 0   |
| 25-Feb-12 | 100 | 18   | 0   | 0   | 0   |
| 25-Feb-13 | 100 | 2    | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-25 | 89  | 0    | 0   | 0   | 0   |
| 25-Feb-26 | 72  | 0    | 0   | 0   | 0   |
| 25-Feb-27 | 54  | 0    | 0   | 0   | 0   |
| 25-Feb-28 | 35  | 0    | 0   | 0   | 0   |
| 25-Feb-29 | 15  | 0    | 0   | 0   | 0   |
| 25-Feb-30 | 0   | 0    | 0   | 0   | 0   |

WAL 23.188 5.292 2.185 1.845 1.432  
Principal Windr Jun24-Nov29 Mar04-May13 Mar04~Mar11 Mar04-Mar07 Mar04-Mar06

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1  
Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# gsgsr043fbb3 - Dec - 3TI

| Date      | 1   | 2    | 3   | 4   | 5   |
|-----------|-----|------|-----|-----|-----|
| 27-Feb-04 | 100 | 100  | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 93   | 81  | 81  | 81  |
| 25-Feb-06 | 100 | 81   | 51  | 51  | 1   |
| 25-Feb-07 | 100 | 71   | 25  | 1   | 0   |
| 25-Feb-08 | 100 | 63   | 9   | 0   | 0   |
| 25-Feb-09 | 100 | 57 * |     | 0   | 0   |
| 25-Feb-10 | 100 | 54 * |     | 0   | 0   |
| 25-Feb-11 | 100 | 37 * |     | 0   | 0   |
| 25-Feb-12 | 100 | 18   | 0   | 0   | 0   |
| 25-Feb-13 | 100 | 2    | 0   | 0   | 0   |
| 25-Feb-14 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-15 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-16 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-17 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-18 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-19 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-20 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-21 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-22 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-23 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-24 | 100 | 0    | 0   | 0   | 0   |
| 25-Feb-25 | 89  | 0    | 0   | 0   | 0   |
| 25-Feb-26 | 72  | 0    | 0   | 0   | 0   |
| 25-Feb-27 | 54  | 0    | 0   | 0   | 0   |
| 25-Feb-28 | 35  | 0    | 0   | 0   | 0   |
| 25-Feb-29 | 15  | 0    | 0   | 0   | 0   |
| 25-Feb-30 | 0   | 0    | 0   | 0   | 0   |

WAL 23.188 5.292 2.185 1.845 1.432

Principal Window

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

gsgsr043fbb3 - Dec - 3F2

| Date      | 1   | 2    | 3   | 4   | 5   |
|-----------|-----|------|-----|-----|-----|
| 27-Feb-04 | 100 | 100  | 100 | 100 | 100 |
| 25-Feb-05 | 100 | 100  | 86  | 57  | 28  |
| 25-Feb-06 | 100 | 100  | 66  | 1   | 0   |
| 25-Feb-07 | 100 | 100  | 52  | 0   | 0   |
| 25-Feb-08 | 100 | 100  | 47  | 0   | 0   |
| 25-Feb-09 | 100 | 100  | 43  | 0   | 0   |
| 25-Feb-10 | 100 | 100  | 42  | 0   | 0   |
| 25-Feb-11 | 100 | 100  | 30  | 0   | 0   |
| 25-Feb-12 | 100 | 100  | 18  | 0   | 0   |
| 25-Feb-13 | 100 | 100  | 12  | 0   | 0   |
| 25-Feb-14 | 100 | 88   | 9   | 0   | 0   |
| 25-Feb-15 | 100 | 75   | 7   | 0   | 0   |
| 25-Feb-16 | 100 | 64   | 5   | 0   | 0   |
| 25-Feb-17 | 100 | 55   | 4   | 0   | 0   |
| 25-Feb-18 | 100 | 46   | 3   | 0   | 0   |
| 25-Feb-19 | 100 | 39   | 2   | 0   | 0   |
| 25-Feb-20 | 100 | 33   | 1   | 0   | 0   |
| 25-Feb-21 | 100 | 27   | 1   | 0   | 0   |
| 25-Feb-22 | 100 | 23   | 1   | 0   | 0   |
| 25-Feb-23 | 100 | 19   | 1   | 0   | 0   |
| 25-Feb-24 | 100 | 15 * |     | 0   | 0   |
| 25-Feb-25 | 100 | 12 * |     | 0   | 0   |
| 25-Feb-26 | 100 | 10 * |     | 0   | 0   |
| 25-Feb-27 | 100 | 8 *  |     | 0   | 0   |
| 25-Feb-28 | 100 | 6 *  |     | 0   | 0   |
| 25-Feb-29 | 100 | 4 *  |     | 0   | 0   |
| 25-Feb-30 | 92  | 3 *  |     | 0   | 0   |
| 25-Feb-31 | 65  | 2 *  |     | 0   | 0   |
| 25-Feb-32 | 36  | 1 *  |     | 0   | 0   |
| 25-Feb-33 | 5 * | *    |     | 0   | 0   |
| 25-Feb-34 | 0   | 0    | 0   | 0   | 0   |

WAL 27.526 14.835 4.825 1.13 0.757

Principal Wind: Nov29-Apr33 May13-Apr33 Mar04-Apr33 Mar04-Mar06 Mar04-Jun05

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# gsgsr043fbb3 - Dec - 3S

| Date      | 1    | 2    | 3   | 4   | 5   |
|-----------|------|------|-----|-----|-----|
| 27-Feb-04 | 100  | 100  | 100 | 100 | 100 |
| 25-Feb-05 | 100  | 96   | 83  | 70  | 56  |
| 25-Feb-06 | 100  | 90   | 57  | 28  | 1   |
| 25-Feb-07 | 100  | 84   | 38  | 1   | 0   |
| 25-Feb-08 | 100  | 80   | 26  | 0   | 0   |
| 25-Feb-09 | 100  | 77   | 20  | 0   | 0   |
| 25-Feb-10 | 100  | 75   | 19  | 0   | 0   |
| 25-Feb-11 | 100  | 66   | 14  | 0   | 0   |
| 25-Feb-12 | 100  | 55   | 8   | 0   | 0   |
| 25-Feb-13 | 100  | 47   | 6   | 0   | 0   |
| 25-Feb-14 | 100  | 40   | 4   | 0   | 0   |
| 25-Feb-15 | 100  | 35   | 3   | 0   | 0   |
| 25-Feb-16 | 100  | 30   | 2   | 0   | 0   |
| 25-Feb-17 | 100  | 25   | 2   | 0   | 0   |
| 25-Feb-18 | 100  | 21   | 1   | 0   | 0   |
| 25-Feb-19 | 100  | 18   | 1   | 0   | 0   |
| 25-Feb-20 | 100  | 15   | 1   | 0   | 0   |
| 25-Feb-21 | 100  | 13 * |     | 0   | 0   |
| 25-Feb-22 | 100  | 10 * |     | 0   | 0   |
| 25-Feb-23 | 100  | 9 *  |     | 0   | 0   |
| 25-Feb-24 | 100  | 7 *  |     | 0   | 0   |
| 25-Feb-25 | 94   | 6 *  |     | 0   | 0   |
| 25-Feb-26 | 85   | 5 *  |     | 0   | 0   |
| 25-Feb-27 | 75   | 4 *  |     | 0   | 0   |
| 25-Feb-28 | 65   | 3 *  |     | 0   | 0   |
| 25-Feb-29 | 54   | 2 *  |     | 0   | 0   |
| 25-Feb-30 | 42   | 1 *  |     | 0   | 0   |
| 25-Feb-31 | 30   | 1 *  |     | 0   | 0   |
| 25-Feb-32 | 17 * | *    |     | 0   | 0   |
| 25-Feb-33 | 2 *  | *    |     | 0   | 0   |
| 25-Feb-34 | 0    | 0    | 0   | 0   | 0   |

WAL 25.183 9.681 3.399 1.516 1.121

Principal Wind: Jun24-Apr33 Mar04-Apr33 Mar04~Apr33 Mar04-Mar07 Mar04-Mar06

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# gsgsr043fbb3 - Dec - 3SUB

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 99  | 99  | 99  | 99  |
| 25-Feb-06 | 97  | 97  | 97  | 97  | 97  |
| 25-Feb-07 | 96  | 96  | 96  | 96  | 96  |
| 25-Feb-08 | 95  | 95  | 95  | 95  | 95  |
| 25-Feb-09 | 93  | 93  | 93  | 93  | 93  |
| 25-Feb-10 | 91  | 88  | 84  | 80  | 75  |
| 25-Feb-11 | 89  | 82  | 74  | 66  | 56  |
| 25-Feb-12 | 87  | 74  | 61  | 49  | 28  |
| 25-Feb-13 | 85  | 65  | 48  | 34  | 14  |
| 25-Feb-14 | 83  | 56  | 36  | 21  | 7   |
| 25-Feb-15 | 81  | 48  | 26  | 13  | 4   |
| 25-Feb-16 | 78  | 41  | 19  | 8   | 2   |
| 25-Feb-17 | 76  | 35  | 14  | 5   | 1   |
| 25-Feb-18 | 73  | 29  | 10  | 3 * |     |
| 25-Feb-19 | 70  | 25  | 8   | 2 * |     |
| 25-Feb-20 | 67  | 21  | 6   | 1 * |     |
| 25-Feb-21 | 63  | 17  | 4   | 1 * |     |
| 25-Feb-22 | 60  | 14  | 3 * | *   |     |
| 25-Feb-23 | 56  | 12  | 2 * | *   |     |
| 25-Feb-24 | 52  | 10  | 1 * | *   |     |
| 25-Feb-25 | 48  | 8   | 1 * | *   |     |
| 25-Feb-26 | 43  | 6   | 1 * | *   |     |
| 25-Feb-27 | 38  | 5 * | *   | *   |     |
| 25-Feb-28 | 33  | 4 * | *   | *   |     |
| 25-Feb-29 | 27  | 3 * | *   | *   |     |
| 25-Feb-30 | 21  | 2 * | *   | *   |     |
| 25-Feb-31 | 15  | 1 * | *   | *   |     |
| 25-Feb-32 | 8   | 1 * | *   | *   |     |
| 25-Feb-33 | 1 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 18.813 11.788 9.312 8.143 7.185

Principal Wind: Mar04-Apr33 Mar04-Apr33 Mar04-Apr33 Mar04-Apr33 Mar04-Apr33

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# gsgsr043fbb3 - Dec - COLLAT

| Date      | 1   | 2   | 3   | 4   | 5   |
|-----------|-----|-----|-----|-----|-----|
| 27-Feb-04 | 100 | 100 | 100 | 100 | 100 |
| 25-Feb-05 | 99  | 93  | 87  | 81  | 76  |
| 25-Feb-06 | 97  | 82  | 68  | 55  | 43  |
| 25-Feb-07 | 96  | 71  | 51  | 35  | 22  |
| 25-Feb-08 | 95  | 62  | 38  | 22  | 11  |
| 25-Feb-09 | 93  | 53  | 28  | 14  | 6   |
| 25-Feb-10 | 91  | 46  | 21  | 9   | 3   |
| 25-Feb-11 | 89  | 40  | 16  | 5   | 2   |
| 25-Feb-12 | 87  | 34  | 12  | 3   | 1   |
| 25-Feb-13 | 85  | 29  | 9   | 2 * |     |
| 25-Feb-14 | 83  | 25  | 6   | 1 * |     |
| 25-Feb-15 | 81  | 22  | 5   | 1 * |     |
| 25-Feb-16 | 78  | 18  | 4   | 1 * |     |
| 25-Feb-17 | 76  | 16  | 3 * | *   |     |
| 25-Feb-18 | 73  | 13  | 2 * | *   |     |
| 25-Feb-19 | 70  | 11  | 1 * | *   |     |
| 25-Feb-20 | 67  | 9   | 1 * | *   |     |
| 25-Feb-21 | 63  | 8   | 1 * | *   |     |
| 25-Feb-22 | 60  | 7   | 1 * | *   |     |
| 25-Feb-23 | 56  | 5 * | *   | *   |     |
| 25-Feb-24 | 52  | 4 * | *   | *   |     |
| 25-Feb-25 | 48  | 4 * | *   | *   |     |
| 25-Feb-26 | 43  | 3 * | *   | *   |     |
| 25-Feb-27 | 38  | 2 * | *   | *   |     |
| 25-Feb-28 | 33  | 2 * | *   | *   |     |
| 25-Feb-29 | 27  | 1 * | *   | *   |     |
| 25-Feb-30 | 21  | 1 * | *   | *   |     |
| 25-Feb-31 | 15  | 1 * | *   | *   |     |
| 25-Feb-32 | 8 * | *   | *   | *   |     |
| 25-Feb-33 | 1 * | *   | *   | *   |     |
| 25-Feb-34 | 0   | 0   | 0   | 0   | 0   |

WAL 18.813 7.162 4.072 2.825 2.164

Principal Wind Mar04-Apr33 Mar04-Apr33 Mar04-Apr33 Mar04-Apr33 Mar04-Apr33

LIBOR\_1MO 1.1 1.1 1.1 1.1 1.1

Prepay 0 PSA 200 PSA 400 PSA 600 PSA 800 PSA

# CMO GS HYPOFEB PA

## Scenario Report (Intex)

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Page 1 of 1

|                   |                                                   |       |      |              |         |          |               |
|-------------------|---------------------------------------------------|-------|------|--------------|---------|----------|---------------|
| CUSIP             | Monthly                                           | As Of | 2/04 | Pricing      | 1/28/04 | Original | 87,000,000.00 |
| Description:      | Senior,Pac                                        |       |      | Settle       | 2/27/04 | Balance  | 87,000,000.00 |
| Coupon:           | 3.900%                                            |       |      | Next Proj    | 3/25/04 | Factor   | 1.00000000    |
| Collateral:       | Cpn 6.00 WAC 6.25 WAM 350 WALA 8                  |       |      | Stated Final | 0/0/00  | Delay    | 24            |
| Historical CPR's: | 2/04= 1/04= 12/03= 3mo= 6mo= 12mo= SI=            |       |      |              |         |          |               |
| Curve:            | 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr= |       |      |              |         |          |               |

| Input  | Output  | CPR       | CPR       | CPR       | CPR       | CPR       | CPR       | CPR        |
|--------|---------|-----------|-----------|-----------|-----------|-----------|-----------|------------|
| PREPAY |         | 10        | 20        | 30        | 40        | 50        | 60        | 70         |
| 01MLIB | 1.100   | +0        | +0        | +0        | +0        | +0        | +0        | +0         |
|        | Av Life | 3.125     | 3.130     | 2.885     | 2.134     | 1.616     | 1.246     | 0.965      |
| Price  | Window  | 3/04-6/10 | 3/04-7/10 | 3/04-2/10 | 3/04-2/08 | 3/04-2/07 | 3/04-5/06 | 3/04-11/05 |
| 99-26  | Yield   | 3.906     | 3.906     | 3.904     | 3.896     | 3.884     | 3.871     | 3.854      |
| 99-27  | Yield   | 3.895     | 3.895     | 3.893     | 3.880     | 3.864     | 3.845     | 3.820      |
| 99-28  | Yield   | 3.884     | 3.884     | 3.881     | 3.864     | 3.844     | 3.819     | 3.786      |
| 99-29  | Yield   | 3.873     | 3.873     | 3.869     | 3.849     | 3.823     | 3.792     | 3.753      |
| 99-30  | Yield   | 3.862     | 3.863     | 3.857     | 3.833     | 3.803     | 3.766     | 3.719      |
| 99-31  | Yield   | 3.851     | 3.852     | 3.845     | 3.817     | 3.783     | 3.740     | 3.686      |
| 100-00 | Yield   | 3.841     | 3.841     | 3.834     | 3.802     | 3.762     | 3.714     | 3.652      |

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# CMO GS HYPOFEB PA

## Scenario Report (Intex)

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Page 1 of 1

|                   |                                                   |       |      |              |         |          |               |
|-------------------|---------------------------------------------------|-------|------|--------------|---------|----------|---------------|
| CUSIP             | Monthly                                           | As Of | 2/04 | Pricing      | 1/28/04 | Original | 87,000,000.00 |
| Description:      | Senior, Pac                                       |       |      | Settle       | 2/27/04 | Balance  | 87,000,000.00 |
| Coupon:           | 3.900%                                            |       |      | Next Proj    | 3/25/04 | Factor   | 1.00000000    |
| Collateral:       | Cpn 6.00 WAC 6.25 WAM 350 WALA 8                  |       |      | Stated Final | 0/0/00  | Delay    | 24            |
| Historical CPR's: | 2/04= 1/04= 12/03= 3mo= 6mo= 12mo= SI=            |       |      |              |         |          |               |
| Curve:            | 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr= |       |      |              |         |          |               |

| Input  | Output  | PSA       | PSA       | PSA       | PSA       | PSA       | PSA       | PSA       |
|--------|---------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|
| PREPAY |         | 400       | 100       | 150       | 200       | 600       | 800       | 1000      |
| 01MLIB | 1.100   | +0        | +0        | +0        | +0        | +0        | +0        | +0        |
|        | Av Life | 3.126     | 3.981     | 3.124     | 3.124     | 2.836     | 2.290     | 1.919     |
| Price  | Window  | 3/04-6/10 | 3/04-5/12 | 3/04-6/10 | 3/04-6/10 | 3/04-6/09 | 3/04-1/08 | 3/04-3/07 |
| 99-26  | Yield   | 3.906     | 3.911     | 3.906     | 3.906     | 3.904     | 3.898     | 3.892     |
| 99-27  | Yield   | 3.895     | 3.903     | 3.895     | 3.895     | 3.892     | 3.883     | 3.874     |
| 99-28  | Yield   | 3.884     | 3.894     | 3.884     | 3.884     | 3.880     | 3.869     | 3.857     |
| 99-29  | Yield   | 3.873     | 3.885     | 3.873     | 3.873     | 3.868     | 3.854     | 3.840     |
| 99-30  | Yield   | 3.862     | 3.876     | 3.862     | 3.862     | 3.856     | 3.840     | 3.823     |
| 99-31  | Yield   | 3.852     | 3.867     | 3.851     | 3.851     | 3.844     | 3.825     | 3.806     |
| 100-00 | Yield   | 3.841     | 3.859     | 3.841     | 3.841     | 3.832     | 3.810     | 3.788     |

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## Scenario Report (Intex)

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Page 1 of 1

|                   |                                                   |       |      |              |         |          |               |
|-------------------|---------------------------------------------------|-------|------|--------------|---------|----------|---------------|
| CUSIP             | Monthly                                           | As Of | 2/04 | Pricing      | 2/20/04 | Original | 36,845,894.00 |
| Description:      | Floater, Senior, Companion, Pac                   |       |      | Settle       | 2/27/04 | Balance  | 36,845,894.00 |
| Coupon:           | 1.750% = 0.65 + 01mlib, cap=8, asof=2/04          |       |      | Next Proj    | 3/25/04 | Factor   | 1.00000000    |
| Collateral:       | Cpn 5.72 WAC 5.99 WAM 351 WALA 6                  |       |      | Stated Final | 0/0/00  | Delay    | 0             |
| Historical CPR's: | 2/04= 1/04= 12/03= 3mo= 6mo= 12mo= SI=            |       |      |              |         |          |               |
| Curve:            | 3m= 6m= 1yr= 2yr= 3yr= 4yr= 5yr= 7yr= 10yr= 30yr= |       |      |              |         |          |               |

| Input  | Output  | PSA       | CPR       | CPR       | CPR        | CPR       | CPR       | CPR       | CPR       |
|--------|---------|-----------|-----------|-----------|------------|-----------|-----------|-----------|-----------|
| PREPAY |         | 400       | 6         | 10        | 15         | 20        | 30        | 40        | 50        |
| 01MLIB | 1.090   | +0        | +0        | +0        | +0         | +0        | +0        | +0        | +0        |
|        | Av Life | 2.349     | 10.856    | 6.358     | 3.841      | 3.060     | 1.404     | 0.883     | 0.633     |
| Price  | Window  | 3/04-8/11 | 3/04-3/20 | 3/04-6/15 | 3/04-11/12 | 3/04-6/12 | 3/04-9/06 | 3/04-7/05 | 3/04-2/05 |
| 100-00 | DM      | 65.0      | 65.0      | 65.0      | 65.0       | 65.0      | 65.0      | 65.0      | 65.0      |

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