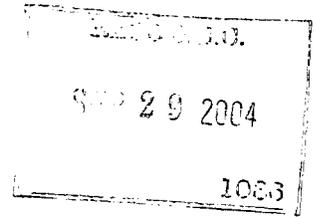


SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS
BY ELECTRONIC FILERS

Structured Asset Securities Corporation
(Exact Name of Registrant as Specified in Charter)

0000808851
(Registrant CIK Number)

Form 8-K for September 29, 2004
(Electronic Report, Schedule or Registration Statement of
Which the Documents Are a Part (Give Period of Report))

333-115858
(SEC File Number, if Available)

N/A

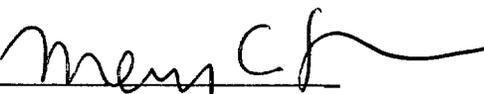
(Name of Person Filing the Document (if Other Than the Registrant))

PROCESSED
SEP 30 2004
THOMSON FINANCIAL E

SIGNATURES

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

STRUCTURED ASSET SECURITIES
CORPORATION

By: 
Name: Mary Stone
Title: Vice President

Dated: September __, 2004

Exhibit Index

<u>Exhibit</u>	<u>Page</u>
99.1 Collateral and Structural Term Sheets	4
99.2 Computational Materials	125

IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THESE
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER PURSUANT TO A
CONTINUING HARDSHIP EXEMPTION.

COLLATERAL AND STRUCTURAL TERM SHEETS
for
THORNBURG MORTGAGE SECURITIES TRUST 2004-3
Mortgage Loan Pass-Through Certificates, Series 2004-3

TERM SHEET

\$1,255,932,697

(APPROXIMATE)

THORNBURG MORTGAGE SECURITIES TRUST 2004-3**WELLS FARGO BANK, N.A., MASTER SERVICER****DEUTSCHE BANK NATIONAL TRUST COMPANY, TRUSTEE**

Class	Approx. Size (\$) ⁽¹⁾	Initial Coupon	Life Cap	Security Description	WAL (Yrs.) Call/Mat. ⁽³⁾	Window (mos.) Call/Mat ⁽³⁾	Initial Credit Support	Legal Final Maturity	Expected Ratings (Fitch / Moody's)
A	\$1,218,254,000	1mL + [] ⁽²⁾	11.00%	Senior Floater	3.53/4.31	1-87/1-362	[3.00]%	[09/25/2034]	[AAA / Aaa]
A-X ⁽⁴⁾⁽⁵⁾	Notional	Variable	N/A	Senior IO			[3.00]%		[AAA / Aaa]
R ⁽⁵⁾⁽⁶⁾	\$100	Net Wac	N/A	Residual			[3.00]%		[AAA / Aaa]
B-1 ⁽⁵⁾	14,443,000	Net Wac	N/A	Sub PT			[1.85]%		[AA / Aa2]
B-2 ⁽⁵⁾	9,419,000	Net Wac	N/A	Sub PT			[1.10]%		[A / A2]
B-3 ⁽⁵⁾	5,023,000	Net Wac	N/A	Sub PT			[0.70]%		[BBB / Baa2]
B-4 ⁽⁵⁾	3,139,000	Net Wac	N/A	Sub PT			[0.45]%		[BB / Ba2]
B-5 ⁽⁵⁾	1,883,000	Net Wac	N/A	Sub PT			[0.30]%		[B / B2]
B-6 ⁽⁵⁾	3,771,597	Net Wac	N/A	Sub PT			[0.00]%		[NR / NR]

- (1) The class sizes are subject to final collateral and rating agency approval and are subject to a + / -10% variance.
- (2) The class A coupon is described under "Class A Certificate Interest Rate" on page 6.
- (3) Assumes 20% CPR. Certificates pay on the 25th of every month beginning in October 2004.
- (4) The Class A-X Certificates will be interest only certificates. The Class A-X Certificates will not be entitled to payments of principal and will accrue interest on a notional balance which is equal to the balance of the Class A Certificates.
- (5) Not marketed in this term sheet.
- (6) Non-economic REMIC tax residual.

Contacts		
MBS Trading	Brian Hargrave	(212) 526-8320
Syndicate	Kevin White	(212) 526-9519
	Dan Covello	(212) 526-9519
	Paul Tedeschi	(212) 526-9519
Residential Mortgage Finance	Stan Labanowski	(212) 526-6211
	Mary Stone	(212) 526-9606
	Darius Houseal	(212) 526-9466

THE CLASS SIZES ARE SUBJECT TO CHANGE.
ALL COLLATERAL STATISTICS DESCRIBED HEREIN ARE BASED ON THE CUT-OFF DATE MORTGAGE LOAN POOL UNLESS OTHERWISE INDICATED. THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE MORTGAGE LOANS CONTAINED IN THE PROSPECTUS SUPPLEMENT. THE PROSPECTUS SUPPLEMENT SUPERSEDES THE INFORMATION IN ALL PRIOR COLLATERAL TERM SHEETS, IF ANY.

INFORMATION THAT IS TO BE DETERMINED OR THAT IS NOT KNOWN AT THIS TIME WILL BE LABELED "TBD"

This information does not constitute either an offer to sell or a solicitation of an offer to buy any of the securities referred to herein. Offers to sell and solicitations of offers to buy the securities are made only by, and this information must be read in conjunction with, the final Prospectus Supplement and the related Prospectus or, if not registered under the securities laws, the final Offering Memorandum (the "Offering Document"). Information contained herein does not purport to be complete and is subject to the same qualifications and assumptions, and should be considered by investors only in the light of the same warnings, lack of assurances and representations and other precautionary matters, as disclosed in the Offering Document. Information regarding the underlying assets has been provided by the issuer of the securities or an affiliate thereof and has not been independently verified by Lehman Brothers Inc. or any affiliate. The analyses contained herein have been prepared on the basis of certain assumptions (including, in certain cases, assumptions specified by the recipient hereof) regarding payments, interest rates, losses and other matters, including, but not limited to, the assumptions described in the Offering Document. Lehman Brothers Inc., and any of its affiliates, make no representation or warranty as to the actual rate or timing of payments on any of the underlying assets or the payments or yield on the securities. This information supersedes any prior versions hereof and will be deemed to be superseded by any subsequent versions (including, with respect to any description of the securities or underlying assets, the information contained in the Offering Document).

Deal Overview:**Structure**

- Thornburg Mortgage Securities Trust 2004-3 is a REMIC Trust, which will issue 3 classes of senior certificates, including one class of interest-only certificates, and 6 classes of subordinate certificates. Only the Class A Certificates are marketed herein.
- The deal will contain Yield Maintenance Agreements, which are intended to mitigate basis risk between the hybrid ARMs and the accrual rate on the Class A Certificates.
- 20% Optional Securities Purchase: Thornburg Mortgage, Inc. may purchase the certificates at a purchase price equal to their current principal amount plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 20% of the Cut-off Date aggregate principal balance of the Mortgage Loans.
- 10% Optional Clean-up Call: Thornburg Mortgage Home Loans, Inc., in its capacity as Servicer, has the option to purchase all of the trust's assets (and retire all outstanding certificates) at a purchase price equal to the current principal amount of the certificates plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 10% of the Cut-off Date aggregate principal balance of the Mortgage Loans.

Collateral

- The Mortgage Pool is composed of jumbo hybrid and adjustable rate mortgage loans:
 - The weighted average FICO score is 739, the weighted average LTV is 69.1% and the weighted average DTI is 30.6;
 - Approximately 72.7% of the Mortgage Loans are primary homes and approximately 28.4% are located in California; and
 - The collateral is indexed off of 1 month LIBOR (13.16%), 6 month LIBOR (16.82%), 12 month LIBOR (55.42%), or 1 year CMT (14.59%).
- As of the Cut-off Date, the mortgage loans will be serviced by: Thornburg Mortgage Home Loans (80.26%)*, First Republic Bank (13.21%), Colonial National Mortgage (5.93%), and Savannah Bank (0.61%).

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans. Cenlar is a private label sub-servicer with a Tier One performance ranking from Freddie Mac.

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Terms of the Offering:

Seller: Thornburg Mortgage Home Loans, Inc.
 Depositor: Structured Asset Securities Corporation
 Lead Manager: Lehman Brothers Inc.
 Co-Managers: Bear, Stearns & Co. Inc. and Greenwich Capital Markets, Inc.
 Master Servicer: Wells Fargo Bank, N.A.
 Trustee / Custodian: Deutsche Bank National Trust Company
 Rating Agencies:

<u>Class</u>	<u>Fitch</u>	<u>Moody's</u>
A	AAA	Aaa
A-X	AAA	Aaa
R	AAA	Aaa
B-1	AA	Aa2
B-2	A	A2
B-3	BBB	Baa2
B-4	BB	Ba2
B-5	B	B2
B-6	NR	NR

Cut-off Date: September 1, 2004
 Expected Pricing Date: Week of September 20, 2004
 Expected Settlement Date: September [29], 2004
 Distribution Dates: 25th of each month, commencing in October 2004
 Accrual Period: In the case of the Class A and Class A-X Certificates, the Accrual Period will be the period from and including the preceding Distribution Date (or from September 29, 2004, in the case of the first Distribution Date) to and including the day prior to such Distribution Date. In the case of the Subordinate Certificates, the Accrual Period will be the calendar month immediately preceding the current Distribution Date.

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Terms of the Offering (cont):

Day Count / Delay Days /
First Accrual Date

<u>Class</u>	<u>Day Count</u>	<u>Delay</u>	<u>First Accrual Date</u>
A	Actual/360	0	September [29], 2004
A-X	Actual/360	0	September [29], 2004
R	30/360	24	September 1, 2004
B-1	30/360	24	September 1, 2004
B-2	30/360	24	September 1, 2004
B-3	30/360	24	September 1, 2004
B-4	30/360	24	September 1, 2004
B-5	30/360	24	September 1, 2004
B-6	30/360	24	September 1, 2004

Certificates:

The "Senior Certificates" will consist of the Class A (the "Class A Certificates"), the Class A-X, and the Class R Certificates. The "Subordinate Certificates" will consist of the Class B-1, Class B-2, Class B-3, Class B-4, Class B-5, and Class B-6 Certificates. The Senior Certificates and the Subordinate Certificates are collectively referred to herein as the "Certificates". The Class A, Class A-X, Class R, Class B-1, Class B-2 and Class B-3 Certificates are being offered publicly pursuant to a prospectus supplement. The Class B-4, Class B-5 and Class B-6 Certificates will be offered privately pursuant to a private placement memorandum.

Registration:

Book-entry form through DTC

Federal Tax Treatment:

It is anticipated that the Certificates will represent, in part, ownership of REMIC regular interests for tax purposes.

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Terms of the Offering (cont):

- ERISA Eligibility: Prior to the termination of the Yield Maintenance Agreements, investors investing for or on behalf of a employee benefit or retirement plan in the Class A, Class B-1, Class B-2 and Class B-3 Certificates must acquire or hold such certificates pursuant to the exemptive relief provided under PTCE 84-14, 91-38, 90-1, 95-60 or 96-23. After the termination of the Yield Maintenance Agreements, the Class A, Class B-1, Class B-2 and Class B-3 Certificates will be eligible under the Lehman Brothers, Inc. underwriters' exemption.
- Prospective investors should review with their legal advisors whether the purchase and holding of any of the Certificates could give rise to a transaction prohibited or not otherwise permissible under ERISA or other similar laws.
- SMMEA Treatment: The Class A, Class A-X, and Class B-1 Certificates are expected to be SMMEA eligible.
- Minimum Denominations: Class A: \$25,000
Class A-X: \$1,000,000
Class B-1 – B-6 \$100,000
- Optional Securities
Purchase Right: Thornburg Mortgage, Inc. will have the option of purchasing the Certificates at a purchase price equal to their current principal amount plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 20% of the Cut-off Date aggregate principal balance of the Mortgage Loans (the "Optional Call Date").
- Optional Clean-Up Call: The terms of the transaction allow for an optional termination of the trust and retirement of the Certificates at the option of Thornburg Mortgage Home Loans, Inc., in its capacity as Servicer, once the aggregate principal balance of the Mortgage Loans has been reduced to less than 10% of the Cut-off Date aggregate principal balance of the Mortgage Loans (the "Clean-Up Call Date").

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Terms of the Offering (cont):

Servicer:

<u>Servicers</u>	<u>%</u>
Thornburg Mortgage Home Loans *	80.26%
First Republic Bank	13.21%
Colonial National Mortgage	5.93%
Savannah Bank	0.61%

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans. Cenlar is a private label sub-servicer with a Tier One performance ranking from Freddie Mac.

Servicing Fee:

<u>Servicers</u>	<u>Servicing Fee</u>
Thornburg Mortgage Home Loans	0.250 – 0.375%
First Republic Bank	0.250%
Colonial National Mortgage	0.250 – 0.375%
Savannah Bank	0.250 – 0.375%

Trustee Fee:

[0.00050%] per annum

Master Servicing Fee:

[0.015%] per annum

Pricing Prepayment Assumption:

20% CPR per annum.

Net WAC Rate:

The “Net WAC Rate” for each Distribution Date will be the weighted average of the Net Mortgage Rates of the Mortgage Loans at the beginning of the related due period, weighted on the basis of their Scheduled Principal Balances at the beginning of the related due period. The “Net Mortgage Rate” for any Mortgage Loan is equal to the rate of the related Mortgage Loan less the Trustee Fee, the Master Servicing Fee, and the related servicing fee rate.

Class A

Certificate Interest Rate:

The “Class A Certificate Interest Rate” will be equal to LIBOR, plus a margin, subject to the lesser of (i) the Class A Available Funds Cap Rate and (ii) 11.00%. On any Distribution Date following the Optional Call Date, the margin for the Class A Certificates will be equal to twice its original margin.

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Terms of the Offering (cont):

Class A-X

Certificate Interest Rate: The "Class A-X Certificate Interest Rate" will be equal to the excess, if any of (i) the Class A Available Funds Cap Rate over (ii) the Class A Certificate Interest Rate. If on any Distribution Date, with respect to any of the Certificates (other than the Class A-X Certificates), there is any Class A or Subordinate Available Funds Cap Shortfall Amount, amounts payable to the Class A-X Certificates will be reduced by such amount.

Net Interest Remittance Amount:

The "Net Interest Remittance Amount" for any Distribution Date will be equal to the excess of (a) the product of (x) one-twelfth of the Net WAC Rate of the Mortgage Loans for such Distribution Date multiplied by (y) the aggregate principal balance of the Mortgage Loans over (b) any Net Yield Maintenance Amounts paid to the derivative counterparty.

Class A

Available Funds Cap Rate: The "Class A Available Funds Cap Rate" on any Distribution Date, will be equal to a fraction expressed as a percentage the numerator of which is equal to the product of (1) a fraction expressed as a percentage the numerator of which is equal to the product of (x) 12 and (y) the Net Interest Remittance Amount and the denominator of which is equal to the beginning Mortgage Loan balance for such Distribution Date and (2) 30 divided by the actual number of days in the related accrual period.

Subordinate

Available Funds Cap Rate: The "Subordinate Available Funds Cap Rate" on any Distribution Date, will be equal to a fraction expressed as a percentage the numerator of which is equal to the product of (x) 12 and (y) the Net Interest Remittance Amount and the denominator of which is equal to the beginning Mortgage Loan balance for such Distribution Date.

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Terms of the Offering(cont):

Class A Available Funds
Cap Shortfall Amount:

If on any Distribution Date, the Certificate Interest Rate for the Class A Certificates is based upon the Class A Available Funds Cap Rate, the "Class A Available Funds Cap Shortfall Amount" is equal to the excess of: (i) the amount of interest accrued thereon at one month LIBOR plus a margin (subject to the maximum rate of 11.00%) over (ii) the interest calculated at the Class A Available Funds Cap Rate for such Distribution Date plus any unpaid Class A Available Funds Cap Shortfall Amounts from prior Distribution Dates with interest thereon at the Certificate Interest Rate without regard to the Class A Available Funds Cap.

Subordinate Available Funds
Cap Shortfall Amount:

If on any Distribution Date, the Certificate Interest Rate for the Subordinate Certificates is based upon the Subordinate Available Funds Cap Rate, the "Subordinate Available Funds Cap Shortfall Amount" is equal to the excess of: (i) the amount of interest accrued thereon at the Net WAC Rate over (ii) the interest calculated at the Subordinate Available Funds Cap Rate for such Distribution Date plus any unpaid Subordinate Available Funds Cap Shortfall Amounts from prior Distribution Dates with interest thereon at the Certificate Interest Rate without regard to the Subordinate Available Funds Cap.

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Terms of the Offering (cont):

Mortgage Loans:

As of the Cut-off Date, the aggregate principal balance of the mortgage loans described herein is expected to be approximately \$1,255,932,698 (the "Mortgage Loans"). The Mortgage Loans either adjust their rates based on various indices (the "Adjustable Rate Mortgage Loans") or in the case of approximately 22.91%, 26.46%, 6.02%, and 9.64% of the Mortgage Loans, have initial rate adjustments generally occurring approximately three, five, seven or ten years, respectively, after the date of origination of such mortgage loan, and thereafter adjust their rates based on various indices ("Hybrid ARMs"). The Hybrid ARMs with initial interest rate adjustments occurring three, five, seven or ten years after the date of origination are each sometimes referred to herein as "hybrid mortgage loan groups." Approximately 93.80% of the Mortgage Loans are required to make payments of interest only for up to the first 120 months following origination. After such interest only period, such Mortgage Loans are scheduled to amortize over the remaining term of the loan.

Yield Maintenance
Agreements:

With respect to the Class A Certificates, various interest rate derivative contracts (collectively, the "Yield Maintenance Agreements") will be entered into between the trust and the derivative counterparty. The derivatives will include swaps purchased for each of the 3 year, 5 year, 7 year and 10 year hybrid mortgage loan groups. The swaps purchased will mitigate interest rate risk posed by the Hybrid ARMs during their fixed rate periods. The swap purchased for each hybrid mortgage loan group will be in effect until the weighted average initial reset date for such group. Protection will be based upon prepayment speeds at or above 15% CPR. The notional balance of each derivative agreement for each hybrid mortgage loan group, on any Distribution Date, will be the lesser of (a) a schedule set at a prepayment rate of 15% CPR for the respective hybrid mortgage loan group and (b) the actual balance of such mortgage loan group on the related Distribution Date.

Payments from the Yield Maintenance Agreements to the trust will be used to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts on the Certificates.

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Terms of the Offering (cont):

Net Yield Maintenance

Amount:

With respect to any Distribution Date, the "Net Yield Maintenance Amount" will be equal to the difference between (a) the aggregate amount payable to the trust on such Distribution Date by the derivative counterparty and (b) the aggregate amount payable by the trust to the derivative counterparty on such Distribution Date pursuant to the related derivative contracts. Any Net Yield Maintenance Amounts received by the trust will be used to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts on the Certificates as described herein.

Credit Enhancement:

Senior/subordinate, shifting interest structure. Credit enhancement for the Senior Certificates will consist of the Subordinate Certificates (total subordination is expected to be initially approximately, 3.00%)

Allocation of
Realized Losses:

If a Mortgage Loan becomes a liquidated loan, the net liquidation proceeds relating thereto may be less than the principal balance on such Mortgage Loan. The amount of such insufficiency is a "Realized Loss." Any realized losses on the Mortgage Loans will be allocated as follows: first, to the Subordinate Certificates in reverse order of their numerical Class designations, in each case until the respective class principal balance has been reduced to zero; thereafter, to the Class A Certificates in reduction of their class principal balance.

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Principal Distribution Amounts

Initial Senior Enhancement Percentage = approximately 3.00%

Senior Enhancement Percentage = Subordinate Principal Amount / Collateral balance

Shifting Interest: Until the first Distribution Date occurring after September 2011, the Subordinate Certificates will be locked out of payments of unscheduled principal (unless the Senior Certificates have been reduced to zero or the credit enhancement provided by the Subordinate Certificates has doubled as described below). After such time and subject to standard collateral performance triggers (as described in the prospectus supplement), the Subordinate Certificates will receive increasing portions of unscheduled principal payments as described below.

The prepayment shift percentages from the Subordinate Percentage to the Senior Certificates are as follows:

- If the Senior Enhancement Percentage is less than 2 times the Initial Senior Enhancement Percentage:

<u>Distribution Dates (months)</u>	<u>Shift Percentage</u>
1 – 84	100%
85 – 96	70%
97 – 108	60%
109 – 120	40%
121 – 132	20%
133+	0%

- If the Senior Enhancement Percentage is greater than or equal to 2 times the Initial Senior Enhancement Percentage:

<u>Distribution Dates (months)</u>	<u>Shift Percentage</u>
1 – 36	50%
37+	0%

(If the Senior Enhancement Percentage doubles as compared to the Cut-off Date Senior Enhancement Percentage during the first 36 months of the transaction, the Class A Certificates will be entitled to 50% of the Subordinate Percentage of unscheduled principal subject to cumulative loss and delinquency tests. After month 36, if the Senior Enhancement Percentage has doubled as compared to the Cut-off Date Senior Enhancement Percentage, the Class A Certificates will be entitled to unscheduled principal based on the Senior Percentage only, subject to cumulative loss and delinquency tests).

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Principal Distribution Amounts (cont.):

Senior Percentage = Senior Certificate Principal Balance / Mortgage Collateral Balance.

Subordinate Percentage = 100% - Senior Percentage.

Prepayment Percentage = Senior Percentage + Shift Percentage * Subordinate Percentage.

Senior Principal Distribution Amount ("Senior PDA") will be equal to the sum of (i) the product of (a) Mortgage Scheduled Principal and (b) Senior Percentage and (ii) the product of (a) Mortgage Prepayment Principal and (b) Prepayment Percentage.

Subordinate Principal Distribution Amount ("Subordinate PDA") will be equal to the difference between (i) the sum of Mortgage Scheduled Principal and Prepayment Principal and (ii) Senior PDA.

Certificate Priority of Distributions:

Available funds from the Mortgage Loans will be distributed in the following order of priority:

- 1) To the derivative counterparty, solely with respect to available funds derived from or with respect to interest, any Net Yield Maintenance Amounts due to the derivative counterparty.
- 2) Senior Certificates, accrued and unpaid interest at the related Certificate Interest Rate, provided, however, that any interest otherwise distributable with respect to the Class A-X Certificate will be reduced to the extent needed to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts under 5) and 7) below;
- 3) Class R Certificate, Senior PDA, until its balance is reduced to zero;
- 4) Class A Certificates, Senior PDA, until its balance is reduced to zero;
- 5) Class A Certificates, to pay any Class A Available Funds Cap Shortfall Amounts, from Net Yield Maintenance Amounts received by the trust, and amounts representing interest distributable to the Class A-X Certificates;
- 6) Class B-1, Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, in sequential order, accrued and unpaid interest at the respective Certificate Interest Rates and the respective shares of Subordinate PDA allocable to such Classes;
- 7) Class B-1, Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, in sequential order, to pay any Subordinate Available Funds Cap Shortfall Amounts, from Net Yield Maintenance Amounts received by the trust, and amounts representing interest distributable to the Class A-X Certificates;
- 8) Class R Certificate, any remaining amount.

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Class A Available Funds Cap Schedule* (1) (2)

Period	Available Funds Cap	Period	Available Funds Cap	Period	Available Funds Cap
1	11.72%	31	13.34%	61	11.07%
2	12.38%	32	13.46%	62	10.79%
3	12.47%	33	13.34%	63	11.07%
4	12.38%	34	13.55%	64	10.79%
5	12.50%	35	11.75%	65	10.79%
6	12.79%	36	11.86%	66	11.69%
7	12.49%	37	12.04%	67	10.79%
8	12.59%	38	11.86%	68	11.07%
9	12.50%	39	12.05%	69	10.79%
10	12.59%	40	11.88%	70	11.07%
11	12.80%	41	12.00%	71	10.79%
12	12.80%	42	12.39%	72	10.79%
13	12.90%	43	12.00%	73	11.07%
14	12.80%	44	12.19%	74	10.79%
15	12.91%	45	12.00%	75	11.07%
16	12.80%	46	12.19%	76	10.79%
17	12.92%	47	12.41%	77	10.79%
18	13.25%	48	12.42%	78	11.69%
19	12.92%	49	12.62%	79	10.79%
20	13.02%	50	12.42%	80	11.07%
21	12.92%	51	12.62%	81	10.79%
22	13.03%	52	12.41%	82	10.63%
23	13.22%	53	12.41%	83	10.43%
24	13.22%	54	13.07%	84	10.43%
25	13.34%	55	12.41%		
26	13.22%	56	12.62%		
27	13.34%	57	12.42%		
28	13.22%	58	13.35%		
29	13.34%	59	10.78%		
30	13.72%	60	10.79%		

- (1) Based on 1 month Libor, 6 month Libor, 12 month Libor, and 1 year CMT of 15% for each period.
- (2) Assumes 20% CPR, Cut-off Date of September 1, 2004, and a first Distribution Date of October 25, 2004.

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Sensitivity Analysis- To 20% Optional Call Date						
CPR	10%	15%	20%	25%	30%	40%
<u>Class A</u>						
Price: 100-00						
Avg. Life (yrs)	7.04	4.83	3.53	2.75	2.22	1.57
Modified Duration (yrs)	6.34	4.49	3.35	2.64	2.15	1.53
Principal Window (mos.)	1 - 166	1 - 119	1 - 87	1 - 68	1 - 55	1 - 39

Sensitivity Analysis- To Maturity						
CPR	10%	15%	20%	25%	30%	40%
<u>Class A:</u>						
Price: 100-00						
Avg. Life (yrs)	8.06	5.71	4.31	3.38	2.74	1.92
Modified Duration (yrs)	7.04	5.15	3.97	3.17	2.60	1.85
Principal Window (mos.)	1 - 362	1 - 362	1 - 362	1 - 362	1 - 362	1 - 359

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Thornburg 2001-3 Collateral Summary

	As of the Cut-off Date		
Total Number of Loans	2,599	Primary Mortgage Insurance Coverage	
Total Outstanding Loan Balance	\$1,255,932,697.96	Yes	2.3%
Average Loan Principal Balance	\$483,237	No	97.7%
Fixed Rate	0.0%	Primary Mortgage Insurance Coverage (First Lien Loans with LTV > 80%)	
Adjustable Rate (including Hybrids)	100.0%	Yes	64.8%
Prepayment Penalty	15.6%	No	35.2%
Weighted Average Coupon	4.4%	Prepayment Penalty	
Weighted Average Margin	2.0%	None	84.4%
Non-Zero Weighted Average Initial Periodic Cap	4.0%	0.001-1.000	2.1%
Non-Zero Weighted Average Periodic Cap	1.8%	1.001-2.000	0.1%
Weighted Average Maximum Rate	10.5%	2.001-3.000	6.3%
Weighted Average Floor	2.0%	4.001-5.000	7.1%
Weighted Average Original Term (mo.)	361	Geographic Distribution	
Weighted Average Remaining Term (mo.)	358	(Other states account individually for less than 5% of the Cut-off Date principal balance)	
Weighted Average Loan Age (mo.)	3	CA	28.4%
Weighted Average Combined LTV	69.1%	FL	11.0%
Non-Zero Weighted Average FICO	739	NY	7.6%
Non-Zero Weighted Average DTI	30.6%	CO	6.8%
Interest Only Mortgage Loans	93.8%	GA	5.5%
First Lien Mortgage Loans	100.0%	Occupancy Status	
Product Type		Primary Home	72.7%
1 Month LIBOR ARM	13.2%	Second Home	15.9%
6 Month LIBOR ARM	11.7%	Investment	11.4%
12 Month ARM (LIBOR and CMT)	10.1%	Loan Documentation	
3/1 ARM (LIBOR and CMT)	20.3%	Full	93.8%
3/27 ARM (LIBOR)	2.6%	Stated	5.1%
5/1 ARM (LIBOR and CMT)	24.5%	Other	1.1%
5/25 ARM (LIBOR)	1.9%		
7/1 ARM (LIBOR and CMT)	5.6%		
7/23 (LIBOR)	0.4%		
10/1 ARM (LIBOR and CMT)	9.5%		
10/20 ARM (LIBOR)	0.2%		
Loan Purpose			
Purchase	62.9%		
Cash Out Refinance	23.6%		
Rate/Term Refinance	13.5%		
Servicers			
Thornburg Mortgage Home Loans, Inc.*	80.3%		
First Republic Bank	13.2%		
Colonial National Mortgage	5.9%		
Savannah Bank	0.6%		

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans.

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Collateral Characteristics

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Scheduled Principal Balances

(\$)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.01 - 50,000.00	5	\$165,348.96	0.01%
50,000.01 - 100,000.00	105	8,793,246.13	0.70
100,000.01 - 150,000.00	282	35,682,247.99	2.84
150,000.01 - 200,000.00	293	51,679,281.58	4.11
200,000.01 - 250,000.00	246	55,454,260.71	4.42
250,000.01 - 300,000.00	243	67,285,342.81	5.36
300,000.01 - 350,000.00	196	64,235,434.48	5.11
350,000.01 - 400,000.00	161	60,822,992.17	4.84
400,000.01 - 450,000.00	127	54,012,380.45	4.30
450,000.01 - 500,000.00	154	73,615,527.19	5.86
500,000.01 - 550,000.00	82	43,066,632.07	3.43
550,000.01 - 600,000.00	82	47,433,141.46	3.78
600,000.01 - 650,000.00	75	47,283,994.77	3.76
650,000.01 - 700,000.00	70	47,772,242.57	3.80
700,000.01 - 750,000.00	49	35,906,714.78	2.86
750,000.01 - 800,000.00	48	37,728,094.19	3.00
800,000.01 - 850,000.00	28	23,368,745.08	1.86
850,000.01 - 900,000.00	22	19,511,331.33	1.55
900,000.01 - 950,000.00	28	26,074,947.86	2.08
950,000.01 - 1,000,000.00	69	68,329,242.25	5.44
1,000,000.01 >=	234	387,711,549.13	30.87
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: \$24,400.00
Maximum: \$5,000,000.00
Average: \$483,236.90

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Mortgage Rates			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
2.001 - 2.500	47	\$25,287,947.96	2.01%
2.501 - 3.000	211	94,408,814.02	7.52
3.001 - 3.500	329	162,826,295.77	12.96
3.501 - 4.000	366	192,109,071.66	15.30
4.001 - 4.500	342	164,321,548.70	13.08
4.501 - 5.000	492	244,058,511.84	19.43
5.001 - 5.500	433	194,705,123.49	15.50
5.501 - 6.000	306	140,914,333.37	11.22
6.001 - 6.500	69	32,627,084.38	2.60
6.501 - 7.000	4	4,673,966.77	0.37
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 2.375%

Maximum: 6.875%

Weighted Average: 4.444%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Original Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
171 - 180	1	\$671,782.95	0.05%
241 - 300	1	160,122.53	0.01
301 - 360	2,554	1,240,718,449.81	98.79
361 >=	43	14,382,342.67	1.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 180.0
Maximum: 480.0
Weighted Average: 361.2

Remaining Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 170	1	\$671,782.95	0.05%
241 - 300	2	525,763.50	0.04
301 - 360	2,553	1,240,352,808.84	98.76
361 >=	43	14,382,342.67	1.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 151.0
Maximum: 480.0
Weighted Average: 358.1

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Combined Loan-to-Value Ratio

(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.001 - 10.000	1	\$150,000.00	0.01%
10.001 - 20.000	17	8,188,415.35	0.65
20.001 - 30.000	32	14,028,066.15	1.12
30.001 - 40.000	66	41,517,568.54	3.31
40.001 - 50.000	119	71,307,130.14	5.68
50.001 - 60.000	197	125,029,929.11	9.96
60.001 - 70.000	394	309,454,832.54	24.64
70.001 - 80.000	1,647	642,470,503.22	51.15
80.001 - 90.000	88	28,870,142.42	2.30
90.001 - 100.000	37	14,434,736.05	1.15
100.001 - 110.000	1	481,374.44	0.04
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 7.75%
 Maximum: 100.21%
 Non-Zero WA: 69.09%

FICO Score

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 579	5	\$3,970,979.65	0.32%
600 - 619	2	3,500,000.00	0.28
620 - 639	13	14,598,880.75	1.16
640 - 659	66	37,006,678.58	2.95
660 - 679	172	75,389,801.65	6.00
680 - 699	247	117,853,327.01	9.38
700 - 719	305	159,421,436.23	12.69
720 - 739	325	156,292,381.32	12.44
740 - 759	431	209,307,171.06	16.67
760 - 779	493	237,111,425.78	18.88
780 - 799	437	198,846,906.57	15.83
800 >=	103	42,633,709.36	3.39
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 617
 Maximum: 819
 Non-Zero WA: 739

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Loan Purpose

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Purchase	1,645	\$789,911,513.02	62.89%
Cash Out Refinance	556	295,998,599.05	23.57
Rate/Term Refinance	398	170,022,585.89	13.54
Total:	2,599	\$1,255,932,697.96	100.00%

Property Type

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Single Family	1,333	\$735,674,602.05	58.58%
PUD	661	266,284,401.07	21.20
Condo	493	186,948,510.25	14.89
2-4 Family	71	42,613,176.37	3.39
Co-op	41	24,412,008.22	1.94
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

States – Top 30			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
CA-N	266	\$207,853,662.04	16.55%
CA-S	235	148,829,320.63	11.85
FL	346	138,193,971.14	11.00
NY	115	95,460,180.92	7.60
CO	161	85,925,447.67	6.84
GA	227	69,078,810.85	5.50
NJ	110	61,383,392.90	4.89
VA	163	60,062,367.85	4.78
SC	95	39,219,609.46	3.12
PA	73	34,181,605.87	2.72
NC	78	28,113,108.95	2.24
CT	26	25,275,404.30	2.01
MA	26	24,842,679.71	1.98
NM	68	24,642,236.92	1.96
AZ	93	24,205,244.97	1.93
TX	61	22,431,348.25	1.79
MI	58	19,873,078.68	1.58
MD	50	18,675,308.79	1.49
WA	47	17,981,626.00	1.43
IL	39	17,783,500.60	1.42
NV	29	11,289,060.26	0.90
UT	18	11,240,703.15	0.90
AL	36	10,788,306.88	0.86
TN	26	7,842,742.87	0.62
MN	19	6,861,099.66	0.55
OR	23	6,669,955.87	0.53
MO	15	4,755,755.18	0.38
OH	21	4,635,295.09	0.37
DC	6	4,374,300.00	0.35
HI	4	3,778,500.00	0.30
Other	65	19,685,072.50	1.57
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Prepayment Penalty Description

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
None	2,361	\$1,059,985,742.71	84.40%
1% of UPB	172	150,218,356.90	11.96
2% of UPB	65	44,228,598.35	3.52
6% of UPB	1	1,500,000.00	0.12
Total:	2,599	\$1,255,932,697.96	100.00%

Documentation Type

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Full	2,464	\$1,178,050,562.10	93.80%
Stated	112	64,332,796.58	5.12
No Ratio	23	13,549,339.28	1.08
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Gross Margin			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 1.000	9	\$2,369,740.55	0.19%
1.001 - 1.500	85	45,242,621.55	3.6
1.501 - 2.000	1,660	724,039,652.11	57.65
2.001 - 2.500	815	456,605,424.43	36.36
2.501 - 3.000	30	27,675,259.32	2.2
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 1.000%
Maximum: 2.875%
Non-Zero WA: 2.037%

Initial Periodic Cap			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.000	285	\$165,323,233.56	13.16%
1.000	296	146,498,647.42	11.66
2.000	308	128,357,643.92	10.22
4.000	665	266,096,383.68	21.19
5.000	861	396,093,096.08	31.54
6.000	184	153,563,693.30	12.23
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 1.000%
Maximum: 6.000%
Non-Zero WA: 4.006%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Periodic Cap			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.000	285	\$165,323,233.56	13.16%
1.000	408	211,295,743.78	16.82
2.000	1,906	879,313,720.62	70.01
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 1.000%

Maximum: 2.000%

Non-Zero WA: 1.806%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Maximum Rate</i>			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
8.001 - 8.500	5	\$3,600,141.14	0.29%
8.501 - 9.000	109	59,515,671.77	4.74
9.001 - 9.500	278	120,870,672.14	9.62
9.501 - 10.000	434	191,440,142.42	15.24
10.001 - 10.500	373	153,257,552.05	12.20
10.501 - 11.000	1,190	593,343,560.24	47.24
11.001 - 11.500	140	83,069,155.82	6.61
11.501 - 12.000	42	38,277,461.88	3.05
12.001 - 12.500	3	2,429,000.00	0.19
13.001 - 13.500	2	637,600.00	0.05
13.501 - 14.000	4	2,061,555.05	0.16
14.001 - 14.500	5	2,154,560.50	0.17
14.501 - 15.000	10	3,362,224.95	0.27
15.001 - 15.500	4	1,913,400.00	0.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 8.250%
Maximum: 15.250%
Non-Zero WA: 10.512%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Floor</i>			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.501 - 1.000	9	\$2,369,740.55	0.19%
1.001 - 1.500	85	45,242,621.55	3.60
1.501 - 2.000	1,657	722,917,552.11	57.56
2.001 - 2.500	815	456,605,424.43	36.36
2.501 - 3.000	33	28,797,359.32	2.29
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 1.000%

Maximum: 3.000%

Weighted Average: 2.038%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Servicers</i>			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Thornburg Mortgage Home Loans, Inc.*	2,183	\$1,007,962,112.11	80.26%
First Republic Bank	194	165,910,733.30	13.21
Colonial National Mortgage	208	74,458,503.43	5.93
Savannah Bank	14	7,601,349.12	0.61
Total:	2,599	\$1,255,932,697.96	100.00%

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Months to Next Rate Adjustment			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
1 - 6	585	\$313,457,875.69	24.96%
7 - 12	302	125,795,523.70	10.02
25 - 30	2	2,268,109.75	0.18
31 - 36	692	285,410,099.07	22.72
43 - 48	1	1,497,084.18	0.12
49 - 54	5	1,470,639.53	0.12
55 - 60	679	329,292,003.90	26.22
79 - 84	145	75,621,796.16	6.02
91 - 115	5	1,528,310.52	0.12
116 >=	183	119,591,255.46	9.52
Total:	2,599	\$1,255,932,697.96	100.00%

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TERM SHEET

\$1,255,932,697

(APPROXIMATE)

THORNBURG MORTGAGE SECURITIES TRUST 2004-3**WELLS FARGO BANK, N.A., MASTER SERVICER****DEUTSCHE BANK NATIONAL TRUST COMPANY, TRUSTEE**

Class	Approx. Size (\$) ⁽¹⁾	Initial Coupon	Life Cap	Security Description	WAL (Yrs.) Call/Mat. ⁽³⁾	Window (mos.) Call/Mat. ⁽³⁾	Initial Credit Support	Legal Final Maturity	Expected Ratings (Fitch / Moody's/S&P)
A	\$1,216,370,000	1mL + [] ⁽²⁾	11.00%	Senior Floater	3.53/4.30	1-87/1-362	[3.15]%	[09/25/2034]	[AAA / Aaa / AAA]
A-X ⁽⁴⁾⁽⁵⁾	Notional	Variable	N/A	Senior IO			[3.15]%		[AAA / Aaa / AAA]
R ⁽⁵⁾⁽⁶⁾	\$100	Net Wac	N/A	Residual			[3.15]%		[AAA / Aaa / AAA]
B-1 ⁽⁵⁾	16,327,000	Net Wac	N/A	Sub PT			[1.85]%		[AA / Aa2 / AA]
B-2 ⁽⁵⁾	9,419,000	Net Wac	N/A	Sub PT			[1.10]%		[A / A2 / A]
B-3 ⁽⁵⁾	4,395,000	Net Wac	N/A	Sub PT			[0.75]%		[BBB / Baa2 / BBB]
B-4 ⁽⁵⁾	3,767,000	Net Wac	N/A	Sub PT			[0.45]%		[BB / Ba2 / BB]
B-5 ⁽⁵⁾	1,883,000	Net Wac	N/A	Sub PT			[0.30]%		[B / B2 / B]
B-6 ⁽⁵⁾	3,771,597	Net Wac	N/A	Sub PT			[0.00]%		[NR / NR / NR]

- (1) The class sizes are subject to final collateral and rating agency approval and are subject to a + / -10% variance.
- (2) The class A coupon is described under "Class A Certificate Interest Rate" on page 6.
- (3) Assumes 20% CPR. Certificates pay on the 25th of every month beginning in October 2004.
- (4) The Class A-X Certificates will be interest only certificates. The Class A-X Certificates will not be entitled to payments of principal and will accrue interest on a notional balance which is equal to the balance of the Class A Certificates.
- (5) Not marketed in this term sheet.
- (6) Non-economic REMIC tax residual.

Contacts		
MBS Trading	Brian Hargrave	(212) 526-8320
Syndicate	Kevin White	(212) 526-9519
	Dan Covello	(212) 526-9519
	Paul Tedeschi	(212) 526-9519
Residential Mortgage Finance	Stan Labanowski	(212) 526-6211
	Mary Stone	(212) 526-9606
	Darius Houseal	(212) 526-9466

THE CLASS SIZES ARE SUBJECT TO CHANGE.
ALL COLLATERAL STATISTICS DESCRIBED HEREIN ARE BASED ON THE CUT-OFF DATE MORTGAGE LOAN POOL UNLESS OTHERWISE INDICATED. THE INFORMATION CONTAINED HEREIN WILL BE SUPERSEDED BY THE DESCRIPTION OF THE MORTGAGE LOANS CONTAINED IN THE PROSPECTUS SUPPLEMENT. THE PROSPECTUS SUPPLEMENT SUPERSEDES THE INFORMATION IN ALL PRIOR COLLATERAL TERM SHEETS, IF ANY.

INFORMATION THAT IS TO BE DETERMINED OR THAT IS NOT KNOWN AT THIS TIME WILL BE LABELED "TBD"

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Deal Overview:**Structure**

- Thornburg Mortgage Securities Trust 2004-3 is a REMIC Trust, which will issue 3 classes of senior certificates, including one class of interest-only certificates, and 6 classes of subordinate certificates. Only the Class A Certificates are marketed herein.
- The deal will contain Yield Maintenance Agreements, which are intended to mitigate basis risk between the hybrid ARMs and the accrual rate on the Class A Certificates.
- 20% Optional Securities Purchase: Thornburg Mortgage, Inc. may purchase the certificates at a purchase price equal to their current principal amount plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 20% of the Cut-off Date aggregate principal balance of the Mortgage Loans.
- 10% Optional Clean-up Call: Thornburg Mortgage Home Loans, Inc., in its capacity as Servicer, has the option to purchase all of the trust's assets (and retire all outstanding certificates) at a purchase price equal to the current principal amount of the certificates plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 10% of the Cut-off Date aggregate principal balance of the Mortgage Loans.

Collateral

- The Mortgage Pool is composed of jumbo hybrid and adjustable rate mortgage loans:
 - The weighted average FICO score is 739, the weighted average LTV is 69.1% and the weighted average DTI is 30.6;
 - Approximately 72.7% of the Mortgage Loans are primary homes and approximately 28.4% are located in California; and
 - The collateral is indexed off of 1 month LIBOR (13.16%), 6 month LIBOR (16.82%), 12 month LIBOR (55.42%), or 1 year CMT (14.59%).
- As of the Cut-off Date, the mortgage loans will be serviced by: Thornburg Mortgage Home Loans (80.26%)*, First Republic Bank (13.21%), Colonial National Mortgage (5.93%), and Savannah Bank (0.61%).

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans. Cenlar is a private label sub-servicer with a Tier One performance ranking from Freddie Mac.

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Terms of the Offering:

Seller: Thornburg Mortgage Home Loans, Inc.

Depositor: Structured Asset Securities Corporation

Lead Manager: Lehman Brothers Inc.

Co-Managers: Bear, Stearns & Co. Inc. and Greenwich Capital Markets, Inc.

Master Servicer: Wells Fargo Bank, N.A.

Trustee / Custodian: Deutsche Bank National Trust Company

Rating Agencies:

<u>Class</u>	<u>Fitch</u>	<u>Moody's</u>	<u>Standard & Poors</u>
A	AAA	Aaa	AAA
A-X	AAA	Aaa	AAA
R	AAA	Aaa	AAA
B-1	AA	Aa2	AA
B-2	A	A2	A
B-3	BBB	Baa2	BBB
B-4	BB	Ba2	BB
B-5	B	B2	B
B-6	NR	NR	NR

Cut-off Date: September 1, 2004

Expected Pricing Date: Week of September 20, 2004

Expected Settlement Date: September [29], 2004

Distribution Dates: 25th of each month, commencing in October 2004

Accrual Period: In the case of the Class A and Class A-X Certificates, the Accrual Period will be the period from and including the preceding Distribution Date (or from September 29, 2004, in the case of the first Distribution Date) to and including the day prior to such Distribution Date. In the case of the Subordinate Certificates, the Accrual Period will be the calendar month immediately preceding the current Distribution Date.

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Terms of the Offering (cont):

Day Count / Delay Days /
First Accrual Date

<u>Class</u>	<u>Day Count</u>	<u>Delay</u>	<u>First Accrual Date</u>
A	Actual/360	0	September [29], 2004
A-X	Actual/360	0	September [29], 2004
R	30/360	24	September 1, 2004
B-1	30/360	24	September 1, 2004
B-2	30/360	24	September 1, 2004
B-3	30/360	24	September 1, 2004
B-4	30/360	24	September 1, 2004
B-5	30/360	24	September 1, 2004
B-6	30/360	24	September 1, 2004

Certificates:

The "Senior Certificates" will consist of the Class A (the "Class A Certificates"), the Class A-X, and the Class R Certificates. The "Subordinate Certificates" will consist of the Class B-1, Class B-2, Class B-3, Class B-4, Class B-5, and Class B-6 Certificates. The Senior Certificates and the Subordinate Certificates are collectively referred to herein as the "Certificates". The Class A, Class A-X, Class R, Class B-1, Class B-2 and Class B-3 Certificates are being offered publicly pursuant to a prospectus supplement. The Class B-4, Class B-5 and Class B-6 Certificates will be offered privately pursuant to a private placement memorandum.

Registration:

Book-entry form through DTC

Federal Tax Treatment:

It is anticipated that the Certificates will represent, in part, ownership of REMIC regular interests for tax purposes.

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Terms of the Offering (cont):

- ERISA Eligibility: Prior to the termination of the Yield Maintenance Agreements, investors investing for or on behalf of a employee benefit or retirement plan in the Class A, Class B-1, Class B-2 and Class B-3 Certificates must acquire or hold such certificates pursuant to the exemptive relief provided under PTCE 84-14, 91-38, 90-1, 95-60 or 96-23. After the termination of the Yield Maintenance Agreements, the Class A, Class B-1, Class B-2 and Class B-3 Certificates will be eligible under the Lehman Brothers, Inc. underwriters' exemption.
- Prospective investors should review with their legal advisors whether the purchase and holding of any of the Certificates could give rise to a transaction prohibited or not otherwise permissible under ERISA or other similar laws.
- SMMEA Treatment: The Class A, Class A-X, and Class B-1 Certificates are expected to be SMMEA eligible.
- Minimum Denominations: Class A: \$25,000
Class A-X: \$1,000,000
Class B-1 – B-6 \$100,000
- Optional Securities Purchase Right: Thornburg Mortgage, Inc. will have the option of purchasing the Certificates at a purchase price equal to their current principal amount plus accrued interest once the aggregate principal balance of the Mortgage Loans has been reduced to less than 20% of the Cut-off Date aggregate principal balance of the Mortgage Loans (the "Optional Call Date").
- Optional Clean-Up Call: The terms of the transaction allow for an optional termination of the trust and retirement of the Certificates at the option of Thornburg Mortgage Home Loans, Inc., in its capacity as Servicer, once the aggregate principal balance of the Mortgage Loans has been reduced to less than 10% of the Cut-off Date aggregate principal balance of the Mortgage Loans (the "Clean-Up Call Date").

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Terms of the Offering (cont):

Servicer:

<u>Servicers</u>	<u>%</u>
Thornburg Mortgage Home Loans *	80.26%
First Republic Bank	13.21%
Colonial National Mortgage	5.93%
Savannah Bank	0.61%

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans. Cenlar is a private label sub-servicer with a Tier One performance ranking from Freddie Mac.

Servicing Fee:

<u>Servicers</u>	<u>Servicing Fee</u>
Thornburg Mortgage Home Loans	0.250 – 0.375%
First Republic Bank	0.250%
Colonial National Mortgage	0.250 – 0.375%
Savannah Bank	0.250 – 0.375%

Trustee Fee: 0.00050% per annum

Master Servicing Fee: 0.015% per annum

Pricing Prepayment Assumption: 20% CPR per annum.

Net WAC Rate: The “Net WAC Rate” for each Distribution Date will be the weighted average of the Net Mortgage Rates of the Mortgage Loans at the beginning of the related due period, weighted on the basis of their Scheduled Principal Balances at the beginning of the related due period. The “Net Mortgage Rate” for any Mortgage Loan is equal to the rate of the related Mortgage Loan less the Trustee Fee, the Master Servicing Fee, and the related servicing fee rate.

Class A Certificate Interest Rate: The “Class A Certificate Interest Rate” will be equal to LIBOR, plus a margin, subject to the lesser of (i) the Class A Available Funds Cap Rate and (ii) 11.00%. On any Distribution Date following the Optional Call Date, the margin for the Class A Certificates will be equal to twice its original margin.

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Terms of the Offering (cont):

Class A-X

Certificate Interest Rate:

The "Class A-X Certificate Interest Rate" will be equal to the excess, if any of (i) the Class A Available Funds Cap Rate over (ii) the Class A Certificate Interest Rate. If on any Distribution Date, with respect to any of the Certificates (other than the Class A-X Certificates), there is any Class A or Subordinate Available Funds Cap Shortfall Amount, amounts payable to the Class A-X Certificates will be reduced by such amount.

Net Interest Remittance
Amount:

The "Net Interest Remittance Amount" for any Distribution Date will be equal to the excess of (a) the product of (x) one-twelfth of the Net WAC Rate of the Mortgage Loans for such Distribution Date multiplied by (y) the aggregate principal balance of the Mortgage Loans over (b) any Net Yield Maintenance Amounts paid to the derivative counterparty.

Class A

Available Funds Cap Rate:

The "Class A Available Funds Cap Rate" on any Distribution Date, will be equal to a fraction expressed as a percentage the numerator of which is equal to the product of (1) a fraction expressed as a percentage the numerator of which is equal to the product of (x) 12 and (y) the Net Interest Remittance Amount and the denominator of which is equal to the beginning Mortgage Loan balance for such Distribution Date and (2) 30 divided by the actual number of days in the related accrual period.

Subordinate

Available Funds Cap Rate:

The "Subordinate Available Funds Cap Rate" on any Distribution Date, will be equal to a fraction expressed as a percentage the numerator of which is equal to the product of (x) 12 and (y) the Net Interest Remittance Amount and the denominator of which is equal to the beginning Mortgage Loan balance for such Distribution Date.

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Terms of the Offering (cont):

Class A Available Funds

Cap Shortfall Amount:

If on any Distribution Date, the Certificate Interest Rate for the Class A Certificates is based upon the Class A Available Funds Cap Rate, the "Class A Available Funds Cap Shortfall Amount" is equal to the excess of: (i) the amount of interest accrued thereon at one month LIBOR plus a margin (subject to the maximum rate of 11.00%) *over* (ii) the interest calculated at the Class A Available Funds Cap Rate for such Distribution Date plus any unpaid Class A Available Funds Cap Shortfall Amounts from prior Distribution Dates with interest thereon at the Certificate Interest Rate without regard to the Class A Available Funds Cap.

Subordinate Available Funds

Cap Shortfall Amount:

If on any Distribution Date, the Certificate Interest Rate for the Subordinate Certificates is based upon the Subordinate Available Funds Cap Rate, the "Subordinate Available Funds Cap Shortfall Amount" is equal to the excess of: (i) the amount of interest accrued thereon at the Net WAC Rate *over* (ii) the interest calculated at the Subordinate Available Funds Cap Rate for such Distribution Date plus any unpaid Subordinate Available Funds Cap Shortfall Amounts from prior Distribution Dates with interest thereon at the Certificate Interest Rate without regard to the Subordinate Available Funds Cap.

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Terms of the Offering (cont):

Mortgage Loans:

As of the Cut-off Date, the aggregate principal balance of the mortgage loans described herein is expected to be approximately \$1,255,932,698 (the "Mortgage Loans"). The Mortgage Loans either adjust their rates based on various indices (the "Adjustable Rate Mortgage Loans") or in the case of approximately 22.91%, 26.46%, 6.02%, and 9.64% of the Mortgage Loans, have initial rate adjustments generally occurring approximately three, five, seven or ten years, respectively, after the date of origination of such mortgage loan, and thereafter adjust their rates based on various indices ("Hybrid ARMs"). The Hybrid ARMs with initial interest rate adjustments occurring three, five, seven or ten years after the date of origination are each sometimes referred to herein as "hybrid mortgage loan groups." Approximately 93.80% of the Mortgage Loans are required to make payments of interest only for up to the first 120 months following origination. After such interest only period, such Mortgage Loans are scheduled to amortize over the remaining term of the loan.

Yield Maintenance
Agreements:

With respect to the Class A Certificates, various interest rate derivative contracts (collectively, the "Yield Maintenance Agreements") will be entered into between the trust and the derivative counterparty. The derivatives will include swaps purchased for each of the 3 year, 5 year, 7 year and 10 year hybrid mortgage loan groups. The swaps purchased will mitigate interest rate risk posed by the Hybrid ARMs during their fixed rate periods. The swap purchased for each hybrid mortgage loan group will be in effect until the weighted average initial reset date for such group. Protection will be based upon prepayment speeds at or above 15% CPR. The notional balance of each derivative agreement for each hybrid mortgage loan group, on any Distribution Date, will be the lesser of (a) a schedule set at a prepayment rate of 15% CPR for the respective hybrid mortgage loan group and (b) the actual balance of such mortgage loan group on the related Distribution Date.

Payments from the Yield Maintenance Agreements to the trust will be used to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts on the Certificates.

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Terms of the Offering (cont):

Net Yield Maintenance
Amount:

With respect to any Distribution Date, the "Net Yield Maintenance Amount" will be equal to the difference between (a) the aggregate amount payable to the trust on such Distribution Date by the derivative counterparty and (b) the aggregate amount payable by the trust to the derivative counterparty on such Distribution Date pursuant to the related derivative contracts. Any Net Yield Maintenance Amounts received by the trust will be used to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts on the Certificates as described herein.

Credit Enhancement:

Senior/subordinate, shifting interest structure. Credit enhancement for the Senior Certificates will consist of the Subordinate Certificates (total subordination is expected to be initially approximately, 3.15%)

Allocation of
Realized Losses:

If a Mortgage Loan becomes a liquidated loan, the net liquidation proceeds relating thereto may be less than the principal balance on such Mortgage Loan. The amount of such insufficiency is a "Realized Loss." Any realized losses on the Mortgage Loans will be allocated as follows: first, to the Subordinate Certificates in reverse order of their numerical Class designations, in each case until the respective class principal balance has been reduced to zero; thereafter, to the Class A Certificates in reduction of their class principal balance.

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Principal Distribution Amounts:

Initial Senior Enhancement Percentage = approximately 3.15%

Senior Enhancement Percentage = Subordinate Principal Amount / Collateral balance

Shifting Interest: Until the first Distribution Date occurring after September 2011, the Subordinate Certificates will be locked out of payments of unscheduled principal (unless the Senior Certificates have been reduced to zero or the credit enhancement provided by the Subordinate Certificates has doubled as described below). After such time and subject to standard collateral performance triggers (as described in the prospectus supplement), the Subordinate Certificates will receive increasing portions of unscheduled principal payments as described below.

The prepayment shift percentages from the Subordinate Percentage to the Senior Certificates are as follows:

- If the Senior Enhancement Percentage is less than 2 times the Initial Senior Enhancement Percentage:

<u>Distribution Dates (months)</u>	<u>Shift Percentage</u>
1 – 84	100%
85 – 96	70%
97 – 108	60%
109 – 120	40%
121 – 132	20%
133+	0%

- If the Senior Enhancement Percentage is greater than or equal to 2 times the Initial Senior Enhancement Percentage:

<u>Distribution Dates (months)</u>	<u>Shift Percentage</u>
1 – 36	50%
37+	0%

(If the Senior Enhancement Percentage doubles as compared to the Cut-off Date Senior Enhancement Percentage during the first 36 months of the transaction, the Class A Certificates will be entitled to 50% of the Subordinate Percentage of unscheduled principal, subject to cumulative loss and delinquency tests. After month 36, if the Senior Enhancement Percentage has doubled as compared to the Cut-off Date Senior Enhancement Percentage, the Class A Certificates will be entitled to unscheduled principal based on the Senior Percentage only, subject to cumulative loss and delinquency tests).

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Principal Distribution Amounts (cont.):

Senior Percentage = Senior Certificate Principal Balance / Mortgage Collateral Balance.

Subordinate Percentage = 100% - Senior Percentage.

Prepayment Percentage = Senior Percentage + Shift Percentage * Subordinate Percentage.

Senior Principal Distribution Amount ("Senior PDA") will be equal to the sum of (i) the product of (a) Mortgage Scheduled Principal and (b) Senior Percentage and (ii) the product of (a) Mortgage Prepayment Principal and (b) Prepayment Percentage.

Subordinate Principal Distribution Amount ("Subordinate PDA") will be equal to the difference between (i) the sum of Mortgage Scheduled Principal and Prepayment Principal and (ii) Senior PDA.

Certificate Priority of Distributions:

Available funds from the Mortgage Loans will be distributed in the following order of priority:

- 1) To the derivative counterparty, solely with respect to available funds derived from or with respect to interest, any Net Yield Maintenance Amounts due to the derivative counterparty.
- 2) Senior Certificates, accrued and unpaid interest at the related Certificate Interest Rate, provided, however, that any interest otherwise distributable with respect to the Class A-X Certificate will be reduced to the extent needed to pay any Class A or Subordinate Available Funds Cap Shortfall Amounts under 5) and 7) below;
- 3) Class R Certificate, Senior PDA, until its balance is reduced to zero;
- 4) Class A Certificates, Senior PDA, until its balance is reduced to zero;
- 5) Class A Certificates, to pay any Class A Available Funds Cap Shortfall Amounts, from Net Yield Maintenance Amounts received by the trust, and amounts representing interest distributable to the Class A-X Certificates;
- 6) Class B-1, Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, in sequential order, accrued and unpaid interest at the respective Certificate Interest Rates and the respective shares of Subordinate PDA allocable to such Classes;
- 7) Class B-1, Class B-2, Class B-3, Class B-4, Class B-5 and Class B-6 Certificates, in sequential order, to pay any Subordinate Available Funds Cap Shortfall Amounts, from Net Yield Maintenance Amounts received by the trust, and amounts representing interest distributable to the Class A-X Certificates;
- 8) Class R Certificate, any remaining amount.

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Class A Available Funds Cap Schedule* (1) (2)

Period	Available Funds Cap	Period	Available Funds Cap	Period	Available Funds Cap
1	11.72%	31	13.34%	61	11.07%
2	12.38%	32	13.46%	62	10.79%
3	12.47%	33	13.34%	63	11.07%
4	12.38%	34	13.55%	64	10.79%
5	12.50%	35	11.75%	65	10.79%
6	12.79%	36	11.86%	66	11.69%
7	12.49%	37	12.04%	67	10.79%
8	12.59%	38	11.86%	68	11.07%
9	12.50%	39	12.05%	69	10.79%
10	12.59%	40	11.88%	70	11.07%
11	12.80%	41	12.00%	71	10.79%
12	12.80%	42	12.39%	72	10.79%
13	12.90%	43	12.00%	73	11.07%
14	12.80%	44	12.19%	74	10.79%
15	12.91%	45	12.00%	75	11.07%
16	12.80%	46	12.19%	76	10.79%
17	12.92%	47	12.41%	77	10.79%
18	13.25%	48	12.42%	78	11.69%
19	12.92%	49	12.62%	79	10.79%
20	13.02%	50	12.42%	80	11.07%
21	12.92%	51	12.62%	81	10.79%
22	13.03%	52	12.41%	82	10.63%
23	13.22%	53	12.41%	83	10.43%
24	13.22%	54	13.07%	84	10.43%
25	13.34%	55	12.41%		
26	13.22%	56	12.62%		
27	13.34%	57	12.42%		
28	13.22%	58	13.35%		
29	13.34%	59	10.78%		
30	13.72%	60	10.79%		

- (1) Based on 1 month Libor, 6 month Libor, 12 month Libor, and 1 year CMT of 15% for each period.
- (2) Assumes 20% CPR, Cut-off Date of September 1, 2004, and a first Distribution Date of October 25, 2004.

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<i>Sensitivity Analysis – To 20% Optional Call Date</i>						
CPR	10%	15%	20%	25%	30%	40%
<u>Class A</u>						
Price: 100-00						
Avg. Life (yrs)	7.03	4.82	3.53	2.75	2.22	1.57
Modified Duration (yrs)	6.33	4.48	3.35	2.64	2.15	1.53
Principal Window (mos.)	1 - 166	1 - 119	1 - 87	1 - 68	1 - 55	1 - 39

<i>Sensitivity Analysis – To Maturity</i>						
CPR	10%	15%	20%	25%	30%	40%
<u>Class A:</u>						
Price: 100-00						
Avg. Life (yrs)	8.05	5.71	4.30	3.38	2.74	1.92
Modified Duration (yrs)	7.03	5.15	3.96	3.17	2.60	1.85
Principal Window (mos.)	1 - 362	1 - 362	1 - 362	1 - 362	1 - 362	1 - 359

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Three-Year Swap Schedule (1)

Period	Three-Year Swap Schedule	Period	Three-Year Swap Schedule
1	287,755,312.48	31	191,082,359.34
2	283,856,708.79	32	188,491,153.48
3	280,010,814.68	33	185,935,003.48
4	276,216,918.58	34	183,413,435.87
5	272,474,318.47		
6	268,782,321.82		
7	265,140,245.46		
8	261,547,415.40		
9	258,003,166.76		
10	254,506,843.62		
11	251,057,798.90		
12	247,655,394.27		
13	244,298,999.98		
14	240,987,994.80		
15	237,721,765.85		
16	234,499,708.55		
17	231,321,226.46		
18	228,185,731.16		
19	225,092,642.22		
20	222,041,386.98		
21	219,031,400.55		
22	216,062,125.64		
23	213,133,012.48		
24	210,243,518.72		
25	207,393,109.30		
26	204,581,256.42		
27	201,807,439.38		
28	199,071,144.48		
29	196,371,865.00		
30	193,709,101.00		

(1) Assumes 15% CPR on the three-year mortgage pool

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Five-Year Swap Schedule (1)

Period	Five-Year Swap Schedule	Period	Five-Year Swap Schedule
1	332,259,727.61	31	220,570,486.82
2	327,755,481.50	32	217,576,755.35
3	323,312,137.71	33	214,623,534.48
4	318,928,874.18	34	211,710,277.11
5	314,604,879.95	35	208,836,443.53
6	310,339,354.99	36	206,001,501.31
7	306,131,510.04	37	203,204,925.18
8	301,980,566.51	38	200,446,196.99
9	297,885,756.29	39	197,724,805.55
10	293,846,321.63	40	195,040,246.58
11	289,861,514.99	41	192,392,022.58
12	285,930,598.92	42	189,779,642.80
13	282,052,845.92	43	187,202,623.07
14	278,227,538.28	44	184,660,485.77
15	274,453,967.98	45	182,152,759.72
16	270,731,436.53	46	179,678,980.09
17	267,059,254.90	47	177,238,688.34
18	263,436,743.30	48	174,831,141.43
19	259,863,231.14	49	172,456,190.42
20	256,338,056.86	50	170,113,394.93
21	252,860,567.82	51	167,802,320.54
22	249,430,120.19	52	165,522,538.70
23	246,046,078.82	53	163,273,626.63
24	242,707,817.11	54	161,055,167.25
25	239,414,716.93	55	158,866,749.10
26	236,166,168.48	56	156,707,966.30
27	232,961,570.18	57	154,578,418.42
28	229,800,328.55	58	152,477,236.84
29	226,681,707.43		
30	223,605,283.46		

(1) Assumes 15% CPR on the five-year mortgage pool.

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Seven- Year Swap Schedule (1)

Period	Seven-Year Swap Schedule	Period	Seven-Year Swap Schedule	Period	Seven-Year Swap Schedule
1	75,621,796.16	31	50,166,970.96	61	33,253,898.37
2	74,595,031.35	32	49,484,883.94	62	32,800,421.39
3	73,582,164.21	33	48,812,037.61	63	32,353,100.29
4	72,583,006.99	34	48,148,307.07	64	31,911,851.77
5	71,597,374.53	35	47,493,569.11	65	31,476,593.64
6	70,625,084.11	36	46,847,702.20	66	31,047,244.81
7	69,665,955.52	37	46,210,586.42	67	30,623,725.30
8	68,719,810.96	38	45,582,103.49	68	30,205,956.21
9	67,786,475.03	39	44,962,136.72	69	29,793,859.70
10	66,865,774.69	40	44,350,570.99	70	29,387,358.99
11	65,957,539.25	41	43,747,292.73	71	28,986,378.32
12	65,061,600.31	42	43,152,189.92	72	28,590,842.98
13	64,177,791.75	43	42,565,152.03	73	28,200,679.24
14	63,305,949.68	44	41,986,070.05	74	27,815,814.39
15	62,445,912.44	45	41,414,836.42	75	27,436,176.68
16	61,597,520.53	46	40,851,345.03	76	27,061,695.35
17	60,760,616.62	47	40,295,491.21	77	26,692,300.59
18	59,935,045.48	48	39,747,171.70	78	26,327,923.52
19	59,120,653.99	49	39,206,284.64	79	25,968,496.22
20	58,317,291.11	50	38,672,729.54	80	25,613,951.65
21	57,524,807.81	51	38,146,407.26	81	25,264,223.70
22	56,743,057.08	52	37,626,530.26		
23	55,971,893.89	53	37,113,707.67		
24	55,211,175.19	54	36,607,844.05		
25	54,460,759.83	55	36,108,845.24		
26	53,720,508.59	56	35,616,618.34		
27	52,990,284.10	57	35,131,071.73		
28	52,269,950.86	58	34,652,115.00		
29	51,559,375.21	59	34,179,658.98		
30	50,858,425.27	60	33,713,615.70		

(1) Assumes 15% CPR on the seven-year mortgage pool.

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Ten- Year Swap Schedule (1)

Period	Ten-Year Swap Schedule						
1	121,119,565.98	31	80,582,821.42	61	53,602,823.87	91	35,648,109.32
2	119,485,843.84	32	79,495,408.98	62	52,879,125.40	92	35,166,538.88
3	117,874,136.55	33	78,422,653.76	63	52,165,184.77	93	34,691,464.01
4	116,284,147.65	34	77,364,358.35	64	51,460,870.52	94	34,222,797.18
5	114,715,584.67	35	76,320,327.97	65	50,766,052.97	95	33,760,452.04
6	113,168,159.04	36	75,290,370.48	66	50,080,604.18	96	33,304,343.39
7	111,641,586.13	37	74,274,296.34	67	49,404,397.93	97	32,854,387.21
8	110,135,585.09	38	73,271,918.54	68	48,737,309.70	98	32,410,500.58
9	108,649,878.89	39	72,283,052.59	69	48,079,216.65	99	31,972,601.71
10	107,184,194.21	40	71,307,516.50	70	47,429,997.59	100	31,540,609.91
11	105,738,261.41	41	70,345,130.70	71	46,789,532.96	101	31,114,445.57
12	104,311,814.48	42	69,395,718.08	72	46,157,704.82	102	30,694,030.17
13	102,904,591.00	43	68,459,103.87	73	45,534,396.80	103	30,279,286.24
14	101,516,332.08	44	67,535,115.70	74	44,919,494.13	104	29,870,137.33
15	100,146,782.29	45	66,623,583.47	75	44,312,883.54	105	29,466,508.06
16	98,795,689.69	46	65,724,339.40	76	43,714,453.33	106	29,068,324.03
17	97,462,805.67	47	64,837,217.98	77	43,124,093.27	107	28,675,511.86
18	96,147,885.03	48	63,962,055.89	78	42,541,694.63	108	28,287,999.16
19	94,850,685.82	49	63,098,692.05	79	41,967,150.15	109	27,905,714.50
20	93,570,969.36	50	62,246,967.52	80	41,400,354.00	110	27,528,587.43
21	92,308,500.21	51	61,406,725.51	81	40,841,201.78	111	27,156,548.44
22	91,063,046.07	52	60,577,811.35	82	40,289,590.50	112	26,789,528.95
23	89,834,377.77	53	59,760,072.44	83	39,745,418.55	113	26,427,461.31
24	88,622,269.25	54	58,953,358.23	84	39,208,585.69	114	26,070,278.78
25	87,426,497.45	55	58,157,520.21	85	38,678,993.05	115	25,717,915.53
26	86,246,842.36	56	57,372,411.87	86	38,156,543.05	116	25,370,123.86
27	85,083,086.90	57	56,597,888.66	87	37,641,139.46	117	25,027,026.40
28	83,935,016.92	58	55,833,807.99	88	37,132,687.33		
29	82,802,421.16	59	55,080,029.18	89	36,631,092.99		
30	81,685,091.20	60	54,336,413.44	90	36,136,264.04		

(1) Assumes 15% CPR on the ten-year mortgage pool.

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Thornburg 2004-3 Collateral Summary

As of the Cut-off Date			
Total Number of Loans	2,599	Primary Mortgage Insurance Coverage	
Total Outstanding Loan Balance	\$1,255,932,697.96	Yes	2.3%
Average Loan Principal Balance	\$483,237	No	97.7%
Fixed Rate	0.0%	Primary Mortgage Insurance Coverage (First Lien Loans with LTV > 80%)	
Adjustable Rate (including Hybrids)	100.0%	Yes	64.8%
Prepayment Penalty	15.6%	No	35.2%
Weighted Average Coupon	4.4%	Prepayment Penalty	
Weighted Average Margin	2.0%	None	84.4%
Non-Zero Weighted Average Initial Periodic Cap	4.0%	0.001-1.000	2.1%
Non-Zero Weighted Average Periodic Cap	1.8%	1.001-2.000	0.1%
Weighted Average Maximum Rate	10.5%	2.001-3.000	6.3%
Weighted Average Floor	2.0%	4.001-5.000	7.1%
Weighted Average Original Term (mo.)	361	Geographic Distribution	
Weighted Average Remaining Term (mo.)	358	(Other states account individually for less than 5% of the Cut-off Date principal balance)	
Weighted Average Loan Age (mo.)	3	CA	28.4%
Weighted Average Combined LTV	69.1%	FL	11.0%
Non-Zero Weighted Average FICO	739	NY	7.6%
Non-Zero Weighted Average DTI	30.6%	CO	6.8%
Interest Only Mortgage Loans	93.8%	GA	5.5%
First Lien Mortgage Loans	100.0%	Occupancy Status	
Product Type		Primary Home	72.7%
1 Month LIBOR ARM	13.2%	Second Home	15.9%
6 Month LIBOR ARM	11.7%	Investment	11.4%
12 Month ARM (LIBOR and CMT)	10.1%	Loan Documentation	
3/1 ARM (LIBOR and CMT)	20.3%	Full	93.8%
3/27 ARM (LIBOR)	2.6%	Stated	5.1%
5/1 ARM (LIBOR and CMT)	24.5%	Other	1.1%
5/25 ARM (LIBOR)	1.9%		
7/1 ARM (LIBOR and CMT)	5.6%		
7/23 (LIBOR)	0.4%		
10/1 ARM (LIBOR and CMT)	9.5%		
10/20 ARM (LIBOR)	0.2%		
Loan Purpose			
Purchase	62.9%		
Cash Out Refinance	23.6%		
Rate/Term Refinance	13.5%		
Servicers			
Thornburg Mortgage Home Loans, Inc.*	80.3%		
First Republic Bank	13.2%		
Colonial National Mortgage	5.9%		
Savannah Bank	0.6%		

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans.

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Collateral Characteristics

Collateral characteristics are listed below as of the Cut-off Date

Scheduled Principal Balances			
(\$)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.01 - 50,000.00	5	\$165,348.96	0.01%
50,000.01 - 100,000.00	105	8,793,246.13	0.70
100,000.01 - 150,000.00	282	35,682,247.99	2.84
150,000.01 - 200,000.00	293	51,679,281.58	4.11
200,000.01 - 250,000.00	246	55,454,260.71	4.42
250,000.01 - 300,000.00	243	67,285,342.81	5.36
300,000.01 - 350,000.00	196	64,235,434.48	5.11
350,000.01 - 400,000.00	161	60,822,992.17	4.84
400,000.01 - 450,000.00	127	54,012,380.45	4.30
450,000.01 - 500,000.00	154	73,615,527.19	5.86
500,000.01 - 550,000.00	82	43,066,632.07	3.43
550,000.01 - 600,000.00	82	47,433,141.46	3.78
600,000.01 - 650,000.00	75	47,283,994.77	3.76
650,000.01 - 700,000.00	70	47,772,242.57	3.80
700,000.01 - 750,000.00	49	35,906,714.78	2.86
750,000.01 - 800,000.00	48	37,728,094.19	3.00
800,000.01 - 850,000.00	28	23,368,745.08	1.86
850,000.01 - 900,000.00	22	19,511,331.33	1.55
900,000.01 - 950,000.00	28	26,074,947.86	2.08
950,000.01 - 1,000,000.00	69	68,329,242.25	5.44
1,000,000.01 >=	234	387,711,549.13	30.87
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: \$24,400.00
Maximum: \$5,000,000.00
Average: \$483,236.90

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Mortgage Rates			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
2.001 - 2.500	47	\$25,287,947.96	2.01%
2.501 - 3.000	211	94,408,814.02	7.52
3.001 - 3.500	329	162,826,295.77	12.96
3.501 - 4.000	366	192,109,071.66	15.30
4.001 - 4.500	342	164,321,548.70	13.08
4.501 - 5.000	492	244,058,511.84	19.43
5.001 - 5.500	433	194,705,123.49	15.50
5.501 - 6.000	306	140,914,333.37	11.22
6.001 - 6.500	69	32,627,084.38	2.60
6.501 - 7.000	4	4,673,966.77	0.37
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 2.375%

Maximum: 6.875%

Weighted Average: 4.444%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Original Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
171 - 180	1	\$671,782.95	0.05%
241 - 300	1	160,122.53	0.01
301 - 360	2,554	1,240,718,449.81	98.79
361 >=	43	14,382,342.67	1.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 180.0
Maximum: 480.0
Weighted Average: 361.2

Remaining Terms to Stated Maturity			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 170	1	\$671,782.95	0.05%
241 - 300	2	525,763.50	0.04
301 - 360	2,553	1,240,352,808.84	98.76
361 >=	43	14,382,342.67	1.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 151.0
Maximum: 480.0
Weighted Average: 358.1

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Combined Loan-to-Value Ratio			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.001 - 10.000	1	\$150,000.00	0.01%
10.001 - 20.000	17	8,188,415.35	0.65
20.001 - 30.000	32	14,028,066.15	1.12
30.001 - 40.000	66	41,517,568.54	3.31
40.001 - 50.000	119	71,307,130.14	5.68
50.001 - 60.000	197	125,029,929.11	9.96
60.001 - 70.000	394	309,454,832.54	24.64
70.001 - 80.000	1,647	642,470,503.22	51.15
80.001 - 90.000	88	28,870,142.42	2.30
90.001 - 100.000	37	14,434,736.05	1.15
100.001 - 110.000	1	481,374.44	0.04
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 7.75%
Maximum: 100.21%
Non-Zero WA: 69.09%

FICO Score			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 579	5	\$3,970,979.65	0.32%
600 - 619	2	3,500,000.00	0.28
620 - 639	13	14,598,880.75	1.16
640 - 659	66	37,006,678.58	2.95
660 - 679	172	75,389,801.65	6.00
680 - 699	247	117,853,327.01	9.38
700 - 719	305	159,421,436.23	12.69
720 - 739	325	156,292,381.32	12.44
740 - 759	431	209,307,171.06	16.67
760 - 779	493	237,111,425.78	18.88
780 - 799	437	198,846,906.57	15.83
800 >=	103	42,633,709.36	3.39
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 617
Maximum: 819
Non-Zero WA: 739

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Loan Purpose			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Purchase	1,645	\$789,911,513.02	62.89%
Cash Out Refinance	556	295,998,599.05	23.57
Rate/Term Refinance	398	170,022,585.89	13.54
Total:	2,599	\$1,255,932,697.96	100.00%

Property Type			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Single Family	1,333	\$735,674,602.05	58.58%
PUD	661	266,284,401.07	21.20
Condo	493	186,948,510.25	14.89
2-4 Family	71	42,613,176.37	3.39
Co-op	41	24,412,008.22	1.94
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

States – Top 30			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
CA-N	266	\$207,853,662.04	16.55%
CA-S	235	148,829,320.63	11.85
FL	346	138,193,971.14	11.00
NY	115	95,460,180.92	7.60
CO	161	85,925,447.67	6.84
GA	227	69,078,810.85	5.50
NJ	110	61,383,392.90	4.89
VA	163	60,062,367.85	4.78
SC	95	39,219,609.46	3.12
PA	73	34,181,605.87	2.72
NC	78	28,113,108.95	2.24
CT	26	25,275,404.30	2.01
MA	26	24,842,679.71	1.98
NM	68	24,642,236.92	1.96
AZ	93	24,205,244.97	1.93
TX	61	22,431,348.25	1.79
MI	58	19,873,078.68	1.58
MD	50	18,675,308.79	1.49
WA	47	17,981,626.00	1.43
IL	39	17,783,500.60	1.42
NV	29	11,289,060.26	0.90
UT	18	11,240,703.15	0.90
AL	36	10,788,306.88	0.86
TN	26	7,842,742.87	0.62
MN	19	6,861,099.66	0.55
OR	23	6,669,955.87	0.53
MO	15	4,755,755.18	0.38
OH	21	4,635,295.09	0.37
DC	6	4,374,300.00	0.35
HI	4	3,778,500.00	0.30
Other	65	19,685,072.50	1.57
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Prepayment Penalty Description

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
None	2,361	\$1,059,985,742.71	84.40%
1% of UPB	172	150,218,356.90	11.96
2% of UPB	65	44,228,598.35	3.52
6% of UPB	1	1,500,000.00	0.12
Total:	2,599	\$1,255,932,697.96	100.00%

Documentation Type

	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Full	2,464	\$1,178,050,562.10	93.80%
Stated	112	64,332,796.58	5.12
No Ratio	23	13,549,339.28	1.08
Total:	2,599	\$1,255,932,697.96	100.00%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Gross Margin			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
<= 1.000	9	\$2,369,740.55	0.19%
1.001 - 1.500	85	45,242,621.55	3.6
1.501 - 2.000	1,660	724,039,652.11	57.65
2.001 - 2.500	815	456,605,424.43	36.36
2.501 - 3.000	30	27,675,259.32	2.2
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 1.000%
Maximum: 2.875%
Non-Zero WA: 2.037%

Initial Periodic Cap			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.000	285	\$165,323,233.56	13.16%
1.000	296	146,498,647.42	11.66
2.000	308	128,357,643.92	10.22
4.000	665	266,096,383.68	21.19
5.000	861	396,093,096.08	31.54
6.000	184	153,563,693.30	12.23
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 1.000%
Maximum: 6.000%
Non-Zero WA: 4.006%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Periodic Cap</i>			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.000	285	\$165,323,233.56	13.16%
1.000	408	211,295,743.78	16.82
2.000	1,906	879,313,720.62	70.01
Total:	2,599	\$1,255,932,697.96	100.00%

Non-Zero Minimum: 1.000%

Maximum: 2.000%

Non-Zero WA: 1.806%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Maximum Rate			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
8.001 - 8.500	5	\$3,600,141.14	0.29%
8.501 - 9.000	109	59,515,671.77	4.74
9.001 - 9.500	278	120,870,672.14	9.62
9.501 - 10.000	434	191,440,142.42	15.24
10.001 - 10.500	373	153,257,552.05	12.20
10.501 - 11.000	1,190	593,343,560.24	47.24
11.001 - 11.500	140	83,069,155.82	6.61
11.501 - 12.000	42	38,277,461.88	3.05
12.001 - 12.500	3	2,429,000.00	0.19
13.001 - 13.500	2	637,600.00	0.05
13.501 - 14.000	4	2,061,555.05	0.16
14.001 - 14.500	5	2,154,560.50	0.17
14.501 - 15.000	10	3,362,224.95	0.27
15.001 - 15.500	4	1,913,400.00	0.15
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 8.250%
Maximum: 15.250%
Non-Zero WA: 10.512%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Floor</i>			
(%)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
0.501 - 1.000	9	\$2,369,740.55	0.19%
1.001 - 1.500	85	45,242,621.55	3.60
1.501 - 2.000	1,657	722,917,552.11	57.56
2.001 - 2.500	815	456,605,424.43	36.36
2.501 - 3.000	33	28,797,359.32	2.29
Total:	2,599	\$1,255,932,697.96	100.00%

Minimum: 1.000%
Maximum: 3.000%
Weighted Average: 2.038%

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

<i>Servicers</i>			
	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
Thornburg Mortgage Home Loans, Inc.*	2,183	\$1,007,962,112.11	80.26%
First Republic Bank	194	165,910,733.30	13.21
Colonial National Mortgage	208	74,458,503.43	5.93
Savannah Bank	14	7,601,349.12	0.61
Total:	2,599	\$1,255,932,697.96	100.00%

* Cenlar FSB is the contracted sub-servicer for all servicing owned by Thornburg Mortgage Home Loans

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Collateral Characteristics (continued)

Collateral characteristics are listed below as of the Cut-off Date

Months to Next Rate Adjustment			
(months)	Mortgage Loans	Principal Balance (\$)	% of Principal Balance
1 - 6	585	\$313,457,875.69	24.96%
7 - 12	302	125,795,523.70	10.02
25 - 30	2	2,268,109.75	0.18
31 - 36	692	285,410,099.07	22.72
43 - 48	1	1,497,084.18	0.12
49 - 54	5	1,470,639.53	0.12
55 - 60	679	329,292,003.90	26.22
79 - 84	145	75,621,796.16	6.02
91 - 115	5	1,528,310.52	0.12
116 >=	183	119,591,255.46	9.52
Total:	2,599	\$1,255,932,697.96	100.00%

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IN ACCORDANCE WITH RULE 202 OF REGULATION S-T, THESE
COMPUTATIONAL MATERIALS ARE BEING FILED IN PAPER PURSUANT TO A
CONTINUING HARDSHIP EXEMPTION.

COMPUTATIONAL MATERIALS

for

THORNBURG MORTGAGE SECURITIES TRUST 2004-3

Mortgage Loan Pass-Through Certificates, Series 2004-3

TMST 2004-3

Settlement 09/29/04

Bond A

Initial Coupon: 2.160, Current Balance: 1,216,370,000.00

(1m LIBOR)+34.00bp

Avg Life: 5.709

Prepayment: 15 CPR

LIB 1M: 1.82, LIB 6M: 2.06, CMT 1Y: 2.09, LIB 12M: 2.28375

Period	Date	Balance	Interest	Principal	Total	Eff. Coupon	Percent
1	10/25/04	1,216,370,000.00	1,897,537.20	16,989,283.49	18,886,820.69	1.8720	100
2	11/25/04	1,199,380,716.51	2,230,848.13	16,759,186.87	18,990,035.00	2.2320	99
3	12/25/04	1,182,621,529.64	2,128,718.75	16,532,775.86	18,661,494.61	2.1600	97
4	1/25/05	1,166,088,753.79	2,168,925.08	16,309,419.01	18,478,344.10	2.2320	96
5	2/25/05	1,149,779,334.77	2,138,589.56	16,088,820.26	18,227,409.82	2.2320	95
6	3/25/05	1,133,690,514.52	1,904,600.06	15,871,456.29	17,776,056.35	2.0160	93
7	4/25/05	1,117,819,058.23	2,079,143.45	15,657,024.48	17,736,167.93	2.2320	92
8	5/25/05	1,102,162,033.75	1,983,891.66	15,445,443.98	17,429,335.64	2.1600	91
9	6/25/05	1,086,716,589.77	2,021,292.86	15,236,759.66	17,258,052.52	2.2320	89
10	7/25/05	1,071,479,830.11	1,928,663.69	15,029,334.94	16,957,998.64	2.1600	88
11	8/25/05	1,056,450,495.16	1,964,997.92	14,827,373.37	16,792,371.29	2.2320	87
12	9/25/05	1,041,623,121.79	1,937,419.01	14,627,041.31	16,564,460.32	2.2320	86
13	10/25/05	1,026,996,080.48	1,848,592.94	14,429,411.56	16,278,004.50	2.1600	84
14	11/25/05	1,012,566,668.92	1,883,374.00	14,234,447.68	16,117,821.69	2.2320	83
15	12/25/05	998,332,221.24	1,796,998.00	14,042,113.75	15,839,111.75	2.1600	82
16	1/25/06	984,290,107.49	1,830,779.60	13,852,374.32	15,683,153.92	2.2320	81
17	2/25/06	970,437,733.17	1,805,014.18	13,665,194.41	15,470,208.59	2.2320	80
18	3/25/06	956,772,538.76	1,607,377.87	13,480,539.52	15,087,917.39	2.0160	79
19	4/25/06	943,291,999.24	1,754,523.12	13,298,375.62	15,052,898.74	2.2320	78
20	5/25/06	929,993,623.62	1,673,988.52	13,118,669.13	14,792,657.65	2.1600	76
21	6/25/06	916,874,954.49	1,705,387.42	12,941,386.92	14,646,774.33	2.2320	75
22	7/25/06	903,933,567.58	1,627,080.42	12,766,496.31	14,393,576.73	2.1600	74
23	8/25/06	891,167,071.26	1,657,570.75	12,593,965.07	14,251,535.82	2.2320	73
24	9/25/06	878,573,106.20	1,634,145.98	12,423,761.39	14,057,907.36	2.2320	72
25	10/25/06	866,149,344.81	1,559,068.82	12,255,853.88	13,814,922.71	2.1600	71
26	11/25/06	853,893,490.92	1,588,241.89	12,090,211.61	13,678,453.51	2.2320	70
27	12/25/06	841,803,279.31	1,515,245.90	11,926,804.04	13,442,049.94	2.1600	69
28	1/25/07	829,876,475.28	1,543,570.24	11,765,744.81	13,309,315.06	2.2320	68
29	2/25/07	818,110,730.46	1,521,685.96	11,606,713.11	13,128,399.07	2.2320	67
30	3/25/07	806,504,017.36	1,354,926.75	11,449,827.00	12,804,753.75	2.0160	66
31	4/25/07	795,054,190.36	1,478,800.79	11,295,057.55	12,773,858.35	2.2320	65
32	5/25/07	783,759,132.80	1,410,766.44	11,142,376.24	12,553,142.68	2.1600	64
33	6/25/07	772,616,756.57	1,437,067.17	10,991,754.90	12,428,822.07	2.2320	64
34	7/25/07	761,625,001.67	1,370,925.00	10,859,095.31	12,230,020.32	2.1600	63
35	8/25/07	750,765,906.35	1,396,424.59	10,716,095.57	12,112,520.16	2.2320	62
36	9/25/07	740,049,810.78	1,376,492.65	10,571,250.50	11,947,743.14	2.2320	61
37	10/25/07	729,478,560.29	1,313,061.41	10,428,182.85	11,741,244.25	2.1600	60
38	11/25/07	719,050,377.44	1,337,433.70	10,286,964.18	11,624,397.89	2.2320	59
39	12/25/07	708,763,413.26	1,275,774.14	10,147,653.15	11,423,427.29	2.1600	58
40	1/25/08	698,615,760.11	1,299,425.31	10,010,224.00	11,309,649.32	2.2320	57
41	2/25/08	688,605,536.10	1,280,806.30	9,874,651.35	11,155,457.64	2.2320	57
42	3/25/08	678,730,884.76	1,180,991.74	9,740,910.13	10,921,901.87	2.0880	56
43	4/25/08	668,989,974.63	1,244,321.35	9,608,975.63	10,853,296.98	2.2320	55
44	5/25/08	659,380,999.00	1,186,885.80	9,478,823.47	10,665,709.27	2.1600	54
45	6/25/08	649,902,175.54	1,208,818.05	9,350,429.59	10,559,247.64	2.2320	53
46	7/25/08	640,551,745.94	1,152,993.14	9,223,770.28	10,376,763.42	2.1600	53
47	8/25/08	631,327,975.66	1,174,270.03	9,099,095.46	10,273,365.50	2.2320	52
48	9/25/08	622,228,880.20	1,157,345.72	8,975,828.62	10,133,174.34	2.2320	51
49	10/25/08	613,253,051.58	1,103,855.49	8,854,227.17	9,958,082.66	2.1600	50
50	11/25/08	604,398,824.41	1,124,181.81	8,734,268.63	9,858,450.44	2.2320	50
51	12/25/08	595,664,555.78	1,072,196.20	8,616,577.22	9,688,773.43	2.1600	49
52	1/25/09	587,047,978.56	1,091,909.24	8,499,822.24	9,591,731.48	2.2320	48
53	2/25/09	578,548,156.31	1,076,099.57	7,855,193.27	8,931,292.84	2.2320	48
54	3/25/09	570,692,963.05	958,764.18	7,748,828.57	8,707,592.75	2.0160	47

55	4/25/09	562,944,134.47	1,047,076.09	7,643,901.41	8,690,977.50	2.2320	46
56	5/25/09	555,300,233.06	999,540.42	7,540,392.37	8,539,932.79	2.1600	46
57	6/25/09	547,759,840.70	1,018,833.30	7,438,725.74	8,457,559.04	2.2320	45
58	7/25/09	540,321,114.96	972,578.01	7,341,457.99	8,314,036.00	2.1600	44
59	8/25/09	532,979,656.97	991,342.16	7,269,782.10	8,261,124.26	2.2320	44
60	9/25/09	525,709,874.87	977,820.37	7,171,072.63	8,148,893.00	2.2320	43
61	10/25/09	518,538,802.24	933,369.84	7,073,622.53	8,006,992.37	2.1600	43
62	11/25/09	511,465,179.71	951,325.23	6,977,493.12	7,928,818.35	2.2320	42
63	12/25/09	504,487,686.59	908,077.84	6,882,666.52	7,790,744.36	2.1600	41
64	1/25/10	497,605,020.07	925,545.34	6,789,125.13	7,714,670.47	2.2320	41
65	2/25/10	490,815,894.93	912,917.56	6,696,851.56	7,609,769.12	2.2320	40
66	3/25/10	484,119,043.38	813,319.99	6,605,828.65	7,419,148.64	2.0160	40
67	4/25/10	477,513,214.73	888,174.58	6,516,039.48	7,404,214.06	2.2320	39
68	5/25/10	470,997,175.25	847,794.92	6,427,467.38	7,275,262.30	2.1600	39
69	6/25/10	464,569,707.86	864,099.66	6,340,095.88	7,204,195.54	2.2320	38
70	7/25/10	458,229,611.99	824,813.30	6,253,908.73	7,078,722.03	2.1600	38
71	8/25/10	451,975,703.26	840,674.81	6,168,889.91	7,009,564.72	2.2320	37
72	9/25/10	445,806,813.34	829,200.67	6,085,023.63	6,914,224.30	2.2320	37
73	10/25/10	439,721,789.72	791,499.22	6,002,294.27	6,793,793.50	2.1600	36
74	11/25/10	433,719,495.44	806,718.26	5,920,686.48	6,727,404.74	2.2320	36
75	12/25/10	427,798,808.97	770,037.86	5,840,185.06	6,610,222.92	2.1600	35
76	1/25/11	421,958,623.90	784,843.04	5,760,775.06	6,545,618.10	2.2320	35
77	2/25/11	416,197,848.84	774,128.00	5,682,667.51	6,456,795.51	2.2320	34
78	3/25/11	410,515,181.33	689,665.50	5,605,390.93	6,295,056.44	2.0160	34
79	4/25/11	404,909,790.40	753,132.21	5,529,162.16	6,282,294.37	2.2320	33
80	5/25/11	399,380,628.24	718,885.13	5,453,967.01	6,172,852.14	2.1600	33
81	6/25/11	393,926,661.23	732,703.59	5,379,830.21	6,112,533.80	2.2320	32
82	7/25/11	388,546,831.02	699,384.30	5,306,659.40	6,006,043.70	2.1600	32
83	8/25/11	383,240,171.61	712,826.72	5,236,805.48	5,949,632.19	2.2320	32
84	9/25/11	378,003,366.14	703,086.26	5,165,565.33	5,868,651.60	2.2320	31
85	10/25/11	372,837,800.80	671,108.04	5,095,272.78	5,766,380.82	2.1600	31
86	11/25/11	367,742,528.02	684,001.10	5,025,933.85	5,709,934.95	2.2320	30
87	12/25/11	362,716,594.17	652,889.87	4,957,535.63	5,610,425.50	2.1600	30
88	1/25/12	357,759,058.54	665,431.85	4,890,065.39	5,555,497.24	2.2320	29
89	2/25/12	352,868,993.14	656,336.33	4,823,510.57	5,479,846.90	2.2320	29
90	3/25/12	348,045,482.57	605,599.14	4,757,858.77	5,363,457.91	2.0880	29
91	4/25/12	343,287,623.80	638,514.98	4,693,097.78	5,331,612.76	2.2320	28
92	5/25/12	338,594,526.02	609,470.15	4,629,215.52	5,238,685.67	2.1600	28
93	6/25/12	333,965,310.50	621,175.48	4,566,200.11	5,187,375.59	2.2320	27
94	7/25/12	329,399,110.39	592,918.40	4,504,039.80	5,096,958.20	2.1600	27
95	8/25/12	324,895,070.59	604,304.83	4,442,723.03	5,047,027.86	2.2320	27
96	9/25/12	320,452,347.56	596,041.37	4,382,238.37	4,978,279.73	2.2320	26
97	10/25/12	316,070,109.19	568,926.20	4,322,574.55	4,891,500.74	2.1600	26
98	11/25/12	311,747,534.64	579,850.41	4,263,720.46	4,843,570.87	2.2320	26
99	12/25/12	307,483,814.18	553,470.87	4,205,665.14	4,759,136.00	2.1600	25
100	1/25/13	303,278,149.05	564,097.36	4,148,397.76	4,712,495.12	2.2320	25
101	2/25/13	299,129,751.29	556,381.34	4,093,551.55	4,649,932.88	2.2320	25
102	3/25/13	295,036,199.74	495,660.82	4,037,789.30	4,533,450.12	2.0160	24
103	4/25/13	290,998,410.43	541,257.04	3,982,784.13	4,524,041.17	2.2320	24
104	5/25/13	287,015,626.31	516,628.13	3,928,822.48	4,445,450.60	2.1600	24
105	6/25/13	283,086,803.83	526,541.46	3,875,293.79	4,401,835.25	2.2320	23
106	7/25/13	279,211,510.04	502,580.72	3,822,491.96	4,325,072.67	2.1600	23
107	8/25/13	275,389,018.08	512,223.57	3,770,407.12	4,282,630.69	2.2320	23
108	9/25/13	271,618,610.96	505,210.62	3,719,029.58	4,224,240.19	2.2320	22
109	10/25/13	267,899,581.38	482,219.25	3,668,349.74	4,150,568.98	2.1600	22
110	11/25/13	264,231,231.65	491,470.09	3,618,358.16	4,109,828.25	2.2320	22
111	12/25/13	260,612,873.49	469,103.17	3,569,045.51	4,038,148.68	2.1600	21
112	1/25/14	257,043,827.98	478,101.52	3,520,495.69	3,998,597.21	2.2320	21
113	2/25/14	253,523,332.29	471,553.40	3,472,511.24	3,944,064.63	2.2320	21
114	3/25/14	250,050,821.05	420,085.38	3,425,178.54	3,845,263.92	2.0160	21
115	4/25/14	246,625,642.52	458,723.70	3,389,166.64	3,847,890.34	2.2320	20
116	5/25/14	243,236,475.88	437,825.66	3,342,858.69	3,780,684.35	2.1600	20
117	6/25/14	239,893,617.18	446,202.13	3,544,264.91	3,990,467.04	2.2320	20
118	7/25/14	236,349,352.27	425,428.83	3,630,388.57	4,055,817.41	2.1600	19
119	8/25/14	232,718,963.70	432,857.27	3,729,676.40	4,162,533.67	2.2320	19
120	9/25/14	228,989,287.30	492,963.05	3,686,541.96	4,179,505.01	2.5833	19
121	10/25/14	225,302,745.34	469,380.72	3,630,883.28	4,100,264.00	2.5000	19
122	11/25/14	221,671,862.06	477,210.26	3,576,034.08	4,053,244.34	2.5833	18
123	12/25/14	218,095,827.97	454,366.31	3,521,982.86	3,976,349.17	2.5000	18
124	1/25/15	214,573,845.12	461,929.81	3,468,718.27	3,930,648.08	2.5833	18
125	2/25/15	211,105,126.84	454,462.43	3,416,229.15	3,870,691.57	2.5833	17
126	3/25/15	207,688,897.70	403,839.52	3,364,504.46	3,768,343.98	2.3333	17

127	4/25/15	204,324,393.24	439,865.01	3,313,533.35	3,753,398.36	2.5833	17
128	5/25/15	201,010,859.89	418,772.62	3,263,305.09	3,682,077.71	2.5000	17
129	6/25/15	197,747,554.80	425,706.54	3,213,809.12	3,639,515.66	2.5833	16
130	7/25/15	194,533,745.68	405,278.64	3,165,035.02	3,570,313.66	2.5000	16
131	8/25/15	191,368,710.66	411,974.31	3,116,972.52	3,528,946.83	2.5833	16
132	9/25/15	188,251,738.13	405,264.16	3,069,611.50	3,474,875.66	2.5833	15
133	10/25/15	185,182,126.64	385,796.10	3,022,941.96	3,408,738.05	2.5000	15
134	11/25/15	182,159,184.68	392,148.24	2,976,954.05	3,369,102.30	2.5833	15
135	12/25/15	179,182,230.63	373,296.31	2,931,638.08	3,304,934.39	2.5000	15
136	1/25/16	176,250,592.55	379,428.36	2,886,984.46	3,266,412.82	2.5833	14
137	2/25/16	173,363,608.08	373,213.32	2,842,983.77	3,216,197.09	2.5833	14
138	3/25/16	170,520,624.32	343,409.59	2,799,626.68	3,143,036.27	2.4167	14
139	4/25/16	167,720,997.63	361,066.04	2,756,904.03	3,117,970.07	2.5833	14
140	5/25/16	164,964,093.60	343,675.20	2,714,806.77	3,058,481.96	2.5000	14
141	6/25/16	162,249,286.83	349,286.66	2,673,325.98	3,022,612.64	2.5833	13
142	7/25/16	159,575,960.86	332,449.92	2,632,452.86	2,964,902.78	2.5000	13
143	8/25/16	156,943,508.00	337,864.50	2,592,178.74	2,930,043.24	2.5833	13
144	9/25/16	154,351,329.26	332,284.11	2,552,495.07	2,884,779.19	2.5833	13
145	10/25/16	151,798,834.18	316,247.57	2,513,393.43	2,829,641.00	2.5000	12
146	11/25/16	149,285,440.76	321,378.38	2,474,865.49	2,796,243.87	2.5833	12
147	12/25/16	146,810,575.27	305,855.37	2,436,903.06	2,742,758.43	2.5000	12
148	1/25/17	144,373,672.20	310,804.43	2,399,498.07	2,710,302.51	2.5833	12
149	2/25/17	141,974,174.13	305,638.85	2,362,642.55	2,668,281.39	2.5833	12
150	3/25/17	139,611,531.58	271,466.87	2,326,328.63	2,597,795.50	2.3333	11
151	4/25/17	137,285,202.95	295,544.53	2,290,548.58	2,586,093.11	2.5833	11
152	5/25/17	134,994,654.37	281,238.86	2,255,294.76	2,536,533.62	2.5000	11
153	6/25/17	132,739,359.61	285,758.34	2,220,559.64	2,506,317.98	2.5833	11
154	7/25/17	130,518,799.97	271,914.17	2,186,335.80	2,458,249.96	2.5000	11
155	8/25/17	128,332,464.18	276,271.28	2,152,615.92	2,428,887.19	2.5833	11
156	9/25/17	126,179,848.26	271,637.17	2,119,392.78	2,391,029.95	2.5833	10
157	10/25/17	124,060,455.48	258,459.28	2,086,659.27	2,345,118.55	2.5000	10
158	11/25/17	121,973,796.21	262,582.48	2,054,408.38	2,316,990.85	2.5833	10
159	12/25/17	119,919,387.84	249,832.06	2,022,633.18	2,272,465.24	2.5000	10
160	1/25/18	117,896,754.65	253,805.51	1,991,326.87	2,245,132.38	2.5833	10
161	2/25/18	115,905,427.79	249,518.63	1,960,482.71	2,210,001.34	2.5833	10
162	3/25/18	113,944,945.07	221,559.62	1,930,094.09	2,151,653.71	2.3333	9
163	4/25/18	112,014,850.98	241,143.08	1,900,154.46	2,141,297.54	2.5833	9
164	5/25/18	110,114,696.52	229,405.62	1,870,657.39	2,100,063.01	2.5000	9
165	6/25/18	108,244,039.13	233,025.36	1,841,596.52	2,074,621.88	2.5833	9
166	7/25/18	106,402,442.62	221,671.76	1,812,965.58	2,034,637.34	2.5000	9
167	8/25/18	104,589,477.03	225,157.90	1,784,758.41	2,009,916.32	2.5833	9
168	9/25/18	102,804,718.62	221,315.71	1,756,968.92	1,978,284.64	2.5833	8
169	10/25/18	101,047,749.70	210,516.15	1,729,591.11	1,940,107.25	2.5000	8
170	11/25/18	99,318,158.59	213,809.92	1,702,619.05	1,916,428.98	2.5833	8
171	12/25/18	97,615,539.53	203,365.71	1,676,046.92	1,879,412.63	2.5000	8
172	1/25/19	95,939,492.61	206,536.41	1,649,868.97	1,856,405.38	2.5833	8
173	2/25/19	94,289,623.64	202,984.61	1,624,079.52	1,827,064.12	2.5833	8
174	3/25/19	92,665,544.12	180,183.00	1,598,672.98	1,778,855.98	2.3333	8
175	4/25/19	91,066,871.15	196,046.74	1,573,643.84	1,769,690.58	2.5833	7
176	5/25/19	89,493,227.30	186,444.22	1,548,986.68	1,735,430.90	2.5000	7
177	6/25/19	87,944,240.63	189,324.41	1,524,696.12	1,714,020.53	2.5833	7
178	7/25/19	86,419,544.51	180,040.72	1,500,766.89	1,680,807.61	2.5000	7
179	8/25/19	84,918,777.61	182,811.26	1,477,193.79	1,660,005.05	2.5833	7
180	9/25/19	83,441,583.82	179,631.19	1,453,971.68	1,633,602.87	2.5833	7
181	10/25/19	81,987,612.14	170,807.53	1,431,095.50	1,601,903.02	2.5000	7
182	11/25/19	80,556,516.64	173,420.28	1,408,560.25	1,581,980.53	2.5833	7
183	12/25/19	79,147,956.39	164,891.58	1,386,361.03	1,551,252.61	2.5000	7
184	1/25/20	77,761,595.36	167,403.43	1,364,492.98	1,531,896.41	2.5833	6
185	2/25/20	76,397,102.38	164,465.98	1,342,951.32	1,507,417.30	2.5833	6
186	3/25/20	75,054,151.06	151,150.72	1,321,731.33	1,472,882.06	2.4167	6
187	4/25/20	73,732,419.72	158,729.51	1,300,828.38	1,459,557.90	2.5833	6
188	5/25/20	72,431,591.34	150,899.15	1,280,237.88	1,431,137.03	2.5000	6
189	6/25/20	71,151,353.47	153,173.05	1,259,955.31	1,413,128.36	2.5833	6
190	7/25/20	69,891,398.16	145,607.08	1,239,976.22	1,385,583.30	2.5000	6
191	8/25/20	68,651,421.94	147,791.26	1,220,296.22	1,368,087.47	2.5833	6
192	9/25/20	67,431,125.72	145,164.23	1,200,910.99	1,346,075.22	2.5833	6
193	10/25/20	66,230,214.74	137,979.61	1,181,816.25	1,319,795.87	2.5000	5
194	11/25/20	65,048,398.48	140,034.75	1,163,007.81	1,303,042.56	2.5833	5
195	12/25/20	63,885,390.67	133,094.56	1,144,481.52	1,277,576.08	2.5000	5
196	1/25/21	62,740,909.15	135,067.23	1,126,233.29	1,261,300.52	2.5833	5
197	2/25/21	61,614,675.87	132,642.70	1,108,259.08	1,240,901.79	2.5833	5
198	3/25/21	60,506,416.79	117,651.37	1,090,554.94	1,208,206.30	2.3333	5

199	4/25/21	59,415,861.85	127,909.15	1,073,116.94	1,201,026.08	2.5833	5
200	5/25/21	58,342,744.91	121,547.39	1,055,941.22	1,177,488.60	2.5000	5
201	6/25/21	57,286,803.69	123,325.76	1,039,023.98	1,162,349.73	2.5833	5
202	7/25/21	56,247,779.72	117,182.87	1,022,361.46	1,139,544.33	2.5000	5
203	8/25/21	55,225,418.26	118,888.05	1,005,949.97	1,124,838.02	2.5833	5
204	9/25/21	54,219,468.29	116,722.47	989,785.86	1,106,508.32	2.5833	4
205	10/25/21	53,229,682.43	110,895.17	973,865.53	1,084,760.70	2.5000	4
206	11/25/21	52,255,816.90	112,495.16	958,185.45	1,070,680.61	2.5833	4
207	12/25/21	51,297,631.45	106,870.07	942,742.12	1,049,612.18	2.5000	4
208	1/25/22	50,354,889.33	108,402.89	927,532.09	1,035,934.98	2.5833	4
209	2/25/22	49,427,357.24	106,406.12	912,551.98	1,018,958.10	2.5833	4
210	3/25/22	48,514,805.26	94,334.34	897,798.43	992,132.78	2.3333	4
211	4/25/22	47,617,006.82	102,508.83	883,268.15	985,776.99	2.5833	4
212	5/25/22	46,733,738.67	97,361.96	868,957.89	966,319.85	2.5000	4
213	6/25/22	45,864,780.78	98,736.68	854,864.44	953,601.12	2.5833	4
214	7/25/22	45,009,916.34	93,770.66	840,984.63	934,755.29	2.5000	4
215	8/25/22	44,168,931.71	95,085.89	827,315.36	922,401.26	2.5833	4
216	9/25/22	43,341,616.34	93,304.87	813,853.56	907,158.43	2.5833	4
217	10/25/22	42,527,762.78	88,599.51	800,596.19	889,195.70	2.5000	3
218	11/25/22	41,727,166.59	89,829.32	787,540.28	877,369.60	2.5833	3
219	12/25/22	40,939,626.31	85,290.89	774,682.88	859,973.77	2.5000	3
220	1/25/23	40,164,943.43	86,466.20	762,021.09	848,487.29	2.5833	3
221	2/25/23	39,402,922.34	84,825.74	749,552.06	834,377.79	2.5833	3
222	3/25/23	38,653,370.28	75,159.33	737,272.96	812,432.29	2.3333	3
223	4/25/23	37,916,097.32	81,624.93	725,181.02	806,805.95	2.5833	3
224	5/25/23	37,190,916.29	77,481.08	713,273.51	790,754.58	2.5000	3
225	6/25/23	36,477,642.79	78,528.26	701,547.71	780,075.97	2.5833	3
226	7/25/23	35,776,095.07	74,533.53	690,000.98	764,534.52	2.5000	3
227	8/25/23	35,086,094.09	75,532.56	678,630.70	754,163.26	2.5833	3
228	9/25/23	34,407,463.39	74,071.62	667,434.26	741,505.88	2.5833	3
229	10/25/23	33,740,029.13	70,291.73	656,409.14	726,700.86	2.5000	3
230	11/25/23	33,083,620.00	71,221.68	645,552.81	716,774.49	2.5833	3
231	12/25/23	32,438,067.19	67,579.31	634,862.79	702,442.10	2.5000	3
232	1/25/24	31,803,204.40	68,465.23	624,336.66	692,801.90	2.5833	3
233	2/25/24	31,178,867.73	67,121.17	613,972.01	681,093.18	2.5833	3
234	3/25/24	30,564,895.72	61,554.30	603,766.46	665,320.76	2.4167	3
235	4/25/24	29,961,129.27	64,499.65	593,717.67	658,217.32	2.5833	2
236	5/25/24	29,367,411.60	61,182.11	583,823.34	645,005.45	2.5000	2
237	6/25/24	28,783,588.26	61,964.67	574,081.21	636,045.88	2.5833	2
238	7/25/24	28,209,507.05	58,769.81	564,489.03	623,258.83	2.5000	2
239	8/25/24	27,645,018.02	59,513.58	555,044.59	614,558.17	2.5833	2
240	9/25/24	27,089,973.43	58,318.69	545,745.73	604,064.42	2.5833	2
241	10/25/24	26,544,227.70	55,300.47	536,590.29	591,890.76	2.5000	2
242	11/25/24	26,007,637.41	55,988.66	527,576.17	583,564.83	2.5833	2
243	12/25/24	25,480,061.24	53,083.46	518,701.28	571,784.74	2.5000	2
244	1/25/25	24,961,359.96	53,736.26	509,963.57	563,699.83	2.5833	2
245	2/25/25	24,451,396.40	52,638.42	501,361.01	553,999.43	2.5833	2
246	3/25/25	23,950,035.39	46,569.51	492,891.62	539,461.13	2.3333	2
247	4/25/25	23,457,143.77	50,498.02	484,553.42	535,051.43	2.5833	2
248	5/25/25	22,972,590.36	47,859.56	476,344.47	524,204.04	2.5000	2
249	6/25/25	22,496,245.88	48,429.42	468,262.88	516,692.30	2.5833	2
250	7/25/25	22,027,983.00	45,891.63	460,306.75	506,198.38	2.5000	2
251	8/25/25	21,567,676.26	46,430.41	452,474.23	498,904.64	2.5833	2
252	9/25/25	21,115,202.03	45,456.34	444,763.49	490,219.83	2.5833	2
253	10/25/25	20,670,438.54	43,063.41	437,172.73	480,236.14	2.5000	2
254	11/25/25	20,233,265.81	43,557.73	429,700.17	473,257.89	2.5833	2
255	12/25/25	19,803,565.65	41,257.43	422,344.06	463,601.48	2.5000	2
256	1/25/26	19,381,221.59	41,723.46	415,102.67	456,826.13	2.5833	2
257	2/25/26	18,966,118.92	40,829.84	407,974.31	448,804.15	2.5833	2
258	3/25/26	18,558,144.61	36,085.28	400,957.29	437,042.57	2.3333	2
259	4/25/26	18,157,187.32	39,088.39	394,049.97	433,138.36	2.5833	1
260	5/25/26	17,763,137.35	37,006.54	387,250.71	424,257.25	2.5000	1
261	6/25/26	17,375,886.64	37,406.42	380,557.92	417,964.34	2.5833	1
262	7/25/26	16,995,328.72	35,406.93	373,970.00	409,376.93	2.5000	1
263	8/25/26	16,621,358.72	35,782.09	367,485.40	403,267.49	2.5833	1
264	9/25/26	16,253,873.33	34,990.98	361,102.58	396,093.55	2.5833	1
265	10/25/26	15,892,770.75	33,109.94	354,820.02	387,929.96	2.5000	1
266	11/25/26	15,537,950.73	33,449.76	348,636.24	382,086.00	2.5833	1
267	12/25/26	15,189,314.49	31,644.41	342,549.76	374,194.17	2.5000	1
268	1/25/27	14,846,764.73	31,961.79	336,559.14	368,520.92	2.5833	1
269	2/25/27	14,510,205.59	31,237.25	330,662.93	361,900.18	2.5833	1
270	3/25/27	14,179,542.66	27,571.33	324,859.74	352,431.07	2.3333	1

271	4/25/27	13,854,682.92	29,826.05	319,148.17	348,974.23	2.5833	1
272	5/25/27	13,535,534.75	28,199.03	313,526.86	341,725.89	2.5000	1
273	6/25/27	13,222,007.89	28,464.04	307,994.46	336,458.51	2.5833	1
274	7/25/27	12,914,013.42	26,904.19	302,549.64	329,453.84	2.5000	1
275	8/25/27	12,611,463.78	27,149.68	297,191.09	324,340.77	2.5833	1
276	9/25/27	12,314,272.69	26,509.89	291,917.52	318,427.41	2.5833	1
277	10/25/27	12,022,355.18	25,046.57	286,727.65	311,774.22	2.5000	1
278	11/25/27	11,735,627.53	25,264.20	281,620.24	306,884.43	2.5833	1
279	12/25/27	11,454,007.29	23,862.52	276,594.04	300,456.55	2.5000	1
280	1/25/28	11,177,413.25	24,062.49	271,647.84	295,710.33	2.5833	1
281	2/25/28	10,905,765.41	23,477.69	266,780.44	290,258.13	2.5833	1
282	3/25/28	10,638,984.97	21,425.73	261,990.66	283,416.39	2.4167	1
283	4/25/28	10,376,994.31	22,339.36	257,277.33	279,616.69	2.5833	1
284	5/25/28	10,119,716.99	21,082.74	252,639.29	273,722.04	2.5000	1
285	6/25/28	9,867,077.69	21,241.63	248,075.43	269,317.06	2.5833	1
286	7/25/28	9,619,002.26	20,039.59	243,584.63	263,624.22	2.5000	1
287	8/25/28	9,375,417.63	20,183.19	239,165.78	259,348.97	2.5833	1
288	9/25/28	9,136,251.86	19,668.32	234,817.79	254,486.11	2.5833	1
289	10/25/28	8,901,434.06	18,544.65	230,539.62	249,084.27	2.5000	1
290	11/25/28	8,670,894.45	18,666.51	226,330.19	244,996.70	2.5833	1
291	12/25/28	8,444,564.25	17,592.84	222,188.48	239,781.32	2.5000	1
292	1/25/29	8,222,375.78	17,700.95	218,113.46	235,814.41	2.5833	1
293	2/25/29	8,004,262.32	17,231.40	214,104.12	231,335.52	2.5833	1
294	3/25/29	7,790,158.19	15,147.53	210,159.48	225,307.01	2.3333	1
295	4/25/29	7,579,998.71	16,318.05	206,278.56	222,596.61	2.5833	1
296	5/25/29	7,373,720.15	15,361.92	202,460.38	217,822.30	2.5000	1
297	6/25/29	7,171,259.77	15,438.13	198,704.01	214,142.14	2.5833	1
298	7/25/29	6,972,555.77	14,526.16	195,008.50	209,534.66	2.5000	1
299	8/25/29	6,777,547.27	14,590.55	191,372.93	205,963.49	2.5833	1
300	9/25/29	6,586,174.33	14,178.57	187,796.40	201,974.97	2.5833	1
301	10/25/29	6,398,377.93	13,329.95	184,278.01	197,607.97	2.5000	1
302	11/25/29	6,214,099.92	13,377.58	180,816.88	194,194.45	2.5833	1
303	12/25/29	6,033,283.04	12,569.34	177,412.13	189,981.47	2.5000	0
304	1/25/30	5,855,870.91	12,606.39	174,062.91	186,669.30	2.5833	0
305	2/25/30	5,681,808.00	12,231.67	170,768.38	183,000.05	2.5833	0
306	3/25/30	5,511,039.62	10,715.91	167,527.70	178,243.61	2.3333	0
307	4/25/30	5,343,511.91	11,503.39	164,340.06	175,843.45	2.5833	0
308	5/25/30	5,179,171.85	10,789.94	161,204.64	171,994.58	2.5000	0
309	6/25/30	5,017,967.21	10,802.57	158,120.65	168,923.22	2.5833	0
310	7/25/30	4,859,846.56	10,124.68	155,087.31	165,211.99	2.5000	0
311	8/25/30	4,704,759.24	10,128.30	152,103.84	162,232.14	2.5833	0
312	9/25/30	4,552,655.40	9,800.86	149,169.48	158,970.34	2.5833	0
313	10/25/30	4,403,485.92	9,173.93	146,283.48	155,457.41	2.5000	0
314	11/25/30	4,257,202.44	9,164.81	143,445.11	152,609.92	2.5833	0
315	12/25/30	4,113,757.33	8,570.33	140,653.62	149,223.95	2.5000	0
316	1/25/31	3,973,103.71	8,553.21	137,908.31	146,461.52	2.5833	0
317	2/25/31	3,835,195.40	8,256.32	134,931.13	143,187.45	2.5833	0
318	3/25/31	3,700,264.28	7,194.96	132,282.47	139,477.43	2.3333	0
319	4/25/31	3,567,981.80	7,681.07	129,677.79	137,358.86	2.5833	0
320	5/25/31	3,438,304.02	7,163.13	127,116.40	134,279.53	2.5000	0
321	6/25/31	3,311,187.62	7,128.25	124,597.64	131,725.89	2.5833	0
322	7/25/31	3,186,589.99	6,638.73	122,120.85	128,759.58	2.5000	0
323	8/25/31	3,064,469.13	6,597.12	119,666.83	126,263.95	2.5833	0
324	9/25/31	2,944,802.30	6,339.50	117,272.51	123,612.01	2.5833	0
325	10/25/31	2,827,529.79	5,890.69	114,918.24	120,808.93	2.5000	0
326	11/25/31	2,712,611.55	5,839.65	112,603.41	118,443.06	2.5833	0
327	12/25/31	2,600,008.14	5,416.68	110,327.42	115,744.10	2.5000	0
328	1/25/32	2,489,680.72	5,359.73	108,089.66	113,449.39	2.5833	0
329	2/25/32	2,381,591.06	5,127.04	105,889.54	111,016.58	2.5833	0
330	3/25/32	2,275,701.52	4,583.01	103,726.49	108,309.50	2.4167	0
331	4/25/32	2,171,975.03	4,675.78	101,599.92	106,275.70	2.5833	0
332	5/25/32	2,070,375.11	4,313.28	99,509.27	103,822.56	2.5000	0
333	6/25/32	1,970,865.83	4,242.84	97,454.00	101,696.83	2.5833	0
334	7/25/32	1,873,411.84	3,902.94	95,433.54	99,336.48	2.5000	0
335	8/25/32	1,777,978.30	3,827.59	93,447.35	97,274.95	2.5833	0
336	9/25/32	1,684,530.95	3,626.42	91,494.92	95,121.34	2.5833	0
337	10/25/32	1,593,036.03	3,318.83	89,559.29	92,878.12	2.5000	0
338	11/25/32	1,503,476.73	3,236.65	87,673.17	90,909.82	2.5833	0
339	12/25/32	1,415,803.56	2,949.59	85,819.24	88,768.83	2.5000	0
340	1/25/33	1,329,984.33	2,863.16	83,996.99	86,860.15	2.5833	0
341	2/25/33	1,245,987.34	2,682.33	82,066.15	84,748.48	2.5833	0
342	3/25/33	1,163,921.19	2,263.18	80,309.11	82,572.29	2.3333	0

343	4/25/33	1,083,612.08	2,332.78	78,582.25	80,915.02	2.5833	0
344	5/25/33	1,005,029.83	2,093.81	76,859.85	78,953.66	2.5000	0
345	6/25/33	928,169.98	1,998.14	75,192.51	77,190.66	2.5833	0
346	7/25/33	852,977.47	1,777.04	73,553.94	75,330.98	2.5000	0
347	8/25/33	779,423.53	1,677.93	71,943.69	73,621.61	2.5833	0
348	9/25/33	707,479.84	1,523.05	70,361.30	71,884.35	2.5833	0
349	10/25/33	637,118.54	1,327.33	68,806.36	70,133.69	2.5000	0
350	11/25/33	568,312.18	1,223.45	67,278.41	68,501.86	2.5833	0
351	12/25/33	501,033.77	1,043.82	65,742.68	66,786.50	2.5000	0
352	1/25/34	435,291.09	937.08	64,254.79	65,191.88	2.5833	0
353	2/25/34	371,036.29	798.76	62,806.45	63,605.21	2.5833	0
354	3/25/34	308,229.84	599.34	61,383.44	61,982.78	2.3333	0
355	4/25/34	246,846.40	531.41	59,022.23	59,553.63	2.5833	0
356	5/25/34	187,824.17	391.30	56,979.72	57,371.02	2.5000	0
357	6/25/34	130,844.45	281.68	53,408.78	53,690.46	2.5833	0
358	7/25/34	77,435.67	161.32	36,964.64	37,125.97	2.5000	0
359	8/25/34	40,471.02	87.13	14,976.43	15,063.56	2.5833	0
360	9/25/34	25,494.59	54.88	13,200.63	13,255.51	2.5833	0
361	10/25/34	12,293.96	25.61	6,219.40	6,245.01	2.5000	0
362	11/25/34	6,074.57	13.08	6,074.57	6,087.64	2.5833	0
		155,845,959.93	1,216,370,000.00	1,372,215,959.93			

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Settlement 09/29/04

Bond A

Initial Coupon: 2.160, Current Balance: 1,216,370,000.00

(1m LIBOR)+34.00bp

Avg Life: 4.301

Prepayment: 20 CPR

LIB 1M: 1.82, LIB 6M: 2.06, CMT 1Y: 2.09, LIB 12M: 2.28375

Period	Date	Balance	Interest	Principal	Total	Eff. Coupon	Percent
1	10/25/04	1,216,370,000.00	1,897,537.20	23,232,689.26	25,130,226.46	1.8720	100
2	11/25/04	1,193,137,310.74	2,219,235.40	22,802,614.95	25,021,850.35	2.2320	98
3	12/25/04	1,170,334,695.79	2,106,602.45	22,381,062.99	24,487,665.44	2.1600	96
4	1/25/05	1,147,953,632.80	2,135,193.76	21,967,297.22	24,102,490.98	2.2320	94
5	2/25/05	1,125,986,335.58	2,094,334.58	21,560,925.57	23,655,260.15	2.2320	93
6	3/25/05	1,104,425,410.02	1,855,434.69	21,162,313.47	23,017,748.16	2.0160	91
7	4/25/05	1,083,263,096.54	2,014,869.36	20,771,063.98	22,785,933.34	2.2320	89
8	5/25/05	1,062,492,032.57	1,912,485.66	20,387,001.52	22,299,487.18	2.1600	87
9	6/25/05	1,042,105,031.04	1,938,315.36	20,010,073.52	21,948,388.88	2.2320	86
10	7/25/05	1,022,094,957.52	1,839,770.92	19,638,631.74	21,478,402.67	2.1600	84
11	8/25/05	1,002,456,325.78	1,864,568.77	19,276,582.26	21,141,151.02	2.2320	82
12	9/25/05	983,179,743.52	1,828,714.32	18,920,180.92	20,748,895.25	2.2320	81
13	10/25/05	964,259,562.60	1,735,667.21	18,570,362.51	20,306,029.72	2.1600	79
14	11/25/05	945,689,200.09	1,758,981.91	18,227,005.47	19,985,987.38	2.2320	78
15	12/25/05	927,462,194.62	1,669,431.95	17,889,990.53	19,559,422.48	2.1600	76
16	1/25/06	909,572,204.09	1,691,804.30	17,559,200.61	19,251,004.91	2.2320	75
17	2/25/06	892,013,003.47	1,659,144.19	17,234,520.79	18,893,664.98	2.2320	73
18	3/25/06	874,778,482.68	1,469,627.85	16,915,838.26	18,385,466.11	2.0160	72
19	4/25/06	857,862,644.43	1,595,624.52	16,603,042.29	18,198,666.81	2.2320	71
20	5/25/06	841,259,602.13	1,514,267.28	16,296,024.23	17,810,291.51	2.1600	69
21	6/25/06	824,963,577.91	1,534,432.25	15,994,677.38	17,529,109.63	2.2320	68
22	7/25/06	808,968,900.53	1,456,144.02	15,698,897.05	17,155,041.07	2.1600	67
23	8/25/06	793,270,003.48	1,475,482.21	15,408,580.47	16,884,062.68	2.2320	65
24	9/25/06	777,861,423.00	1,446,822.25	15,123,626.77	16,570,449.01	2.2320	64
25	10/25/06	762,737,796.24	1,372,928.03	14,843,936.92	16,216,864.95	2.1600	63
26	11/25/06	747,893,859.32	1,391,082.58	14,569,413.75	15,960,496.32	2.2320	61
27	12/25/06	733,324,445.57	1,319,984.00	14,299,961.85	15,619,945.85	2.1600	60
28	1/25/07	719,024,483.72	1,337,385.54	14,035,611.51	15,372,997.05	2.2320	59
29	2/25/07	704,988,872.21	1,311,279.30	13,776,018.63	15,087,297.94	2.2320	58
30	3/25/07	691,212,853.58	1,161,237.59	13,521,221.40	14,682,458.99	2.0160	57
31	4/25/07	677,691,632.17	1,260,506.44	13,271,131.27	14,531,637.70	2.2320	56
32	5/25/07	664,420,500.91	1,195,956.90	13,025,661.32	14,221,618.22	2.1600	55
33	6/25/07	651,394,839.59	1,211,594.40	12,784,726.25	13,996,320.65	2.2320	54
34	7/25/07	638,610,113.34	1,149,498.20	12,561,525.65	13,711,023.86	2.1600	53
35	8/25/07	626,048,587.69	1,164,450.37	12,332,237.13	13,496,687.51	2.2320	51
36	9/25/07	613,716,350.56	1,141,512.41	12,104,035.40	13,245,547.81	2.2320	50
37	10/25/07	601,612,315.16	1,082,902.17	11,879,904.39	12,962,806.56	2.1600	49
38	11/25/07	589,732,410.77	1,096,902.28	11,659,849.33	12,756,751.62	2.2320	48
39	12/25/07	578,072,561.44	1,040,530.61	10,717,491.03	11,758,021.64	2.1600	48
40	1/25/08	567,355,070.41	1,055,280.43	10,519,053.89	11,574,334.32	2.2320	47
41	2/25/08	556,836,016.52	1,035,714.99	10,324,287.04	11,360,002.03	2.2320	46
42	3/25/08	546,511,729.49	950,930.41	10,133,122.63	11,084,053.04	2.0880	45
43	4/25/08	536,378,606.85	997,664.21	9,945,494.11	10,943,158.32	2.2320	44
44	5/25/08	526,433,112.75	947,579.60	9,761,336.12	10,708,915.73	2.1600	43
45	6/25/08	516,671,776.62	961,009.50	9,580,584.51	10,541,594.02	2.2320	42
46	7/25/08	507,091,192.11	912,764.15	9,403,176.33	10,315,940.48	2.1600	42
47	8/25/08	497,688,015.78	925,699.71	9,229,264.38	10,154,964.09	2.2320	41
48	9/25/08	488,458,751.40	908,533.28	9,058,351.77	9,966,885.05	2.2320	40
49	10/25/08	479,400,399.63	862,920.72	8,890,600.79	9,753,521.51	2.1600	39

50	11/25/08	470,509,798.84	875,148.23	8,725,953.01	9,601,101.24	2.2320	39
51	12/25/08	461,783,845.82	831,210.92	8,564,850.11	9,396,061.03	2.1600	38
52	1/25/09	453,218,995.71	842,987.33	8,406,221.26	9,249,208.59	2.2320	37
53	2/25/09	444,812,774.46	827,351.76	8,250,527.09	9,077,878.85	2.2320	37
54	3/25/09	436,562,247.36	733,424.58	8,097,713.38	8,831,137.95	2.0160	36
55	4/25/09	428,464,533.99	796,944.03	7,947,726.86	8,744,670.89	2.2320	35
56	5/25/09	420,516,807.13	756,930.25	7,800,515.28	8,557,445.54	2.1600	35
57	6/25/09	412,716,291.85	767,652.30	7,656,359.78	8,424,012.08	2.2320	34
58	7/25/09	405,059,932.07	729,107.88	7,517,124.22	8,246,232.09	2.1600	33
59	8/25/09	397,542,807.85	739,429.62	7,398,455.58	8,137,885.20	2.2320	33
60	9/25/09	390,144,352.27	725,668.50	7,261,098.83	7,986,767.32	2.2320	32
61	10/25/09	382,883,253.44	689,189.86	7,126,231.08	7,815,420.93	2.1600	31
62	11/25/09	375,757,022.36	698,908.06	6,993,864.37	7,692,772.44	2.2320	31
63	12/25/09	368,763,157.99	663,773.68	6,863,952.39	7,527,726.08	2.1600	30
64	1/25/10	361,899,205.60	673,132.52	6,736,449.67	7,409,582.19	2.2320	30
65	2/25/10	355,162,755.93	660,602.73	6,611,311.58	7,271,914.31	2.2320	29
66	3/25/10	348,551,444.35	585,566.43	6,488,494.33	7,074,060.76	2.0160	29
67	4/25/10	342,062,950.01	636,237.09	6,367,954.94	7,004,192.02	2.2320	28
68	5/25/10	335,694,995.08	604,250.99	6,249,651.20	6,853,902.19	2.1600	28
69	6/25/10	329,445,343.88	612,768.34	6,133,541.71	6,746,310.05	2.2320	27
70	7/25/10	323,311,802.17	581,961.24	6,019,585.82	6,601,547.06	2.1600	27
71	8/25/10	317,292,216.35	590,163.52	5,907,743.64	6,497,907.16	2.2320	26
72	9/25/10	311,384,472.71	579,175.12	5,797,976.02	6,377,151.14	2.2320	26
73	10/25/10	305,586,496.69	550,055.69	5,690,244.52	6,240,300.22	2.1600	25
74	11/25/10	299,896,252.16	557,807.03	5,584,511.44	6,142,318.46	2.2320	25
75	12/25/10	294,311,740.73	529,761.13	5,480,739.73	6,010,500.86	2.1600	24
76	1/25/11	288,831,001.00	537,225.66	5,378,893.08	5,916,118.74	2.2320	24
77	2/25/11	283,452,107.92	527,220.92	5,279,088.82	5,806,309.74	2.2320	23
78	3/25/11	278,173,019.10	467,330.67	5,180,980.82	5,648,311.49	2.0160	23
79	4/25/11	272,992,038.28	507,765.19	5,084,692.98	5,592,458.17	2.2320	22
80	5/25/11	267,907,345.30	482,233.22	4,990,191.57	5,472,424.79	2.1600	22
81	6/25/11	262,917,153.74	489,025.91	4,897,469.20	5,386,495.10	2.2320	22
82	7/25/11	258,019,684.54	464,435.43	4,806,440.95	5,270,876.39	2.1600	21
83	8/25/11	253,213,243.59	470,976.63	4,718,629.88	5,189,606.52	2.2320	21
84	9/25/11	248,494,613.70	462,199.98	4,630,906.49	5,093,106.47	2.2320	20
85	10/25/11	243,863,707.21	438,954.67	4,544,798.89	4,983,753.56	2.1600	20
86	11/25/11	239,318,908.32	445,133.17	4,460,289.52	4,905,422.69	2.2320	20
87	12/25/11	234,858,618.80	422,745.51	4,377,348.77	4,800,094.29	2.1600	19
88	1/25/12	230,481,270.03	496,174.96	4,295,947.56	4,792,122.52	2.5833	19
89	2/25/12	226,185,322.46	486,926.74	4,216,057.36	4,702,984.10	2.5833	19
90	3/25/12	221,969,265.10	447,021.44	4,137,650.15	4,584,671.59	2.4167	18
91	4/25/12	217,831,614.95	468,943.06	4,060,698.46	4,529,641.52	2.5833	18
92	5/25/12	213,770,916.50	445,356.08	3,985,175.29	4,430,531.36	2.5000	18
93	6/25/12	209,785,741.21	451,622.08	3,911,054.17	4,362,676.25	2.5833	17
94	7/25/12	205,874,687.04	428,905.60	3,838,309.11	4,267,214.70	2.5000	17
95	8/25/12	202,036,377.94	434,939.42	3,766,914.59	4,201,854.02	2.5833	17
96	9/25/12	198,269,463.34	426,830.09	3,696,845.59	4,123,675.69	2.5833	16
97	10/25/12	194,572,617.75	405,359.62	3,628,077.53	4,033,437.15	2.5000	16
98	11/25/12	190,944,540.21	411,061.16	3,560,586.30	3,971,647.46	2.5833	16
99	12/25/12	187,383,953.92	390,383.24	3,494,348.21	3,884,731.45	2.5000	15
100	1/25/13	183,889,605.71	395,873.46	3,429,340.04	3,825,213.50	2.5833	15
101	2/25/13	180,460,265.67	388,490.85	3,366,525.71	3,755,016.56	2.5833	15
102	3/25/13	177,093,739.95	344,348.94	3,303,876.21	3,648,225.15	2.3333	15
103	4/25/13	173,789,863.74	374,130.96	3,242,390.31	3,616,521.27	2.5833	14
104	5/25/13	170,547,473.43	355,307.24	3,182,221.86	3,537,529.10	2.5000	14
105	6/25/13	167,365,251.57	360,300.19	3,122,992.94	3,483,293.14	2.5833	14
106	7/25/13	164,242,258.63	342,171.37	3,064,864.24	3,407,035.61	2.5000	14
107	8/25/13	161,177,394.39	346,979.11	3,007,815.34	3,354,794.45	2.5833	13
108	9/25/13	158,169,579.05	340,503.95	2,951,826.22	3,292,330.18	2.5833	13
109	10/25/13	155,217,752.83	323,370.32	2,896,877.23	3,220,247.55	2.5000	13
110	11/25/13	152,320,875.60	327,913.00	2,842,949.07	3,170,862.07	2.5833	13
111	12/25/13	149,477,926.53	311,412.35	2,790,022.81	3,101,435.16	2.5000	12
112	1/25/14	146,687,903.71	315,786.46	2,738,132.73	3,053,919.19	2.5833	12
113	2/25/14	143,949,770.99	309,891.87	2,687,153.08	2,997,044.95	2.5833	12
114	3/25/14	141,262,617.90	274,677.31	2,637,120.66	2,911,797.97	2.3333	12
115	4/25/14	138,625,497.25	298,429.89	2,593,989.55	2,892,419.44	2.5833	11
116	5/25/14	136,031,507.70	283,398.97	2,545,598.56	2,828,997.53	2.5000	11

117	6/25/14	133,485,909.14	287,365.50	2,634,902.20	2,922,267.70	2.5833	11
118	7/25/14	130,851,006.94	272,606.26	2,659,176.54	2,931,782.81	2.5000	11
119	8/25/14	128,191,830.39	275,968.52	2,690,115.11	2,966,083.63	2.5833	11
120	9/25/14	125,501,715.28	270,177.30	2,642,736.36	2,912,913.67	2.5833	10
121	10/25/14	122,858,978.92	255,956.21	2,589,090.22	2,845,046.43	2.5000	10
122	11/25/14	120,269,888.70	258,914.34	2,536,506.80	2,795,421.14	2.5833	10
123	12/25/14	117,733,381.91	245,277.88	2,484,965.40	2,730,243.28	2.5000	10
124	1/25/15	115,248,416.51	248,104.23	2,434,445.73	2,682,549.96	2.5833	9
125	2/25/15	112,813,970.78	242,863.41	2,384,927.88	2,627,791.28	2.5833	9
126	3/25/15	110,429,042.91	214,723.14	2,336,392.32	2,551,115.46	2.3333	9
127	4/25/15	108,092,650.58	232,699.46	2,288,819.92	2,521,519.38	2.5833	9
128	5/25/15	105,803,830.67	220,424.65	2,242,191.89	2,462,616.53	2.5000	9
129	6/25/15	103,561,638.78	222,945.19	2,196,489.81	2,419,435.00	2.5833	9
130	7/25/15	101,365,148.97	211,177.39	2,151,695.62	2,362,873.01	2.5000	8
131	8/25/15	99,213,453.36	213,584.52	2,107,791.60	2,321,376.12	2.5833	8
132	9/25/15	97,105,661.75	209,046.91	2,064,760.39	2,273,807.30	2.5833	8
133	10/25/15	95,040,901.37	198,001.88	2,022,584.94	2,220,586.81	2.5000	8
134	11/25/15	93,018,316.43	200,247.76	1,981,248.53	2,181,496.30	2.5833	8
135	12/25/15	91,037,067.90	189,660.56	1,940,734.79	2,130,395.35	2.5000	7
136	1/25/16	89,096,333.10	191,804.61	1,901,027.64	2,092,832.25	2.5833	7
137	2/25/16	87,195,305.46	187,712.12	1,862,111.32	2,049,823.43	2.5833	7
138	3/25/16	85,333,194.14	171,851.57	1,823,970.36	1,995,821.93	2.4167	7
139	4/25/16	83,509,223.78	179,776.80	1,786,589.60	1,966,366.41	2.5833	7
140	5/25/16	81,722,634.18	170,255.49	1,749,954.19	1,920,209.68	2.5000	7
141	6/25/16	79,972,679.99	172,163.41	1,714,049.53	1,886,212.94	2.5833	7
142	7/25/16	78,258,630.46	163,038.81	1,678,861.32	1,841,900.13	2.5000	6
143	8/25/16	76,579,769.14	164,859.23	1,644,375.54	1,809,234.77	2.5833	6
144	9/25/16	74,935,393.60	161,319.25	1,610,578.45	1,771,897.70	2.5833	6
145	10/25/16	73,324,815.15	152,760.03	1,577,456.54	1,730,216.57	2.5000	6
146	11/25/16	71,747,358.61	154,456.12	1,544,996.59	1,699,452.71	2.5833	6
147	12/25/16	70,202,362.02	146,254.92	1,513,185.63	1,659,440.55	2.5000	6
148	1/25/17	68,689,176.39	147,872.53	1,482,010.95	1,629,883.48	2.5833	6
149	2/25/17	67,207,165.44	144,682.09	1,451,460.05	1,596,142.14	2.5833	6
150	3/25/17	65,755,705.39	127,858.32	1,421,520.72	1,549,379.03	2.3333	5
151	4/25/17	64,334,184.68	138,497.20	1,392,180.94	1,530,678.14	2.5833	5
152	5/25/17	62,942,003.73	131,129.17	1,363,428.96	1,494,558.14	2.5000	5
153	6/25/17	61,578,574.77	132,564.99	1,335,253.24	1,467,818.23	2.5833	5
154	7/25/17	60,243,321.53	125,506.92	1,307,642.47	1,433,149.39	2.5000	5
155	8/25/17	58,935,679.06	126,875.42	1,280,585.53	1,407,460.95	2.5833	5
156	9/25/17	57,655,093.53	124,118.60	1,254,071.57	1,378,190.17	2.5833	5
157	10/25/17	56,401,021.96	117,502.13	1,228,089.89	1,345,592.02	2.5000	5
158	11/25/17	55,172,932.07	118,775.06	1,202,630.05	1,321,405.11	2.5833	5
159	12/25/17	53,970,302.02	112,438.13	1,177,681.78	1,290,119.91	2.5000	4
160	1/25/18	52,792,620.24	113,650.78	1,153,235.01	1,266,885.79	2.5833	4
161	2/25/18	51,639,385.22	111,168.12	1,129,279.89	1,240,448.01	2.5833	4
162	3/25/18	50,510,105.34	98,214.09	1,105,806.72	1,204,020.82	2.3333	4
163	4/25/18	49,404,298.61	106,356.48	1,082,806.03	1,189,162.51	2.5833	4
164	5/25/18	48,321,492.58	100,669.78	1,060,268.51	1,160,938.28	2.5000	4
165	6/25/18	47,261,224.07	101,742.91	1,038,185.03	1,139,927.94	2.5833	4
166	7/25/18	46,223,039.04	96,298.00	1,016,546.65	1,112,844.65	2.5000	4
167	8/25/18	45,206,492.40	97,319.53	995,344.59	1,092,664.12	2.5833	4
168	9/25/18	44,211,147.81	95,176.78	974,570.25	1,069,747.03	2.5833	4
169	10/25/18	43,236,577.56	90,076.20	954,215.19	1,044,291.39	2.5000	4
170	11/25/18	42,282,362.37	91,024.53	934,271.14	1,025,295.67	2.5833	3
171	12/25/18	41,348,091.23	86,141.86	914,729.99	1,000,871.85	2.5000	3
172	1/25/19	40,433,361.23	87,044.04	895,583.78	982,627.82	2.5833	3
173	2/25/19	39,537,777.45	85,116.05	876,824.72	961,940.77	2.5833	3
174	3/25/19	38,660,952.74	75,174.07	858,445.14	933,619.22	2.3333	3
175	4/25/19	37,802,507.59	81,380.40	840,437.56	921,817.96	2.5833	3
176	5/25/19	36,962,070.03	77,004.31	822,794.63	899,798.94	2.5000	3
177	6/25/19	36,139,275.40	77,799.83	805,509.11	883,308.94	2.5833	3
178	7/25/19	35,333,766.29	73,612.01	788,573.96	862,185.97	2.5000	3
179	8/25/19	34,545,192.32	74,368.12	771,982.23	846,350.36	2.5833	3
180	9/25/19	33,773,210.09	72,706.22	755,727.13	828,433.35	2.5833	3
181	10/25/19	33,017,482.96	68,786.42	739,801.99	808,588.41	2.5000	3
182	11/25/19	32,277,680.97	69,486.67	724,200.27	793,686.94	2.5833	3
183	12/25/19	31,553,480.71	65,736.42	708,915.56	774,651.98	2.5000	3

184	1/25/20	30,844,565.14	66,401.49	693,941.59	760,343.08	2.5833	3
185	2/25/20	30,150,623.56	64,907.59	679,272.18	744,179.77	2.5833	2
186	3/25/20	29,471,351.37	59,352.03	664,901.30	724,253.33	2.4167	2
187	4/25/20	28,806,450.07	62,013.89	650,823.03	712,836.91	2.5833	2
188	5/25/20	28,155,627.04	58,657.56	637,031.54	695,689.10	2.5000	2
189	6/25/20	27,518,595.50	59,241.42	623,521.16	682,762.58	2.5833	2
190	7/25/20	26,895,074.34	56,031.40	610,286.30	666,317.70	2.5000	2
191	8/25/20	26,284,788.04	56,585.31	597,321.47	653,906.78	2.5833	2
192	9/25/20	25,687,466.57	55,299.41	584,621.31	639,920.72	2.5833	2
193	10/25/20	25,102,845.26	52,297.59	572,180.57	624,478.16	2.5000	2
194	11/25/20	24,530,664.69	52,809.07	559,994.07	612,803.14	2.5833	2
195	12/25/20	23,970,670.62	49,938.90	548,056.76	597,995.66	2.5000	2
196	1/25/21	23,422,613.86	50,423.68	536,363.68	586,787.36	2.5833	2
197	2/25/21	22,886,250.18	49,269.01	524,909.96	574,178.97	2.5833	2
198	3/25/21	22,361,340.22	43,480.38	513,690.83	557,171.22	2.3333	2
199	4/25/21	21,847,649.39	47,033.13	502,701.63	549,734.76	2.5833	2
200	5/25/21	21,344,947.76	44,468.64	491,937.76	536,406.40	2.5000	2
201	6/25/21	20,853,010.01	44,891.90	481,394.72	526,286.62	2.5833	2
202	7/25/21	20,371,615.28	42,440.87	471,068.12	513,508.99	2.5000	2
203	8/25/21	19,900,547.16	42,841.46	460,953.64	503,795.09	2.5833	2
204	9/25/21	19,439,593.52	41,849.12	451,047.03	492,896.15	2.5833	2
205	10/25/21	18,988,546.50	39,559.47	441,344.14	480,903.61	2.5000	2
206	11/25/21	18,547,202.36	39,928.01	431,840.91	471,768.91	2.5833	2
207	12/25/21	18,115,361.45	37,740.34	422,533.34	460,273.67	2.5000	1
208	1/25/22	17,692,828.11	38,088.73	413,417.51	451,506.24	2.5833	1
209	2/25/22	17,279,410.60	37,198.73	404,489.60	441,688.33	2.5833	1
210	3/25/22	16,874,921.00	32,812.35	395,745.83	428,558.18	2.3333	1
211	4/25/22	16,479,175.17	35,476.00	387,182.53	422,658.53	2.5833	1
212	5/25/22	16,091,992.64	33,524.98	378,796.07	412,321.06	2.5000	1
213	6/25/22	15,713,196.57	33,827.02	370,582.92	404,409.94	2.5833	1
214	7/25/22	15,342,613.65	31,963.78	362,539.59	394,503.37	2.5000	1
215	8/25/22	14,980,074.05	32,248.77	354,662.69	386,911.46	2.5833	1
216	9/25/22	14,625,411.36	31,485.26	346,948.86	378,434.12	2.5833	1
217	10/25/22	14,278,462.50	29,746.80	339,394.85	369,141.64	2.5000	1
218	11/25/22	13,939,067.65	30,007.72	331,997.43	362,005.14	2.5833	1
219	12/25/22	13,607,070.23	28,348.06	324,753.46	353,101.52	2.5000	1
220	1/25/23	13,282,316.77	28,593.88	317,659.86	346,253.73	2.5833	1
221	2/25/23	12,964,656.91	27,910.03	310,713.60	338,623.63	2.5833	1
222	3/25/23	12,653,943.31	24,604.89	303,911.72	328,516.61	2.3333	1
223	4/25/23	12,350,031.59	26,586.87	297,251.31	323,838.19	2.5833	1
224	5/25/23	12,052,780.28	25,109.96	290,729.53	315,839.49	2.5000	1
225	6/25/23	11,762,050.75	25,321.08	284,343.58	309,664.66	2.5833	1
226	7/25/23	11,477,707.17	23,911.89	278,090.72	302,002.61	2.5000	1
227	8/25/23	11,199,616.45	24,110.29	271,968.27	296,078.55	2.5833	1
228	9/25/23	10,927,648.18	23,524.80	265,973.60	289,498.40	2.5833	1
229	10/25/23	10,661,674.59	22,211.82	260,104.13	282,315.95	2.5000	1
230	11/25/23	10,401,570.46	22,392.27	254,357.33	276,749.60	2.5833	1
231	12/25/23	10,147,213.13	21,140.03	248,730.73	269,870.75	2.5000	1
232	1/25/24	9,898,482.41	21,309.23	243,221.89	264,531.12	2.5833	1
233	2/25/24	9,655,260.52	20,785.63	237,828.43	258,614.06	2.5833	1
234	3/25/24	9,417,432.09	18,965.66	232,548.03	251,513.69	2.4167	1
235	4/25/24	9,184,884.06	19,773.01	227,378.38	247,151.40	2.5833	1
236	5/25/24	8,957,505.68	18,661.47	222,317.26	240,978.73	2.5000	1
237	6/25/24	8,735,188.43	18,804.92	217,362.45	236,167.37	2.5833	1
238	7/25/24	8,517,825.97	17,745.47	212,511.81	230,257.28	2.5000	1
239	8/25/24	8,305,314.16	17,879.50	207,763.23	225,642.72	2.5833	1
240	9/25/24	8,097,550.93	17,432.23	203,114.62	220,546.85	2.5833	1
241	10/25/24	7,894,436.31	16,446.74	198,563.97	215,010.72	2.5000	1
242	11/25/24	7,695,872.33	16,567.50	194,109.29	210,676.79	2.5833	1
243	12/25/24	7,501,763.05	15,628.67	189,748.62	205,377.29	2.5000	1
244	1/25/25	7,312,014.43	15,741.14	185,480.05	201,221.19	2.5833	1
245	2/25/25	7,126,534.38	15,341.84	181,301.71	196,643.55	2.5833	1
246	3/25/25	6,945,232.67	13,504.62	177,211.76	190,716.38	2.3333	1
247	4/25/25	6,768,020.91	14,570.05	173,208.41	187,778.46	2.5833	1
248	5/25/25	6,594,812.49	13,739.19	169,289.89	183,029.08	2.5000	1
249	6/25/25	6,425,522.60	13,832.72	165,454.47	179,287.19	2.5833	1
250	7/25/25	6,260,068.13	13,041.81	161,700.46	174,742.26	2.5000	1

251	8/25/25	6,098,367.68	13,128.43	158,026.19	171,154.62	2.5833	1
252	9/25/25	5,940,341.49	12,788.24	154,430.03	167,218.27	2.5833	0
253	10/25/25	5,785,911.45	12,053.98	150,910.40	162,964.39	2.5000	0
254	11/25/25	5,635,001.05	12,130.91	147,465.73	159,596.64	2.5833	0
255	12/25/25	5,487,535.32	11,432.37	144,094.49	155,526.85	2.5000	0
256	1/25/26	5,343,440.83	11,503.24	140,795.16	152,298.40	2.5833	0
257	2/25/26	5,202,645.67	11,200.14	137,566.29	148,766.43	2.5833	0
258	3/25/26	5,065,079.38	9,848.77	134,406.43	144,255.19	2.3333	0
259	4/25/26	4,930,672.95	10,614.64	131,314.16	141,928.80	2.5833	0
260	5/25/26	4,799,358.80	9,998.66	128,288.09	138,286.76	2.5000	0
261	6/25/26	4,671,070.70	10,055.78	125,326.88	135,382.66	2.5833	0
262	7/25/26	4,545,743.82	9,470.30	122,429.19	131,899.48	2.5000	0
263	8/25/26	4,423,314.64	9,522.41	119,593.70	129,116.12	2.5833	0
264	9/25/26	4,303,720.94	9,264.95	116,819.16	126,084.11	2.5833	0
265	10/25/26	4,186,901.78	8,722.71	114,104.29	122,827.01	2.5000	0
266	11/25/26	4,072,797.48	8,767.83	111,447.89	120,215.71	2.5833	0
267	12/25/26	3,961,349.60	8,252.81	108,848.73	117,101.54	2.5000	0
268	1/25/27	3,852,500.87	8,293.58	106,305.64	114,599.22	2.5833	0
269	2/25/27	3,746,195.23	8,064.73	103,817.47	111,882.19	2.5833	0
270	3/25/27	3,642,377.77	7,082.40	101,383.08	108,465.48	2.3333	0
271	4/25/27	3,540,994.69	7,622.97	99,001.36	106,624.33	2.5833	0
272	5/25/27	3,441,993.33	7,170.82	96,671.23	103,842.05	2.5000	0
273	6/25/27	3,345,322.10	7,201.74	94,391.62	101,593.35	2.5833	0
274	7/25/27	3,250,930.49	6,772.77	92,161.48	98,934.25	2.5000	0
275	8/25/27	3,158,769.01	6,800.13	89,979.79	96,779.92	2.5833	0
276	9/25/27	3,068,789.22	6,606.42	87,845.55	94,451.97	2.5833	0
277	10/25/27	2,980,943.67	6,210.30	85,757.78	91,968.08	2.5000	0
278	11/25/27	2,895,185.89	6,232.69	83,715.50	89,948.20	2.5833	0
279	12/25/27	2,811,470.39	5,857.23	81,717.79	87,575.02	2.5000	0
280	1/25/28	2,729,752.60	5,876.55	79,763.71	85,640.26	2.5833	0
281	2/25/28	2,649,988.89	5,704.84	77,852.35	83,557.19	2.5833	0
282	3/25/28	2,572,136.54	5,180.00	75,982.84	81,162.83	2.4167	0
283	4/25/28	2,496,153.71	5,373.66	74,154.29	79,527.95	2.5833	0
284	5/25/28	2,421,999.42	5,045.83	72,365.86	77,411.69	2.5000	0
285	6/25/28	2,349,633.56	5,058.24	70,616.70	75,674.94	2.5833	0
286	7/25/28	2,279,016.86	4,747.95	68,906.01	73,653.97	2.5000	0
287	8/25/28	2,210,110.84	4,757.88	67,232.98	71,990.86	2.5833	0
288	9/25/28	2,142,877.86	4,613.14	65,596.83	70,209.97	2.5833	0
289	10/25/28	2,077,281.03	4,327.67	63,996.78	68,324.44	2.5000	0
290	11/25/28	2,013,284.26	4,334.15	62,432.07	66,766.23	2.5833	0
291	12/25/28	1,950,852.19	4,064.28	60,901.98	64,966.25	2.5000	0
292	1/25/29	1,889,950.21	4,068.64	59,405.77	63,474.41	2.5833	0
293	2/25/29	1,830,544.44	3,940.76	57,942.74	61,883.49	2.5833	0
294	3/25/29	1,772,601.70	3,446.73	56,512.18	59,958.91	2.3333	0
295	4/25/29	1,716,089.52	3,694.36	55,113.43	58,807.79	2.5833	0
296	5/25/29	1,660,976.09	3,460.37	53,745.81	57,206.18	2.5000	0
297	6/25/29	1,607,230.28	3,460.01	52,408.67	55,868.68	2.5833	0
298	7/25/29	1,554,821.61	3,239.21	51,101.36	54,340.57	2.5000	0
299	8/25/29	1,503,720.25	3,237.18	49,823.26	53,060.44	2.5833	0
300	9/25/29	1,453,896.99	3,129.92	48,573.76	51,703.68	2.5833	0
301	10/25/29	1,405,323.23	2,927.76	47,352.25	50,280.00	2.5000	0
302	11/25/29	1,357,970.99	2,923.41	46,158.14	49,081.55	2.5833	0
303	12/25/29	1,311,812.85	2,732.94	44,990.85	47,723.79	2.5000	0
304	1/25/30	1,266,822.00	2,727.19	43,849.82	46,577.01	2.5833	0
305	2/25/30	1,222,972.18	2,632.79	42,734.49	45,367.28	2.5833	0
306	3/25/30	1,180,237.69	2,294.91	41,644.32	43,939.23	2.3333	0
307	4/25/30	1,138,593.37	2,451.14	40,578.78	43,029.92	2.5833	0
308	5/25/30	1,098,014.59	2,287.53	39,537.34	41,824.87	2.5000	0
309	6/25/30	1,058,477.26	2,278.67	38,519.49	40,798.15	2.5833	0
310	7/25/30	1,019,957.77	2,124.91	37,524.73	39,649.64	2.5000	0
311	8/25/30	982,433.04	2,114.96	36,552.57	38,667.53	2.5833	0
312	9/25/30	945,880.47	2,036.27	35,602.54	37,638.81	2.5833	0
313	10/25/30	910,277.93	1,896.41	34,674.16	36,570.57	2.5000	0
314	11/25/30	875,603.77	1,884.98	33,766.96	35,651.94	2.5833	0
315	12/25/30	841,836.81	1,753.83	32,880.50	34,634.33	2.5000	0
316	1/25/31	808,956.31	1,741.50	32,014.34	33,755.84	2.5833	0
317	2/25/31	776,941.97	1,672.58	31,112.14	32,784.72	2.5833	0

318	3/25/31	745,829.83	1,450.22	30,287.12	31,737.35	2.3333	0
319	4/25/31	715,542.71	1,540.40	29,481.09	31,021.49	2.5833	0
320	5/25/31	686,061.62	1,429.30	28,693.62	30,122.91	2.5000	0
321	6/25/31	657,368.01	1,415.17	27,924.32	29,339.49	2.5833	0
322	7/25/31	629,443.69	1,311.34	27,172.80	28,484.14	2.5000	0
323	8/25/31	602,270.88	1,296.56	26,435.06	27,731.61	2.5833	0
324	9/25/31	575,835.83	1,239.65	25,718.09	26,957.73	2.5833	0
325	10/25/31	550,117.74	1,146.08	25,017.77	26,163.85	2.5000	0
326	11/25/31	525,099.96	1,130.42	24,333.76	25,464.18	2.5833	0
327	12/25/31	500,766.20	1,043.26	23,665.69	24,708.96	2.5000	0
328	1/25/32	477,100.51	1,027.09	23,013.23	24,040.32	2.5833	0
329	2/25/32	454,087.28	977.55	22,376.03	23,353.58	2.5833	0
330	3/25/32	431,711.25	869.42	21,753.77	22,623.19	2.4167	0
331	4/25/32	409,957.48	882.55	21,146.12	22,028.67	2.5833	0
332	5/25/32	388,811.36	810.02	20,552.77	21,362.79	2.5000	0
333	6/25/32	368,258.60	792.78	19,973.40	20,766.18	2.5833	0
334	7/25/32	348,285.20	725.59	19,407.72	20,133.31	2.5000	0
335	8/25/32	328,877.48	708.00	18,855.42	19,563.42	2.5833	0
336	9/25/32	310,022.06	667.41	18,316.22	18,983.63	2.5833	0
337	10/25/32	291,705.84	607.72	17,786.84	18,394.56	2.5000	0
338	11/25/32	273,919.00	589.69	17,273.08	17,862.76	2.5833	0
339	12/25/32	256,645.92	534.68	16,771.57	17,306.25	2.5000	0
340	1/25/33	239,874.35	516.40	16,282.05	16,798.45	2.5833	0
341	2/25/33	223,592.30	481.34	15,779.30	16,260.64	2.5833	0
342	3/25/33	207,813.00	404.08	15,313.81	15,717.90	2.3333	0
343	4/25/33	192,499.18	414.41	14,859.53	15,273.93	2.5833	0
344	5/25/33	177,639.66	370.08	14,411.75	14,781.83	2.5000	0
345	6/25/33	163,227.91	351.39	13,979.27	14,330.66	2.5833	0
346	7/25/33	149,248.64	310.93	13,557.26	13,868.20	2.5000	0
347	8/25/33	135,691.38	292.11	13,145.49	13,437.61	2.5833	0
348	9/25/33	122,545.88	263.81	12,743.74	13,007.55	2.5833	0
349	10/25/33	109,802.15	228.75	12,351.78	12,580.53	2.5000	0
350	11/25/33	97,450.37	209.79	11,969.40	12,179.19	2.5833	0
351	12/25/33	85,480.97	178.09	11,590.55	11,768.63	2.5000	0
352	1/25/34	73,890.42	159.07	11,224.61	11,383.68	2.5833	0
353	2/25/34	62,665.81	134.91	10,869.97	11,004.88	2.5833	0
354	3/25/34	51,795.84	100.71	10,524.09	10,624.80	2.3333	0
355	4/25/34	41,271.75	88.85	10,026.54	10,115.39	2.5833	0
356	5/25/34	31,245.21	65.09	9,588.47	9,653.56	2.5000	0
357	6/25/34	21,656.75	46.62	8,904.55	8,951.18	2.5833	0
358	7/25/34	12,752.19	26.57	6,120.97	6,147.53	2.5000	0
359	8/25/34	6,631.23	14.28	2,474.96	2,489.23	2.5833	0
360	9/25/34	4,156.27	8.95	2,162.14	2,171.09	2.5833	0
361	10/25/34	1,994.13	4.15	1,013.78	1,017.93	2.5000	0
362	11/25/34	980.35	2.11	980.35	982.46	2.5833	0

117,827,339.01 1,216,370,000.00 1,334,197,339.01

Period	AAA Enhancement 15% CPR	AAA Enhancement 20% CPR	AAA Enhancement 25% CPR
1	3.000%	3.000%	3.000%
2	3.041%	3.056%	3.073%
3	3.082%	3.114%	3.147%
4	3.124%	3.172%	3.224%
5	3.167%	3.232%	3.302%
6	3.210%	3.292%	3.382%
7	3.254%	3.354%	3.464%
8	3.298%	3.417%	3.548%
9	3.343%	3.481%	3.634%
10	3.389%	3.547%	3.722%
11	3.435%	3.613%	3.813%
12	3.482%	3.681%	3.905%
13	3.529%	3.750%	4.000%
14	3.578%	3.820%	4.097%
15	3.626%	3.892%	4.197%
16	3.676%	3.965%	4.298%
17	3.726%	4.040%	4.403%
18	3.777%	4.115%	4.509%
19	3.828%	4.193%	4.619%
20	3.880%	4.271%	4.731%
21	3.933%	4.352%	4.846%
22	3.987%	4.433%	4.963%
23	4.041%	4.516%	5.084%
24	4.096%	4.601%	5.207%
25	4.152%	4.688%	5.333%
26	4.209%	4.776%	5.463%
27	4.266%	4.865%	5.595%
28	4.324%	4.957%	5.731%
29	4.383%	5.050%	5.870%
30	4.443%	5.144%	6.013%
31	4.504%	5.241%	6.086%
32	4.565%	5.339%	6.159%
33	4.627%	5.439%	6.234%
34	4.691%	5.542%	6.310%
35	4.755%	5.646%	6.386%
36	4.819%	5.752%	6.464%
37	4.885%	5.859%	6.542%
38	4.952%	5.969%	6.542%
39	5.019%	6.081%	6.542%
40	5.088%	6.081%	6.542%
41	5.157%	6.081%	6.542%
42	5.227%	6.081%	6.542%
43	5.299%	6.081%	6.542%
44	5.371%	6.081%	6.542%
45	5.444%	6.081%	6.542%
46	5.518%	6.081%	6.542%
47	5.594%	6.081%	6.542%
48	5.670%	6.081%	6.542%
49	5.747%	6.081%	6.542%
50	5.826%	6.081%	6.542%

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361	6.067%	6.081%	6.542%
362	6.067%	6.081%	5.015%

Period	All Indices Set at 10%	All Indices Set at 10%	1st 12 Months all indices set at 6% Next 12 Months all indices set at 8% Thereafter all indices set at 10%	1st 6 Months all indices set at 4% Next 12 Months all indices set at 6% Next 12 Months all indices set at 8% Thereafter all indices set at 10%
	15 CPR	20 CPR	10 CPR	
1	8.46	8.46		5.86
2	9.13	9.13		6.14
3	9.22	9.22		6.21
4	9.13	9.13		6.13
5	9.24	9.24		6.24
6	9.54	9.54		6.49
7	9.24	9.24		6.23
8	9.34	9.34		6.3
9	9.24	9.24		6.21
10	9.34	9.34		6.29
11	9.55	9.55		6.5
12	9.55	9.55		6.5
13	9.65	9.65		7.82
14	9.55	9.55		7.97
15	9.65	9.65		8.06
16	9.55	9.55		7.95
17	9.67	9.67		8.05
18	10	10		8.38
19	9.67	9.67		8.02
20	9.77	9.77		8.12
21	9.67	9.67		8
22	9.78	9.78		8.1
23	9.97	9.97		8.28
24	9.97	9.97		8.27
25	10.09	10.09		9.55
26	9.97	9.97		9.55
27	10.09	10.09		9.65
28	9.97	9.97		9.51
29	10.09	10.09		9.61
30	10.47	10.47		10.01
31	10.09	10.09		9.57
32	10.21	10.21		9.69
33	10.09	10.09		9.54
34	10.3	10.3		9.77
35	9.65	9.65		9.27
36	9.76	9.76		9.37
37	9.94	9.94		9.55
38	9.76	9.76		9.35
39	9.94	9.94		9.53
40	9.78	9.78		9.35
41	9.89	9.89		9.45
42	10.29	10.29		9.86
43	9.89	9.89		9.43
44	10.08	10.08		9.63
45	9.9	9.9		9.42
46	10.09	10.09		9.61
47	10.31	10.31		9.81
48	10.31	10.31		9.8
49	10.52	10.52		10.01

50	10.31	10.31	9.78	9.78
51	10.52	10.52	9.99	9.99
52	10.31	10.31	9.76	9.76
53	10.31	10.31	9.76	9.76
54	10.97	10.97	10.44	10.44
55	10.31	10.31	9.74	9.74
56	10.52	10.52	9.95	9.95
57	10.32	10.32	9.72	9.72
58	11.24	11.24	10.67	10.67
59	10	10	9.78	9.78
60	10	10	9.78	9.78
61	10.28	10.28	10.07	10.07
62	10	10	9.78	9.78
63	10.28	10.28	10.06	10.06
64	10	10	9.77	9.77
65	10	10	9.77	9.77
66	10.91	10.91	10.69	10.69
67	10	10	9.76	9.76
68	10.28	10.28	10.05	10.05
69	10	10	9.76	9.76
70	10.28	10.28	10.04	10.04
71	10.01	10.01	9.75	9.75
72	10.01	10.01	9.75	9.75
73	10.29	10.29	10.03	10.03
74	10.01	10.01	9.74	9.74
75	10.29	10.29	10.03	10.03
76	10.01	10.01	9.74	9.74
77	10.01	10.01	9.74	9.74
78	10.91	10.91	10.66	10.66
79	10.01	10.01	9.73	9.73
80	10.29	10.29	10.01	10.01
81	10.01	10.01	9.73	9.73
82	10.15	10.15	9.98	9.98
83	9.95	9.95	9.77	9.77
84	9.95	9.95	9.77	9.77
				10.07
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Period	AFC 15 CPR & all indices at 15
1	12.04
2	12.33
3	12.42
4	12.33
5	12.44
6	12.73
7	12.44
8	12.53
9	12.44
10	12.54
11	12.75
12	12.75
13	12.85
14	12.75
15	12.85
16	12.75
17	12.86
18	13.2
19	12.86
20	12.97
21	12.86
22	12.97
23	13.17
24	13.17
25	13.28
26	13.17
27	13.28
28	13.17
29	13.28
30	13.66
31	13.28
32	13.4
33	13.28
34	13.5
35	11.72
36	11.83
37	12.01
38	11.83
39	12.01
40	11.85
41	11.97
42	12.36
43	11.97
44	12.16
45	11.97
46	12.16
47	12.38
48	12.38
49	12.59
50	12.38
51	12.59

52	12.38
53	12.38
54	13.03
55	12.38
56	12.59
57	12.39
58	13.31
59	10.77
60	10.77
61	11.06
62	10.77
63	11.06
64	10.77
65	10.77
66	11.68
67	10.77
68	11.06
69	10.77
70	11.06
71	10.78
72	10.78
73	11.06
74	10.78
75	11.06
76	10.78
77	10.78
78	11.68
79	10.78
80	11.06
81	10.78
82	10.62
83	10.42
84	10.42
85	10.72
86	10.42
87	10.72
88	10.42
89	10.42
90	11.04
91	10.42
92	10.72
93	10.42
94	10.72
95	10.43
96	10.43
97	10.73
98	10.43
99	10.73
100	10.43
101	10.43
102	11.39
103	10.43

104	10.73
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109	10.73
110	10.43
111	10.73
112	10.43
113	10.43
114	11.39
115	10.43
116	10.73
117	10.43
118	9.99
119	9.89

Period	1MO LIB Forward	1MO LIB Forward + 300	6MO LIB Forward	6MO LIB Forward + 300	12MO LIB Forward	12MO LIB Forward + 300	1YR CMT Forward	1YR CMT Forward + 300
1	2.0120830	2.0120830	2.2202330	2.2202330	2.4884420	2.4884420	2.1900200	2.1900200
2	2.0120830	5.0120830	2.2202330	2.2202330	2.4884420	5.4884420	2.1900200	5.1900200
3	2.1033610	5.1033610	2.3203730	5.3203730	2.5764450	5.5764450	2.2648470	5.2648470
4	2.1915800	5.1915800	2.3917770	5.3917770	2.6665240	5.6665240	2.3405610	5.3405610
5	2.2152470	5.2152470	2.4746950	5.4746950	2.7444500	5.7444500	2.3985130	5.3985130
6	2.2018150	5.2018150	2.5657670	5.5657670	2.8344380	5.8344380	2.4593640	5.4593640
7	2.5361770	5.5361770	2.6691370	5.6691370	2.9097200	5.9097200	2.5184400	5.5184400
8	2.6073200	5.6073200	2.7263850	5.7263850	3.0002580	6.0002580	2.5867720	5.5867720
9	2.5276140	5.5276140	2.8000310	5.8000310	3.0780350	6.0780350	2.6577050	5.6577050
10	2.6841050	5.6841050	2.9065120	5.9065120	3.1628230	6.1628230	2.7317590	5.7317590
11	2.7560000	5.7560000	2.9773660	5.9773660	3.2415860	6.2415860	2.8079910	5.8079910
12	2.8153040	5.8153040	3.0638040	6.0638040	3.3182800	6.3182800	2.8827620	5.8827620
13	2.8758540	5.8758540	3.1088140	6.1088140	3.3907740	6.3907740	2.9521780	5.9521780
14	3.0442030	6.0442030	3.2300990	6.2300990	3.4585370	6.4585370	3.0151770	6.0151770
15	3.1590030	6.1590030	3.3097010	6.3097010	3.5316600	6.5316600	3.0802780	6.0802780
16	3.1040760	6.1040760	3.3701570	6.3701570	3.5755780	6.5755780	3.1172490	6.1172490
17	3.2681960	6.2681960	3.4543820	6.4543820	3.6384570	6.6384570	3.1681420	6.1681420
18	3.0819100	6.0819100	3.5188510	6.5188510	3.6987500	6.6987500	3.2142740	6.2142740
19	3.5941470	6.5941470	3.6165190	6.6165190	3.7345180	6.7345180	3.2369840	6.2369840
20	3.5154180	6.5154180	3.6283740	6.6283740	3.7816310	6.7816310	3.2676810	6.2676810
21	3.5167710	6.5167710	3.6925120	6.6925120	3.8239280	6.8239280	3.2930700	6.2930700
22	3.6023390	6.6023390	3.7183410	6.7183410	3.8633250	6.8633250	3.3155260	6.3155260
23	3.6494780	6.6494780	3.7576300	6.7576300	3.9016420	6.9016420	3.3374350	6.3374350
24	3.6592640	6.6592640	3.8115870	6.8115870	3.9393140	6.9393140	3.3601900	6.3601900
25	3.6642250	6.6642250	3.7840920	6.7840920	3.9767490	6.9767490	3.3850810	6.3850810
26	3.8944960	6.8944960	3.8647730	6.8647730	4.0141430	7.0141430	3.4124510	6.4124510
27	3.6893820	6.6893820	3.8836430	6.8836430	4.0537350	7.0537350	3.4441720	6.4441720
28	3.8344630	6.8344630	3.9351480	6.9351480	4.0911740	7.0911740	3.4768790	6.4768790
29	3.9682150	6.9682150	3.9710450	6.9710450	4.1301530	7.1301530	3.5134340	6.5134340
30	3.9688630	6.9688630	3.9909820	6.9909820	4.1702360	7.1702360	3.5534720	6.5534720
31	4.1407730	7.1407730	4.0919850	7.0919850	4.2319980	7.2319980	3.6149660	6.6149660
32	4.0059300	7.0059300	4.0845840	7.0845840	4.272370	7.272370	3.6383800	6.6383800
33	3.9734540	6.9734540	4.1433700	7.1433700	4.2965260	7.2965260	3.6933600	6.6933600
34	4.0463620	7.0463620	4.1652460	7.1652460	4.3252930	7.3252930	3.7325150	6.7325150
35	4.0858970	7.0858970	4.2057540	7.2057540	4.3635240	7.3635240	3.7813880	6.7813880
36	4.0927760	7.0927760	4.2643940	7.2643940	4.4107980	7.4107980	3.8393030	6.8393030
37	4.0971060	7.0971060	4.2843540	7.2843540	4.4367980	7.4367980	3.8797580	6.8797580
38	4.3527420	7.3527420	4.3216300	7.3216300	4.4713660	7.4713660	3.9286010	6.9286010
39	4.1024740	7.1024740	4.3593710	7.3593710	4.4962640	7.4962640	3.9702630	6.9702630
40	4.2852560	7.2852560	4.3938330	7.3938330	4.5384700	7.5384700	4.0280710	7.0280710
41	4.4316800	7.4316800	4.4281740	7.4281740	4.5706170	7.5706170	4.0786250	7.0786250
42	4.2104360	7.2104360	4.4620620	7.4620620	4.5923530	7.5923530	4.1217570	7.1217570
43	4.3168210	7.3168210	4.4929950	7.4929950	4.6042540	7.6042540	4.1575500	7.1575500
44	4.3055320	7.3055320	4.5233600	7.5233600	4.6616880	7.6616880	4.2338880	7.2338880
45	4.4575190	7.4575190	4.5343230	7.5343230	4.6814750	7.6814750	4.2772320	7.2772320
46	4.4875900	7.4875900	4.5824340	7.5824340	4.7305490	7.7305490	4.3445800	7.3445800
47	4.6313180	7.6313180	4.6109690	7.6109690	4.7486110	7.7486110	4.3823460	7.3823460
48	4.3926200	7.3926200	4.6195800	7.6195800	4.7670310	7.7670310	4.4168240	7.4168240
49	4.4956500	7.4956500	4.6119070	7.6119070	4.8139750	7.8139750	4.4713500	7.4713500
50	4.6397700	7.6397700	4.6938570	7.6938570	4.8328100	7.8328100	4.4960400	7.4960400
51	4.5888110	7.5888110	4.7215810	7.7215810	4.8611010	7.8611010	4.5238710	7.5238710
52	4.6555890	7.6555890	4.7693870	7.7693870	4.8888030	7.8888030	4.5454930	7.5454930

53	4.6820140	7.6820140	4.7761400	7.7761400	4.9165620	7.9165620	4.5613960	7.9165620	4.5613960
54	4.3474560	7.3474560	4.8035310	7.8035310	4.9441200	7.9441200	4.5710770	7.9441200	4.5710770
55	4.9780690	7.9780690	4.9029840	7.9029840	4.9695150	7.9695150	4.5725170	7.9695150	4.5725170
56	4.8029270	7.8029270	4.8577560	7.8577560	4.9976790	7.9976790	4.5719830	7.9976790	4.5719830
57	4.8701030	7.8701030	4.8852900	7.8852900	5.0248410	8.0248410	4.5659440	7.5659440	4.5659440
58	4.6953200	7.6953200	4.8915710	7.8915710	5.0516400	8.0516400	4.5568650	7.5568650	4.5568650
59	4.8431490	7.8431490	4.9390360	7.9390360	5.0770070	8.0770070	4.5448020	7.5448020	4.5448020
60	4.9322900	7.9322900	4.9654510	7.9654510	5.1025180	8.1025180	4.5326320	7.5326320	4.5326320
61	4.7120940	7.7120940	4.9155430	7.9155430	5.1278080	8.1278080	4.5211070	7.5211070	4.5211070
62	4.9648600	7.9648600	5.0161660	8.0161660	5.1513570	8.1513570	4.5091630	7.5091630	4.5091630
63	4.9070400	7.9070400	5.0412530	8.0412530	5.1754200	8.1754200	4.4988260	7.4988260	4.4988260
64	4.9744010	7.9744010	5.0872860	8.0872860	5.1984790	8.1984790	4.4888730	7.4888730	4.4888730
65	4.9984420	7.9984420	5.0892970	8.0892970	5.2210950	8.2210950	4.4798350	7.4798350	4.4798350
66	4.6388940	7.6388940	5.1126520	8.1126520	5.2430350	8.2430350	4.4715850	7.4715850	4.4715850
67	5.3036660	8.3036660	5.2119750	8.2119750	5.2625570	8.2625570	4.4630180	7.4630180	4.4630180
68	5.1123050	8.1123050	5.1572000	8.1572000	5.2842020	8.2842020	4.4580120	7.4580120	4.4580120
69	5.1775510	8.1775510	5.1790420	8.1790420	5.3041010	8.3041010	4.4543260	7.4543260	4.4543260
70	4.9862170	7.9862170	5.1796200	8.1796200	5.3233520	8.3233520	4.4534040	7.4534040	4.4534040
71	5.1356620	8.1356620	5.2200610	8.2200610	5.3408420	8.3408420	4.4551460	7.4551460	4.4551460
72	5.2222270	8.2222270	5.2394810	8.2394810	5.3579690	8.3579690	4.4612000	7.4612000	4.4612000
73	4.9819470	7.9819470	5.1781960	8.1781960	5.3744400	8.3744400	4.4716870	7.4716870	4.4716870
74	5.2406050	8.2406050	5.2751780	8.2751780	5.3890320	8.3890320	4.4864450	7.4864450	4.4864450
75	5.1712070	8.1712070	5.2921190	8.2921190	5.4038380	8.4038380	4.5061850	7.5061850	4.5061850
76	5.2334610	8.2334610	5.3307310	8.3307310	5.4176640	8.4176640	4.5302210	7.5302210	4.5302210
77	5.2497000	8.2497000	5.3226990	8.3226990	5.4311330	8.4311330	4.5588830	7.5588830	4.5588830
78	4.8623450	7.8623450	5.3366500	8.3366500	5.4441840	8.4441840	4.5920140	7.5920140	4.5920140
79	5.5515080	8.5515080	5.4300940	8.4300940	5.4882710	8.4882710	4.6568420	7.6568420	4.6568420
80	5.3400730	8.3400730	5.3614730	8.3614730	5.4905550	8.4905550	4.6702490	7.6702490	4.6702490
81	5.3978780	8.3978780	5.3733750	8.3733750	5.4817680	8.4817680	4.7145960	7.7145960	4.7145960
82	5.1863190	8.1863190	5.3616880	8.3616880	5.4824760	8.4824760	4.7507520	7.7507520	4.7507520
83	5.3315940	8.3315940	5.3959610	8.3959610	5.5071510	8.5071510	4.8091750	7.8091750	4.8091750
84	5.4106510	8.4106510	5.4074300	8.4074300	5.5204220	8.5204220	4.8581030	7.8581030	4.8581030
85	5.1488090	8.1488090	5.3998390	8.3998390	5.5241280	8.5241280	4.8984020	7.8984020	4.8984020
86	5.4099300	8.4099300	5.4310450	8.4310450	5.5478820	8.5478820	4.9557900	7.9557900	4.9557900
87	5.3292840	8.3292840	5.4439000	8.4439000	5.5624770	8.5624770	5.0049440	8.0049440	5.0049440
88	5.3874500	8.3874500	5.4569700	8.4569700	5.5769490	8.5769490	5.0537400	8.0537400	5.0537400
89	5.3989010	8.3989010	5.4707430	8.4707430	5.5916170	8.5916170	5.1025830	8.1025830	5.1025830
90	5.3661020	8.3661020	5.4851120	8.4851120	5.6061970	8.6061970	5.1512920	8.1512920	5.1512920
91	5.3319040	8.3319040	5.4999240	8.4999240	5.5864390	8.5864390	5.1697840	8.1697840	5.1697840
92	5.4853620	8.4853620	5.5149600	8.5149600	5.6341320	8.6341320	5.2476830	8.2476830	5.2476830
93	5.4059640	8.4059640	5.5305160	8.5305160	5.6477510	8.6477510	5.2958780	8.2958780	5.2958780
94	5.4682520	8.4682520	5.5456170	8.5456170	5.6604170	8.6604170	5.3434180	8.3434180	5.3434180
95	5.4832000	8.4832000	5.5603930	8.5603930	5.6723860	8.6723860	5.3907250	8.3907250	5.3907250
96	5.4529850	8.4529850	5.5211260	8.5211260	5.6833450	8.6833450	5.4375770	8.4375770	5.4375770
97	5.4200960	8.4200960	5.5211260	8.5211260	5.6930760	8.6930760	5.4837740	8.4837740	5.4837740
98	5.5766080	8.5766080	5.5989160	8.5989160	5.7017400	8.7017400	5.5293280	8.5293280	5.5293280
99	5.4945320	8.4945320	5.6098590	8.6098590	5.7100770	8.7100770	5.5749580	8.5749580	5.5749580
100	5.5549100	8.5549100	5.6194030	8.6194030	5.7176560	8.7176560	5.6198560	8.6198560	5.6198560
101	5.5653470	8.5653470	5.6279120	8.6279120	5.7251020	8.7251020	5.6645820	8.6645820	5.6645820
102	5.1405910	8.1405910	5.6352250	8.6352250	5.7325230	8.7325230	5.7090070	8.7090070	5.7090070
103	5.8763470	8.8763470	5.7074680	8.7074680	5.7390600	8.7390600	5.7515010	8.7515010	5.7515010
104	5.6407760	8.6407760	5.6464930	8.6464930	5.7479520	8.7479520	5.7960510	8.7960510	5.7960510
105	5.5504860	8.5504860	5.6517660	8.6517660	5.7569740	8.7569740	5.8387570	8.8387570	5.8387570
106	5.6048030	8.6048030	5.6569660	8.6569660	5.7667890	8.7667890	5.8798070	8.8798070	5.8798070

107	5.6082190	8.6082190	5.6629380	8.6629380	5.7780470	8.7780470	5.9193830	8.9193830
108	5.5639780	8.5639780	5.6700610	8.6700610	5.7909190	8.7909190	5.9569310	8.9569310
109	5.5189060	8.5189060	5.6105410	8.6105410	5.8054830	8.8054830	5.9919710	8.9919710
110	5.6716890	8.6716890	5.6888020	8.6888020	5.8215860	8.8215860	6.0243990	9.0243990
111	5.5809660	8.5809660	5.7010760	8.7010760	5.8394710	8.8394710	6.0548850	9.0548850
112	5.6398180	8.6398180	5.7149660	8.7149660	5.8583240	8.8583240	6.0824680	9.0824680
113	5.6499730	8.6499730	5.7308870	8.7308870	5.8782540	8.8782540	6.1076370	9.1076370
114	5.2150930	8.2150930	5.7487970	8.7487970	5.8988890	8.8988890	6.1301510	9.1301510
115	5.9777600	8.9777600	5.8366900	8.8366900	5.9189280	8.9189280	6.1484360	9.1484360
116	5.7436320	8.7436320	5.7896890	8.7896890	5.9408990	8.9408990	6.1671040	9.1671040
117	5.6623750	8.6623750	5.8121870	8.8121870	5.9621590	8.9621590	6.1829160	9.1829160
118	5.7331270	8.7331270	5.8349490	8.8349490	5.9828020	8.9828020	6.1968100	9.1968100
119	5.7549300	8.7549300	5.8577690	8.8577690	6.0028660	9.0028660	6.2097070	9.2097070
120	5.7299470	8.7299470	5.8799680	8.8799680	6.0219210	9.0219210	6.2218380	9.2218380
121	5.7023830	8.7023830	5.8309970	8.8309970	6.0396250	9.0396250	6.2333720	9.2333720
122	5.8754500	8.8754500	5.9206940	8.9206940	6.0560030	9.0560030	6.2443620	9.2443620
123	5.7957190	8.7957190	5.8395230	8.8395230	6.0715900	9.0715900	6.2554760	9.2554760
124	5.8668000	8.8668000	5.9568650	8.9568650	6.0858970	9.0858970	6.2658860	9.2658860
125	5.8849550	8.8849550	5.9730190	8.9730190	6.0993530	9.0993530	6.2760910	9.2760910
126	5.4431490	8.4431490	5.9878320	8.9878320	6.1119280	9.1119280	6.2859250	9.2859250
127	6.2278020	9.2278020	6.0712460	9.0712460	6.1596910	9.1596910	6.3283250	9.3283250
128	5.9857120	8.9857120	6.0132970	9.0132970	6.1344890	9.1344890	6.3040310	9.3040310
129	5.8972580	8.8972580	6.0247370	9.0247370	6.1451110	9.1451110	6.3129360	9.3129360
130	5.9613830	8.9613830	6.0351760	9.0351760	6.1550240	9.1550240	6.3211710	9.3211710
131	5.9716750	8.9716750	6.0451480	9.0451480	6.1646680	9.1646680	6.3292070	9.3292070
132	5.9312900	8.9312900	6.0547510	9.0547510	6.1740380	9.1740380	6.3368880	9.3368880
133	5.8886010	8.8886010	6.0640540	9.0640540	6.1831230	9.1831230	6.3440730	9.3440730
134	6.0526850	9.0526850	6.0730840	9.0730840	6.1919460	9.1919460	6.3507640	9.3507640
135	5.9583590	8.9583590	6.0822640	9.0822640	6.2009430	9.2009430	6.3575530	9.3575530
136	6.0197460	9.0197460	6.0910690	9.0910690	6.2095970	9.2095970	6.3637080	9.3637080
137	6.0278830	9.0278830	6.0998170	9.0998170	6.2182380	9.2182380	6.3696700	9.3696700
138	5.9857360	8.9857360	6.1084010	9.1084010	6.2267700	9.2267700	6.3752920	9.3752920
139	5.9414460	8.9414460	6.1167310	9.1167310	6.1972780	9.1972780	6.3449340	9.3449340
140	6.1064080	9.1064080	6.1248250	9.1248250	6.2432700	9.2432700	6.3851270	9.3851270
141	6.0098870	9.0098870	6.1331060	9.1331060	6.2516680	9.2516680	6.3898960	9.3898960
142	6.0709360	9.0709360	6.1410950	9.1410950	6.2598130	9.2598130	6.3940650	9.3940650
143	6.0781160	9.0781160	6.1491160	9.1491160	6.2680220	9.2680220	6.3980470	9.3980470
144	6.0344780	9.0344780	6.1570890	9.1570890	6.2762070	9.2762070	6.4017060	9.4017060
145	5.9888020	8.9888020	6.0915240	9.0915240	6.2842910	9.2842910	6.4049190	9.4049190
146	6.1548620	9.1548620	6.1726810	9.1726810	6.2922920	9.2922920	6.4076890	9.4076890
147	6.0566290	9.0566290	6.1806950	9.1806950	6.3006190	9.3006190	6.4105320	9.4105320
148	6.1178620	9.1178620	6.1885090	9.1885090	6.3088110	9.3088110	6.4128100	9.4128100
149	6.1247630	9.1247630	6.1964150	9.1964150	6.3171780	9.3171780	6.4149090	9.4149090
150	6.6509160	9.6509160	6.2043220	9.2043220	6.3256460	9.3256460	6.4167000	9.4167000
151	6.4637100	9.4637100	6.2856120	9.2856120	6.3333920	9.3333920	6.4170910	9.4170910
152	6.2017420	9.2017420	6.2199340	9.2199340	6.3427030	9.3427030	6.4190210	9.4190210
153	6.1023380	9.1023380	6.2280740	9.2280740	6.3517090	9.3517090	6.4200350	9.4200350
154	6.1641130	9.1641130	6.2361500	9.2361500	6.3607270	9.3607270	6.4205180	9.4205180
155	6.1710120	9.1710120	6.2444740	9.2444740	6.3700580	9.3700580	6.4208280	9.4208280
156	6.1262120	9.1262120	6.2529920	9.2529920	6.3796330	9.3796330	6.4208460	9.4208460
157	6.0795910	9.0795910	6.1867340	9.1867340	6.3893550	9.3893550	6.4204680	9.4204680
158	6.2493540	9.2493540	6.2704620	9.2704620	6.3991060	9.3991060	6.4196970	9.4196970
159	6.1495690	9.1495690	6.2797900	9.2797900	6.4091070	9.4091070	6.4189780	9.4189780
160	6.2127960	9.2127960	6.2892020	9.2892020	6.4187660	9.4187660	6.4177610	9.4177610

161	6.2208250	9.2208250	6.2989730	9.2989730	6.4282080	9.4282080	6.4163780	9.4163780
162	5.7387470	6.7387470	6.3090230	9.3090230	6.4371890	9.4371890	6.4147210	9.4147210
163	6.5693550	9.5693550	6.3941810	9.3941810	6.4447660	9.4447660	6.4118510	9.4118510
164	6.3039020	9.3039020	6.3293120	9.3293120	6.4529040	9.4529040	6.4102920	9.4102920
165	6.2046030	9.2046030	6.3393750	9.3393750	6.4596670	9.4596670	6.4079370	9.4079370
166	6.2699300	9.2699300	6.3486900	9.3486900	6.4651660	9.4651660	6.4051160	9.4051160
167	6.2795860	9.2795860	6.3572220	9.3572220	6.4694940	9.4694940	6.4021370	9.4021370
168	6.2364400	9.2364400	6.3645840	9.3645840	6.4732310	9.4732310	6.3989000	9.3989000
169	6.1901340	9.1901340	6.2941220	9.2941220	6.4736690	9.4736690	6.3953140	9.3953140
170	6.3627380	9.3627380	6.3747570	9.3747570	6.4734100	9.4734100	6.3913830	9.3913830
171	6.2590570	9.2590570	6.3778030	9.3778030	6.4720660	9.4720660	6.3874880	9.3874880
172	6.3198070	9.3198070	6.3791460	9.3791460	6.4693480	9.4693480	6.3831590	9.3831590
173	6.3226190	9.3226190	6.3790020	9.3790020	6.4656320	9.4656320	6.3786810	9.3786810
174	5.8245790	6.8245790	6.3772560	9.3772560	6.4609640	9.4609640	6.3739600	9.3739600
175	6.6615970	9.6615970	6.4502240	9.4502240	6.4947940	9.4947940	6.4062500	9.4062500
176	6.3805470	9.3805470	6.3690580	9.3690580	6.4490970	9.4490970	6.3635470	9.3635470
177	6.2669060	9.2669060	6.3634050	9.3634050	6.4424790	9.4424790	6.3582090	9.3582090
178	6.3189650	9.3189650	6.3567960	9.3567960	6.4353200	9.4353200	6.3524690	9.3524690
179	6.3124130	9.3124130	6.3497370	9.3497370	6.4279930	9.4279930	6.3465870	9.3465870
180	6.2509160	9.2509160	6.3424360	9.3424360	6.4205720	9.4205720	6.3404790	9.3404790
181	6.1871990	9.1871990	6.3350520	9.3350520	6.4131120	9.4131120	6.3340700	9.3340700
182	6.3475020	9.3475020	6.3276300	9.3276300	6.4056390	9.4056390	6.3273630	9.3273630
183	6.2282720	9.2282720	6.3204550	9.3204550	6.3984360	9.3984360	6.3206780	9.3206780
184	6.2777000	9.2777000	6.3131870	9.3131870	6.3911690	9.3911690	6.3136230	9.3136230
185	6.2697320	9.2697320	6.3060410	9.3060410	6.3840480	9.3840480	6.3064340	9.3064340
186	6.2077530	9.2077530	6.2989540	9.2989540	6.3770150	9.3770150	6.2990350	9.2990350
187	6.1438100	9.1438100	6.2918740	9.2918740	6.3295470	9.3295470	6.2527650	9.2527650
188	6.3055490	9.3055490	6.2848090	9.2848090	6.3630590	9.3630590	6.2834090	9.2834090
189	6.1857820	9.1857820	6.2780170	9.2780170	6.3564010	9.3564010	6.2754740	9.2754740
190	6.2359190	9.2359190	6.2711940	9.2711940	6.3497410	9.3497410	6.2671990	9.2671990
191	6.2282970	9.2282970	6.2645340	9.2645340	6.3432700	9.3432700	6.2588000	9.2588000
192	6.1663540	9.1663540	6.2579810	9.2579810	6.3369340	9.3369340	6.2502070	9.2502070
193	6.1025010	9.1025010	6.1730200	9.1730200	6.3306870	9.3306870	6.2413600	9.2413600
194	6.2658330	9.2658330	6.2450650	9.2450650	6.3245380	9.3245380	6.2322620	9.2322620
195	6.1458860	9.1458860	6.2389440	9.2389440	6.3187190	9.3187190	6.2231740	9.2231740
196	6.1969720	9.1969720	6.2328510	9.2328510	6.3129580	9.3129580	6.2137770	9.2137770
197	6.1899770	9.1899770	6.2269610	9.2269610	6.3074320	9.3074320	6.2042640	9.2042640
198	5.6695140	6.6695140	6.2212260	9.2212260	6.3020910	9.3020910	6.1945730	9.1945730
199	6.5239580	9.5239580	6.2940870	9.2940870	6.2964780	9.2964780	6.1841760	9.1841760
200	6.2300340	9.2300340	6.2100990	9.2100990	6.2918510	9.2918510	6.1745010	9.1745010
201	6.1102510	9.1102510	6.2049320	9.2049320	6.2871680	9.2871680	6.1643570	9.1643570
202	6.1625250	9.1625250	6.1998530	9.1998530	6.2826010	9.2826010	6.1539330	9.1539330
203	6.1564310	9.1564310	6.1950220	9.1950220	6.2783080	9.2783080	6.1434020	9.1434020
204	6.0954950	9.0954950	6.1903980	9.1903980	6.2742420	9.2742420	6.1327110	9.1327110
205	6.0327520	9.0327520	6.1066890	9.1066890	6.2703690	9.2703690	6.1218090	9.1218090
206	6.1998090	9.1998090	6.1816590	9.1816590	6.2666980	9.2666980	6.1107030	9.1107030
207	6.0805400	9.0805400	6.1777420	9.1777420	6.2634320	9.2634320	6.0995990	9.0995990
208	6.1342700	9.1342700	6.1739620	9.1739620	6.2603480	9.2603480	6.0882440	9.0882440
209	6.1293800	9.1293800	6.1704620	9.1704620	6.2576010	9.2576010	6.0767930	9.0767930
210	5.6058450	6.6058450	6.1672000	9.1672000	6.2551540	9.2551540	6.0651960	9.0651960
211	6.4714390	9.4714390	6.2434160	9.2434160	6.2526210	9.2526210	6.0530410	9.0530410
212	6.1768990	9.1768990	6.1613030	9.1613030	6.2510570	9.2510570	6.0414450	9.0414450
213	6.0584270	9.0584270	6.1588810	9.1588810	6.2495620	9.2495620	6.0294770	9.0294770
214	6.1137970	9.1137970	6.1566790	9.1566790	6.2482630	9.2482630	6.0172880	9.0172880

215	6.1102950	9.1102950	6.1548470	9.1548470	6.2472790	9.2472790	6.0050110	9.0050110
216	6.0515310	9.0515310	6.1533630	9.1533630	6.2465530	9.2465530	5.9926050	8.9926050
217	5.9911020	8.9911020	6.0722680	9.0722680	6.2460560	9.2460560	5.9800340	8.9800340
218	6.1627290	9.1627290	6.1513100	9.1513100	6.2458530	9.2458530	5.9673020	8.9673020
219	6.0455440	9.0455440	6.1508310	9.1508310	6.2461880	9.2461880	5.9545670	8.9545670
220	6.1030800	9.1030800	6.1505130	9.1505130	6.2469350	9.2469350	5.9416380	8.9416380
221	6.1016110	9.1016110	6.1504350	9.1504350	6.2483000	9.2483000	5.9286320	8.9286320
222	5.5771030	8.5771030	6.1505120	9.1505120	6.2503230	9.2503230	5.9155130	8.9155130
223	6.4536790	9.4536790	6.2306730	9.2306730	6.2941860	9.2941860	5.9415610	8.9415610
224	6.1599260	9.1599260	6.1512070	9.1512070	6.2560370	9.2560370	5.8888490	8.8888490
225	6.0436830	9.0436830	6.1523340	9.1523340	6.2594040	9.2594040	5.8754420	8.8754420
226	6.1026220	9.1026220	6.1541030	9.1541030	6.2626110	9.2626110	5.8618700	8.8618700
227	6.1020630	9.1020630	6.1568290	9.1568290	6.2655030	9.2655030	5.8482300	8.8482300
228	6.0458850	9.0458850	6.1606770	9.1606770	6.2677620	9.2677620	5.8344930	8.8344930
229	5.9888020	8.9888020	6.1656200	9.1656200	6.2691090	9.2691090	5.8206340	8.8206340
230	6.1665230	9.1665230	6.1710700	9.1710700	6.26894090	9.26894090	5.8066580	8.8066580
231	6.0540320	9.0540320	6.1764750	9.1764750	6.2686980	9.2686980	5.7926760	8.7926760
232	6.1185720	9.1185720	6.1809280	9.1809280	6.2666690	9.2666690	5.7785550	8.7785550
233	6.1245750	9.1245750	6.1838120	9.1838120	6.2633180	9.2633180	5.7643770	8.7643770
234	6.0747980	9.0747980	6.1843480	9.1843480	6.2584840	9.2584840	5.7501180	8.7501180
235	6.0206870	9.0206870	6.1820190	9.1820190	6.2102950	9.2102950	5.6960610	8.6960610
236	6.1981400	9.1981400	6.1771500	9.1771500	6.2443470	9.2443470	5.7213010	8.7213010
237	6.0800800	9.0800800	6.1703650	9.1703650	6.2356340	9.2356340	5.7068390	8.7068390
238	6.1354460	9.1354460	6.1619770	9.1619770	6.2260340	9.2260340	5.6922640	8.6922640
239	6.1277110	9.1277110	6.1525900	9.1525900	6.2159090	9.2159090	5.6776430	8.6776430
240	6.0611740	9.0611740	6.1426770	9.1426770	6.2054870	9.2054870	5.6629570	8.6629570
241	5.9922040	8.9922040	6.0515170	9.0515170	6.1949460	9.1949460	5.6481910	8.6481910
242	6.1584470	9.1584470	6.1224480	9.1224480	6.1843210	9.1843210	5.6333490	8.6333490
243	6.0310100	9.0310100	6.1123260	9.1123260	6.1737370	9.1737370	5.6185020	8.6185020
244	6.0805320	9.0805320	6.1020870	9.1020870	6.1630430	9.1630430	5.6035680	8.6035680
245	6.0697130	9.0697130	6.0918260	9.0918260	6.1523320	9.1523320	5.5885990	8.5885990
246	5.5278290	8.5278290	6.0815130	9.0815130	6.1415760	9.1415760	5.5735810	8.5735810
247	6.4073550	9.4073550	6.1522240	9.1522240	6.1305340	9.1305340	5.5583930	8.5583930
248	6.0992170	9.0992170	6.0606640	9.0606640	6.1198620	9.1198620	5.5433690	8.5433690
249	5.9710970	8.9710970	6.0502420	9.0502420	6.1090130	9.1090130	5.5282330	8.5282330
250	6.0204850	9.0204850	6.0397240	9.0397240	6.0980790	9.0980790	5.5130340	8.5130340
251	6.0093630	9.0093630	6.0291940	9.0291940	6.0871370	9.0871370	5.4978120	8.4978120
252	5.9414670	8.9414670	6.0186270	9.0186270	6.0761640	9.0761640	5.4825550	8.4825550
253	5.8715440	8.8715440	5.9265370	8.9265370	6.0651400	9.0651400	5.4672600	8.4672600
254	6.0382150	9.0382150	5.9973210	8.9973210	6.0540690	9.0540690	5.4519290	8.4519290
255	5.9095400	8.9095400	5.9866810	8.9866810	6.0430420	9.0430420	5.4365980	8.4365980
256	5.9688500	8.9688500	5.9759670	8.9759670	6.0319510	9.0319510	5.4212290	8.4212290
257	5.9475070	8.9475070	5.9652500	8.9652500	6.0208620	9.0208620	5.4058470	8.4058470
258	5.4024120	8.4024120	5.9545100	8.9545100	6.0097570	9.0097570	5.3904470	8.3904470
259	6.2860420	9.2860420	5.9329100	8.9329100	5.9984640	8.9984640	5.3749890	8.3749890
260	6.0929220	9.0929220	5.9252000	8.9252000	5.9874510	8.9874510	5.3595930	8.3595930
261	5.8468190	8.8468190	5.9221340	8.9221340	5.9763300	8.9763300	5.3441620	8.3441620
262	5.8861070	8.8861070	5.9113060	8.9113060	5.9651660	8.9651660	5.3287160	8.3287160
263	5.8846210	8.8846210	5.9004850	8.9004850	5.9540150	8.9540150	5.3132690	8.3132690
264	5.8161430	8.8161430	5.8896530	8.8896530	5.9428620	8.9428620	5.2978200	8.2978200
265	5.7456790	8.7456790	5.7970840	8.7970840	5.9316930	8.9316930	5.2823710	8.2823710
266	5.9128180	8.9128180	5.8679230	8.8679230	5.9205120	8.9205120	5.2669260	8.2669260
267	5.7834090	8.7834090	5.8570930	8.8570930	5.9093820	8.9093820	5.2514880	8.2514880
268	5.8327340	8.8327340	5.8462320	8.8462320	5.8982290	8.8982290	5.2360590	8.2360590

269	5.8211870	8.8211870	5.8353880	8.8353880	5.8871000	8.8871000	5.2206400	8.2206400
270	5.2740020	8.2740020	5.8245470	8.8245470	5.8759830	8.8759830	5.2052360	8.2052360
271	6.1607130	9.1607130	5.8954200	8.8954200	5.9069020	8.9069020	5.2295050	8.2295050
272	5.8493820	8.8493820	5.8028480	8.8028480	5.8537570	8.8537570	5.1744880	8.1744880
273	5.7197890	8.7197890	5.7920470	8.7920470	5.8427010	8.8427010	5.1591370	8.1591370
274	5.7692100	8.7692100	5.7812340	8.7812340	5.8316440	8.8316440	5.1438180	8.1438180
275	5.7576810	8.7576810	5.7704490	8.7704490	5.8206210	8.8206210	5.1285520	8.1285520
276	5.6890230	8.6890230	5.7596810	8.7596810	5.8096240	8.8096240	5.1132550	8.1132550
277	5.6184180	8.6184180	5.7489230	8.7489230	5.7986450	8.7986450	5.0980260	8.0980260
278	5.7860960	8.7860960	5.7381770	8.7381770	5.7876890	8.7876890	5.0828390	8.0828390
279	5.6564360	8.6564360	5.7274860	8.7274860	5.7767930	8.7767930	5.0676700	8.0676700
280	5.7060140	8.7060140	5.7168030	8.7168030	5.7659140	8.7659140	5.0525540	8.0525540
281	5.6945830	8.6945830	5.7061580	8.7061580	5.7550810	8.7550810	5.0374730	8.0374730
282	5.6259820	8.6259820	5.6955440	8.6955440	5.7442880	8.7442880	5.0224370	8.0224370
283	5.5554540	8.5554540	5.6849570	8.6849570	5.6914130	8.6914130	4.9679840	7.9679840
284	5.7234390	8.7234390	5.6743980	8.6743980	5.7228110	8.7228110	4.9925390	7.9925390
285	5.5938280	8.5938280	5.6638990	8.6638990	5.7121570	8.7121570	4.9776440	7.9776440
286	5.6436250	8.6436250	5.6534270	8.6534270	5.7015410	8.7015410	4.9628240	7.9628240
287	5.6323730	8.6323730	5.6430050	8.6430050	5.6909810	8.6909810	4.9480520	7.9480520
288	5.5639240	8.5639240	5.6326260	8.6326260	5.6804750	8.6804750	4.9333400	7.9333400
289	5.4935690	8.4935690	5.6203850	8.6203850	5.6700210	8.6700210	4.9187020	7.9187020
290	5.6618910	8.6618910	5.6120000	8.6120000	5.6596230	8.6596230	4.9041440	7.9041440
291	5.5324420	8.5324420	5.6017750	8.6017750	5.6492960	8.6492960	4.8896160	7.8896160
292	5.5825210	8.5825210	5.5915960	8.5915960	5.6390250	8.6390250	4.8751850	7.8751850
293	5.5715280	8.5715280	5.5814770	8.5814770	5.6288230	8.6288230	4.8608140	7.8608140
294	5.0231400	8.0231400	5.5714160	8.5714160	5.6186880	8.6186880	4.8465180	7.8465180
295	5.9135920	8.9135920	5.6433270	8.6433270	5.6086100	8.6086100	4.8324350	7.8324350
296	5.6019340	8.6019340	5.5514720	8.5514720	5.5986260	8.5986260	4.8182100	7.8182100
297	5.4727560	8.4727560	5.5416020	8.5416020	5.5887090	8.5887090	4.8041420	7.8041420
298	5.5231820	8.5231820	5.5317970	8.5317970	5.5788670	8.5788670	4.7901910	7.7901910
299	5.5125290	8.5125290	5.5220630	8.5220630	5.5691050	8.5691050	4.7763130	7.7763130
300	5.4446710	8.4446710	5.5124000	8.5124000	5.5594240	8.5594240	4.7625270	7.7625270
301	5.3749450	8.3749450	5.4209320	8.4209320	5.5498280	8.5498280	4.7488510	7.7488510
302	5.5440470	8.5440470	5.4933010	8.4933010	5.5403190	8.5403190	4.7352900	7.7352900
303	5.4152480	8.4152480	5.4838690	8.4838690	5.5308960	8.5308960	4.7217750	7.7217750
304	5.4660870	8.4660870	5.4745180	8.4745180	5.5215660	8.5215660	4.7083970	7.7083970
305	5.4558540	8.4558540	5.4652500	8.4652500	5.5123280	8.5123280	4.6951050	7.6951050
306	4.9081570	7.9081570	5.4560680	8.4560680	5.5031840	8.5031840	4.6819200	7.6819200
307	5.7995940	8.7995940	5.5288660	8.5288660	5.4941630	8.4941630	4.6690190	7.6690190
308	5.4887110	8.4887110	5.4379760	8.4379760	5.4852020	8.4852020	4.6559380	7.6559380
309	5.3603970	8.3603970	5.4290620	8.4290620	5.4763550	8.4763550	4.6430680	7.6430680
310	5.4117160	8.4117160	5.4202480	8.4202480	5.4676200	8.4676200	4.6303550	7.6303550
311	5.4019820	8.4019820	5.4115280	8.4115280	5.4589890	8.4589890	4.6177420	7.6177420
312	5.3350840	8.3350840	5.4029070	8.4029070	5.4504660	8.4504660	4.6052500	7.6052500
313	5.2663570	8.2663570	5.3125960	8.3125960	5.4420600	8.4420600	4.5929040	7.5929040
314	5.4364080	8.4364080	5.3859830	8.3859830	5.4337720	8.4337720	4.5807070	7.5807070
315	5.3086790	8.3086790	5.3776700	8.3776700	5.4255860	8.4255860	4.5685760	7.5685760
316	5.3605480	8.3605480	5.3694730	8.3694730	5.4175290	8.4175290	4.5566200	7.5566200
317	5.3513940	8.3513940	5.3613830	8.3613830	5.4095870	8.4095870	4.5447760	7.5447760
318	4.8051220	7.8051220	5.3534050	8.3534050	5.4017680	8.4017680	4.5330680	7.5330680
319	5.6971710	8.6971710	5.4273570	8.4273570	5.3960680	8.3960680	4.5205530	7.5205530
320	5.3876170	8.3876170	5.3378130	8.3378130	5.3865250	8.3865250	4.5101430	7.5101430
321	5.2605730	8.2605730	5.3301830	8.3301830	5.3790830	8.3790830	4.4988400	7.4988400
322	5.3130640	8.3130640	5.3226840	8.3226840	5.3717860	8.3717860	4.4877320	7.4877320

323	5.3045700	8.3045700	5.3153040	8.3153040	5.3646180	8.3646180	4.4767520	7.4767520
324	5.2389930	8.2389930	5.3080500	8.3080500	5.3575870	8.3575870	4.4659270	7.4659270
325	5.1716220	8.1716220	5.3009290	8.3009290	5.3507040	8.3507040	4.4552830	7.4552830
326	5.3428230	8.3428230	5.2939470	8.2939470	5.3439690	8.3439690	4.4448220	7.4448220
327	5.2165600	8.2165600	5.2870780	8.2870780	5.3373560	8.3373560	4.4344470	7.4344470
328	5.2697390	8.2697390	5.2803600	8.2803600	5.3309030	8.3309030	4.4242790	7.4242790
329	5.2619830	8.2619830	5.2737730	8.2737730	5.3245880	8.3245880	4.4142460	7.4142460
330	5.1971940	8.1971940	5.2673290	8.2673290	5.3184210	8.3184210	4.4043730	7.4043730
331	5.1306320	8.1306320	5.2610360	8.2610360	5.2705830	8.2705830	4.3561050	7.3561050
332	5.3024960	8.3024960	5.2548960	8.2548960	5.3065660	8.3065660	4.3851980	7.3851980
333	5.1771150	8.1771150	5.2488780	8.2488780	5.3008560	8.3008560	4.3758150	7.3758150
334	5.2310680	8.2310680	5.2430210	8.2430210	5.2953280	8.2953280	4.3666760	7.3666760
335	5.2241450	8.2241450	5.2373010	8.2373010	5.2899620	8.2899620	4.3577160	7.3577160
336	5.1602460	8.1602460	5.2317270	8.2317270	5.2847720	8.2847720	4.3489710	7.3489710
337	5.0945810	8.0945810	5.1447960	8.1447960	5.2797680	8.2797680	4.3404690	7.3404690
338	5.2671590	8.2671590	5.2210560	8.2210560	5.2749450	8.2749450	4.3321880	7.3321880
339	5.1427220	8.1427220	5.2159450	8.2159450	5.2702580	8.2702580	4.3239930	7.3239930
340	5.1974810	8.1974810	5.2110270	8.2110270	5.2657430	8.2657430	4.3159890	7.3159890
341	5.1914130	8.1914130	5.2062880	8.2062880	5.2613630	8.2613630	4.3080640	7.3080640
342	4.6497710	7.6497710	5.2017460	8.2017460	5.2571180	8.2571180	4.3002190	7.3002190
343	5.5425590	8.5425590	5.2789450	8.2789450	5.2530950	8.2530950	4.2926950	7.2926950
344	5.2371400	8.2371400	5.1932630	8.1932630	5.2491080	8.2491080	4.2849500	7.2849500
345	5.1138430	8.1138430	5.1892380	8.1892380	5.2453870	8.2453870	4.2776430	7.2776430
346	5.1696470	8.1696470	5.1853540	8.1853540	5.2419490	8.2419490	4.2708140	7.2708140
347	5.1647370	8.1647370	5.1815550	8.1815550	5.2388130	8.2388130	4.2645060	7.2645060
348	5.1029750	8.1029750	5.1778220	8.1778220	5.2360320	8.2360320	4.2588700	7.2588700
349	5.0393760	8.0393760	5.0928220	8.0928220	5.2336530	8.2336530	4.2540340	7.2540340
350	5.2134990	8.2134990	5.1706880	8.1706880	5.2316790	8.2316790	4.2500320	7.2500320
351	5.0910290	8.0910290	5.1674590	8.1674590	5.2316790	8.2316790	4.2500320	7.2500320
352	5.1473330	8.1473330	5.1648420	8.1648420	5.2316790	8.2316790	4.2500320	7.2500320
353	5.1428140	8.1428140	5.1623260	8.1623260	5.2316790	8.2316790	4.2500320	7.2500320
354	4.6037280	7.6037280	5.1606380	8.1606380	5.2316790	8.2316790	4.2500320	7.2500320
355	5.4968870	8.4968870	5.2410260	8.2410260	5.2316790	8.2316790	4.2500320	7.2500320
356	5.1945300	8.1945300	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320
357	5.0744840	8.0744840	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320
358	5.1337280	8.1337280	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320
359	5.1328960	8.1328960	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320
360	5.0757280	8.0757280	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320
361	5.0167680	8.0167680	5.1592840	8.1592840	5.2316790	8.2316790	4.2500320	7.2500320

Class A-X interest is used to
pay Class A if the number is
negative in column H

Date	Period	Actual Days	Collateral Int	Swap Cash	Class A Bal	Class A Int Paid	
10/25/2004	1	26	4,361,536.52	(1,396,232.98)	1,218,254,000.00	2,069,477.85	895,825.69
11/25/2004	2	31	4,824,840.05	929,205.93	1,207,179,966.13	5,563,576.35	190,469.63
12/25/2004	3	30	4,794,649.93	866,418.02	1,196,207,424.75	5,426,157.37	234,910.58
1/25/2005	4	31	4,764,206.69	1,025,378.47	1,185,331,345.74	5,642,841.84	146,743.32
2/25/2005	5	31	4,842,789.21	1,027,246.57	1,174,550,879.15	5,621,949.77	248,086.01
3/25/2005	6	28	4,798,320.32	673,791.22	1,163,865,671.23	5,016,610.85	455,500.69
4/25/2005	7	31	4,799,704.89	1,207,576.30	1,153,274,311.84	5,835,615.65	171,665.54
5/25/2005	8	30	4,767,559.87	1,121,060.22	1,142,776,255.70	5,663,713.40	224,906.69
6/25/2005	9	31	4,715,290.82	1,169,671.22	1,132,370,621.13	5,721,492.36	163,469.68
7/25/2005	10	30	4,699,667.87	1,137,107.37	1,122,056,332.49	5,632,820.97	203,954.27
8/25/2005	11	31	4,963,280.30	1,278,331.34	1,111,834,719.48	5,836,391.05	405,220.59
9/25/2005	12	31	4,930,100.43	1,296,905.81	1,101,702,431.67	5,839,464.30	387,541.94
10/25/2005	13	30	4,894,145.77	1,202,304.56	1,091,659,174.91	5,654,661.71	441,788.62
11/25/2005	14	31	4,872,065.09	1,396,820.34	1,081,704,169.31	5,946,677.47	322,207.96
12/25/2005	15	30	4,843,096.99	1,329,152.23	1,071,836,714.94	5,804,891.69	367,357.53
1/25/2006	16	31	4,793,772.26	1,393,532.03	1,062,056,004.88	5,893,418.28	293,886.01
2/25/2006	17	31	4,876,826.73	1,467,439.31	1,052,361,165.52	5,988,346.51	355,919.53
3/25/2006	18	28	4,811,745.66	1,015,375.30	1,042,751,954.86	5,208,357.16	618,763.80
4/25/2006	19	31	4,829,554.02	1,607,262.67	1,033,227,024.32	6,169,471.95	267,344.74
5/25/2006	20	30	4,778,665.32	1,428,679.64	1,023,786,080.09	5,848,734.60	358,610.36
6/25/2006	21	31	4,736,698.98	1,522,559.85	1,014,428,115.84	5,989,631.66	269,627.17
7/25/2006	22	30	4,710,068.06	1,434,632.52	1,005,152,351.19	5,815,090.31	329,610.27
8/25/2006	23	31	4,940,247.05	1,550,695.02	995,959,503.04	5,994,398.56	496,543.51
9/25/2006	24	31	4,900,657.01	1,534,701.86	986,847,992.20	5,947,874.96	487,483.91
10/25/2006	25	30	4,858,026.41	1,407,433.02	977,816,508.13	5,707,372.36	558,087.07
11/25/2006	26	31	4,841,013.10	1,611,001.23	968,864,347.14	6,035,738.96	416,275.37
12/25/2006	27	30	4,773,686.97	1,371,989.92	959,990,941.20	5,607,452.69	538,224.20
1/25/2007	28	31	4,749,547.36	1,538,401.45	951,195,344.39	5,876,494.16	411,454.65
2/25/2007	29	31	4,817,182.99	1,581,742.63	942,476,928.57	5,931,181.80	467,743.82
3/25/2007	30	28	4,724,436.25	1,039,427.70	933,835,412.55	4,965,740.47	798,123.48
4/25/2007	31	31	4,750,913.42	1,619,733.88	925,269,538.45	5,960,379.80	410,267.50
5/25/2007	32	30	4,695,456.78	1,431,517.37	916,779,256.71	5,612,163.54	514,810.61
6/25/2007	33	31	4,651,427.46	1,500,057.94	908,363,522.68	5,720,597.78	430,887.62
7/25/2007	34	30	4,693,563.24	1,410,496.23	900,021,697.01	5,539,905.05	564,154.42
8/25/2007	35	31	5,442,440.98	902,957.11	891,735,259.36	5,702,221.11	643,176.98
9/25/2007	36	31	5,468,344.55	892,654.72	883,541,281.55	5,655,058.26	705,941.01
10/25/2007	37	30	5,420,804.42	817,941.96	875,420,071.02	5,425,493.22	813,253.16
11/25/2007	38	31	5,398,521.16	940,083.15	867,370,073.40	5,745,724.44	592,879.87
12/25/2007	39	30	5,326,261.89	797,312.73	859,390,835.39	5,329,994.96	793,579.66
1/25/2008	40	31	5,312,696.75	896,698.12	851,481,489.82	5,590,991.51	618,403.36
2/25/2008	41	31	5,300,264.12	923,173.17	843,641,636.96	5,645,871.52	577,565.77
3/25/2008	42	29	5,232,661.88	731,950.94	835,870,714.26	5,084,012.82	880,600.00
4/25/2008	43	31	5,196,656.01	868,805.16	828,167,933.51	5,460,420.62	605,040.55
5/25/2008	44	30	5,175,392.78	860,569.46	820,532,798.36	5,412,233.65	623,728.59
6/25/2008	45	31	5,104,709.57	842,570.69	812,964,802.73	5,352,277.80	595,002.46
7/25/2008	46	30	5,079,626.60	816,478.26	805,463,098.67	5,254,029.08	642,075.78
8/25/2008	47	31	5,238,827.09	899,078.27	798,027,724.29	5,477,814.32	660,091.04
9/25/2008	48	31	5,178,978.31	829,625.65	790,660,239.57	5,264,725.85	743,878.11
10/25/2008	49	30	5,142,680.25	785,535.77	783,357,309.89	5,115,094.75	813,121.27
11/25/2008	50	31	5,110,294.85	864,944.11	776,118,508.54	5,333,073.97	642,164.99
12/25/2008	51	30	5,060,729.09	785,115.42	768,943,283.74	5,080,671.64	765,172.87
1/25/2009	52	31	5,021,985.98	845,216.96	761,830,155.98	5,245,269.59	621,933.35
2/25/2009	53	31	4,992,834.26	839,663.10	754,779,475.50	5,213,899.92	618,597.44
3/25/2009	54	28	4,920,071.16	597,212.39	747,790,719.37	4,471,139.75	1,046,143.80
4/25/2009	55	31	4,930,690.81	881,553.04	740,863,173.37	5,306,641.14	505,602.71
5/25/2009	56	30	4,873,665.94	777,805.13	733,996,686.49	4,980,734.53	670,736.54
6/25/2009	57	31	4,838,125.50	834,879.42	727,190,397.54	5,141,098.61	531,906.31
7/25/2009	58	30	5,218,918.14	735,038.94	720,443,665.84	4,824,162.83	1,129,794.25
8/25/2009	59	31	5,577,980.41	277,298.37	713,754,499.12	5,029,542.83	825,735.95
9/25/2009	60	31	5,539,158.55	280,298.49	707,124,688.45	5,037,104.31	782,352.73
10/25/2009	61	30	5,472,369.56	241,423.03	700,553,224.96	4,700,767.02	1,013,025.57
11/25/2009	62	31	5,444,440.40	275,154.04	694,039,253.82	4,963,357.33	756,237.11
12/25/2009	63	30	5,391,750.50	248,652.40	687,582,459.46	4,725,433.37	914,969.53
1/25/2010	64	31	5,350,733.06	268,429.59	681,182,220.06	4,877,007.95	742,154.70
2/25/2010	65	31	5,315,845.63	266,493.13	674,838,148.04	4,845,557.26	736,781.50
3/25/2010	66	28	5,241,074.92	186,118.25	668,549,710.43	4,148,890.10	1,278,303.07

4/25/2010	67	31	5,245,998.10	280,350.10	662,316,258.70	4,929,723.79	596,624.41
5/25/2010	68	30	5,185,061.38	245,751.36	656,137,682.26	4,621,563.18	809,249.56
6/25/2010	69	31	5,144,195.96	264,342.55	650,013,178.66	4,767,559.23	640,979.28
7/25/2010	70	30	5,100,180.35	231,060.76	643,942,371.38	4,468,003.27	863,237.84
8/25/2010	71	31	5,091,788.05	254,489.18	637,924,802.67	4,655,885.70	690,391.53
9/25/2010	72	31	5,052,450.03	256,610.18	631,960,993.21	4,659,466.61	649,593.60
10/25/2010	73	30	4,990,248.53	221,525.43	626,049,479.92	4,341,625.49	870,148.47
11/25/2010	74	31	4,964,916.13	250,848.72	620,189,685.15	4,582,491.23	633,273.62
12/25/2010	75	30	4,916,058.69	226,873.67	614,381,335.22	4,357,605.60	785,326.76
1/25/2011	76	31	4,877,310.08	243,655.50	608,623,864.21	4,493,288.94	627,676.64
2/25/2011	77	31	4,841,748.40	241,327.16	602,916,914.72	4,459,587.17	623,488.39
3/25/2011	78	28	4,771,880.24	169,959.08	597,259,819.70	3,810,279.74	1,131,559.58
4/25/2011	79	31	4,777,466.43	252,480.91	591,652,173.86	4,530,030.03	499,917.31
5/25/2011	80	30	4,720,751.53	221,329.90	586,093,913.53	4,239,448.30	702,633.13
6/25/2011	81	31	4,684,489.56	236,932.65	580,911,470.37	4,370,942.79	550,479.42
7/25/2011	82	30	4,732,128.12	124,438.40	575,774,773.27	4,091,032.82	765,533.70
8/25/2011	83	31	4,773,752.88	136,767.75	570,683,019.28	4,261,407.63	649,113.00
9/25/2011	84	31	4,740,969.53	137,589.66	565,638,711.56	4,262,247.66	616,311.53
10/25/2011	85	30	4,681,834.52	118,254.86	560,638,594.10	3,965,961.62	834,127.76
11/25/2011	86	31	4,657,464.71	133,874.17	555,682,129.86	4,186,877.00	604,461.88
12/25/2011	87	30	4,611,065.71	120,742.86	550,769,108.53	3,978,978.18	752,830.39
1/25/2012	88	31	4,574,336.06	129,563.11	545,899,038.75	4,102,597.32	601,301.85
2/25/2012	89	31	4,538,797.29	128,174.16	541,071,613.36	4,071,653.03	595,318.42
3/25/2012	90	29	4,496,599.11	108,626.57	536,286,430.09	3,761,110.18	844,115.50
4/25/2012	91	31	4,454,684.45	122,678.04	531,543,098.65	3,969,283.68	608,078.81
5/25/2012	92	30	4,424,843.46	117,378.93	526,841,250.13	3,874,637.29	667,585.10
6/25/2012	93	31	4,380,824.13	121,598.29	522,180,592.34	3,932,670.90	569,751.52
7/25/2012	94	30	4,347,120.82	113,740.95	517,560,680.66	3,799,004.08	661,857.69
8/25/2012	95	31	4,344,482.55	120,580.33	512,981,267.43	3,897,506.27	567,556.61
9/25/2012	96	31	4,304,777.89	118,084.74	508,442,139.66	3,849,790.20	573,072.43
10/25/2012	97	30	4,264,729.50	107,874.53	503,942,712.03	3,678,822.11	693,781.92
11/25/2012	98	31	4,236,169.48	118,365.71	499,482,633.82	3,835,122.68	519,412.51
12/25/2012	99	30	4,193,896.46	106,962.53	495,061,617.86	3,644,698.09	656,160.90
1/25/2013	100	31	4,160,246.09	114,599.49	490,679,251.18	3,758,360.59	516,484.99
2/25/2013	101	31	4,127,412.79	113,330.70	486,335,238.18	3,729,458.49	511,285.00
3/25/2013	102	28	4,066,816.61	79,750.38	482,027,904.03	3,179,463.39	967,103.60
4/25/2013	103	31	4,072,066.29	118,397.69	477,758,125.24	3,791,631.24	398,832.74
5/25/2013	104	30	4,022,955.14	103,569.13	473,525,914.25	3,543,858.47	582,665.80
6/25/2013	105	31	3,982,326.90	106,951.20	469,330,417.56	3,593,051.13	496,226.97
7/25/2013	106	30	3,950,060.08	99,917.59	465,171,597.96	3,467,390.25	582,587.42
8/25/2013	107	31	3,924,183.73	105,505.80	461,049,188.22	3,552,573.40	477,116.13
9/25/2013	108	31	3,887,033.02	103,002.36	456,962,928.44	3,503,678.44	486,356.94
10/25/2013	109	30	3,850,172.84	93,923.80	452,912,403.72	3,343,590.34	600,506.30
11/25/2013	110	31	3,824,100.18	102,790.49	448,897,301.26	3,483,472.47	443,418.20
12/25/2013	111	30	3,785,445.46	92,806.73	444,917,368.06	3,307,577.26	570,674.93
1/25/2014	112	31	3,754,922.90	99,295.66	440,972,227.37	3,409,871.13	444,347.43
2/25/2014	113	31	3,725,225.39	98,184.75	437,061,533.65	3,383,453.14	439,957.00
3/25/2014	114	28	3,670,035.23	69,247.44	433,185,062.55	2,882,396.61	856,886.06
4/25/2014	115	31	3,675,968.38	102,807.77	429,342,383.84	3,444,883.00	333,893.15
5/25/2014	116	30	3,631,612.71	90,140.73	425,524,340.32	3,221,088.76	500,664.68
6/25/2014	117	31	3,595,277.76	93,249.05	421,739,652.24	3,269,344.82	419,181.99
7/25/2014	118	30	3,667,022.54	0.00	417,745,214.16	3,158,546.15	508,476.39
8/25/2014	119	31	3,723,415.14	0.00	413,708,162.11	3,240,056.94	483,358.20
9/25/2014	120	31	3,692,632.52	0.00	409,591,260.41	3,199,002.83	493,629.69
10/25/2014	121	30	3,654,454.52	0.00	405,500,072.92	3,055,572.47	598,882.05
11/25/2014	122	31	3,626,130.40	0.00	401,444,494.90	3,185,673.38	440,457.02
12/25/2014	123	30	3,586,121.35	0.00	397,425,896.68	3,025,642.76	560,478.59
1/25/2015	124	31	3,553,489.29	0.00	393,441,840.24	3,119,237.51	434,251.78
2/25/2015	125	31	3,523,359.57	0.00	389,493,270.24	3,094,022.07	429,337.50
3/25/2015	126	28	3,467,982.82	0.00	385,580,250.15	2,634,029.06	833,953.76
4/25/2015	127	31	3,460,901.39	0.00	381,697,852.09	3,144,785.93	316,115.46
5/25/2015	128	30	3,422,726.97	0.00	377,854,532.48	2,936,468.79	486,258.18
6/25/2015	129	31	3,384,336.48	0.00	374,044,272.15	2,975,262.41	409,074.07
7/25/2015	130	30	3,352,979.33	0.00	370,266,678.65	2,869,993.49	482,985.84
8/25/2015	131	31	3,322,409.72	0.00	366,522,677.60	2,938,920.60	383,489.12
9/25/2015	132	31	3,287,187.96	0.00	362,812,054.88	2,896,550.25	390,637.71
10/25/2015	133	30	3,252,076.34	0.00	359,133,631.36	2,761,917.49	490,158.85
11/25/2015	134	31	3,225,965.78	0.00	355,487,089.27	2,875,231.27	350,734.51
12/25/2015	135	30	3,189,285.34	0.00	351,873,749.86	2,726,540.37	462,744.97
1/25/2016	136	31	3,159,361.08	0.00	348,291,329.06	2,807,151.93	352,209.15

2/25/2016	137	31	3,127,646.35	0.00	344,740,748.42	2,780,950.58	346,695.77
3/25/2016	138	29	3,094,075.74	0.00	341,221,345.81	2,563,390.71	530,685.03
4/25/2016	139	31	3,060,698.23	0.00	337,732,450.57	2,699,278.07	361,420.16
5/25/2016	140	30	3,034,121.67	0.00	334,273,776.04	2,631,405.39	402,716.28
6/25/2016	141	31	3,001,023.62	0.00	330,846,288.59	2,663,739.94	337,283.68
7/25/2016	142	30	2,972,175.76	0.00	327,448,433.37	2,567,996.87	404,178.89
8/25/2016	143	31	2,941,650.43	0.00	324,080,704.65	2,628,308.88	313,341.55
9/25/2016	144	31	2,910,450.62	0.00	320,742,469.68	2,589,183.06	321,267.56
10/25/2016	145	30	2,878,734.00	0.00	317,433,289.32	2,467,726.92	411,007.08
11/25/2016	146	31	2,851,704.00	0.00	314,152,757.08	2,568,554.15	283,149.85
12/25/2016	147	30	2,822,034.81	0.00	310,901,479.18	2,434,521.55	387,513.26
1/25/2017	148	31	2,792,981.82	0.00	307,678,637.62	2,505,817.92	287,163.90
2/25/2017	149	31	2,764,006.61	0.00	304,484,053.73	2,481,609.77	282,396.84
3/25/2017	150	28	2,720,681.18	0.00	301,317,445.44	2,107,093.21	613,587.97
4/25/2017	151	31	2,706,800.51	0.00	298,175,630.72	2,517,223.61	189,576.90
5/25/2017	152	30	2,678,581.08	0.00	295,064,274.69	2,346,189.32	332,391.76
6/25/2017	153	31	2,650,598.34	0.00	291,980,166.55	2,374,062.17	276,536.17
7/25/2017	154	30	2,622,876.39	0.00	288,923,065.88	2,288,297.89	334,578.50
8/25/2017	155	31	2,595,398.50	0.00	285,892,739.70	2,341,472.43	253,926.07
9/25/2017	156	31	2,568,162.53	0.00	282,888,954.10	2,305,958.09	262,204.44
10/25/2017	157	30	2,541,123.80	0.00	279,911,477.03	2,197,209.69	343,914.11
11/25/2017	158	31	2,514,382.15	0.00	276,960,070.03	2,286,997.58	227,384.57
12/25/2017	159	30	2,487,844.49	0.00	274,034,517.64	2,167,057.89	320,786.60
1/25/2018	160	31	2,461,539.11	0.00	271,134,587.41	2,230,358.21	231,180.90
2/25/2018	161	31	2,435,464.04	0.00	268,260,055.20	2,208,566.96	226,897.08
3/25/2018	162	28	2,399,479.23	0.00	265,410,698.89	1,874,130.68	525,348.55
4/25/2018	163	31	2,383,975.91	0.00	262,584,146.82	2,240,645.15	143,330.76
5/25/2018	164	30	2,358,579.14	0.00	259,784,506.12	2,087,780.27	270,798.87
6/25/2018	165	31	2,333,405.18	0.00	257,009,386.06	2,112,350.81	221,054.37
7/25/2018	166	30	2,308,451.56	0.00	254,258,572.27	2,036,172.57	272,278.99
8/25/2018	167	31	2,283,716.71	0.00	251,531,852.11	2,083,572.24	200,144.47
9/25/2018	168	31	2,259,188.08	0.00	248,829,014.90	2,051,938.34	207,249.74
10/25/2018	169	30	2,234,884.06	0.00	246,149,849.66	1,954,867.54	280,016.52
11/25/2018	170	31	2,210,792.76	0.00	243,494,151.30	2,034,426.63	176,366.13
12/25/2018	171	30	2,186,912.33	0.00	240,861,714.54	1,926,704.44	260,207.89
1/25/2019	172	31	2,163,240.93	0.00	238,252,335.90	1,981,822.75	181,418.18
2/25/2019	173	31	2,139,776.72	0.00	235,665,813.66	1,960,878.28	178,898.44

Class A Available Funds Cap Schedule* (1) (2)

Period	Available Funds Cap	Period	Available Funds Cap	Period	Available Funds Cap
1	11.72%	31	13.34%	61	11.07%
2	12.38%	32	13.46%	62	10.79%
3	12.47%	33	13.34%	63	11.07%
4	12.38%	34	13.55%	64	10.79%
5	12.50%	35	11.75%	65	10.79%
6	12.79%	36	11.86%	66	11.69%
7	12.49%	37	12.04%	67	10.79%
8	12.59%	38	11.86%	68	11.07%
9	12.50%	39	12.05%	69	10.79%
10	12.59%	40	11.88%	70	11.07%
11	12.80%	41	12.00%	71	10.79%
12	12.80%	42	12.39%	72	10.79%
13	12.90%	43	12.00%	73	11.07%
14	12.80%	44	12.19%	74	10.79%
15	12.91%	45	12.00%	75	11.07%
16	12.80%	46	12.19%	76	10.79%
17	12.92%	47	12.41%	77	10.79%
18	13.25%	48	12.42%	78	11.69%
19	12.92%	49	12.62%	79	10.79%
20	13.02%	50	12.42%	80	11.07%
21	12.92%	51	12.62%	81	10.79%
22	13.03%	52	12.41%	82	10.63%
23	13.22%	53	12.41%	83	10.43%
24	13.22%	54	13.07%	84	10.43%
25	13.34%	55	12.41%		
26	13.22%	56	12.62%		
27	13.34%	57	12.42%		
28	13.22%	58	13.35%		
29	13.34%	59	10.78%		
30	13.72%	60	10.79%		

- (1) Based on 1 month Libor, 6 month Libor, 12 month Libor, and 1 year CMT of 15% for each period.
- (2) Assumes 20% CPR, Cut-off Date of September 1, 2004, and a first Distribution Date of October 25, 2004.

Class A Available Funds Cap Schedule* (1) (2)

Period	Available Funds Cap	Period	Available Funds Cap	Period	Available Funds Cap
1	11.72%	31	13.34%	61	11.07%
2	12.38%	32	13.46%	62	10.79%
3	12.47%	33	13.34%	63	11.07%
4	12.38%	34	13.55%	64	10.79%
5	12.50%	35	11.75%	65	10.79%
6	12.79%	36	11.86%	66	11.69%
7	12.49%	37	12.04%	67	10.79%
8	12.59%	38	11.86%	68	11.07%
9	12.50%	39	12.05%	69	10.79%
10	12.59%	40	11.88%	70	11.07%
11	12.80%	41	12.00%	71	10.79%
12	12.80%	42	12.39%	72	10.79%
13	12.90%	43	12.00%	73	11.07%
14	12.80%	44	12.19%	74	10.79%
15	12.91%	45	12.00%	75	11.07%
16	12.80%	46	12.19%	76	10.79%
17	12.92%	47	12.41%	77	10.79%
18	13.25%	48	12.42%	78	11.69%
19	12.92%	49	12.62%	79	10.79%
20	13.02%	50	12.42%	80	11.07%
21	12.92%	51	12.62%	81	10.79%
22	13.03%	52	12.41%	82	10.63%
23	13.22%	53	12.41%	83	10.43%
24	13.22%	54	13.07%	84	10.43%
25	13.34%	55	12.41%		
26	13.22%	56	12.62%		
27	13.34%	57	12.42%		
28	13.22%	58	13.35%		
29	13.34%	59	10.78%		
30	13.72%	60	10.79%		

- (1) Based on 1 month Libor, 6 month Libor, 12 month Libor, and 1 year CMT of 15% for each period.
- (2) Assumes 20% CPR, Cut-off Date of September 1, 2004, and a first Distribution Date of October 25, 2004.



Pool Data

Pool Summary	
Total Issue Balance (USD)	1,255,932,697.98
Original Mortgage Pool Balance (USD)	1,265,120,096.00
Current Mortgage Pool Balance (USD)	1,255,932,697.98
Total Number of Loans	2,569
Average Loan Balance (USD)	483,236.90
1st lien (%age)	100%
2nd lien (%age)	0%
WA FICO	739.11
- Minimum FICO	617.00
- Maximum FICO	819.00
WA LTV	69.09%
- Minimum LTV	7.75%
- Maximum LTV	100.21%
WA DTI	30.58%
- Minimum DTI	2.45%
- Maximum DTI	68.04%
WA Age (Months)	3.00
WA Remaining Term (Months)	358.00
Acquired Loans	0.055%
North California (% of Pool)	16.55%
South California (% of Pool)	11.85%

North California	
% of State	16.55
WA FICO	747.12
- Minimum FICO	648.00
- Maximum FICO	819.00
WA LTV	65.36
- Minimum LTV	15.00
- Maximum LTV	80.00
Highest Zip-Code Density (% of State)	8.30%
Zip-Code with Highest Density	94123

South California	
% of State	11.85
WA FICO	732.68
Minimum FICO	642.00
Maximum FICO	816.00
WA LTV	66.64
Minimum LTV	2.22
Maximum LTV	90.00
Highest Zip-Code Density (% of State)	10.26%
Zip-Code with Highest Density	90210

Classification	Total	Check
Mortgage Type	1,255,932,698	>***>
Loan-to-Value	1,255,932,698	>***>
FICO	1,255,932,698	>***>
Purpose	1,255,932,698	>***>
Occupancy	1,255,932,698	>***>
Loan Balance	1,685,770,977	>***>
Property Type	1,231,520,690	>***>
Documentation Type	1,255,932,698	>***>
Fixed Period	1,255,932,698	>***>
Debt-to-Income Ratio	1,255,932,698	>***>
Geographic Distribution	1,255,932,698	>***>

Per Annum Fees	
Servicer Fees	0.26105
Cost of Carry	0.27805

Mortgage Type	WA LTV	WA FICO	Balance
1 Month ARM	87.72%	736	5,520,034.24
1 Month ARM IO	70.08%	733	159,803,199.32
1 Year ARM	69.40%	755	4,358,864.09
1 Year ARM 10	71.45%	743	122,697,550.06
10 Year ARM	66.52%	780	4,354,168.62
10 Year ARM 10	83.09%	752	118,785,389.38
3 Year ARM	71.14%	746	21,662,224.90
3 Year ARM IO	71.06%	737	266,030,067.58
5 Year ARM	62.60%	737	31,161,811.71
5 Year ARM IO	68.40%	738	301,077,815.90
6 Month ARM	69.87%	706	2,290,304.75
6 Month ARM IO	70.74%	737	144,208,342.67
7 Year ARM	68.70%	728	8,500,350.28
7 Year ARM IO	67.31%	742	67,121,445.88

LTV	WA LTV	WA FICO	Balance
0.01-20.00	18.56%	754	6,786,443.18
20.01-25.00	22.02%	727	3,587,969.60
25.01-30.00	28.12%	738	10,560,068.55
30.01-35.00	34.52%	751	22,803,590.48
35.01-40.00	37.27%	755	19,993,918.36
40.01-45.00	42.79%	731	29,101,458.55
45.01-50.00	50.16%	753	48,230,654.07
50.01-55.00	54.28%	750	43,804,671.59
55.01-60.00	58.13%	739	81,990,038.62
60.01-65.00	63.35%	727	122,629,576.68
65.01-70.00	68.91%	738	181,640,178.70
70.01-75.00	74.00%	738	211,431,416.55
75.01-80.00	79.62%	741	429,313,631.18
80.01-85.00	84.13%	745	3,703,150.25
85.01-90.00	89.10%	728	23,436,878.24
90.01-95.00	94.85%	735	6,238,101.97
95.01-100.00	99.93%	757	7,182,924.44

FICO	WA LTV	WA FICO	Balance
321 - 340	0.00%	-	-
341 - 360	0.00%	-	-
361 - 380	0.00%	-	-
381 - 400	0.00%	-	-
401 - 420	0.00%	-	-
421 - 440	0.00%	-	-
441 - 460	0.00%	-	-
461 - 480	0.00%	-	-
481 - 500	0.00%	-	-
501 - 520	0.00%	-	-
521 - 540	0.00%	-	-
541 - 560	0.00%	-	-
561 - 580	0.00%	-	-
581 - 600	0.00%	-	-
601 - 620	67.02%	618	3,835,750.44
621 - 640	62.61%	632	14,947,120.31
641 - 660	65.25%	652	37,051,154.75
661 - 680	70.87%	672	81,768,945.48
681 - 700	70.48%	691	118,349,694.28
701 - 720	70.49%	711	164,574,590.04
721 - 740	69.43%	731	151,564,869.67
741 - 760	68.56%	751	210,633,351.40
761 - 780	69.77%	771	238,044,271.46
781 - 800	67.98%	789	193,258,149.03
801 - 820	64.30%	808	37,903,781.45
> 820	0.00%	0	0.00
Unknown	70.47%	0	3,970,979.85

LTV	MIG%	WA FICO	Balance with MIG
0.01-20.00	0.00%	754	0.00
20.01-25.00	0.00%	727	0.00
25.01-30.00	0.00%	738	0.00
30.01-35.00	0.00%	751	0.00
35.01-40.00	0.00%	755	0.00
40.01-45.00	0.00%	731	0.00
45.01-50.00	0.00%	753	0.00
50.01-55.00	0.00%	750	0.00
55.01-60.00	0.00%	739	0.00
60.01-65.00	0.00%	727	0.00
65.01-70.00	0.00%	738	0.00
70.01-75.00	0.00%	738	0.00
75.01-80.00	0.00%	741	0.00
80.01-85.00	100.00%	745	3,703,150.25
85.01-90.00	78.72%	726	18,449,378.25
90.01-95.00	100.00%	735	8,236,101.87
95.01-100.00	0.00%	757	0.00

Purpose	WA LTV	WA FICO	Balance
Purchase	72.33%	743	789,911,513.02
Cash-Out/Refinancing	63.85%	733	285,998,599.05
Refinancing	83.20%	732	170,022,585.83

Occupancy	WA LTV	WA FICO	Balance
Owner	68.52%	737	912,572,059.05
Investment	71.03%	745	198,827,712.96
2nd Home	70.03%	744	143,532,825.95

Loan Balance	WA LTV	WA FICO	Balance
<\$200,000	73.56%	744	83,320,124.68
<\$400,000	73.66%	742	338,518,154.83
<\$600,000	73.33%	741	567,445,836.00
>\$600,000	65.71%	738	898,486,861.96

Property Type	WA LTV	WA FICO	Balance
SFR	67.22%	738	735,674,602.05
PUD	72.60%	739	266,284,401.07
CND	72.38%	742	188,946,510.25
2-4 Family	68.67%	741	42,913,176.37

Documentation Type	WA LTV	WA FICO	Balance
Full	69.53%	739	1,178,050,562.00
Reduced	0.00%	0	0.00
Stated	62.96%	736	84,332,797.00
NISA	0.00%	0	0.00
NINA	0.00%	0	0.00
NAV	0.00%	0	0.00
No Ratio	60.70%	736	13,549,339.00
Alt	0.00%	0	0.00

Fixed Period (Months)	WA LTV	WA FICO	Balance
1	70.00%	733	165,323,233.56
3	0.00%	0	0.00
6	70.73%	737	146,498,647.42
12	71.38%	743	127,354,414.75
24	0.00%	0	0.00
36	71.06%	737	287,755,312.48
60	67.86%	738	332,259,727.61
84	67.47%	740	75,821,798.16
>=120	63.22%	753	121,119,565.98

DTI	WA LTV	WA FICO	Balance
0.01 - 5.00	48.82%	747	6,088,800.00
5.01 - 10.00	62.39%	758	27,025,785.18
10.01 - 15.00	66.10%	747	65,449,474.52
15.01 - 20.00	68.70%	741	100,110,750.10
20.01 - 25.00	68.57%	743	159,323,310.80
25.01 - 30.00	68.96%	735	166,719,000.42
30.01 - 35.00	71.62%	737	240,346,408.04
35.01 - 40.00	70.73%	736	266,418,610.91
40.01 - 45.00	68.56%	742	145,823,114.44
45.01 - 50.00	68.28%	734	42,317,381.10
50.01 - 55.00	84.39%	748	10,850,766.35
> 55.00	59.49%	734	7,165,073.00
Unknown	64.75%	734	18,284,223.10

Geographic Distribution	WA LTV	WA FICO	Balance
AK	65.34%	752	650,402.44
AL	76.30%	731	10,788,306.88
AR	54.42%	769	431,313.86
AS	0.00%	0	0.00
AZ	75.55%	734	24,205,244.97
CA	66.33%	741	350,682,962.67
CO	67.62%	739	85,925,447.67
CT	59.20%	727	25,275,404.30
CZ	0.00%	0	0.00
DC	69.20%	711	4,374,300.00
DE	80.20%	739	2,043,061.47
FL	72.89%	744	138,193,971.14
GA	74.74%	734	69,078,610.85
GU	0.00%	0	0.00
HI	48.01%	711	3,778,500.00
IA	50.99%	728	118,080.42
ID	0.00%	0	0.00
IL	73.96%	744	17,783,500.60
IN	76.47%	727	2,019,481.42
KS	68.10%	699	3,067,493.13
KY	80.00%	781	362,400.00
LA	75.05%	744	1,954,954.22
MA	62.57%	733	24,642,679.71
MD	72.19%	743	18,675,308.79
ME	69.74%	752	2,070,400.00
MI	69.33%	719	19,573,078.68
MN	76.28%	734	6,681,099.66
MO	77.41%	765	4,755,755.18
MS	76.87%	782	739,166.81
MT	73.65%	737	714,454.03
NC	72.55%	742	28,113,108.95
ND	0.00%	0	0.00
NE	62.79%	786	505,437.51
NH	0.00%	0	0.00
NJ	69.12%	737	61,383,392.90
NM	72.76%	747	24,642,238.92
NV	71.90%	742	11,289,060.26
NY	64.36%	741	95,480,180.92
OH	75.68%	735	4,635,295.09
OK	80.00%	742	96,000.00
OR	72.96%	744	6,669,955.87
OT	0.00%	0	0.00
PA	71.32%	727	34,181,605.87
PR	0.00%	0	0.00
RI	67.52%	708	2,570,530.50
SC	66.74%	735	39,219,609.48
SD	56.83%	781	267,600.00
TN	71.00%	754	7,842,742.87
TT	0.00%	0	0.00
TX	69.99%	748	22,431,348.25
UT	73.29%	747	11,240,703.15
VA	72.23%	740	60,062,367.85
VI	0.00%	0	0.00
VT	73.91%	765	1,150,080.03
WA	74.27%	733	17,981,625.00
WI	78.41%	741	619,600.00
WV	67.72%	734	222,667.40
WY	44.91%	658	74,049.39

TMST 2004-3

Settlement 09/29/04

Bond A

Initial Coupon: 2.210, Current Balance: 1,216,370,000.00

(1m LIBOR)+37.00bp

Avg Life: 3.531

Prepayment: 20 CPR

LIB 1M: 1.84, LIB 6M: 2.14, CMT 1Y: 2.16, LIB 12M: 2.41

Period	Date	Balance	Interest	Principal	Total	Eff. Coupon	Percent
1	10/25/04	1,216,370,000.00	1,941,461.67	23,232,689.26	25,174,150.93	1.9153	100
2	11/25/04	1,193,137,310.74	2,270,606.59	22,802,587.41	25,073,193.99	2.2837	98
3	12/25/04	1,170,334,723.33	2,155,366.45	22,381,036.54	24,536,402.99	2.2100	96
4	1/25/05	1,147,953,686.79	2,184,619.64	21,967,271.83	24,151,891.48	2.2837	94
5	2/25/05	1,125,986,414.96	2,142,814.70	21,560,860.35	23,703,675.06	2.2837	93
6	3/25/05	1,104,425,554.60	1,898,384.81	21,162,250.88	23,060,635.69	2.0627	91
7	4/25/05	1,083,263,303.73	2,061,510.25	20,771,003.92	22,832,514.17	2.2837	89
8	5/25/05	1,062,492,299.81	1,956,756.65	20,386,938.83	22,343,695.48	2.2100	87
9	6/25/05	1,042,105,360.98	1,983,184.40	20,010,013.43	21,993,197.83	2.2837	86
10	7/25/05	1,022,095,347.54	1,882,358.93	19,638,472.00	21,520,830.93	2.2100	84
11	8/25/05	1,002,456,875.55	1,907,731.13	19,276,406.68	21,184,137.81	2.2837	82
12	9/25/05	983,180,468.86	1,871,047.05	18,920,012.57	20,791,059.63	2.2837	81
13	10/25/05	964,260,456.29	1,775,846.34	18,570,201.17	20,346,047.51	2.2100	79
14	11/25/05	945,690,255.12	1,799,701.09	18,226,850.95	20,026,552.05	2.2837	78
15	12/25/05	927,463,404.17	1,708,078.44	17,889,842.64	19,597,921.07	2.2100	76
16	1/25/06	909,573,561.53	1,730,969.02	17,559,059.15	19,290,028.17	2.2837	75
17	2/25/06	892,014,502.38	1,697,553.15	17,234,385.57	18,931,938.72	2.2837	73
18	3/25/06	874,780,116.82	1,503,649.82	16,915,709.10	18,419,358.92	2.0627	72
19	4/25/06	857,864,407.72	1,632,563.63	16,602,919.02	18,235,482.65	2.2837	71
20	5/25/06	841,261,488.70	1,549,323.24	16,295,906.67	17,845,229.91	2.2100	69
21	6/25/06	824,965,582.03	1,569,955.33	15,994,565.37	17,564,520.70	2.2837	68
22	7/25/06	808,971,016.66	1,489,854.96	15,698,790.42	17,188,645.38	2.2100	67
23	8/25/06	793,272,226.24	1,509,641.12	15,408,479.07	16,918,120.19	2.2837	65
24	9/25/06	777,863,747.17	1,480,317.93	15,123,530.43	16,603,848.35	2.2837	64
25	10/25/06	762,740,216.74	1,404,713.23	14,843,845.50	16,248,558.73	2.2100	63
26	11/25/06	747,896,371.24	1,423,288.34	14,569,327.09	15,992,615.44	2.2837	61
27	12/25/06	733,327,044.15	1,350,543.97	14,299,879.82	15,650,423.80	2.2100	60
28	1/25/07	719,027,164.33	1,368,348.64	14,035,533.97	15,403,882.61	2.2837	59
29	2/25/07	704,991,630.36	1,341,638.24	13,775,945.43	15,117,583.67	2.2837	58
30	3/25/07	691,215,684.93	1,188,122.96	13,521,152.41	14,709,275.37	2.0627	57
31	4/25/07	677,694,532.52	1,289,690.35	13,271,066.36	14,560,756.71	2.2837	56
32	5/25/07	664,423,466.15	1,223,646.55	13,025,600.37	14,249,246.92	2.2100	55
33	6/25/07	651,397,865.78	1,239,646.33	12,784,669.13	14,024,315.46	2.2837	54
34	7/25/07	638,613,196.65	1,176,112.64	12,561,472.25	13,737,584.89	2.2100	53
35	8/25/07	626,051,724.40	1,191,411.21	12,331,593.53	13,523,004.74	2.2837	51
36	9/25/07	613,720,130.87	1,167,943.50	12,103,402.05	13,271,345.56	2.2837	50
37	10/25/07	601,616,728.82	1,107,977.48	11,879,297.99	12,987,275.47	2.2100	49
38	11/25/07	589,737,430.83	1,122,303.09	11,659,269.87	12,781,572.96	2.2837	48
39	12/25/07	578,078,160.96	1,064,627.28	10,716,929.83	11,781,557.11	2.2100	48
40	1/25/08	567,361,231.13	1,079,719.94	10,518,516.55	11,598,236.49	2.2837	47
41	2/25/08	556,842,714.58	1,059,702.62	10,323,772.85	11,383,475.47	2.2837	46
42	3/25/08	546,518,941.73	972,955.53	10,132,630.93	11,105,586.46	2.1363	45
43	4/25/08	536,386,310.80	1,020,772.95	9,945,024.22	10,965,797.17	2.2837	44
44	5/25/08	526,441,286.58	969,529.37	9,760,887.42	10,730,416.79	2.2100	43
45	6/25/08	516,680,399.16	983,271.50	9,580,156.36	10,563,427.86	2.2837	42
46	7/25/08	507,100,242.81	933,909.61	9,402,768.11	10,336,677.73	2.2100	42
47	8/25/08	497,697,474.69	947,145.94	9,228,875.50	10,176,021.44	2.2837	41
48	9/25/08	488,468,599.19	929,582.88	9,057,981.65	9,987,564.53	2.2837	40
49	10/25/08	479,410,617.54	882,914.55	8,890,248.87	9,773,163.42	2.2100	39
50	11/25/08	470,520,368.67	895,426.40	8,725,618.73	9,621,045.13	2.2837	39
51	12/25/08	461,794,749.94	850,472.00	8,564,532.93	9,415,004.93	2.2100	38
52	1/25/09	453,230,217.00	862,522.28	8,405,920.66	9,268,442.94	2.2837	37
53	2/25/09	444,824,296.35	846,525.35	8,250,242.56	9,096,767.91	2.2837	37
54	3/25/09	436,574,053.78	750,422.29	8,097,444.42	8,847,866.71	2.0627	36

55	4/25/09	428,476,609.37	815,414.79	7,947,472.99	8,762,887.78	2.2837	35
56	5/25/09	420,529,136.38	774,474.49	7,800,276.03	8,574,750.52	2.2100	35
57	6/25/09	412,728,860.36	785,445.95	7,656,129.82	8,441,575.77	2.2837	34
58	7/25/09	405,072,730.54	746,008.95	7,516,875.43	8,262,884.37	2.2100	33
59	8/25/09	397,555,855.11	756,570.88	7,397,610.75	8,154,181.62	2.2837	33
60	9/25/09	390,158,244.36	742,492.81	7,260,288.91	8,002,781.73	2.2837	32
61	10/25/09	382,897,955.45	705,170.40	7,125,458.24	7,830,628.64	2.2100	31
62	11/25/09	375,772,497.21	715,115.94	6,993,127.51	7,708,243.44	2.2837	31
63	12/25/09	368,779,369.71	679,168.67	6,863,250.41	7,542,419.09	2.2100	30
64	1/25/10	361,916,119.29	688,746.48	6,735,781.53	7,424,528.01	2.2837	30
65	2/25/10	355,180,337.76	675,927.92	6,610,676.26	7,286,604.17	2.2837	29
66	3/25/10	348,569,661.50	599,152.52	6,487,890.83	7,087,043.35	2.0627	29
67	4/25/10	342,081,770.67	651,000.61	6,367,382.27	7,018,382.89	2.2837	28
68	5/25/10	335,714,388.40	618,274.00	6,249,108.43	6,867,382.43	2.2100	28
69	6/25/10	329,465,279.97	626,990.73	6,133,027.91	6,760,018.64	2.2837	27
70	7/25/10	323,332,252.06	595,470.23	6,019,100.09	6,614,570.32	2.2100	27
71	8/25/10	317,313,151.97	603,864.56	5,907,285.11	6,511,149.67	2.2837	26
72	9/25/10	311,405,866.86	592,622.66	5,797,543.83	6,390,166.50	2.2837	26
73	10/25/10	305,608,323.03	562,828.66	5,689,837.84	6,252,666.51	2.2100	25
74	11/25/10	299,918,485.19	570,761.54	5,584,129.45	6,154,890.99	2.2837	25
75	12/25/10	294,334,355.73	542,065.77	5,480,381.66	6,022,447.43	2.2100	24
76	1/25/11	288,853,974.07	549,705.16	5,378,558.15	5,928,263.31	2.2837	24
77	2/25/11	283,475,415.92	539,469.47	5,278,773.92	5,818,243.38	2.2837	23
78	3/25/11	278,196,642.00	478,189.12	5,180,687.68	5,658,876.80	2.0627	23
79	4/25/11	273,015,954.32	519,564.53	5,084,420.88	5,603,985.41	2.2837	22
80	5/25/11	267,931,533.44	493,440.57	4,989,939.83	5,483,380.41	2.2100	22
81	6/25/11	262,941,593.60	500,392.46	4,897,231.53	5,397,623.99	2.2837	22
82	7/25/11	258,044,362.08	475,231.70	4,806,222.53	5,281,454.23	2.2100	21
83	8/25/11	253,238,139.54	481,926.25	4,718,360.93	5,200,287.18	2.2837	21
84	9/25/11	248,519,778.61	472,946.95	4,630,657.77	5,103,604.71	2.2837	20
85	10/25/11	243,889,120.84	449,162.46	4,544,570.21	4,993,732.67	2.2100	20
86	11/25/11	239,344,550.64	455,485.98	4,460,080.21	4,915,566.19	2.2837	20
87	12/25/11	234,884,470.42	432,578.90	234,884,470.42	235,317,049.32	2.2100	19

96,243,845.50 1,216,370,000.00 1,312,613,845.50