

SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549



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

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

0000811785
(Registrant CIK Number)

Form 8-K dated December 16, 2004
(Electronic Report, Schedule or Registration
Statement of Which the Documents Are a Part)
(Give Period of Report)

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

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

SIGNATURES

Filings Made by the Registrant. The registrant has duly caused this form to be signed on its behalf by the undersigned, thereunto duly authorized, in the City of New York, State of New York, on December 16, 2004.

Citicorp Mortgage Securities, Inc.
(Registrant)

By: 
Name: Howard Darmstadter
Title: Assistant Secretary

PROCESSED

DEC 27 2004

RECEIVED

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

**UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549**



FORM 8-K

CURRENT REPORT

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

Date of Report: December 16, 2004
(Date of earliest event reported)

CITICORP MORTGAGE SECURITIES, INC.
(Packager and Servicer)

(Issuer in Respect of the REMIC Pass-Through Certificates Series 2004-9)
(Exact name of registrant as specified in charter)

Delaware	000-16107, 333-109722	13-3408717
(State or other jurisdiction of organization)	(Commission File Nos.)	(I.R.S. Employer Identification No.)
1000 Technology Drive, O'Fallon, Missouri		63304
(Address of principal executive offices)		(Zip Code)

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

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

Item 8.01. Other Events.

CITICORP MORTGAGE SECURITIES, INC.
REMIC Pass-Through Certificates, Series 2004-9

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

SIGNATURES

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

CITICORP MORTGAGE SECURITIES, INC.
(Registrant)

By: /s/ Howard Darmstadter
Howard Darmstadter
Assistant Secretary

Dated: December 16, 2004

EXHIBIT INDEX

<u>Exhibit No.</u>		<u>Page No.</u>
I	Computational Materials/Structural Term Sheets prepared by Credit Suisse First Boston LLC	5

\$ VERSION: 3.01 (BLOOMBERG CMO BOND FILE)

\$ DEAL: CMSI04-9G1BBG
\$ PRICING: 300 PSA
\$ SETTLEMENT: 20041231

\$ BLOCK: 1
!{ TRANCHE NAME: 1N1 }
\$ ORIGINAL_AMOUNT: 41000000.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 5.5
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

\$ BLOCK: 2
!{ TRANCHE NAME: 1S11 }
\$ ORIGINAL_AMOUNT: 24679520.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 5.5
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

\$ BLOCK: 3
!{ TRANCHE NAME: 1S12 }
\$ ORIGINAL_AMOUNT: 24679520.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 5.25
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

\$ BLOCK: 4
!{ TRANCHE NAME: 1S13 }
\$ ORIGINAL_AMOUNT: 24679520.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 5
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

\$ BLOCK: 5
!{ TRANCHE NAME: 1S14 }
\$ ORIGINAL_AMOUNT: 24679520.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 4.75
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

\$ BLOCK: 6
!{ TRANCHE NAME: 1S15 }
\$ ORIGINAL_AMOUNT: 24679520.00
\$ CURRENT_FACTOR: 1.000000000
\$ CURRENT_COUPON: 4.5
\$ PRINCIPAL_FREQ: 12
\$ PAYMENT_DELAY: 24
\$ DATED_DATE: 20041201
\$ FIRST_PAYMENT_DATE: 20050125
\$ NEXT_PAYMENT_DATE: 20050125
\$ ACCRUAL_METHOD: THIRTY_360

```

$-----
$      BLOCK: 7
!{      TRANCHE NAME: 1FL2 }
$      ORIGINAL_AMOUNT: 30849400.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 2.55 Floater Bond
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 0
$      DATED_DATE: 20041225
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$      FLOATER_INDEX: LIBOR1M0
$      FLOATER_RESET: Freq: 12; Next: 20050125
$      FLOATER_FORMULA: 0.00000 1.0 .40
$ FLOATER_LIMITS:Thres: 20041225 Floor: .40 Cap: 7.5

```

```

$-----
$      BLOCK: 8
!{      TRANCHE NAME: 1S1 }
$      ORIGINAL_AMOUNT: 9186740.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360

```

```

$-----
$      BLOCK: 9
!{      TRANCHE NAME: 1S2 }
$      ORIGINAL_AMOUNT: 9186740.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.25
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360

```

```

$-----
$      BLOCK: 10
!{      TRANCHE NAME: 1S3 }
$      ORIGINAL_AMOUNT: 9186740.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360

```

```

$-----
$      BLOCK: 11
!{      TRANCHE NAME: 1S4 }
$      ORIGINAL_AMOUNT: 9186740.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 4.75
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360

```

```

$-----
$      BLOCK: 12
!{      TRANCHE NAME: 1S5 }
$      ORIGINAL_AMOUNT: 9186740.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 4.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360

```

```

$-----
$      BLOCK: 13

```



```

!{   TRANCHE NAME: 1S6 }
$   ORIGINAL_AMOUNT: 9186740.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 4.25
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 24
$   DATED_DATE: 20041201
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360

```

```

$   BLOCK: 14
!{   TRANCHE NAME: 1S7 }
$   ORIGINAL_AMOUNT: 9186740.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 4
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 24
$   DATED_DATE: 20041201
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360

```

```

$   BLOCK: 15
!{   TRANCHE NAME: 1S8 }
$   ORIGINAL_AMOUNT: 9186740.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 3.75
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 24
$   DATED_DATE: 20041201
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360

```

```

$   BLOCK: 16
!{   TRANCHE NAME: 1S9 }
$   ORIGINAL_AMOUNT: 9186747.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 3.5
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 24
$   DATED_DATE: 20041201
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360

```

```

$   BLOCK: 17
!{   TRANCHE NAME: 1FL1 }
$   ORIGINAL_AMOUNT: 41340333.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 2.5 Floater Bond
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 0
$   DATED_DATE: 20041225
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360
Additional Floater Information
$   FLOATER_INDEX: LIBOR1MO
$   FLOATER_RESET: Freq: 12; Next: 20050125
$   FLOATER_FORMULA: 0.00000 1.0 .35
$   FLOATER_LIMITS:Thres: 20041225 Floor: .35 Cap: 7.5

```

```

$   BLOCK: 18
!{   TRANCHE NAME: 1S10 }
$   ORIGINAL_AMOUNT: 30226000.00
$   CURRENT_FACTOR: 1.000000000
$   CURRENT_COUPON: 5.5
$   PRINCIPAL_FREQ: 12
$   PAYMENT_DELAY: 24
$   DATED_DATE: 20041201
$   FIRST_PAYMENT_DATE: 20050125
$   NEXT_PAYMENT_DATE: 20050125
$   ACCRUAL_METHOD: THIRTY_360

```

```

$   BLOCK: 19
!{   TRANCHE NAME: 1L1 }
$   ORIGINAL_AMOUNT: 30253000.00

```

```

$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 5.5
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 24
$ DATED_DATE: 20041201
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

$ BLOCK: 20
!{ TRANCHE_NAME: 1V1 }
$ ORIGINAL_AMOUNT: 8043000.00
$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 5.5
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 24
$ DATED_DATE: 20041201
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

$ BLOCK: 21
!{ TRANCHE_NAME: 1V2 }
$ ORIGINAL_AMOUNT: 12248000.00
$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 5.5
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 24
$ DATED_DATE: 20041201
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

$ BLOCK: 22
!{ TRANCHE_NAME: 1Z1 }
$ ORIGINAL_AMOUNT: 9962000.00
$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 5.5
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 24
$ DATED_DATE: 20041201
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

$ BLOCK: 23
!{ TRANCHE_NAME: 1B1 }
$ ORIGINAL_AMOUNT: 11377184.00
$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 5.5
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 24
$ DATED_DATE: 20041201
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

$ PHANTOM: 24
!{ TRANCHE_NAME: 1IN2 }
$ ORIGINAL_AMOUNT: 30849400.00
$ CURRENT_FACTOR: 1.000000000
$ CURRENT_COUPON: 4.95 Floater Bond
$ PRINCIPAL_FREQ: 12
$ PAYMENT_DELAY: 0
$ DATED_DATE: 20041225
$ FIRST_PAYMENT_DATE: 20050125
$ NEXT_PAYMENT_DATE: 20050125
$ ACCRUAL_METHOD: THIRTY_360

```

```

Additional Floater Information
$ FLOATER_INDEX: LIBOR1M0
$ FLOATER_RESET: Freq: 12; Next: 20050125
$ FLOATER_FORMULA: 0.00000 -1 7.1
$ FLOATER_LIMITS:Thres: 20041225 Floor: 0. Cap: 7.1

```

```

$ PHANTOM: 25
!{ TRANCHE_NAME: 1IN1 }
$ ORIGINAL_AMOUNT: 41340333.00
$ CURRENT_FACTOR: 1.000000000

```

\$ CURRENT_COUPON: 5 Floater Bond
 \$ PRINCIPAL_FREQ: 12
 \$ PAYMENT_DELAY: 0
 \$ DATED_DATE: 20041225
 \$ FIRST_PAYMENT_DATE: 20050125
 \$ NEXT_PAYMENT_DATE: 20050125
 \$ ACCRUAL_METHOD: THIRTY_360

Additional Floater Information

\$ FLOATER_INDEX: LIBOR1M0
 \$ FLOATER_RESET: Freq: 12; Next: 20050125
 \$ FLOATER_FORMULA: 0.00000 -1 7.15
 \$ FLOATER_LIMITS:Thres: 20041225 Floor: 0. Cap: 7.15

 \$ TRANCHE: 1
 \$ NAME: "1N1"
 \$ CSORT: 1
 \$ TYPE: NAS
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 1 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 2
 \$ NAME: "1S11"
 \$ CSORT: 2
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 2 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 3
 \$ NAME: "1S12"
 \$ CSORT: 3
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 3 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 4
 \$ NAME: "1S13"
 \$ CSORT: 4
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 4 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 5
 \$ NAME: "1S14"
 \$ CSORT: 5
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 5 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 6
 \$ NAME: "1S15"
 \$ CSORT: 6
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 6 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 7
 \$ NAME: "1FL2"
 \$ CSORT: 7
 \$ TYPE: FLT
 \$ RECORD_DELAY: 0
 \$ COMPOSITION: BLOCK: 7 PRIN: 100.000000000 INT: 100.000000000

 \$ TRANCHE: 8
 \$ NAME: "1IN2"
 \$ CSORT: 8
 \$ TYPE: FLT,NTL
 \$ RECORD_DELAY: 0
 \$ NOTIONAL:
 \$ COMPOSITION: BLOCK: 24 PRIN: 100.000000000 INT: 100.000000000
 ! (notional tranche name is 1IN2)

 \$ TRANCHE: 9
 \$ NAME: "1S1"
 \$ CSORT: 9
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 8 PRIN: 100.000000000 INT: 100.000000000

```

$          TRANCHE: 10
$          NAME: "1S2"
$          CSORT: 10
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 9 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 11
$          NAME: "1S3"
$          CSORT: 11
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 10 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 12
$          NAME: "1S4"
$          CSORT: 12
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 11 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 13
$          NAME: "1S5"
$          CSORT: 13
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 12 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 14
$          NAME: "1S6"
$          CSORT: 14
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 13 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 15
$          NAME: "1S7"
$          CSORT: 15
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 14 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 16
$          NAME: "1S8"
$          CSORT: 16
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 15 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 17
$          NAME: "1S9"
$          CSORT: 17
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 16 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 18
$          NAME: "1FL1"
$          CSORT: 18
$          TYPE: FLT
$          RECORD_DELAY: 0
$ COMPOSITION: BLOCK: 17 PRIN: 100.000000000 INT: 100.000000000
-----
$          TRANCHE: 19
$          NAME: "1IN1"
$          CSORT: 19
$          TYPE: FLT,NTL
$          RECORD_DELAY: 0
$          NOTIONAL:
$ COMPOSITION: BLOCK: 25 PRIN: 100.000000000 INT: 100.000000000
! ( notional tranche name is 1IN1 )
-----
$          TRANCHE: 20
$          NAME: "1S10"
$          CSORT: 20
$          TYPE:
$          RECORD_DELAY: 24
$ COMPOSITION: BLOCK: 18 PRIN: 100.000000000 INT: 100.000000000
-----

```

\$ TRANCHE: 21
 \$ NAME: "1L1"
 \$ CSORT: 21
 \$ TYPE:
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 19 PRIN: 100.000000000 INT: 100.000000000

\$ TRANCHE: 22
 \$ NAME: "1V1"
 \$ CSORT: 22
 \$ TYPE: AD
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 20 PRIN: 100.000000000 INT: 100.000000000

\$ TRANCHE: 23
 \$ NAME: "1V2"
 \$ CSORT: 23
 \$ TYPE: AD
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 21 PRIN: 100.000000000 INT: 100.000000000

\$ TRANCHE: 24
 \$ NAME: "1Z1"
 \$ CSORT: 24
 \$ TYPE: Z
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 22 PRIN: 100.000000000 INT: 100.000000000

\$ TRANCHE: 25
 \$ NAME: "1B1"
 \$ CSORT: 25
 \$ TYPE: SUB
 \$ RECORD_DELAY: 24
 \$ COMPOSITION: BLOCK: 23 PRIN: 100.000000000 INT: 100.000000000

\$ END_TRANCHES:

END OF BOND FILE

 \$ VERSION: 3.03 (BLOOMBERG CMO COLLATERAL FILE)

\$ AGENCY_LIST: Type Factor Date P/Y Delay BV Delay
 \$ WHOLE 20041201 55 54

\$ ASSUMED_POOLS:

!G	Pool	Number	Pool	Type	NET-CPN	CURR--FACT	ORIG--BALANCE	PY-FEE	BV-FEE	PY/BV/BLN-W	AGE
M	1	WHOLE	XX/XX	5.500000000	1.000000000	421377184.00	0.570000000	0.570000000	358	358	358 2

CMSI 04-9

**Group 1
Pay rules**

1. Pay the NAS priority amount to the 1N1 until retired
2. Concurrently:
 - a. 50% Pay pro-rata to the 1S11-1S15 and the 1FL2 until retired.
 - b. 50% as follows:
 - i. Pay, pro-rata, to the 1S1-1S9 and the 1FL1 until retired.
 - ii. Pay to the 1S10 until retired.
3. Concurrently:
 - a. 50% Pay to the 1L1 until retired.
 - b. 50% Pay, sequentially, to the 1V1, 1V2 and the 1Z1 until retired.

1Z1 Accretion Waterfall

1. Pay to the 1V1, 1V2 in that order until retired.
2. Pay to the 1Z1 until retired.

Notes

Pxing Speed = 300 PSA.

Nas Bonds =

1N1 (Standard Nas Bond) Apply Shift to Prepays and Sched, Standard 60 mo lockout of hard lockout

Nas % = $\text{Min} ((1\text{N1 Balance})/(\text{Total Group 1 Non-PO balance}))$

Shift% = Standard shift schedule

Nas Priority Amount = $(\text{Sched} + \text{Prepays}) \times \text{Nas\%} \times \text{Shift\%}$

• **Floater Bonds –**

Initial Libor – 2.15%, 0 day delay

1FL1 – 1ML + 0.35%, 7.5% Cap, 0.35% Floor, Initial Coupon – 2.5%

1FL2 – 1ML + 0.40%, 7.5% Cap, 0.40% Floor, Initial Coupon – 2.55%

• **Inverse IO -**

Initial Libor – 2.15%, 0 day delay

1IN1 – 7.15% – 1ML, 0% Floor, 7.15% Cap, Initial Coupon – 5.0%, Notional with 1FL1

1IN2 – 7.1% – 1ML, 0% Floor, 7.1% Cap, Initial Coupon – 4.95%, Notional with 1FL2

Settlement: 12/31

```
-----
$      VERSION: 3.01 (BLOOMBERG CMO BOND FILE)
-----
$      DEAL: CMSI04-9G5BBG
$      PRICING: 300 PSA
$      SETTLEMENT: 20041231
-----
$      BLOCK: 1
!{    TRANCHE NAME: 5N1 }
$      ORIGINAL_AMOUNT: 46000000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
$      BLOCK: 2
!{    TRANCHE NAME: 5S1 }
$      ORIGINAL_AMOUNT: 345934000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
$      BLOCK: 3
!{    TRANCHE NAME: 5S2 }
$      ORIGINAL_AMOUNT: 18595000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
$      BLOCK: 4
!{    TRANCHE NAME: 5Z2 }
$      ORIGINAL_AMOUNT: 1405000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
$      BLOCK: 5
!{    TRANCHE NAME: 5V1 }
$      ORIGINAL_AMOUNT: 17779000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
$      BLOCK: 6
!{    TRANCHE NAME: 5Z1 }
$      ORIGINAL_AMOUNT: 30287000.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
-----
```

```

$-----
$      BLOCK: 7
$      TRANCHE NAME: 5B1 }
$      ORIGINAL_AMOUNT: 12036943.00
$      CURRENT_FACTOR: 1.000000000
$      CURRENT_COUPON: 5.5
$      PRINCIPAL_FREQ: 12
$      PAYMENT_DELAY: 24
$      DATED_DATE: 20041201
$      FIRST_PAYMENT_DATE: 20050125
$      NEXT_PAYMENT_DATE: 20050125
$      ACCRUAL_METHOD: THIRTY_360
$-----

```

```

$-----
$      TRANCHE: 1
$      NAME: "5N1"
$      CSORT: 1
$      TYPE: NAS
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 1 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 2
$      NAME: "5S1"
$      CSORT: 2
$      TYPE:
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 2 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 3
$      NAME: "5S2"
$      CSORT: 3
$      TYPE: AD
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 3 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 4
$      NAME: "5Z2"
$      CSORT: 4
$      TYPE: Z
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 4 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 5
$      NAME: "5V1"
$      CSORT: 5
$      TYPE: AD
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 5 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 6
$      NAME: "5Z1"
$      CSORT: 6
$      TYPE: Z
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 6 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$-----
$      TRANCHE: 7
$      NAME: "5B1"
$      CSORT: 7
$      TYPE: SUB
$      RECORD_DELAY: 24
$      COMPOSITION: BLOCK: 7 PRIN: 100.000000000 INT: 100.000000000
$-----

```

```

$      END_TRANCHES:
$-----

```

```

$      END OF BOND FILE

```

```

$      *****
$      VERSION: 3.03 (BLOOMBERG CMO COLLATERAL FILE)

```

```

$      AGENCY_LIST:      Type      Factor Date      P/Y Delay      BV Delay
$      WHOLE 20041201 55 54

```

```

$      ASSUMED_POOLS:

```

```

$      IG Pool Number Pool Type      NET-CPN CURR--FACT ORIG--BALANCE PY-FEE BV-FEE PY/BV/BLN-W AGE

```

CMSI04-9G5BBG

M 1 WHOLE XX/XX 5.500000000 1.00000000 472036943.00 0.570000000 0.570000000 358 358 358 2



CMSI 04-9

Group 5

Pay rules

1. Pay the NAS priority amount to the 5N1 until retired
2. Pay to the 5S1 until retired.
3. Concurrently:
 - a. 29.3832456733171% as follows:
 - i. Pay, to the 5S2 until retired.
 - ii. Pay, to the 5Z2 until retired.
 - b. 70.6167543266829% as follows:
 - i. Pay to the 5V1 until retired.
 - ii. Pay to the 5Z1 until retired.
4. Pay to the 5N1 until retired.

5Z2 Accretion Waterfall:

1. Pay to the 5S2 until retired.
2. Pay to the 5Z2 until retired.

5Z1 Accretion Waterfall:

1. Pay to the 5V1 until retired.
2. Pay to the 5Z1 until retired.

Notes

Pxing Speed = 300 PSA.

Nas Bonds =

5N1 (Standard Nas Bond) Apply Shift to Prepays and Sched, Standard 60 mo lockout of hard lockout

Settlement: 12/31

CMS104-9C1BBG - Summary

Deal Summary Report

CMS104-9C1BBG

Assumptions		Collateral		Age		WAL		Dur	
Settlement	31-Dec-2004	Priority	300 PSA	Balance	WAC	WAM	358	2	5.58
1st Pay Date	25-Jan-2005	Recovery	0 CUR	\$421,377,194.00	6.07				4.4
		Seniority	0 months						
			0%						

Tranche	Rating	Balance	Capex	Principal	Avg	Dur	Yield	Spread	Bench	Price	\$@1bp	Accrued	Market	Unit	Notes
Name				Window	Life			bp	%		Int/1M	(M/d)	Date		
1N1		41,000,000.00	5.5	01/10 - 10/04	11.05								01-Dec-04	FX	
1S11		24,679,520.00	5.5	01/05 - 09/12	3.46								01-Dec-04	FX	
1S12		24,679,520.00	5.25	01/05 - 09/12	3.46								01-Dec-04	FX	
1S13		24,679,520.00	5	01/05 - 09/12	3.46								01-Dec-04	FX	
1S14		24,679,520.00	4.75	01/05 - 09/12	3.46								01-Dec-04	FX	
1S15		24,679,520.00	4.5	01/05 - 09/12	3.46								01-Dec-04	FX	
1E12		30,849,400.00	2.55	01/05 - 09/12	3.46								25-Dec-04	RLT	
1N12		30,849,400.00	4.95	01/05 - 09/12	3.46								25-Dec-04	INV JO	
1S11		9,185,740.00	5.5	01/05 - 03/10	2.78								01-Dec-04	FX	
1S12		9,185,740.00	5.25	01/05 - 03/10	2.78								01-Dec-04	FX	
1S13		9,185,740.00	5	01/05 - 03/10	2.78								01-Dec-04	FX	
1S14		9,185,740.00	4.75	01/05 - 03/10	2.78								01-Dec-04	FX	
1S15		9,185,740.00	4.5	01/05 - 03/10	2.78								01-Dec-04	FX	
1S17		9,185,740.00	4.25	01/05 - 03/10	2.78								01-Dec-04	FX	
1S18		9,185,740.00	4	01/05 - 03/10	2.78								01-Dec-04	FX	
1S19		9,185,740.00	3.75	01/05 - 03/10	2.78								01-Dec-04	FX	
1E11		9,185,740.00	3.5	01/05 - 03/10	2.78								01-Dec-04	FX	
1E14		41,340,333.00	2.5	01/05 - 03/10	2.78								25-Dec-04	RLT	
1N11		41,340,333.00	5	01/05 - 03/10	2.78								25-Dec-04	INV JO	
1S10		30,228,000.00	5.5	01/10 - 09/12	6.33								01-Dec-04	FX	
1L1		30,228,000.00	5.5	09/12 - 10/04	11.61								01-Dec-04	FX	
1V1		8,043,000.00	5.5	01/05 - 12/12	5.44								01-Dec-04	FX	
1V2		12,248,000.00	5.5	12/12 - 12/14	8.82								01-Dec-04	FX	
1Z1		9,582,000.00	5.5	12/14 - 10/04	14.17								01-Dec-04	FX	
1B1		11,377,184.00	5.5	01/05 - 10/04	10.31								01-Dec-04	FX	

Treasury

Swaps

Mat 6MO 2YR 3YR 5YR 10YR 20YR 1YR 2YR 3YR 5YR 10YR 20YR
 Yld 2.348 2.830 3.185 3.587 4.204 4.880 2.860 3.307 3.561 3.973 4.589 5.239

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00017

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	98	91	89	87
25-Dec-06	87	89	74	67	60
25-Dec-07	85	80	53	42	31
25-Dec-08	83	71	36	22	10
25-Dec-09	91	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	18	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0

WAL 17.12 7.99 3.46 2.79 2.39

Principal Wind Jan05-May32 Jan05-Jun24 Jan05-Sep12 Jan05-Sep10 Jan05-Aug09

LIBOR 1MO 2.15 2.15 2.15 2.15 2.15
 Prepay 0 PSA 100 PSA 300 PSA 400 PSA 500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	96	91	89	87
25-Dec-06	97	89	74	67	60
25-Dec-07	95	80	53	42	31
25-Dec-08	93	71	36	22	10
25-Dec-09	91	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	78	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	16	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0

WAL 17.12 7.99 3.46 2.79 2.39

Principal Ward Jan05-May32 Jan05-Jun04 Jan05-Sep12 Jan05-Sep10 Jan05-Aug09

LIBOR 1MO 2.15 2.15 2.15 2.15 2.15

Property 0 PSA 100 PSA 300 PSA 400 PSA 500 PSA

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00019

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	96	91	89	87
25-Dec-06	97	89	74	67	60
25-Dec-07	95	80	53	42	31
25-Dec-08	83	71	36	22	10
25-Dec-09	81	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	78	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	16	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0
WtL	17.12	7.99	3.46	2.79	2.39
Principal Ward	Jan05-May22	Jan05-Jun24	Jan05-Sep12	Jan05-Sep10	Jan05-Aug09
LIBOR_1MO	2.15	2.15	2.15	2.15	2.15
Pmpmt	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS104-9G1BBG - Dec - 1S14

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	96	91	89	87
25-Dec-06	87	89	74	67	60
25-Dec-07	95	80	53	42	31
25-Dec-08	83	71	36	22	10
25-Dec-09	81	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	18	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0

Wtd 17.12 7.99 3.46 2.79 2.39
 Principal Wind Jan05-May02 Jan05-Jun04 Jan05-Sep12 Jan05-Sep10 Jan05-Aug09

LIBOR 1MO 2.15 2.15 2.15 2.15 2.15
 Prepay 0 PSA 100 PSA 300 PSA 400 PSA 500 PSA 2.15

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CMS1049G1BBG - Dec - 1S1S

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	96	91	89	87
25-Dec-06	97	89	74	67	60
25-Dec-07	95	80	53	42	31
25-Dec-08	93	71	36	22	10
25-Dec-09	91	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	16	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0

WAL

17.12

7.99

3.46

2.79

2.39

Principal Wind Jan05-May12 Jan05-Jun24 Jan05-Sep12 Jan05-Sep10 Jan05-Aug09

LIBOR, 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00022

CMS104-961BBG - Dec - 1FL2

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	96	91	89	87
25-Dec-06	97	89	74	67	60
25-Dec-07	96	80	53	42	31
25-Dec-08	93	71	36	22	10
25-Dec-09	81	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	16	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0
WAL	17.12	7.89	3.46	2.79	2.39
Principal Wind Jan05-May07	Jan05-Jun04	Jan05-Sep07	Jan05-Sep10	Jan05-Aug09	
LIBOR - 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00023

CMS104-9G1BBG - Dec - 1IN2

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	96	81	89	87
25-Dec-06	87	89	74	67	60
25-Dec-07	85	80	53	42	31
25-Dec-08	83	71	36	22	10
25-Dec-09	91	63	22	7	0
25-Dec-10	89	56	12	0	0
25-Dec-11	86	49	4	0	0
25-Dec-12	84	43	0	0	0
25-Dec-13	82	38	0	0	0
25-Dec-14	79	33	0	0	0
25-Dec-15	76	29	0	0	0
25-Dec-16	74	25	0	0	0
25-Dec-17	71	21	0	0	0
25-Dec-18	68	17	0	0	0
25-Dec-19	64	13	0	0	0
25-Dec-20	61	10	0	0	0
25-Dec-21	57	7	0	0	0
25-Dec-22	53	4	0	0	0
25-Dec-23	48	1	0	0	0
25-Dec-24	44	0	0	0	0
25-Dec-25	39	0	0	0	0
25-Dec-26	34	0	0	0	0
25-Dec-27	28	0	0	0	0
25-Dec-28	22	0	0	0	0
25-Dec-29	16	0	0	0	0
25-Dec-30	10	0	0	0	0
25-Dec-31	3	0	0	0	0
25-Dec-32	0	0	0	0	0
WAL	17.12	7.89	3.46	2.79	2.39
Private Window					
LIBOR_1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS104961BBG - Dec - 1S1

DAYS	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	85	89	86	84
25-Dec-06	88	86	88	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	81	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	88	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	48	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.86	5.99	2.76	2.29	1.99
Principal WAL	Jan05-Jan09	Jan05-Apr18	Jan05-May10	Jan05-Jun09	Jan05-Jul08
LIBOR 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	95	89	86	84
25-Dec-06	86	86	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	88	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.96	5.99	2.76	2.29	1.99
Principal Wind Jan05-Jan08					
LIBOR TMO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS104-9G1BRG - Dec - 1S3

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	95	89	86	84
25-Dec-06	96	88	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	8	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.56	5.59	2.78	2.29	1.99
Principal Wind Jan05-Jan09 Jan05-Apr18 Jan05-May10 Jan05-Feb09 Jan05-Jan08					
LIBOR 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	99	98	89	86	84
25-Dec-06	96	86	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.98	5.99	2.76	2.29	1.99
Principal Wind Jan05-Jan09 Jan05-Apr18 Jan05-May10 Jan05-Feb09 Jan05-Jun08					
LIBOR, 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS1049G1BBG - Dec - 1S5

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	95	89	86	84
25-Dec-06	96	86	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	81	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	88	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WHL	14.86	5.99	2.76	2.29	1.99
Principal Method	Jan05-Jun08	Jan05-Apr18	Jan05-May10	Jan05-Feb09	Jan05-Jun08
LIBOR_TMO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	95	89	86	84
25-Dec-06	96	86	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.96	5.99	2.76	2.29	1.89
Principal Wind	Jan05-Jan08	Jan05-Apr18	Jan05-May19	Jan05-Jun09	Jan05-Jul08
LIBOR 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00030

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	96	95	89	86	84
25-Dec-06	96	86	68	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.95	5.89	2.75	2.29	1.99
Principal Mtd	Jan05-Jun09	Jan05-Apr18	Jan05-May10	Jan05-Feb09	Jan05-Jun08
LIBOR, 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00031

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	88	86	89	86	84
25-Dec-06	96	86	88	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	81	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	88	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.56	5.89	2.76	2.29	1.99
Principal Wind Jan05-Jan08					
LIBOR TMD	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00032

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	95	89	86	84
25-Dec-06	96	86	80	59	50
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	8	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WtL	14.96	5.99	2.76	2.29	1.99
Principal Wtd	Jan05-Jun09	Jan05-Apr18	Jan05-Mar10	Jan05-Feb09	Jan05-Jan08
LIBOR, 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00033

CMS104-961BBG - Dec - 1FL1

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	86	86	86	86	84
25-Dec-06	86	86	86	86	84
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	88	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0

WAL 14.96 5.89 2.76 2.28 1.99
Principal WAL Jan05-Jun09 Jan05-Apr10 Jan05-Mar10 Jan05-Feb09 Jan05-Jan08

LIBOR_1MO 2.15 2.15 2.15 2.15 2.15
Prepay 0 PSA 100 PSA 300 PSA 400 PSA 500 PSA

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CMS104-9G1BBG - Dec - 11M1

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	98	95	89	86	84
25-Dec-06	95	88	84	81	80
25-Dec-07	94	75	42	27	14
25-Dec-08	91	64	21	3	0
25-Dec-09	89	54	3	0	0
25-Dec-10	86	45	0	0	0
25-Dec-11	83	37	0	0	0
25-Dec-12	80	30	0	0	0
25-Dec-13	77	23	0	0	0
25-Dec-14	74	17	0	0	0
25-Dec-15	71	11	0	0	0
25-Dec-16	67	6	0	0	0
25-Dec-17	64	1	0	0	0
25-Dec-18	60	0	0	0	0
25-Dec-19	55	0	0	0	0
25-Dec-20	51	0	0	0	0
25-Dec-21	46	0	0	0	0
25-Dec-22	41	0	0	0	0
25-Dec-23	36	0	0	0	0
25-Dec-24	30	0	0	0	0
25-Dec-25	24	0	0	0	0
25-Dec-26	18	0	0	0	0
25-Dec-27	11	0	0	0	0
25-Dec-28	4	0	0	0	0
25-Dec-29	0	0	0	0	0
WAL	14.96	5.99	2.76	2.29	1.99
Principal Window					
LIBOR_1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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00035

CMS04-9G1BBG - Dec - 1S10

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	51
25-Dec-09	100	100	100	37	0
25-Dec-10	100	100	61	0	0
25-Dec-11	100	100	20	0	0
25-Dec-12	100	100	0	0	0
25-Dec-13	100	100	0	0	0
25-Dec-14	100	100	0	0	0
25-Dec-15	100	100	0	0	0
25-Dec-16	100	100	0	0	0
25-Dec-17	100	100	0	0	0
25-Dec-18	100	86	0	0	0
25-Dec-19	100	68	0	0	0
25-Dec-20	100	51	0	0	0
25-Dec-21	100	35	0	0	0
25-Dec-22	100	20	0	0	0
25-Dec-23	100	6	0	0	0
25-Dec-24	100	0	0	0	0
25-Dec-25	100	0	0	0	0
25-Dec-26	100	0	0	0	0
25-Dec-27	100	0	0	0	0
25-Dec-28	100	0	0	0	0
25-Dec-29	83	0	0	0	0
25-Dec-30	49	0	0	0	0
25-Dec-31	14	0	0	0	0
25-Dec-32	0	0	0	0	0

WAL 25-38 16.2 6.33 4.88 4.06

Principal Writ: Jun03-May22 Apr18-Jun24 Mar10-Sep12 Feb09-Sep10 Jun08-Aug09

LIBOR_TMO	2.15	2.15	2.15	2.15	2.15
Priority	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	100
25-Dec-09	100	100	100	100	77
25-Dec-10	100	100	100	88	36
25-Dec-11	100	100	100	55	11
25-Dec-12	100	100	91	34 *	
25-Dec-13	100	100	71	23	0
25-Dec-14	100	100	57	17	0
25-Dec-15	100	100	45	13	0
25-Dec-16	100	100	36	9	0
25-Dec-17	100	100	29	7	0
25-Dec-18	100	100	23	5	0
25-Dec-19	100	100	18	4	0
25-Dec-20	100	100	14	3	0
25-Dec-21	100	100	11	2	0
25-Dec-22	100	100	8	1	0
25-Dec-23	100	100	7	1	0
25-Dec-24	100	93	5	1	0
25-Dec-25	100	81	4 *	0	0
25-Dec-26	100	69	3 *	0	0
25-Dec-27	100	59	2 *	0	0
25-Dec-28	100	48	1 *	0	0
25-Dec-29	100	39	1 *	0	0
25-Dec-30	100	30	1 *	0	0
25-Dec-31	100	21 *	*	0	0
25-Dec-32	76	13 *	*	0	0
25-Dec-33	35	6 *	*	0	0
25-Dec-34	0	0	0	0	0

WAL 28.65 24.13 11.81 8.18 5.82
Principal Wind May/2-Oct/4 Jan/24-Oct/4 Sep/12-Oct/4 Aug/09-Feb/13

LIBOR 1MO 2.15 2.15 2.15 2.15 2.15
Property 0 PSA 100 PSA 300 PSA 400 PSA 500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	93	93	93	93	93
25-Dec-06	86	86	86	86	86
25-Dec-07	78	78	78	78	78
25-Dec-08	70	70	70	70	70
25-Dec-09	61	61	61	61	0
25-Dec-10	52	52	52	7	0
25-Dec-11	42	42	42	0	0
25-Dec-12	32	32	0	0	0
25-Dec-13	21	21	0	0	0
25-Dec-14	9	9	0	0	0
25-Dec-15	0	0	0	0	0
WAL	5.55	5.55	5.44	4.6	3.55
Principal Wind Jan05-Oct15	Jan05-Oct15	Jan05-Dec12	Jan05-Jan11	Jan05-Nov09	
LEBOR_LMO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS104-9G1BBG - Dec - 1V2

Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	100
25-Dec-09	100	100	100	100	84
25-Dec-10	100	100	100	100	0
25-Dec-11	100	100	100	15	0
25-Dec-12	100	100	89	0	0
25-Dec-13	100	100	42	0	0
25-Dec-14	100	100	0	0	0
25-Dec-15	88	88	0	0	0
25-Dec-16	80	80	0	0	0
25-Dec-17	81	81	0	0	0
25-Dec-18	72	72	0	0	0
25-Dec-19	62	62	0	0	0
25-Dec-20	51	51	0	0	0
25-Dec-21	40	40	0	0	0
25-Dec-22	29	29	0	0	0
25-Dec-23	16	16	0	0	0
25-Dec-24	3	0	0	0	0
25-Dec-25	0	0	0	0	0
W/L	15.95	15.92	8.92	6.62	5.31
Principal Wind Oct15-Mar25	Oct15-Sep24	Dec12-Dec14	Jan11-Mar12	Nov09-Sep10	
LIBOR, 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	106	106	106	106	106
25-Dec-06	112	112	112	112	112
25-Dec-07	118	118	118	118	118
25-Dec-08	125	125	125	125	125
25-Dec-09	132	132	132	132	132
25-Dec-10	139	139	139	139	108
25-Dec-11	147	147	147	147	34
25-Dec-12	155	155	155	104	1
25-Dec-13	164	164	164	69	0
25-Dec-14	173	173	172	51	0
25-Dec-15	183	183	137	38	0
25-Dec-16	193	193	109	28	0
25-Dec-17	204	204	87	21	0
25-Dec-18	216	216	69	15	0
25-Dec-19	228	228	54	11	0
25-Dec-20	241	241	42	8	0
25-Dec-21	254	254	33	6	0
25-Dec-22	269	269	26	4	0
25-Dec-23	284	284	20	3	0
25-Dec-24	300	283	15	2	0
25-Dec-25	304	246	11	1	0
25-Dec-26	304	211	9	1	0
25-Dec-27	304	178	6	1	0
25-Dec-28	304	147	5 *	0	0
25-Dec-29	304	118	3 *	0	0
25-Dec-30	304	90	2 *	0	0
25-Dec-31	304	65	1 *	0	0
25-Dec-32	230	40	1 *	0	0
25-Dec-33	108	18 *	0	0	0
25-Dec-34	0	0	0	0	0

WAL

28.66

24.27

14.17

10

6.52

Principal Wind May12-Oct04 Sep14-Oct04 Dec14-Oct04 Apr12-Oct04 Sep10-Feb13

LIBOR_1MO

2.15

2.15

2.15

2.15

2.15

Prepay 0 PSA

100 PSA

300 PSA

400 PSA

500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	100	100	100	100	100
25-Dec-06	100	100	100	100	100
25-Dec-07	100	100	100	100	100
25-Dec-08	100	100	100	100	100
25-Dec-09	100	100	100	100	100
25-Dec-10	99	98	94	92	89
25-Dec-11	99	95	86	82	77
25-Dec-12	97	90	75	68	62
25-Dec-13	86	84	63	54	42
25-Dec-14	83	77	51	40	29
25-Dec-15	81	70	40	30	19
25-Dec-16	88	64	32	22	13
25-Dec-17	65	59	25	16	8
25-Dec-18	62	53	20	12	6
25-Dec-19	79	48	16	9	4
25-Dec-20	76	43	12	6	3
25-Dec-21	72	39	10	5	2
25-Dec-22	68	34	8	3	1
25-Dec-23	64	30	6	2	1
25-Dec-24	60	27	4	2	1
25-Dec-25	55	23	3	1	1
25-Dec-26	50	20	3	1	1
25-Dec-27	45	17	2	1	1
25-Dec-28	40	14	1	1	1
25-Dec-29	34	11	1	1	1
25-Dec-30	28	8	1	1	1
25-Dec-31	21	6	1	1	1
25-Dec-32	14	4	1	1	1
25-Dec-33	7	2	1	1	1
25-Dec-34	0	0	0	0	0
WAL	20.97	15.67	11.05	9.96	9.09
Principal Wtd	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04
LIBOR_1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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Date	1	2	3	4	5
31-Dec-04	100	100	100	100	100
25-Dec-05	99	99	99	99	99
25-Dec-06	97	97	97	97	97
25-Dec-07	96	96	96	96	96
25-Dec-08	95	95	95	95	95
25-Dec-09	93	93	93	93	93
25-Dec-10	91	90	88	84	82
25-Dec-11	90	86	78	74	70
25-Dec-12	88	81	68	62	55
25-Dec-13	86	75	57	48	41
25-Dec-14	84	69	45	36	28
25-Dec-15	81	63	38	28	19
25-Dec-16	78	58	29	20	13
25-Dec-17	76	52	23	14	9
25-Dec-18	74	48	18	11	6
25-Dec-19	71	43	14	8	4
25-Dec-20	68	39	11	6	3
25-Dec-21	65	35	9	4	2
25-Dec-22	61	31	7	3	1
25-Dec-23	58	27	5	2	1
25-Dec-24	54	24	4	1	1
25-Dec-25	50	21	3	1	1
25-Dec-26	45	18	2	1	1
25-Dec-27	41	15	2	1	1
25-Dec-28	36	12	1	1	1
25-Dec-29	30	10	1	1	1
25-Dec-30	25	8	1	1	1
25-Dec-31	19	5	1	1	1
25-Dec-32	13	3	1	1	1
25-Dec-33	6	2	1	1	1
25-Dec-34	0	0	0	0	0
WML	19.21	14.46	10.31	8.33	8.65
Principal WML	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04
LIBOR - 1MO	2.15	2.15	2.15	2.15	2.15
Prepay	0 PSA	100 PSA	300 PSA	400 PSA	500 PSA

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CMS104-9G5BBG - Summary

Deal Summary Report

CMS104-9G5BBG

Assumptions		Collateral		WAL		Dur	
Settlement	31-Dec-2004	Prepay	300 PSA	WAC	WAM	Age	2
1st Pay Date	25-Jan-2005	Default	0 CDR	Balance	\$472,036,943.00	5.58	4.39
		Recovery	0 months				
		Severity	0%				

Tranche		Rating		Balance		Spread Basis		Price		Yield	
Name											
SV1				46,000,000.00		5.5	0.010	- 10.04		11.05	
SV2				345,834,000.00		5.5	0.005	- 09.12		3.46	
SV3				18,595,000.00		5.5	0.005	- 05.20		10.24	
SV4				1,465,000.00		5.5	0.020	- 10.04		19.08	
SV5				17,779,000.00		5.5	0.005	- 10.12		4.53	
SV6				30,287,000.00		5.5	0.012	- 10.04		11.97	
SV7				12,036,943.00		5.5	0.005	- 10.04		10.31	

Treasury Swaps
 Met 6MO 2YR 3YR 5YR 10YR 30YR 1YR 2YR 3YR 5YR 10YR 30YR
 Yld 2.05 3.074 3.307 3.718 4.338 4.577 2.990 3.432 3.702 4.110 4.733 5.319

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CMSI04-9G5B8G - Dec - 5S1

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	90	85	78	71	65	58	51	44
25-Dec-06	81	71	60	49	38	29	20	12
25-Dec-07	73	59	44	31	19	9	0	0
25-Dec-08	65	48	31	17	5	0	0	0
25-Dec-09	57	39	20	5	0	0	0	0
25-Dec-10	50	31	12	0	0	0	0	0
25-Dec-11	44	24	5	0	0	0	0	0
25-Dec-12	39	18	0	0	0	0	0	0
25-Dec-13	34	13	0	0	0	0	0	0
25-Dec-14	29	9	0	0	0	0	0	0
25-Dec-15	25	5	0	0	0	0	0	0
25-Dec-16	21	2	0	0	0	0	0	0
25-Dec-17	17	0	0	0	0	0	0	0
25-Dec-18	14	0	0	0	0	0	0	0
25-Dec-19	11	0	0	0	0	0	0	0
25-Dec-20	8	0	0	0	0	0	0	0
25-Dec-21	5	0	0	0	0	0	0	0
25-Dec-22	2	0	0	0	0	0	0	0
25-Dec-23	0	0	0	0	0	0	0	0
WAL	7.16	4.57	3.01	2.23	1.76	1.43	1.2	1.02
Principal Wind	Jan05-Oct23	Jan05-Oct17	Jan05-Dec12	Jan05-Sep10	Jan05-May09	Jan05-Jun08	Jan05-Dec07	Jan05-Jul07
Prepay	8 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMS104-9G5BBG - Dec - 5S2

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	100	100	100	100	100	100	100	100
25-Dec-06	99	99	99	99	99	99	99	99
25-Dec-07	99	99	99	99	99	99	97	55
25-Dec-08	98	98	98	98	98	69	26	0
25-Dec-09	98	98	98	98	64	16	0	0
25-Dec-10	97	97	97	84	28	0	0	0
25-Dec-11	96	96	96	53	5	0	0	0
25-Dec-12	96	96	96	33	0	0	0	0
25-Dec-13	95	95	75	20	0	0	0	0
25-Dec-14	94	94	59	12	0	0	0	0
25-Dec-15	94	94	46	6	0	0	0	0
25-Dec-16	93	93	35	1	0	0	0	0
25-Dec-17	92	89	25	0	0	0	0	0
25-Dec-18	91	75	17	0	0	0	0	0
25-Dec-19	90	61	10	0	0	0	0	0
25-Dec-20	89	50	4	0	0	0	0	0
25-Dec-21	88	39	0	0	0	0	0	0
25-Dec-22	87	29	0	0	0	0	0	0
25-Dec-23	84	20	0	0	0	0	0	0
25-Dec-24	70	13	0	0	0	0	0	0
25-Dec-25	56	5	0	0	0	0	0	0
25-Dec-26	43	0	0	0	0	0	0	0
25-Dec-27	31	0	0	0	0	0	0	0
25-Dec-28	20	0	0	0	0	0	0	0
25-Dec-29	9	0	0	0	0	0	0	0
25-Dec-30	0	0	0	0	0	0	0	0
WUL	20.62	15.93	11.04	7.56	5.49	4.38	3.66	3.11
Principal Wind	Jan05-Oct00	Jan05-Oct06	Jan05-Sep21	Jan05-Feb17	Jan05-May12	Jan05-Jul10	Jan05-Jul09	Jan05-Oct08
Prepay	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMS04-9G5BBG - Dec - 5Z2

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	106	106	106	106	106	106	106	106
25-Dec-06	112	112	112	112	112	112	112	112
25-Dec-07	118	118	118	118	118	118	118	118
25-Dec-08	125	125	125	125	125	125	125	125
25-Dec-09	132	132	132	132	132	132	0	0
25-Dec-10	139	139	139	139	139	0	0	0
25-Dec-11	147	147	147	147	147	0	0	0
25-Dec-12	155	155	155	155	68	0	0	0
25-Dec-13	164	164	164	164	13	0	0	0
25-Dec-14	173	173	173	173	9	0	0	0
25-Dec-15	183	183	183	183	7	0	0	0
25-Dec-16	193	193	193	193	5	0	0	0
25-Dec-17	204	204	204	195	4	0	0	0
25-Dec-18	216	216	216	119	3	0	0	0
25-Dec-19	228	228	228	92	2	0	0	0
25-Dec-20	241	241	241	70	1	0	0	0
25-Dec-21	254	254	237	54	1	0	0	0
25-Dec-22	269	269	190	41	1	0	0	0
25-Dec-23	284	284	152	31	0	0	0	0
25-Dec-24	300	300	121	23	0	0	0	0
25-Dec-25	317	317	95	17	0	0	0	0
25-Dec-26	334	317	73	12	0	0	0	0
25-Dec-27	353	256	56	9	0	0	0	0
25-Dec-28	373	202	42	8	0	0	0	0
25-Dec-29	394	155	30	4	0	0	0	0
25-Dec-30	389	114	21	3	0	0	0	0
25-Dec-31	278	78	14	2	0	0	0	0
25-Dec-32	174	47	8	1	0	0	0	0
25-Dec-33	77	20	3	0	0	0	0	0
25-Dec-34	0	0	0	0	0	0	0	0

WAL	27.78	25.14	20.7	15.81	8.38	5.78	4.65	3.95
Principal Wind	Oct09-Oct04	Oct05-Oct04	Oct21-Oct04	Feb17-Oct04	May12-Oct04	Jul10-Dec10	Jun09-Sep09	Oct08-Jan09
Property	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMSI04-9G5BBG - Dec - 5V1

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	90	90	90	90	90	90	90	90
25-Dec-06	80	80	80	80	80	80	80	80
25-Dec-07	70	70	70	70	70	70	65	0
25-Dec-08	58	58	58	58	58	0	0	0
25-Dec-09	46	46	46	46	0	0	0	0
25-Dec-10	34	34	34	1	0	0	0	0
25-Dec-11	20	20	20	0	0	0	0	0
25-Dec-12	6	6	6	0	0	0	0	0
25-Dec-13	0	0	0	0	0	0	0	0
WAL	4.56	4.56	4.55	4.09	3.53	3.07	2.68	2.35
Principal Wtd	Jan05-May13	Jan05-May13	Jan05-Jun13	Jan05-Jun11	Jan05-Sep09	Jan05-Dec08	Jan05-Apr08	Jan05-Oct07
Pctgwy	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMS104-9G5BBG - Dec - 5Z1

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	106	106	106	106	106	106	106	106
25-Dec-06	112	112	112	112	112	112	112	112
25-Dec-07	118	118	118	118	118	118	118	94
25-Dec-08	125	125	125	125	125	116	52	1
25-Dec-09	132	132	132	132	110	39	0	0
25-Dec-10	139	139	139	139	58	0	0	0
25-Dec-11	147	147	147	96	24	0	0	0
25-Dec-12	155	155	155	65	8	0	0	0
25-Dec-13	159	159	128	47	1	0	0	0
25-Dec-14	159	159	107	37	1	0	0	0
25-Dec-15	159	159	88	29	1	0	0	0
25-Dec-16	159	159	73	22	1	0	0	0
25-Dec-17	159	155	60	17 *	0	0	0	0
25-Dec-18	159	134	49	13 *	0	0	0	0
25-Dec-19	159	116	40	10 *	0	0	0	0
25-Dec-20	159	100	33	8 *	0	0	0	0
25-Dec-21	159	66	26	6 *	0	0	0	0
25-Dec-22	159	73	21	5 *	0	0	0	0
25-Dec-23	155	62	17	3 *	0	0	0	0
25-Dec-24	136	52	13	3 *	0	0	0	0
25-Dec-25	118	43	11	2 *	0	0	0	0
25-Dec-26	101	35	8	1 *	0	0	0	0
25-Dec-27	85	29	6	1 *	0	0	0	0
25-Dec-28	70	23	5	1 *	0	0	0	0
25-Dec-29	57	17	3 *	*	0	0	0	0
25-Dec-30	43	13	2 *	*	0	0	0	0
25-Dec-31	31	9	2 *	*	0	0	0	0
25-Dec-32	19	5	1 *	*	0	0	0	0
25-Dec-33	9	2 *	*	*	0	0	0	0
25-Dec-34	0	0	0	0	0	0	0	0

WAL 23.73 18.53 12.97 9.14 6.14 4.77 3.97 3.39
Principal Wind Oct22-Oct04 Oct17-Oct04 Feb13-Oct04 Jan11-Oct04 Sep09-Oct04 Dec08-Dec10 Apr08-Sep09 Oct07-Jun09

Prepay 6 CPR 10 CPR 15 CPR 20 CPR 25 CPR 30 CPR 35 CPR 40 CPR

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CMSI04-9G5BBG - Dec - 5N1

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	100	100	100	100	100	100	100	100
25-Dec-06	100	100	100	100	100	100	100	100
25-Dec-07	100	100	100	100	100	100	100	100
25-Dec-08	100	100	100	100	100	100	100	100
25-Dec-09	100	100	100	100	100	100	100	100
25-Dec-10	98	96	95	93	91	89	50	23
25-Dec-11	95	92	88	85	81	57	28	9
25-Dec-12	90	85	79	73	67	37	16	3
25-Dec-13	84	77	68	60	52	25	9	1
25-Dec-14	77	67	56	47	38	17	6	1
25-Dec-15	70	59	47	36	28	12	4	1
25-Dec-16	64	52	39	28	20	8	2	1
25-Dec-17	59	45	32	22	15	5	1	1
25-Dec-18	53	39	26	17	11	4	1	1
25-Dec-19	48	34	21	13	8	2	1	1
25-Dec-20	43	29	17	10	6	2	1	1
25-Dec-21	39	25	14	8	4	1	1	1
25-Dec-22	34	21	11	6	3	1	1	1
25-Dec-23	30	18	9	4	2	1	1	1
25-Dec-24	27	15	7	3	1	1	1	1
25-Dec-25	23	13	6	2	1	1	1	1
25-Dec-26	20	10	4	2	1	1	1	1
25-Dec-27	17	8	3	1	1	1	1	1
25-Dec-28	14	7	2	1	1	1	1	1
25-Dec-29	11	5	2	1	1	1	1	1
25-Dec-30	8	4	1	1	1	1	1	1
25-Dec-31	6	3	1	1	1	1	1	1
25-Dec-32	4	2	1	1	1	1	1	1
25-Dec-33	2	1	1	1	1	1	1	1
25-Dec-34	0	0	0	0	0	0	0	0
WAL	15.67	13.56	11.81	10.64	9.81	8.11	6.58	5.37
Principal Wtd	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Jan10-Oct04	Sep09-Oct04	Jan09-Oct04
Prepay	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMS104-9G5B8G - Dec - 5B1

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	99	99	99	99	99	99	99	99
25-Dec-06	97	97	97	97	97	97	97	97
25-Dec-07	96	96	96	96	96	96	96	96
25-Dec-08	95	95	95	95	95	95	95	95
25-Dec-09	93	93	93	93	93	93	93	93
25-Dec-10	90	89	87	86	84	82	80	79
25-Dec-11	86	83	80	77	73	70	67	63
25-Dec-12	81	77	71	68	61	55	50	46
25-Dec-13	75	69	61	54	47	41	35	30
25-Dec-14	69	60	51	42	34	28	22	17
25-Dec-15	63	53	42	33	25	19	14	10
25-Dec-16	58	46	35	26	18	13	9	6
25-Dec-17	52	40	28	20	13	9	6	3
25-Dec-18	48	35	23	15	10	6	3	2
25-Dec-19	43	30	19	12	7	4	2	1
25-Dec-20	39	26	15	9	5	3	1	1
25-Dec-21	35	22	13	7	4	2	1	1
25-Dec-22	31	19	10	5	3	1	1	1
25-Dec-23	27	16	8	4	2	1	1	1
25-Dec-24	24	14	6	3	1	1	1	1
25-Dec-25	21	11	5	2	1	1	1	1
25-Dec-26	18	9	4	2	1	1	1	1
25-Dec-27	15	7	3	1	1	1	1	1
25-Dec-28	12	6	2	1	1	1	1	1
25-Dec-29	10	5	2	1	1	1	1	1
25-Dec-30	8	3	1	1	1	1	1	1
25-Dec-31	5	2	1	1	1	1	1	1
25-Dec-32	3	1	1	1	1	1	1	1
25-Dec-33	2	1	1	1	1	1	1	1
25-Dec-34	0	0	0	0	0	0	0	0
WAL	14.46	12.57	10.99	9.94	9.2	8.65	8.22	7.88
Principal Wtds Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04
Prepay	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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CMS104-9G5BBG - Dec - COLLAT

Date	1	2	3	4	5	6	7	8
31-Dec-04	100	100	100	100	100	100	100	100
25-Dec-05	93	89	84	79	74	69	64	59
25-Dec-06	88	79	70	62	55	48	41	35
25-Dec-07	80	70	59	49	41	33	26	21
25-Dec-08	74	62	49	39	30	23	17	12
25-Dec-09	68	55	41	30	22	16	11	7
25-Dec-10	63	49	34	24	16	11	7	4
25-Dec-11	58	43	29	19	12	7	4	3
25-Dec-12	53	38	24	15	9	5	3	1
25-Dec-13	48	33	20	12	6	3	2	1
25-Dec-14	45	29	16	9	5	2	1	1
25-Dec-15	41	26	14	7	3	2	1	1
25-Dec-16	38	22	11	5	3	1	1	1
25-Dec-17	34	19	9	4	2	1	1	1
25-Dec-18	31	17	8	3	1	1	1	1
25-Dec-19	28	15	6	2	1	1	1	1
25-Dec-20	25	13	5	2	1	1	1	1
25-Dec-21	23	11	4	1	1	1	1	1
25-Dec-22	20	9	3	1	1	1	1	1
25-Dec-23	18	8	3	1	1	1	1	1
25-Dec-24	16	7	2	1	1	1	1	1
25-Dec-25	14	5	2	1	1	1	1	1
25-Dec-26	12	4	1	1	1	1	1	1
25-Dec-27	10	4	1	1	1	1	1	1
25-Dec-28	8	3	1	1	1	1	1	1
25-Dec-29	6	2	1	1	1	1	1	1
25-Dec-30	5	2	1	1	1	1	1	1
25-Dec-31	4	1	1	1	1	1	1	1
25-Dec-32	2	1	1	1	1	1	1	1
25-Dec-33	1	1	1	1	1	1	1	1
25-Dec-34	0	0	0	0	0	0	0	0
WAL	10.56	7.66	5.5	4.18	3.32	2.72	2.27	1.93
Principal Wind	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04	Jan05-Oct04
Prepay	6 CPR	10 CPR	15 CPR	20 CPR	25 CPR	30 CPR	35 CPR	40 CPR

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