04039453

RECD S.E.C.

AUG - 2 2004

1086

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

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)

Form 8-K for July 29, 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))

PROCESSED
AUG 03 2004
THOMSON FINANCIAL

B

114275 GSR 2004-8F
Form SE (Computational Materials)

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 July 30, 2004.

GS MORTGAGE SECURITIES CORP.

By: Howard Altarescu

Name: Howard Altarescu

Title: Treasurer

114275 GSR 2004-8F
Form SE (Computational Materials)

Exhibit Index

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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 2004-8F

```
----------------------------------------------------
$          VERSION: 3.01 (BLOOMBERG CMO BOND FILE)
----------------------------------------------------
$          DEAL: gshypojul6bbg
$       PRICING: 400 PSA
$    SETTLEMENT: 20040730
-------------------------------------------
-------------------------------------------
$                   BLOCK: 1
!{          TRANCHE NAME: PA }
$        ORIGINAL_AMOUNT: 133700000.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 4.5
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
----------------------------------------------------
$                   BLOCK: 2
!{          TRANCHE NAME: Z1 }
$        ORIGINAL_AMOUNT: 60300000.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 6
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
----------------------------------------------------
$                   BLOCK: 3
!{          TRANCHE NAME: 6PO }
$        ORIGINAL_AMOUNT: 8434782.60
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 0
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
----------------------------------------------------
$                   BLOCK: 4
!{          TRANCHE NAME: SUBORD }
$        ORIGINAL_AMOUNT: 6260869.57
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 5.75
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
----------------------------------------------------
----------------------------------------------------
$                 PHANTOM: 5
!{          TRANCHE NAME: PB }
$        ORIGINAL_AMOUNT: 33425000.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 6
$         PRINCIPAL_FREQ: 12
```

```
$         PAYMENT_DELAY: 24
$            DATED_DATE: 20040701
$    FIRST_PAYMENT_DATE: 20040825
$     NEXT_PAYMENT_DATE: 20040825
$        ACCRUAL_METHOD: THIRTY_360
--------------------------------------------------
--------------------------------------------------
$               TRANCHE: 1
$                  NAME: "PA"
$                 CSORT: 1
$                  TYPE: AD,PAC
$          RECORD_DELAY: 24
$     COMPOSITION: BLOCK: 1 PRIN: 100.000000000 INT: 100.000000000
--------------------------------------------------
$               TRANCHE: 2
$                  NAME: "PB"
$                 CSORT: 2
$                  TYPE: AD,IO,NTL,PAC
$          RECORD_DELAY: 24
$              NOTIONAL:
$     COMPOSITION: BLOCK: 5 PRIN: 100.000000000 INT: 100.000000000
!   ( notional tranche name is PB )
--------------------------------------------------
$               TRANCHE: 3
$                  NAME: "Z1"
$                 CSORT: 3
$                  TYPE: Z
$          RECORD_DELAY: 24
$     COMPOSITION: BLOCK: 2 PRIN: 100.000000000 INT: 100.000000000
--------------------------------------------------
$               TRANCHE: 4
$                  NAME: "6PO"
$                 CSORT: 4
$                  TYPE:
$          RECORD_DELAY: 24
$     COMPOSITION: BLOCK: 3 PRIN: 100.000000000 INT: 100.000000000
--------------------------------------------------
$               TRANCHE: 5
$                  NAME: "SUBORD"
$                 CSORT: 5
$                  TYPE: SUB
$          RECORD_DELAY: 24
$     COMPOSITION: BLOCK: 4 PRIN: 100.000000000 INT: 100.000000000
--------------------------------------------------
--------------------------------------------------
$     END_TRANCHES:
--------------------------------------------------
--------------------------------------------------
$       SCHEDULE: 1
$           PAYS: { TRANCHE(PA,PB) }

       20040725 133700000.00
       20040825 132175487.60
       20040925 130629490.39
       20041025 129061918.16
       20041125 127472726.91
       20041225 125861918.82
       20050125 124229542.24
       20050225 122575691.49
       20050325 120900506.64
       20050425 119204173.15
       20050525 117486921.48
       20050625 115749026.61
```

20050725	113990807.44
20050825	112212626.14
20050925	110414887.41
20051025	108598037.65
20051125	106762564.06
20051225	104908993.65
20060125	103037892.20
20060225	101149863.13
20060325	99245546.27
20060425	97325616.59
20060525	95390782.88
20060625	93441786.34
20060725	91479399.07
20060825	89504422.60
20060925	87517686.25
20061025	85520045.54
20061125	83512380.48
20061225	81530265.87
20070125	79573386.68
20070225	77641431.76
20070325	75734093.73
20070425	73851068.99
20070525	71992057.63
20070625	70156763.41
20070725	68344893.71
20070825	66556159.50
20070925	64790275.25
20071025	63046958.96
20071125	61325932.05
20071225	59626919.35
20080125	57949649.06
20080225	56293852.71
20080325	54659265.09
20080425	53045624.27
20080525	51452671.49
20080625	49880151.17
20080725	48327810.85
20080825	46795401.19
20080925	45282675.86
20081025	43789391.56
20081125	42315307.98
20081225	40860187.74
20090125	39423796.37
20090225	38005902.28
20090325	36606276.70
20090425	35224693.67
20090525	33860929.99
20090625	32514765.23
20090725	31185981.60
20090825	29898570.78
20090925	28642496.24
20091025	27417018.08
20091125	26221413.62
20091225	25054976.99
20100125	23917018.77
20100225	22806865.59
20100325	21723859.76
20100425	20667358.93
20100525	19636735.70
20100625	18631377.30
20100725	17650685.25
20100825	16705376.76
20100925	15783360.89

```
        20101025 14884082.83
        20101125 14007000.75
        20101225 13151585.46
        20110125 12317320.22
        20110225 11503700.32
        20110325 10710232.92
        20110425 9936436.71
        20110525 9181841.63
        20110625 8445988.67
        20110725 7728429.58
        20110825 7048555.07
        20110925 6385585.77
        20111025 5739113.87
        20111125 5108741.22
        20111225 4494079.08
        20120125 3894747.90
        20120225 3310377.13
        20120325 2740604.97
        20120425 2185078.20
        20120525 1643451.97
        20120625 1115389.59
        20120725 600562.37
        20120825 115081.87
        20120925 0.00
       END SCHEDULE: 1
--------------------------------------------------
     END OF BOND FILE
***************************************************
$         VERSION: 3.03 (BLOOMBERG CMO COLLATERAL FILE)
---------------------------------------------------
$     AGENCY_LIST:      Type   Factor Date    P/Y Delay     BV Delay
                     WHOLE 20040701 55 54
---------------------------------------------------
$      ASSUMED_POOLS:
--------------------------------------------------------------------------------
!G Pool Number  Pool Type    NET-CPN CURR--FACT ORIG--BALANCE  PY-FEE  BV-FEE
PY/BV/BLN-W AGE
--------------------------------------------------------------------------------
   M 1 WHOLE XX/XX 5.750000000 1.00000000 104347826.09 1.100000000 1.100000000 311
311 311 42
   M 2 WHOLE XX/XX 5.750000000 1.00000000 104347826.08 0.240000000 0.240000000 358
358 358 2
```

GSR 04-8F GROUP 6

Balance	WAC	WAM	Age	WAL
$208,695,652.17	6.42	334	22	3.931

Modeling Replines	gWAC	nWAC	WAM	WALA
104,347,826.09	6.85	5.75	311	42
104,347,826.08	5.99	5.75	358	2

Settlement	30-Jul-2004	Prepay	400 PSA
1st Pay Date	25-Aug-2004		

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dated Date	Notes	
PA	133,700,000.00	4.5	08/04 - 09/12	3.355	01-Jul-04	FIX	pac bands 225 - 400
PB	33,425,000.00	6	08/04 - 09/12	3.355	01-Jul-04	IO	Pac IO - strips 150 bps from PA
Z1	60,300,000.00	6	08/04 - 05/34	4.681	01-Jul-04	FIX	accrual
6PO	8,434,782.60	0	08/04 - 05/34	3.768	01-Jul-04	FIX	PO
SUBORD	6,260,869.57	5.75	08/04 - 05/34	9.227	01-Jul-04	FIX	

Pay Rules

1. Pay 4.1666666626% to 6PO to zero
2. Pay 95.8333333374% as follows:
   - A. Pay Z1 accruals to PA to sched and then to Z1 to zero
   - B. Pay PA to sched
   - C. Pay Z1 to zero
   - D. Pay PA to zero

Disclaimer:

20040725	133700000
20040825	132175487.6
20040925	130629490.4
20041025	129061918.2
20041125	127472726.9
20041225	125861918.8
20050125	124229542.2
20050225	122575691.5
20050325	120900506.6
20050425	119204173.2
20050525	117486921.5
20050625	115749026.6
20050725	113990807.4
20050825	112212626.1
20050925	110414887.4
20051025	108598037.7
20051125	106762564.1
20051225	104908993.7
20060125	103037892.2
20060225	101149863.1
20060325	99245546.27
20060425	97325616.59
20060525	95390782.88
20060625	93441786.34
20060725	91479399.07
20060825	89504422.6
20060925	87517686.25
20061025	85520045.54
20061125	83512380.48
20061225	81530265.87
20070125	79573386.68
20070225	77641431.76
20070325	75734093.73
20070425	73851068.99
20070525	71992057.63
20070625	70156763.41
20070725	68344893.71
20070825	66556159.5
20070925	64790275.25
20071025	63046958.96
20071125	61325932.05
20071225	59626919.35
20080125	57949649.06
20080225	56293852.71
20080325	54659265.09
20080425	53045624.27
20080525	51452671.49
20080625	49880151.17
20080725	48327810.85
20080825	46795401.19
20080925	45282675.86
20081025	43789391.56

20081125	42315307.98
20081225	40860187.74
20090125	39423796.37
20090225	38005902.28
20090325	36606276.7
20090425	35224693.67
20090525	33860929.99
20090625	32514765.23
20090725	31185981.6
20090825	29898570.78
20090925	28642496.24
20091025	27417018.08
20091125	26221413.62
20091225	25054976.99
20100125	23917018.77
20100225	22806865.59
20100325	21723859.76
20100425	20667358.93
20100525	19636735.7
20100625	18631377.3
20100725	17650685.25
20100825	16705376.76
20100925	15783360.89
20101025	14884082.83
20101125	14007000.75
20101225	13151585.46
20110125	12317320.22
20110225	11503700.32
20110325	10710232.92
20110425	9936436.71
20110525	9181841.63
20110625	8445988.67
20110725	7728429.58
20110825	7048555.07
20110925	6385585.77
20111025	5739113.87
20111125	5108741.22
20111225	4494079.08
20120125	3894747.9
20120225	3310377.13
20120325	2740604.97
20120425	2185078.2
20120525	1643451.97
20120625	1115389.59
20120725	600562.37
20120825	115081.87
20120925	0

hypojul6bbg - Dec - PA

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	95	85	85	85	85
25-Jul-06	90	68	68	57	43
25-Jul-07	85	51	51	28	15
25-Jul-08	79	36	36	12	3
25-Jul-09	73	23	23	4	0
25-Jul-10	67	13	13	1	0
25-Jul-11	60	6	6	0	0
25-Jul-12	52 *	*		0	0
25-Jul-13	45	0	0	0	0
25-Jul-14	36	0	0	0	0
25-Jul-15	28	0	0	0	0
25-Jul-16	18	0	0	0	0
25-Jul-17	8	0	0	0	0
25-Jul-18	0	0	0	0	0
WAL	7.895	3.355	3.355	2.4	1.946
Principal Wind(	Aug04-May18	Aug04-Sep12	Aug04-Sep12	Aug04-Mar11	Aug04-Mar09
Prepay	0 PSA	200 PSA	400 PSA	800 PSA	1000 PSA

Disclaimer:

Disclaimer:

hypojul6bbg - Dec - PB

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	95	85	85	85	85
25-Jul-06	90	68	68	57	43
25-Jul-07	85	51	51	28	15
25-Jul-08	79	36	36	12	3
25-Jul-09	73	23	23	4	0
25-Jul-10	67	13	13	1	0
25-Jul-11	60	6	6	0	0
25-Jul-12	52 *	*		0	0
25-Jul-13	45	0	0	0	0
25-Jul-14	36	0	0	0	0
25-Jul-15	28	0	0	0	0
25-Jul-16	18	0	0	0	0
25-Jul-17	8	0	0	0	0
25-Jul-18	0	0	0	0	0
WAL	7.895	3.355	3.355	2.4	1.946
Principal Window					
Prepay	*0 PSA*	*200 PSA*	*400 PSA*	*800 PSA*	*1000 PSA*

Disclaimer:

Disclaimer:

hypojul6bbg - Dec - Z1

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	106	103	78	27	2
25-Jul-06	113	106	57	0	0
25-Jul-07	120	109	41	0	0
25-Jul-08	127	111	33	0	0
25-Jul-09	135	113	31	0	0
25-Jul-10	143	112	31	0	0
25-Jul-11	152	108	31	0	0
25-Jul-12	161	102	31	0	0
25-Jul-13	171	88	23	0	0
25-Jul-14	182	76	17	0	0
25-Jul-15	193	65	13	0	0
25-Jul-16	205	55	9	0	0
25-Jul-17	218	46	7	0	0
25-Jul-18	226	39	5	0	0
25-Jul-19	216	33	4	0	0
25-Jul-20	204	27	3	0	0
25-Jul-21	192	23	2	0	0
25-Jul-22	179	19	1	0	0
25-Jul-23	165	15	1	0	0
25-Jul-24	150	12	1	0	0
25-Jul-25	135	10 *		0	0
25-Jul-26	118	7 *		0	0
25-Jul-27	100	6 *		0	0
25-Jul-28	81	4 *		0	0
25-Jul-29	60	3 *		0	0
25-Jul-30	40	2 *		0	0
25-Jul-31	30	1 *		0	0
25-Jul-32	20	1 *		0	0
25-Jul-33	9 *	*		0	0
25-Jul-34	0	0	0	0	0
WAL	21.974	13.087	4.681	0.706	0.49
Principal Wind	Jun18-May34	Nov09-May34	Aug04~May34	Aug04-Jan06	Aug04-Aug05
Prepay	0 PSA	200 PSA	400 PSA	800 PSA	1000 PSA

Disclaimer:

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hypojul6bbg - Dec - 6PO

Date	1	2	3	4	5
30-Jul-04	100	100	100	100	100
25-Jul-05	99	91	83	67	59
25-Jul-06	97	80	65	40	29
25-Jul-07	96	69	48	19	10
25-Jul-08	94	60	35	8	2
25-Jul-09	92	51	26	3	0
25-Jul-10	90	44	19	1	0
25-Jul-11	88	38	13	0	0
25-Jul-12	86	32	10	0	0
25-Jul-13	84	28	7	0	0
25-Jul-14	82	24	5	0	0
25-Jul-15	79	20	4	0	0
25-Jul-16	76	17	3	0	0
25-Jul-17	73	14	2	0	0
25-Jul-18	70	12	2	0	0
25-Jul-19	67	10	1	0	0
25-Jul-20	63	9	1	0	0
25-Jul-21	60	7	1	0	0
25-Jul-22	56	6 *		0	0
25-Jul-23	51	5 *		0	0
25-Jul-24	47	4 *		0	0
25-Jul-25	42	3 *		0	0
25-Jul-26	37	2 *		0	0
25-Jul-27	31	2 *		0	0
25-Jul-28	25	1 *		0	0
25-Jul-29	19	1 *		0	0
25-Jul-30	12 *	*		0	0
25-Jul-31	9 *	*		0	0
25-Jul-32	6 *	*		0	0
25-Jul-33	3 *	*		0	0
25-Jul-34	0	0	0	0	0
WAL	17.891	6.814	3.768	1.873	1.493
Principal Wind	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-Mar11	Aug04-Mar09
Prepay	0 PSA	200 PSA	400 PSA	800 PSA	1000 PSA

Disclaimer:

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hypojul6bbg - Dec - SUBORD

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	99	99	99	99	99
25-Jul-06	97	97	97	97	97
25-Jul-07	96	96	96	96	96
25-Jul-08	94	94	94	94	94
25-Jul-09	92	92	92	93	65
25-Jul-10	90	87	83	75	25
25-Jul-11	88	81	73	48	10
25-Jul-12	86	73	61	24	4
25-Jul-13	84	64	48	12	2
25-Jul-14	82	55	35	6	1
25-Jul-15	79	47	26	3 *	
25-Jul-16	76	40	19	2 *	
25-Jul-17	73	34	14	1 *	
25-Jul-18	70	28	10 *	*	
25-Jul-19	67	24	7 *	*	
25-Jul-20	63	20	5 *	*	
25-Jul-21	60	17	4 *	*	
25-Jul-22	56	14	3 *	*	
25-Jul-23	51	11	2 *	*	
25-Jul-24	47	9	1 *	*	
25-Jul-25	42	7	1 *	*	
25-Jul-26	37	5	1 *	*	
25-Jul-27	31	4 *	*	*	
25-Jul-28	25	3 *	*	*	
25-Jul-29	19	2 *	*	*	
25-Jul-30	12	1 *	*		0
25-Jul-31	9	1 *	*		0
25-Jul-32	6 *	*	*		0
25-Jul-33	3 *	*	*		0
25-Jul-34	0	0	0	0	0
WAL	17.891	11.573	9.227	7.028	5.486
Principal Wind(	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-Apr30
Prepay	0 PSA	200 PSA	400 PSA	800 PSA	1000 PSA

Disclaimer:

Disclaimer:

hypojul6bbg - Dec - COLLAT

Date	1	2	3	4	5
30-Jul-04	100	100	100	100	100
25-Jul-05	99	91	83	68	61
25-Jul-06	97	81	66	41	31
25-Jul-07	96	70	49	21	13
25-Jul-08	94	61	37	11	5
25-Jul-09	92	52	28	6	2
25-Jul-10	90	45	21	3	1
25-Jul-11	88	39	15	1 *	
25-Jul-12	86	33	11	1 *	
25-Jul-13	84	29	8 *	*	
25-Jul-14	82	24	6 *	*	
25-Jul-15	79	21	5 *	*	
25-Jul-16	76	18	3 *	*	
25-Jul-17	73	15	2 *	*	
25-Jul-18	70	13	2 *	*	
25-Jul-19	67	11	1 *	*	
25-Jul-20	63	9	1 *	*	
25-Jul-21	60	7	1 *	*	
25-Jul-22	56	6 *	*	*	
25-Jul-23	51	5 *	*	*	
25-Jul-24	47	4 *	*	*	
25-Jul-25	42	3 *	*	*	
25-Jul-26	37	2 *	*	*	
25-Jul-27	31	2 *	*	*	
25-Jul-28	25	1 *	*	*	
25-Jul-29	19	1 *	*	*	
25-Jul-30	12	1 *	*		0
25-Jul-31	9 *	*	*		0
25-Jul-32	6 *	*	*		0
25-Jul-33	3 *	*	*		0
25-Jul-34	0	0	0	0	0
WAL	17.891	6.957	3.931	2.028	1.613
Principal Wind	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-Mar32
Prepay	0 PSA	200 PSA	400 PSA	800 PSA	1000 PSA

Disclaimer:

Disclaimer:

hypojul6 - Summary

Balance	gWAC	nWAC	WAM	WALA
100,000,000.00	6.85	6	311	42
100,000,000.00	5.99	6	*358*	*2*

Settlement	***30-Jul-2004***	**Prepay**	**400 PSA**
1st Pay Date	**25-Aug-2004**		

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dated Date	Notes
PA	133,700,000.00	4.5	08/04 - 09/12	3.355	01-Jul-04	FIX
PB	33,425,000.00	6	08/04 - 09/12	3.355	01-Jul-04	IO
Z1	60,300,000.00	6	08/04 - 05/34	4.681	01-Jul-04	FIX
SUB	6,000,000.00	6	08/04 - 05/34	9.227	01-Jul-04	FIX

Pay Rules

1. **Pay Z1 accruals to PA to schedule**
2. **Pay Z1 accruals to Z1 to zero**
3. **Pay PA to schedule**
4. **Pay Z1 to zero**
5. **Pay PA to zero**

Disclaimer:

20040725	133700000
20040825	132175487.6
20040925	130629490.4
20041025	129061918.2
20041125	127472726.9
20041225	125861918.8
20050125	124229542.2
20050225	122575691.5
20050325	120900506.6
20050425	119204173.2
20050525	117486921.5
20050625	115749026.6
20050725	113990807.4
20050825	112212626.1
20050925	110414887.4
20051025	108598037.7
20051125	106762564.1
20051225	104908993.7
20060125	103037892.2
20060225	101149863.1
20060325	99245546.27
20060425	97325616.59
20060525	95390782.88
20060625	93441786.34
20060725	91479399.07
20060825	89504422.6
20060925	87517686.25
20061025	85520045.54
20061125	83512380.48
20061225	81530265.87
20070125	79573386.68
20070225	77641431.76
20070325	75734093.73
20070425	73851068.99
20070525	71992057.63
20070625	70156763.41
20070725	68344893.71
20070825	66556159.5
20070925	64790275.25
20071025	63046958.96
20071125	61325932.05
20071225	59626919.35
20080125	57949649.06
20080225	56293852.71
20080325	54659265.1
20080425	53045624.27
20080525	51452671.49
20080625	49880151.17
20080725	48327810.86
20080825	46795401.19
20080925	45282675.86
20081025	43789391.56

20081125	42315307.98
20081225	40860187.74
20090125	39423796.38
20090225	38005902.28
20090325	36606276.7
20090425	35224693.67
20090525	33860930
20090625	32514765.23
20090725	31185981.61
20090825	29898570.78
20090925	28642496.24
20091025	27417018.08
20091125	26221413.62
20091225	25054976.99
20100125	23917018.77
20100225	22806865.59
20100325	21723859.77
20100425	20667358.94
20100525	19636735.71
20100625	18631377.31
20100725	17650685.25
20100825	16705376.76
20100925	15783360.89
20101025	14884082.84
20101125	14007000.75
20101225	13151585.47
20110125	12317320.22
20110225	11503700.32
20110325	10710232.93
20110425	9936436.71
20110525	9181841.63
20110625	8445988.68
20110725	7728429.58
20110825	7048555.07
20110925	6385585.77
20111025	5739113.87
20111125	5108741.22
20111225	4494079.08
20120125	3894747.91
20120225	3310377.13
20120325	2740604.97
20120425	2185078.2
20120525	1643451.97
20120625	1115389.59
20120725	600562.38
20120825	115081.87
20120925	0

hypojul6 - Dec - PA

Date	1	2	3	4	5
30-Jul-04	100	100	100	100	100
25-Jul-05	95	85	85	85	85
25-Jul-06	90	68	68	68	57
25-Jul-07	85	51	51	46	28
25-Jul-08	79	36	36	27	12
25-Jul-09	73	23	23	16	4
25-Jul-10	67	13	13	9	1
25-Jul-11	60	6	6	5	0
25-Jul-12	52 *	*		3	0
25-Jul-13	45	0	0	2	0
25-Jul-14	36	0	0	1	0
25-Jul-15	28	0	0	1	0
25-Jul-16	18	0	0 *		0
25-Jul-17	8	0	0 *		0
25-Jul-18	0	0	0 *		0
25-Jul-19	0	0	0 *		0
25-Jul-20	0	0	0 *		0
25-Jul-21	0	0	0 *		0
25-Jul-22	0	0	0 *		0
25-Jul-23	0	0	0 *		0
25-Jul-24	0	0	0 *		0
25-Jul-25	0	0	0 *		0
25-Jul-26	0	0	0 *		0
25-Jul-27	0	0	0 *		0
25-Jul-28	0	0	0 *		0
25-Jul-29	0	0	0 *		0
25-Jul-30	0	0	0 *		0
25-Jul-31	0	0	0 *		0
25-Jul-32	0	0	0 *		0
25-Jul-33	0	0	0 *		0
25-Jul-34	0	0	0	0	0
WAL	7.895	3.355	3.355	3.149	2.4
Principal Wind	Aug04-May18	Aug04-Sep12	Aug04-Sep12	Aug04-May34	Aug04-Mar11
Prepay	0 PSA	200 PSA	400 PSA	600 PSA	800 PSA

Disclaimer:

Disclaimer:

hypojul6 - Dec - PB

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	95	85	85	85	85
25-Jul-06	90	68	68	68	57
25-Jul-07	85	51	51	46	28
25-Jul-08	79	36	36	27	12
25-Jul-09	73	23	23	16	4
25-Jul-10	67	13	13	9	1
25-Jul-11	60	6	6	5	0
25-Jul-12	52 *	*		3	0
25-Jul-13	45	0	0	2	0
25-Jul-14	36	0	0	1	0
25-Jul-15	28	0	0	1	0
25-Jul-16	18	0	0 *		0
25-Jul-17	8	0	0 *		0
25-Jul-18	0	0	0 *		0
25-Jul-19	0	0	0 *		0
25-Jul-20	0	0	0 *		0
25-Jul-21	0	0	0 *		0
25-Jul-22	0	0	0 *		0
25-Jul-23	0	0	0 *		0
25-Jul-24	0	0	0 *		0
25-Jul-25	0	0	0 *		0
25-Jul-26	0	0	0 *		0
25-Jul-27	0	0	0 *		0
25-Jul-28	0	0	0 *		0
25-Jul-29	0	0	0 *		0
25-Jul-30	0	0	0 *		0
25-Jul-31	0	0	0 *		0
25-Jul-32	0	0	0 *		0
25-Jul-33	0	0	0 *		0
25-Jul-34	0	0	0	0	0
WAL	7.895	3.355	3.355	3.149	2.4
Principal Window					
Prepay	0 PSA	200 PSA	400 PSA	600 PSA	800 PSA

Disclaimer:

Disclaimer:

hypojul6 - Dec - Z1

Date	1	2	3	4	5
30-Jul-04	100	100	100	100	100
25-Jul-05	106	103	78	53	27
25-Jul-06	113	106	57	14	0
25-Jul-07	120	109	41	0	0
25-Jul-08	127	111	33	0	0
25-Jul-09	135	113	31	0	0
25-Jul-10	143	112	31	0	0
25-Jul-11	152	108	31	0	0
25-Jul-12	161	102	31	0	0
25-Jul-13	171	88	23	0	0
25-Jul-14	182	76	17	0	0
25-Jul-15	193	65	13	0	0
25-Jul-16	205	55	9	0	0
25-Jul-17	218	46	7	0	0
25-Jul-18	226	39	5	0	0
25-Jul-19	216	33	4	0	0
25-Jul-20	204	27	3	0	0
25-Jul-21	192	23	2	0	0
25-Jul-22	179	19	1	0	0
25-Jul-23	165	15	1	0	0
25-Jul-24	150	12	1	0	0
25-Jul-25	135	10 *		0	0
25-Jul-26	118	7 *		0	0
25-Jul-27	100	6 *		0	0
25-Jul-28	81	4 *		0	0
25-Jul-29	60	3 *		0	0
25-Jul-30	40	2 *		0	0
25-Jul-31	30	1 *		0	0
25-Jul-32	20	1 *		0	0
25-Jul-33	9 *	*		0	0
25-Jul-34	0	0	0	0	0
WAL	21.974	13.087	4.681	1.136	0.706
Principal Wind	Jun18-May34	Nov09-May34	Aug04~May34	Aug04-Jan07	Aug04-Jan06
Prepay	0 PSA	200 PSA	400 PSA	600 PSA	800 PSA

Disclaimer:

Disclaimer:

hypojul6 - Dec - SUB

Date	1	2	3	4	5
30-Jul-04	100	100	100	100	100
25-Jul-05	99	99	99	99	99
25-Jul-06	97	97	97	97	97
25-Jul-07	96	96	96	96	96
25-Jul-08	94	94	94	94	94
25-Jul-09	92	92	92	92	93
25-Jul-10	90	87	83	79	75
25-Jul-11	88	81	73	65	48
25-Jul-12	86	73	61	49	24
25-Jul-13	84	64	48	33	12
25-Jul-14	82	55	35	21	6
25-Jul-15	79	47	26	13	3
25-Jul-16	76	40	19	8	2
25-Jul-17	73	34	14	5	1
25-Jul-18	70	28	10	3 *	
25-Jul-19	67	24	7	2 *	
25-Jul-20	63	20	5	1 *	
25-Jul-21	60	17	4	1 *	
25-Jul-22	56	14	3 *	*	
25-Jul-23	51	11	2 *	*	
25-Jul-24	47	9	1 *	*	
25-Jul-25	42	7	1 *	*	
25-Jul-26	37	5	1 *	*	
25-Jul-27	31	4 *	*	*	
25-Jul-28	25	3 *	*	*	
25-Jul-29	19	2 *	*	*	
25-Jul-30	12	1 *	*	*	
25-Jul-31	9	1 *	*	*	
25-Jul-32	6 *	*	*	*	
25-Jul-33	3 *	*	*	*	
25-Jul-34	0	0	0	0	0
WAL	17.891	11.573	9.227	8.092	7.028
Principal Wind	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34
Prepay	0 PSA	200 PSA	400 PSA	600 PSA	800 PSA

Disclaimer:

Disclaimer:

hypojul6 - Dec - COLLAT

Date	*1*	*2*	*3*	*4*	*5*
30-Jul-04	100	100	100	100	100
25-Jul-05	99	91	83	76	68
25-Jul-06	97	81	66	53	41
25-Jul-07	96	70	49	33	21
25-Jul-08	94	61	37	21	11
25-Jul-09	92	52	28	13	6
25-Jul-10	90	45	21	8	3
25-Jul-11	88	39	15	5	1
25-Jul-12	86	33	11	3	1
25-Jul-13	84	29	8	2 *	
25-Jul-14	82	24	6	1 *	
25-Jul-15	79	21	5	1 *	
25-Jul-16	76	18	3 *	*	
25-Jul-17	73	15	2 *	*	
25-Jul-18	70	13	2 *	*	
25-Jul-19	67	11	1 *	*	
25-Jul-20	63	9	1 *	*	
25-Jul-21	60	7	1 *	*	
25-Jul-22	56	6 *	*	*	
25-Jul-23	51	5 *	*	*	
25-Jul-24	47	4 *	*	*	
25-Jul-25	42	3 *	*	*	
25-Jul-26	37	2 *	*	*	
25-Jul-27	31	2 *	*	*	
25-Jul-28	25	1 *	*	*	
25-Jul-29	19	1 *	*	*	
25-Jul-30	12	1 *	*	*	
25-Jul-31	9 *	*	*	*	
25-Jul-32	6 *	*	*	*	
25-Jul-33	3 *	*	*	*	
25-Jul-34	0	0	0	0	0
WAL	17.891	6.957	3.931	2.69	2.028
Principal Windo	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34	Aug04-May34
Prepay	0 PSA	200 PSA	400 PSA	600 PSA	800 PSA

Disclaimer:

Disclaimer:

CMO GS HYPOJUL6 PA
Scenario Report (Intex)

Goldman Sachs

Generated: 07/07/2004 10:34:46

CUSIP	Monthly	As Of	7/04	Pricing	7/6/04	Original	133,700,000.00
Description:	Accretion Directed,Senior,Pac			Settle	7/30/04	Balance	133,700,000.00
Coupon:	4.500%			Next Proj	8/25/04	Factor	1.00000000
Collateral:	Cpn 6.00 WAC 6.42 WAM 334 WALA 22			Stated Final	0/0/00	Delay	24

Historical CPR's: 7/04= 6/04= 5/04= 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
	Av Life	3.387	3.355	3.324	2.330	1.734	1.329	1.024
Price	Window	8/04-9/12	8/04-9/12	8/04-5/34	8/04-4/13	8/04-9/09	8/04-5/08	8/04-6/07
99-16	Yield	4.609	4.610	4.611	4.637	4.667	4.703	4.748
99-17	Yield	4.599	4.599	4.600	4.622	4.647	4.678	4.716
99-18	Yield	4.588	4.589	4.590	4.607	4.628	4.652	4.684
99-19	Yield	4.578	4.578	4.579	4.592	4.608	4.627	4.652
99-20	Yield	4.567	4.568	4.568	4.578	4.589	4.602	4.619
99-21	Yield	4.557	4.557	4.557	4.563	4.570	4.577	4.587
99-22	Yield	4.547	4.547	4.547	4.548	4.550	4.552	4.555
99-23	Yield	4.536	4.536	4.536	4.534	4.531	4.527	4.523
99-24	Yield	4.526	4.526	4.525	4.519	4.511	4.502	4.491
99-25	Yield	4.515	4.515	4.514	4.504	4.492	4.477	4.459
99-26	Yield	4.505	4.505	4.504	4.489	4.473	4.452	4.427
99-27	Yield	4.494	4.494	4.493	4.475	4.453	4.427	4.395
99-28	Yield	4.484	4.484	4.482	4.460	4.434	4.403	4.363
99-29	Yield	4.474	4.473	4.472	4.445	4.415	4.378	4.331
99-30	Yield	4.463	4.463	4.461	4.431	4.395	4.353	4.299
99-31	Yield	4.453	4.452	4.450	4.416	4.376	4.328	4.267
100-00	Yield	4.442	4.442	4.440	4.401	4.357	4.303	4.235

CMO GS HYPOJUL6 PA
Scenario Report (Intex)

Goldman Sachs

Generated: 07/07/2004 10:44:08

CUSIP	Monthly	As Of	7/04	Pricing	7/6/04	Original	133,700,000.00
Description:	Accretion Directed,Senior,Pac			Settle	7/30/04	Balance	133,700,000.00
Coupon:	4.500%			Next Proj	8/25/04	Factor	1.00000000
Collateral:	Cpn 6.00 WAC 6.42 WAM 334 WALA 22			Stated Final	0/0/00	Delay	24

Historical CPR's: 7/04= 6/04= 5/04= 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	125	150	600	900	1200
	Av Life	3.355	4.247	3.811	3.509	3.149	2.149	1.626
Price	Window	8/04-9/12	8/04-1/13	8/04-9/12	8/04-9/12	8/04-5/34	8/04-12/09	8/04-3/08
99-16	Yield	4.610	4.597	4.602	4.607	4.614	4.643	4.674
99-17	Yield	4.599	4.588	4.593	4.597	4.603	4.628	4.653
99-18	Yield	4.589	4.580	4.584	4.587	4.592	4.612	4.633
99-19	Yield	4.578	4.571	4.574	4.577	4.580	4.596	4.612
99-20	Yield	4.568	4.563	4.565	4.567	4.569	4.580	4.592
99-21	Yield	4.557	4.554	4.555	4.556	4.558	4.564	4.571
99-22	Yield	4.547	4.546	4.546	4.546	4.547	4.549	4.551
99-23	Yield	4.536	4.537	4.537	4.536	4.536	4.533	4.530
99-24	Yield	4.526	4.529	4.527	4.526	4.524	4.517	4.510
99-25	Yield	4.515	4.520	4.518	4.516	4.513	4.501	4.489
99-26	Yield	4.505	4.512	4.509	4.506	4.502	4.486	4.469
99-27	Yield	4.494	4.503	4.499	4.496	4.491	4.470	4.448
99-28	Yield	4.484	4.495	4.490	4.486	4.480	4.454	4.428
99-29	Yield	4.473	4.486	4.481	4.476	4.469	4.438	4.407
99-30	Yield	4.463	4.478	4.471	4.466	4.458	4.423	4.387
99-31	Yield	4.452	4.470	4.462	4.456	4.446	4.407	4.366
100-00	Yield	4.442	4.461	4.453	4.446	4.435	4.391	4.346

CMO GS HYPOJUL6 PA
Scenario Report (Intex)

Goldman Sachs

Generated: 07/21/2004 10:25:02

CUSIP	Monthly	As Of	7/04	Pricing	7/20/04	Original	133,700,000.00
Description:	Accretion Directed,Senior,Pac			Settle	7/30/04	Balance	133,700,000.00
Coupon:	4.500%			Next Proj	8/25/04	Factor	1.00000000
Collateral:	Cpn 6.00 WAC 6.42 WAM 334 WALA 22			Stated Final	0/0/00	Delay	24

Historical CPR's: 7/04= 6/04= 5/04= 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	125	150	600	900	1200
	Av Life	3.355	4.247	3.811	3.509	3.149	2.149	1.626
Price	Window	8/04-9/12	8/04-1/13	8/04-9/12	8/04-9/12	8/04-5/34	8/04-12/09	8/04-3/08
99-01	Yield	4.769	4.725	4.743	4.759	4.783	4.882	4.984
99-01+	Yield	4.763	4.721	4.739	4.754	4.777	4.874	4.973
99-02	Yield	4.758	4.716	4.734	4.749	4.772	4.866	4.963
99-02+	Yield	4.753	4.712	4.729	4.744	4.766	4.858	4.953
99-03	Yield	4.747	4.708	4.724	4.739	4.760	4.850	4.942
99-03+	Yield	4.742	4.703	4.720	4.734	4.755	4.842	4.932
99-04	Yield	4.737	4.699	4.715	4.729	4.749	4.834	4.922
99-04+	Yield	4.732	4.695	4.710	4.724	4.743	4.826	4.911
99-05	Yield	4.726	4.691	4.706	4.718	4.738	4.818	4.901
99-05+	Yield	4.721	4.686	4.701	4.713	4.732	4.810	4.890
99-06	Yield	4.716	4.682	4.696	4.708	4.726	4.802	4.880
99-06+	Yield	4.710	4.678	4.691	4.703	4.721	4.794	4.870
99-07	Yield	4.705	4.673	4.687	4.698	4.715	4.786	4.859
99-07+	Yield	4.700	4.669	4.682	4.693	4.710	4.778	4.849
99-08	Yield	4.694	4.665	4.677	4.688	4.704	4.770	4.839
99-08+	Yield	4.689	4.661	4.673	4.683	4.698	4.762	4.828
99-09	Yield	4.684	4.656	4.668	4.678	4.693	4.754	4.818
99-09+	Yield	4.679	4.652	4.663	4.673	4.687	4.746	4.808
99-10	Yield	4.673	4.648	4.659	4.668	4.681	4.738	4.797
99-10+	Yield	4.668	4.644	4.654	4.663	4.676	4.731	4.787
99-11	Yield	4.663	4.639	4.649	4.658	4.670	4.723	4.777
99-11+	Yield	4.657	4.635	4.644	4.653	4.665	4.715	4.767
99-12	Yield	4.652	4.631	4.640	4.647	4.659	4.707	4.756
99-12+	Yield	4.647	4.627	4.635	4.642	4.653	4.699	4.746
99-13	Yield	4.641	4.622	4.630	4.637	4.648	4.691	4.736
99-13+	Yield	4.636	4.618	4.626	4.632	4.642	4.683	4.725
99-14	Yield	4.631	4.614	4.621	4.627	4.636	4.675	4.715
99-14+	Yield	4.626	4.610	4.616	4.622	4.631	4.667	4.705
99-15	Yield	4.620	4.605	4.612	4.617	4.625	4.659	4.694

GSR 04-8F GROUP 7

Balance	WAC	WAM	Age	WAL
$66,001,000.00	7.37	294	55	2.688

Settlement	30-Jul-2004	Prepay	500 PSA
1st Pay Date	25-Aug-2004		

Tranche Name	Balance	Coupon	Principal Window	Avg Life	Dated Date	Notes	
F2	28,008,750.00	1.5	08/04 - 01/29	2.51	25-Jul-04	FLT	Libor + 0.4, 8 cap , 0 floor, 0 delay
IIO2	28,008,750.00	6.5	08/04 - 01/29	2.51	25-Jul-04	INV_IO	7.6 - Libor, 0 floor, 0 delay
F1	28,008,750.00	1.55	08/04 - 01/29	2.51	25-Jul-04	FLT	Libor + 0.45, 8 cap , 0 floor, 0 delay
IIO1	28,008,750.00	6.45	08/04 - 01/29	2.51	25-Jul-04	INV_IO	7.55 - Libor, 0 floor, 0 delay
PO	8,002,500.00	0	08/04 - 01/29	2.51	01-Jul-04	FIX	
7SUB	1,981,000.00	7	08/04 - 01/29	8.425	01-Jul-04	FIX	

Pay Rules

1. Pay F1, F2, PO pro rata to zero

Disclaimer:

```
-----------------------------------------------
$          VERSION: 3.01 (BLOOMBERG CMO BOND FILE)
-----------------------------------------------
$          DEAL: gshypojul8
$       PRICING: 500 PSA
$    SETTLEMENT: 20040730
----------------------------------------
----------------------------------------
$                    BLOCK: 1
!{           TRANCHE NAME: F2 }
$        ORIGINAL_AMOUNT: 28008750.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 1.5 Floater Bond
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 0
$             DATED_DATE: 20040725
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$          FLOATER_INDEX: LIBOR1MO
$          FLOATER_RESET:    Freq: 12; Next: 20040825
$        FLOATER_FORMULA: 0.00000 1.0 0.40
$ FLOATER_LIMITS:Thres: 20040725 Floor: 0.40 Cap: 8
-----------------------------------------------
$                    BLOCK: 2
!{           TRANCHE NAME: F1 }
$        ORIGINAL_AMOUNT: 28008750.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 1.55 Floater Bond
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 0
$             DATED_DATE: 20040725
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$          FLOATER_INDEX: LIBOR1MO
$          FLOATER_RESET:    Freq: 12; Next: 20040825
$        FLOATER_FORMULA: 0.00000 1.0 0.45
$ FLOATER_LIMITS:Thres: 20040725 Floor: 0.45 Cap: 8
-----------------------------------------------
$                    BLOCK: 3
!{           TRANCHE NAME: PO }
$        ORIGINAL_AMOUNT: 8002500.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 0
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
$      NEXT_PAYMENT_DATE: 20040825
$         ACCRUAL_METHOD: THIRTY_360
-----------------------------------------------
$                    BLOCK: 4
!{           TRANCHE NAME: 7SUB }
$        ORIGINAL_AMOUNT: 1981000.00
$         CURRENT_FACTOR: 1.000000000
$         CURRENT_COUPON: 7
$         PRINCIPAL_FREQ: 12
$          PAYMENT_DELAY: 24
$             DATED_DATE: 20040701
$     FIRST_PAYMENT_DATE: 20040825
```

```
$     NEXT_PAYMENT_DATE: 20040825
$        ACCRUAL_METHOD: THIRTY_360
-------------------------------------------------
-------------------------------------------------
$               PHANTOM: 5
!{         TRANCHE NAME: II02 }
$       ORIGINAL_AMOUNT: 28008750.00
$        CURRENT_FACTOR: 1.000000000
$        CURRENT_COUPON: 6.5 Floater Bond
$        PRINCIPAL_FREQ: 12
$         PAYMENT_DELAY: 0
$            DATED_DATE: 20040725
$    FIRST_PAYMENT_DATE: 20040825
$     NEXT_PAYMENT_DATE: 20040825
$        ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$        FLOATER_INDEX: LIBOR1MO
$        FLOATER_RESET:    Freq: 12; Next: 20040825
$      FLOATER_FORMULA: 0.00000 -1 7.6
$ FLOATER_LIMITS:Thres: 20040725 Floor: 0. Cap: 7.6
-------------------------------------------------
$               PHANTOM: 6
!{         TRANCHE NAME: II01 }
$       ORIGINAL_AMOUNT: 28008750.00
$        CURRENT_FACTOR: 1.000000000
$        CURRENT_COUPON: 6.45 Floater Bond
$        PRINCIPAL_FREQ: 12
$         PAYMENT_DELAY: 0
$            DATED_DATE: 20040725
$    FIRST_PAYMENT_DATE: 20040825
$     NEXT_PAYMENT_DATE: 20040825
$        ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$        FLOATER_INDEX: LIBOR1MO
$        FLOATER_RESET:    Freq: 12; Next: 20040825
$      FLOATER_FORMULA: 0.00000 -1 7.55
$ FLOATER_LIMITS:Thres: 20040725 Floor: 0. Cap: 7.55
-------------------------------------------------
-------------------------------------------------
$               TRANCHE: 1
$                  NAME: "F2"
$                 CSORT: 1
$                  TYPE: FLT
$          RECORD_DELAY: 0
$    COMPOSITION: BLOCK: 1 PRIN: 100.000000000 INT: 100.000000000
-------------------------------------------------
$               TRANCHE: 2
$                  NAME: "II02"
$                 CSORT: 2
$                  TYPE: FLT,NTL
$          RECORD_DELAY: 0
$              NOTIONAL:
$    COMPOSITION: BLOCK: 5 PRIN: 100.000000000 INT: 100.000000000
!  ( notional tranche name is II02 )
-------------------------------------------------
$               TRANCHE: 3
$                  NAME: "F1"
$                 CSORT: 3
$                  TYPE: FLT
$          RECORD_DELAY: 0
$    COMPOSITION: BLOCK: 2 PRIN: 100.000000000 INT: 100.000000000
-------------------------------------------------
$               TRANCHE: 4
```

```
$                 NAME: "IIO1"
$                CSORT: 4
$                 TYPE: FLT,NTL
$         RECORD_DELAY: 0
$             NOTIONAL:
$   COMPOSITION: BLOCK: 6 PRIN: 100.000000000 INT: 100.000000000
!  ( notional tranche name is IIO1 )
---------------------------------------------------
$              TRANCHE: 5
$                 NAME: "PO"
$                CSORT: 5
$                 TYPE:
$         RECORD_DELAY: 24
$   COMPOSITION: BLOCK: 3 PRIN: 100.000000000 INT: 100.000000000
---------------------------------------------------
$              TRANCHE: 6
$                 NAME: "7SUB"
$                CSORT: 6
$                 TYPE: SUB
$         RECORD_DELAY: 24
$   COMPOSITION: BLOCK: 4 PRIN: 100.000000000 INT: 100.000000000
---------------------------------------------------
---------------------------------------------------
$    END_TRANCHES:
---------------------------------------------------
---------------------------------------------------
     END OF BOND FILE
****************************************************
$        VERSION: 3.03 (BLOOMBERG CMO COLLATERAL FILE)
----------------------------------------------------
$    AGENCY_LIST:      Type    Factor Date     P/Y Delay     BV Delay
                    WHOLE 20040701 55 54
----------------------------------------------------
$    ASSUMED_POOLS:
------------------------------------------------------------------------------
!G Pool Number  Pool Type    NET-CPN CURR--FACT ORIG--BALANCE  PY-FEE  BV-FEE
PY/BV/BLN-W AGE
------------------------------------------------------------------------------
   M 1 WHOLE XX/XX 7.000000000 1.00000000 66001000.00 0.370000000 0.370000000 294
294 294 55
```