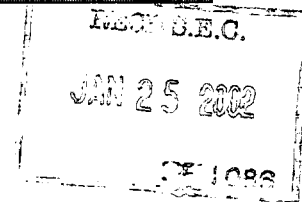


UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
Washington, D. C. 20549

OMB APPROVAL
OMB Number: 3235-0327
Expires: July 31, 2004
Estimated average burden hours per response . . . 0.15



02013205

FORM SE

FORM FOR SUBMISSION OF PAPER FORMAT EXHIBITS  
BY ELECTRONIC FILERS

Wells Fargo Asset Securities Corporation  
Exact name of registrant as specified in charter

0001011663  
Registrant CIK Number

8-K For 11-28-01  
Electronic report, schedule or registration statement  
of which the documents are a part (give period of report)

333-74308  
SEC file number, if available

\_\_\_\_\_  
Name of Person Filing the Document (If other than the Registrant)

PROCESSED

FEB 11 2002

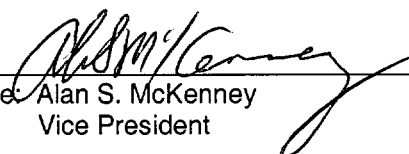
THOMSON  
FINANCIAL

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 Frederick, State of Maryland, January 24, 2002.

Wells Fargo Asset Securities Corporation  
(Registrant)

By:   
Name: Alan S. McKenney  
Title: Vice President

*Filings Made by Person Other Than the Registrant:*

After reasonable inquiry and to the best of my knowledge and belief, I certify on \_\_\_\_\_,  
\_\_\_\_\_, that the information set forth in this statement is true and complete.

By: \_\_\_\_\_  
(Name)  
\_\_\_\_\_  
(Title)

*AM*

FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.003

**WFM02004B 30 year 0.0**

**Cmoproj**  
5:52:26 pm January 22, 2002  
Marina Tukhlin mtukhlin@slcddog  
Page 1

Bond	Balance	Coupon	Delay	Factor	Accruing Start	Index	Value	Reset	Multiplier
<b>2.A/BEX</b>	72,928,000.00	2.31000	0	1.000000	01/25/02	IML	1.7400	0.57000	1.00000

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
8.50000	0.00000	2.3100	01/30/02	IML30 year	6.92	358.00	275.0PSA	100:00

**1ML + 0.570000 cap: 8.500000**

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
99:16	2.397	2.420	2.443	2.464	2.483	2.517	2.547	2.597	2.659
99:17	2.392	2.414	2.435	2.455	2.473	2.505	2.533	2.580	2.638
99:18	2.388	2.408	2.428	2.446	2.463	2.493	2.519	2.562	2.617
99:19	2.383	2.401	2.420	2.437	2.453	2.481	2.504	2.545	2.596
99:20	2.378	2.395	2.412	2.428	2.443	2.468	2.490	2.528	2.574
99:21	2.373	2.389	2.405	2.419	2.433	2.456	2.476	2.511	2.553
99:22	2.369	2.383	2.397	2.410	2.422	2.444	2.462	2.493	2.532
99:23	2.364	2.377	2.389	2.401	2.412	2.431	2.448	2.476	2.511
99:24	2.359	2.371	2.382	2.392	2.402	2.419	2.434	2.459	2.490
99:25	2.354	2.364	2.374	2.384	2.392	2.407	2.420	2.442	2.469
99:26	2.350	2.358	2.367	2.375	2.382	2.395	2.406	2.424	2.448
99:27	2.345	2.352	2.359	2.366	2.372	2.382	2.391	2.407	2.426
99:28	2.340	2.346	2.351	2.357	2.362	2.370	2.377	2.390	2.405
99:29	2.335	2.340	2.344	2.348	2.351	2.358	2.363	2.373	2.384
99:30	2.331	2.333	2.336	2.339	2.341	2.346	2.349	2.356	2.363
99:31	2.326	2.327	2.329	2.330	2.331	2.333	2.335	2.338	2.342
100:00	2.321	2.321	2.321	2.321	2.321	2.321	2.321	2.321	2.321
100:01	2.316	2.315	2.314	2.312	2.311	2.309	2.307	2.304	2.300
100:02	2.312	2.309	2.306	2.303	2.301	2.297	2.293	2.287	2.279
100:03	2.307	2.303	2.298	2.294	2.291	2.284	2.279	2.270	2.258
100:04	2.302	2.297	2.291	2.286	2.281	2.272	2.265	2.252	2.237
100:05	2.298	2.290	2.283	2.277	2.271	2.260	2.251	2.235	2.215
100:06	2.293	2.284	2.276	2.268	2.261	2.248	2.237	2.218	2.195
100:07	2.288	2.278	2.268	2.259	2.251	2.236	2.223	2.201	2.174
100:08	2.283	2.272	2.261	2.250	2.240	2.223	2.209	2.184	2.153
100:09	2.279	2.266	2.253	2.241	2.230	2.211	2.195	2.167	2.132
100:10	2.274	2.260	2.246	2.232	2.220	2.199	2.181	2.150	2.111
100:11	2.269	2.254	2.238	2.223	2.210	2.187	2.167	2.133	2.090
100:12	2.265	2.247	2.230	2.215	2.200	2.175	2.153	2.116	2.069
100:13	2.260	2.241	2.223	2.206	2.190	2.163	2.139	2.098	2.042
100:14	2.255	2.235	2.215	2.197	2.180	2.150	2.125	2.081	2.022
100:15	2.251	2.229	2.208	2.188	2.170	2.138	2.111	2.064	2.007
<b>Avg Life</b>	<b>7.509</b>	<b>5.984</b>	<b>4.454</b>	<b>3.748</b>	<b>3.275</b>	<b>2.681</b>	<b>2.319</b>	<b>1.886</b>	<b>1.532</b>
<b>Duration</b>	<b>6.612</b>	<b>5.070</b>	<b>4.123</b>	<b>3.510</b>	<b>3.091</b>	<b>2.555</b>	<b>2.222</b>	<b>1.818</b>	<b>1.485</b>
<b>First Pay</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>
<b>Last Pay</b>	<b>8/19</b>	<b>4/15</b>	<b>4/12</b>	<b>3/10</b>	<b>10/08</b>	<b>3/07</b>	<b>5/06</b>	<b>5/05</b>	<b>8/04</b>

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**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.spc

**WFM02004B 30 year 0.0**

**Cmoproj**  
5:52:26 pm January 22, 2002  
Marina Tukhin mntukhin@sleddog  
Page 2

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
<b>2014SA</b>	72,928,000.00	6.19000	0	1.003000	01/25/02	1ML	1.7400	7.93000	-1.00000

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
7.93000	0.00000	6.1900	01/30/02	1ML30 year	6.92	358.00	275.0PSA	7:08

**7.930 + -1.000 \* 1ML cap: 7.930**

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
6:24	102.780	99.671	96.462	93.151	89.749	82.786	75.786	62.119	43.126
6:25	102.166	99.052	95.837	92.519	89.110	82.132	75.120	61.435	42.432
6:26	101.558	98.439	95.218	91.893	88.477	81.485	74.461	60.758	41.744
6:27	100.957	97.833	94.606	91.274	87.851	80.844	73.808	60.088	41.063
6:28	100.362	97.233	94.000	90.661	87.231	80.210	73.162	59.424	40.388
6:29	99.773	96.639	93.401	90.055	86.617	79.582	72.521	58.766	39.720
6:30	99.190	96.051	92.807	89.455	86.009	78.960	71.887	58.115	39.057
6:31	98.614	95.470	92.220	88.860	85.403	78.344	71.259	57.469	38.402
7:00	98.043	94.894	91.638	88.272	84.812	77.734	70.637	56.830	37.752
7:01	97.478	94.324	91.062	87.689	84.222	77.130	70.021	56.197	37.108
7:02	96.919	93.761	90.493	87.113	83.638	76.532	69.411	55.569	36.470
7:03	96.366	93.202	89.928	86.541	83.060	75.939	68.806	54.948	35.838
7:04	95.818	92.650	89.370	85.976	82.487	75.352	68.207	54.332	35.212
7:05	95.276	92.102	88.817	85.416	81.920	74.771	67.614	53.722	34.591
7:06	94.739	91.561	88.269	84.861	81.358	74.195	67.026	53.117	33.977
7:07	94.208	91.024	87.726	84.312	80.801	73.624	66.443	52.518	33.367
7:08	93.682	90.493	87.189	83.768	80.250	73.059	65.866	51.924	32.763
7:09	93.161	89.967	86.657	83.229	79.704	72.499	65.294	51.335	32.164
7:10	92.645	89.446	86.131	82.696	79.163	71.944	64.727	50.752	31.571
7:11	92.134	88.931	85.609	82.167	78.627	71.394	64.165	50.173	30.983
7:12	91.628	88.420	85.092	81.644	78.096	70.849	63.608	49.600	30.400
7:13	91.128	87.914	84.580	81.125	77.570	70.309	63.057	49.032	29.822
7:14	90.631	87.413	84.073	80.611	77.049	69.774	62.510	48.469	29.249
7:15	90.140	86.916	83.571	80.102	76.532	69.243	61.968	47.910	28.681
7:16	89.653	86.425	83.073	79.597	76.021	68.713	61.430	47.357	28.118
7:17	89.171	85.938	82.580	79.097	75.513	68.196	60.898	46.808	27.559
7:18	88.694	85.455	82.092	78.602	75.011	67.680	60.370	46.264	27.005
7:19	88.221	84.977	81.608	78.111	74.513	67.168	59.846	45.724	26.456
7:20	87.752	84.504	81.128	77.625	74.019	66.660	59.327	45.189	25.912
7:21	87.288	84.035	80.653	77.142	73.530	66.157	58.812	44.659	25.372
7:22	86.828	83.570	80.182	76.665	73.045	65.658	58.302	44.133	24.837
7:23	86.372	83.109	79.715	76.191	72.564	65.164	57.796	43.611	24.306
<b>Avg Life</b>	<b>7.509</b>	<b>5.584</b>	<b>4.454</b>	<b>3.748</b>	<b>3.275</b>	<b>2.681</b>	<b>2.319</b>	<b>1.886</b>	<b>1.532</b>
<b>Duration</b>	<b>0.814</b>	<b>0.806</b>	<b>0.797</b>	<b>0.787</b>	<b>0.776</b>	<b>0.757</b>	<b>0.741</b>	<b>0.720</b>	<b>0.708</b>
<b>First Pay</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>
<b>Last Pay</b>	<b>8/19</b>	<b>4/15</b>	<b>4/12</b>	<b>3/10</b>	<b>10/08</b>	<b>3/07</b>	<b>5/06</b>	<b>5/05</b>	<b>8/04</b>

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**UBS Warburg LLC**  
Fixed Income Research  
cmoprof.003

**WFM02004B 30 year 0.0**

**cmoprof**  
5:57:26 pm January 22, 2002  
Marina Tukhin mrukhi@cisid.dog  
Page 3

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
2A11 EB	333,424,000.00	6.25000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ P2
-	-	6.2500	01/30/02	30 year	6.92	358.00	275.0PSA	100:29

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
100:13	6.181	6.144	6.107	6.073	6.041	5.985	5.937	5.854	5.752
100:14	6.176	6.137	6.099	6.063	6.030	5.972	5.922	5.836	5.730
100:15	6.170	6.130	6.090	6.053	6.019	5.959	5.907	5.818	5.708
100:16	6.164	6.123	6.082	6.043	6.008	5.946	5.892	5.800	5.686
100:17	6.158	6.116	6.073	6.034	5.997	5.933	5.877	5.782	5.664
100:18	6.153	6.108	6.065	6.024	5.986	5.920	5.862	5.764	5.642
100:19	6.147	6.101	6.056	6.014	5.975	5.907	5.847	5.746	5.620
100:20	6.141	6.094	6.048	6.004	5.964	5.894	5.833	5.728	5.598
100:21	6.136	6.087	6.039	5.995	5.953	5.881	5.818	5.710	5.577
100:22	6.130	6.080	6.031	5.985	5.942	5.868	5.803	5.692	5.555
100:23	6.124	6.073	6.022	5.975	5.932	5.855	5.788	5.674	5.533
100:24	6.119	6.066	6.014	5.965	5.921	5.842	5.773	5.656	5.511
100:25	6.113	6.059	6.006	5.956	5.910	5.829	5.758	5.638	5.489
100:26	6.108	6.052	5.997	5.946	5.899	5.816	5.744	5.620	5.468
100:27	6.102	6.045	5.989	5.936	5.888	5.803	5.729	5.602	5.446
100:28	6.096	6.038	5.980	5.926	5.877	5.790	5.714	5.584	5.424
100:29	6.091	6.031	5.972	5.917	5.866	5.777	5.699	5.567	5.402
100:30	6.085	6.024	5.963	5.907	5.855	5.764	5.684	5.549	5.381
100:31	6.079	6.017	5.955	5.897	5.844	5.751	5.670	5.531	5.359
101:00	6.074	6.010	5.947	5.888	5.833	5.738	5.655	5.513	5.337
101:01	6.068	6.003	5.938	5.878	5.823	5.725	5.640	5.495	5.316
101:02	6.062	5.996	5.930	5.868	5.812	5.712	5.625	5.477	5.294
101:03	6.057	5.989	5.921	5.858	5.801	5.699	5.610	5.459	5.272
101:04	6.051	5.982	5.913	5.849	5.790	5.686	5.596	5.441	5.251
101:05	6.046	5.975	5.905	5.839	5.779	5.673	5.581	5.424	5.229
101:06	6.040	5.968	5.896	5.829	5.768	5.660	5.566	5.406	5.207
101:07	6.034	5.961	5.888	5.820	5.757	5.647	5.551	5.388	5.186
101:08	6.029	5.954	5.880	5.810	5.747	5.634	5.537	5.370	5.166
101:09	6.023	5.947	5.871	5.800	5.736	5.621	5.522	5.352	5.143
101:10	6.018	5.940	5.863	5.791	5.725	5.608	5.507	5.335	5.121
101:11	6.012	5.933	5.854	5.781	5.714	5.595	5.493	5.317	5.099
101:12	6.006	5.926	5.846	5.772	5.703	5.582	5.478	5.299	5.079
Avg Life	7.509	5.584	4.454	3.748	3.275	2.681	2.319	1.886	1.532
Duration	5.464	4.378	3.661	3.173	2.828	2.372	2.082	1.721	1.418
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	8/19	4/15	4/12	3/10	10/08	3/07	5/06	5/05	8/04

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**UBS Warburg LLC**  
Fixed Income Research  
cmoproj400

**WFM02004B 30 year 0.0**

**Cmoproj**  
5:52:26 pm January 22, 2002  
Marina Tuzhin mntukhin@leddog  
Page 4

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplior
200 PE	125,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	101:11

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
100:27	6.353	6.295	6.238	6.185	6.136	6.050	5.975	5.847	5.688
100:28	6.347	6.288	6.230	6.175	6.125	6.037	5.960	5.829	5.666
100:29	6.341	6.281	6.221	6.165	6.114	6.024	5.945	5.811	5.644
100:30	6.336	6.274	6.213	6.156	6.103	6.011	5.930	5.793	5.623
100:31	6.330	6.267	6.204	6.146	6.092	5.997	5.915	5.775	5.601
101:00	6.324	6.260	6.196	6.136	6.081	5.984	5.901	5.757	5.579
101:01	6.319	6.252	6.187	6.126	6.070	5.971	5.886	5.739	5.557
101:02	6.313	6.245	6.179	6.117	6.059	5.958	5.871	5.721	5.536
101:03	6.307	6.238	6.170	6.107	6.049	5.945	5.856	5.703	5.514
101:04	6.302	6.231	6.162	6.097	6.038	5.932	5.841	5.685	5.492
101:05	6.296	6.224	6.154	6.087	6.027	5.919	5.826	5.667	5.470
101:06	6.290	6.217	6.145	6.078	6.016	5.906	5.812	5.649	5.449
101:07	6.284	6.210	6.137	6.068	6.005	5.893	5.797	5.632	5.427
101:08	6.279	6.203	6.128	6.058	5.994	5.880	5.782	5.614	5.405
101:09	6.273	6.196	6.120	6.048	5.983	5.867	5.767	5.596	5.384
101:10	6.267	6.189	6.111	6.039	5.972	5.854	5.752	5.578	5.362
101:11	6.262	6.182	6.103	6.029	5.961	5.841	5.738	5.560	5.340
101:12	6.256	6.175	6.095	6.019	5.950	5.828	5.723	5.542	5.319
101:13	6.250	6.168	6.086	6.010	5.940	5.815	5.708	5.524	5.297
101:14	6.245	6.161	6.078	6.000	5.929	5.803	5.693	5.507	5.275
101:15	6.239	6.154	6.069	5.990	5.918	5.790	5.679	5.489	5.254
101:16	6.234	6.147	6.061	5.981	5.907	5.777	5.664	5.471	5.232
101:17	6.228	6.140	6.052	5.971	5.896	5.764	5.649	5.453	5.211
101:18	6.222	6.132	6.044	5.961	5.885	5.751	5.634	5.435	5.189
101:19	6.217	6.125	6.036	5.952	5.874	5.738	5.620	5.418	5.167
101:20	6.211	6.118	6.027	5.942	5.864	5.725	5.605	5.400	5.146
101:21	6.205	6.111	6.019	5.932	5.853	5.712	5.590	5.382	5.124
101:22	6.200	6.104	6.011	5.923	5.842	5.699	5.576	5.364	5.103
101:23	6.194	6.097	6.002	5.913	5.831	5.686	5.561	5.347	5.081
101:24	6.188	6.090	5.994	5.903	5.820	5.673	5.546	5.329	5.060
101:25	6.183	6.083	5.985	5.894	5.809	5.660	5.532	5.311	5.038
101:26	6.177	6.076	5.977	5.884	5.799	5.648	5.517	5.293	5.017
<b>Avg Life</b>	<b>7.509</b>	<b>5.584</b>	<b>4.454</b>	<b>3.748</b>	<b>3.275</b>	<b>2.681</b>	<b>2.319</b>	<b>1.886</b>	<b>1.532</b>
<b>Duration</b>	<b>5.416</b>	<b>4.349</b>	<b>3.641</b>	<b>3.160</b>	<b>2.818</b>	<b>2.366</b>	<b>2.077</b>	<b>1.719</b>	<b>1.417</b>
<b>First Pay</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>
<b>Last Pay</b>	<b>8/19</b>	<b>4/15</b>	<b>4/12</b>	<b>3/10</b>	<b>10/08</b>	<b>3/07</b>	<b>5/06</b>	<b>5/05</b>	<b>8/04</b>

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**UBS Warburg LLC**  
Fixed Income Research  
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**WFM02004B 30 year 0.0**

**cmoproj**  
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Marina Tikhin mrtikhin@jleddog  
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Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
2A BK	125,000,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	30 year	6.92	358.00	275.0PSA	100:15

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
99:31	6.008	5.992	5.975	5.960	5.945	5.920	5.899	5.861	5.815
100:00	6.003	5.985	5.967	5.950	5.934	5.907	5.884	5.843	5.793
100:01	5.997	5.978	5.958	5.940	5.923	5.894	5.869	5.825	5.771
100:02	5.992	5.970	5.950	5.930	5.913	5.881	5.854	5.807	5.749
100:03	5.986	5.963	5.941	5.921	5.902	5.868	5.839	5.789	5.727
100:04	5.980	5.956	5.933	5.911	5.891	5.855	5.824	5.771	5.706
100:05	5.975	5.949	5.924	5.901	5.880	5.842	5.809	5.753	5.684
100:06	5.969	5.942	5.916	5.891	5.869	5.829	5.794	5.735	5.662
100:07	5.963	5.935	5.907	5.882	5.858	5.816	5.779	5.717	5.640
100:08	5.958	5.928	5.899	5.872	5.847	5.803	5.764	5.699	5.618
100:09	5.952	5.921	5.891	5.862	5.836	5.790	5.750	5.681	5.596
100:10	5.946	5.914	5.882	5.852	5.825	5.777	5.735	5.663	5.574
100:11	5.941	5.907	5.874	5.843	5.814	5.763	5.720	5.645	5.552
100:12	5.935	5.900	5.865	5.833	5.803	5.750	5.705	5.627	5.530
100:13	5.930	5.893	5.857	5.823	5.792	5.737	5.690	5.609	5.509
100:14	5.924	5.886	5.848	5.813	5.781	5.724	5.675	5.591	5.487
100:15	5.918	5.879	5.840	5.804	5.770	5.711	5.660	5.573	5.465
100:16	5.913	5.872	5.832	5.794	5.759	5.698	5.646	5.555	5.443
100:17	5.907	5.865	5.823	5.784	5.749	5.685	5.631	5.537	5.421
100:18	5.901	5.858	5.815	5.775	5.738	5.672	5.616	5.519	5.400
100:19	5.896	5.851	5.806	5.765	5.727	5.659	5.601	5.501	5.375
100:20	5.890	5.844	5.798	5.755	5.716	5.646	5.586	5.483	5.356
100:21	5.885	5.837	5.790	5.745	5.705	5.633	5.571	5.466	5.334
100:22	5.879	5.830	5.781	5.736	5.694	5.620	5.557	5.448	5.313
100:23	5.873	5.823	5.773	5.726	5.683	5.607	5.542	5.430	5.291
100:24	5.868	5.816	5.764	5.716	5.672	5.595	5.527	5.412	5.269
100:25	5.862	5.809	5.756	5.707	5.662	5.582	5.512	5.394	5.247
100:26	5.857	5.802	5.748	5.697	5.651	5.569	5.498	5.376	5.228
100:27	5.851	5.795	5.739	5.687	5.640	5.556	5.483	5.358	5.204
100:28	5.846	5.788	5.731	5.678	5.629	5.543	5.468	5.340	5.182
100:29	5.840	5.781	5.723	5.668	5.618	5.530	5.453	5.323	5.161
100:30	5.834	5.774	5.714	5.658	5.607	5.517	5.439	5.305	5.139
Avg Life	7.509	5.584	4.454	3.748	3.275	2.681	2.319	1.886	1.532
Duration	5.514	4.408	3.680	3.187	2.839	2.379	2.087	1.724	1.419
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	8/19	4/15	4/12	3/10	10/08	3/07	5/06	5/05	8/04

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**UBS Warburg LLC**

Fixed Income Research  
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Marina Tuhin mtkhin@slldog  
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2A 200

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
	133,005,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.OPSA	97:06

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
96:22	6.851	6.882	6.923	6.974	7.034	7.165	7.286	7.488	7.748
96:23	6.848	6.879	6.920	6.970	7.029	7.159	7.278	7.478	7.735
96:24	6.845	6.875	6.916	6.966	7.024	7.152	7.270	7.468	7.723
96:25	6.842	6.872	6.912	6.961	7.019	7.146	7.262	7.458	7.710
96:26	6.839	6.869	6.908	6.957	7.014	7.139	7.255	7.448	7.697
96:27	6.836	6.866	6.905	6.953	7.009	7.133	7.247	7.438	7.684
96:28	6.833	6.862	6.901	6.949	7.004	7.127	7.239	7.428	7.671
96:29	6.830	6.859	6.897	6.944	6.999	7.120	7.232	7.418	7.659
96:30	6.827	6.856	6.894	6.940	6.994	7.114	7.224	7.408	7.646
96:31	6.825	6.853	6.890	6.936	6.989	7.108	7.216	7.398	7.633
97:00	6.822	6.849	6.886	6.932	6.985	7.101	7.209	7.389	7.620
97:01	6.819	6.846	6.883	6.927	6.980	7.095	7.201	7.379	7.607
97:02	6.816	6.843	6.879	6.923	6.975	7.089	7.193	7.369	7.595
97:03	6.813	6.840	6.875	6.919	6.970	7.082	7.186	7.359	7.582
97:04	6.810	6.836	6.872	6.915	6.965	7.076	7.178	7.349	7.569
97:05	6.807	6.833	6.868	6.910	6.960	7.070	7.170	7.339	7.556
97:06	6.804	6.830	6.864	6.906	6.955	7.063	7.163	7.329	7.544
97:07	6.801	6.827	6.860	6.902	6.950	7.057	7.155	7.319	7.531
97:08	6.799	6.824	6.857	6.898	6.945	7.051	7.147	7.309	7.518
97:09	6.796	6.820	6.853	6.893	6.941	7.044	7.140	7.300	7.506
97:10	6.793	6.817	6.849	6.889	6.936	7.038	7.132	7.290	7.493
97:11	6.790	6.814	6.846	6.885	6.931	7.032	7.124	7.280	7.480
97:12	6.787	6.811	6.842	6.881	6.926	7.025	7.117	7.270	7.467
97:13	6.784	6.807	6.838	6.877	6.921	7.019	7.109	7.260	7.455
97:14	6.781	6.804	6.835	6.872	6.916	7.013	7.102	7.250	7.442
97:15	6.778	6.801	6.831	6.868	6.911	7.006	7.094	7.240	7.429
97:16	6.776	6.798	6.827	6.864	6.906	7.000	7.086	7.231	7.417
97:17	6.773	6.795	6.824	6.860	6.902	6.994	7.079	7.221	7.404
97:18	6.770	6.791	6.820	6.855	6.897	6.988	7.071	7.211	7.391
97:19	6.767	6.788	6.816	6.851	6.892	6.981	7.063	7.201	7.379
97:20	6.764	6.785	6.813	6.847	6.887	6.975	7.056	7.191	7.366
97:21	6.761	6.782	6.809	6.843	6.882	6.969	7.048	7.182	7.353
<b>Avg Life</b>	<b>21.577</b>	<b>17.325</b>	<b>13.809</b>	<b>11.099</b>	<b>9.047</b>	<b>6.431</b>	<b>5.096</b>	<b>3.791</b>	<b>2.855</b>
<b>Duration</b>	<b>11.087</b>	<b>9.917</b>	<b>8.692</b>	<b>7.545</b>	<b>6.539</b>	<b>5.053</b>	<b>4.178</b>	<b>3.239</b>	<b>2.511</b>
<b>First Pay</b>	<b>8/19</b>	<b>4/15</b>	<b>4/12</b>	<b>3/10</b>	<b>10/08</b>	<b>3/07</b>	<b>5/06</b>	<b>5/05</b>	<b>8/04</b>
<b>Last Pay</b>	<b>5/28</b>	<b>1/25</b>	<b>4/21</b>	<b>12/17</b>	<b>3/15</b>	<b>8/10</b>	<b>5/08</b>	<b>6/06</b>	<b>4/05</b>

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**UBS Warburg LLC**  
Fixed Income Research  
cmopmj103

**WFM02004B 30 year 0.0**

**Cmopraj**  
5:52:26 pm January 23, 2002  
Marino Tubkin mtubkin@sladdog  
Page 7

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A7	25,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000		

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.00PSA	100.21

**4.9YR SEQ**

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
100:05	6.500	6.483	6.465	6.446	6.426	6.389	6.356	6.301	6.232
100:06	6.496	6.477	6.458	6.438	6.418	6.379	6.344	6.286	6.214
100:07	6.491	6.472	6.451	6.431	6.409	6.368	6.332	6.271	6.195
100:08	6.486	6.466	6.445	6.423	6.401	6.357	6.319	6.256	6.176
100:09	6.482	6.461	6.438	6.416	6.392	6.347	6.307	6.241	6.157
100:10	6.477	6.455	6.432	6.408	6.384	6.336	6.295	6.225	6.139
100:11	6.472	6.449	6.425	6.400	6.375	6.326	6.283	6.210	6.120
100:12	6.468	6.444	6.419	6.393	6.367	6.315	6.271	6.195	6.101
100:13	6.463	6.438	6.412	6.385	6.358	6.305	6.258	6.180	6.082
100:14	6.458	6.433	6.406	6.378	6.350	6.294	6.246	6.165	6.064
100:15	6.454	6.427	6.399	6.370	6.341	6.284	6.234	6.150	6.045
100:16	6.449	6.422	6.393	6.363	6.333	6.274	6.222	6.135	6.026
100:17	6.444	6.416	6.386	6.355	6.324	6.263	6.209	6.120	6.007
100:18	6.440	6.411	6.380	6.348	6.316	6.253	6.197	6.105	5.989
100:19	6.435	6.405	6.373	6.340	6.307	6.242	6.185	6.089	5.970
100:20	6.430	6.400	6.367	6.333	6.299	6.232	6.173	6.074	5.951
100:21	6.426	6.394	6.360	6.326	6.290	6.221	6.161	6.059	5.933
100:22	6.421	6.389	6.354	6.318	6.282	6.211	6.149	6.044	5.914
100:23	6.417	6.383	6.347	6.311	6.273	6.200	6.136	6.029	5.896
100:24	6.412	6.377	6.341	6.303	6.265	6.190	6.124	6.014	5.877
100:25	6.407	6.372	6.334	6.296	6.256	6.179	6.112	5.999	5.858
100:26	6.403	6.366	6.328	6.288	6.248	6.169	6.100	5.984	5.840
100:27	6.398	6.361	6.322	6.281	6.239	6.159	6.088	5.969	5.821
100:28	6.394	6.355	6.315	6.273	6.231	6.148	6.076	5.954	5.802
100:29	6.389	6.350	6.309	6.266	6.222	6.138	6.064	5.939	5.784
100:30	6.384	6.344	6.302	6.258	6.214	6.127	6.051	5.924	5.765
100:31	6.380	6.339	6.296	6.251	6.205	6.117	6.039	5.909	5.747
101:00	6.375	6.333	6.289	6.244	6.197	6.107	6.027	5.894	5.728
101:01	6.371	6.328	6.283	6.236	6.189	6.096	6.015	5.879	5.710
101:02	6.366	6.322	6.276	6.229	6.180	6.086	6.003	5.864	5.691
101:03	6.361	6.317	6.270	6.221	6.172	6.075	5.991	5.849	5.673
101:04	6.357	6.311	6.263	6.214	6.163	6.065	5.979	5.834	5.654
<b>Avg Life</b>	<b>10.556</b>	<b>8.127</b>	<b>6.481</b>	<b>5.340</b>	<b>4.525</b>	<b>3.493</b>	<b>2.921</b>	<b>2.298</b>	<b>1.818</b>
<b>Duration</b>	<b>6.680</b>	<b>5.587</b>	<b>4.762</b>	<b>4.131</b>	<b>3.640</b>	<b>2.956</b>	<b>2.538</b>	<b>2.051</b>	<b>1.656</b>
<b>First Pay</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>	<b>2/02</b>
<b>Last Pay</b>	<b>5/28</b>	<b>1/25</b>	<b>4/21</b>	<b>12/17</b>	<b>3/15</b>	<b>8/10</b>	<b>5/08</b>	<b>6/06</b>	<b>4/05</b>

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmproj002

**WFM02004B 30 year 0.0**

**Cmproj**  
5:52:26 pm January 22, 2002  
Marina Tikhin makhin@stltdog  
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Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A3	3,370,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:25

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
97:09	6.809	6.844	6.889	6.944	7.000	7.106	7.200	7.364	7.572
97:10	6.806	6.841	6.885	6.939	6.994	7.099	7.191	7.353	7.559
97:11	6.803	6.837	6.881	6.934	6.988	7.092	7.183	7.342	7.545
97:12	6.800	6.834	6.877	6.929	6.983	7.084	7.174	7.332	7.531
97:13	6.797	6.830	6.873	6.924	6.977	7.077	7.166	7.321	7.518
97:14	6.794	6.827	6.869	6.919	6.971	7.070	7.157	7.310	7.504
97:15	6.791	6.823	6.864	6.914	6.966	7.063	7.149	7.299	7.490
97:16	6.788	6.820	6.860	6.909	6.960	7.056	7.141	7.289	7.477
97:17	6.785	6.816	6.856	6.904	6.954	7.049	7.132	7.278	7.463
97:18	6.782	6.813	6.852	6.899	6.949	7.041	7.124	7.267	7.450
97:19	6.779	6.809	6.848	6.894	6.943	7.034	7.115	7.256	7.436
97:20	6.776	6.805	6.844	6.889	6.937	7.027	7.107	7.246	7.422
97:21	6.772	6.802	6.839	6.885	6.931	7.020	7.098	7.235	7.409
97:22	6.769	6.798	6.835	6.880	6.926	7.013	7.090	7.224	7.395
97:23	6.766	6.795	6.831	6.875	6.920	7.006	7.081	7.214	7.382
97:24	6.763	6.791	6.827	6.870	6.914	6.999	7.073	7.203	7.368
97:25	6.760	6.788	6.823	6.865	6.909	6.991	7.065	7.192	7.355
97:26	6.757	6.784	6.819	6.860	6.903	6.984	7.056	7.182	7.341
97:27	6.754	6.781	6.815	6.855	6.897	6.977	7.048	7.171	7.327
97:28	6.751	6.777	6.810	6.850	6.892	6.970	7.039	7.160	7.314
97:29	6.748	6.774	6.806	6.845	6.886	6.963	7.031	7.150	7.300
97:30	6.745	6.770	6.802	6.841	6.881	6.956	7.023	7.139	7.287
97:31	6.742	6.767	6.798	6.836	6.875	6.949	7.014	7.128	7.273
98:00	6.739	6.763	6.794	6.831	6.869	6.942	7.006	7.118	7.260
98:01	6.736	6.760	6.790	6.826	6.864	6.935	6.997	7.107	7.246
98:02	6.733	6.756	6.786	6.821	6.858	6.927	6.989	7.096	7.233
98:03	6.730	6.753	6.781	6.816	6.852	6.920	6.981	7.086	7.219
98:04	6.727	6.749	6.777	6.811	6.847	6.913	6.972	7.075	7.206
98:05	6.724	6.746	6.773	6.806	6.841	6.906	6.964	7.064	7.192
98:06	6.721	6.742	6.769	6.802	6.835	6.899	6.955	7.054	7.179
98:07	6.718	6.739	6.765	6.797	6.830	6.892	6.947	7.043	7.165
98:08	6.715	6.735	6.761	6.792	6.824	6.885	6.939	7.032	7.152
Avg Life	18.780	14.379	11.172	8.851	7.292	5.487	4.505	3.437	2.642
Duration	10.446	9.007	7.563	6.498	5.609	4.459	3.774	2.975	2.344
First Pay	8/19	4/15	4/12	3/10	10/08	3/07	5/06	5/05	8/04
Last Pay	2/22	8/17	4/14	9/11	12/09	11/07	10/06	8/05	10/04

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**UBS Warburg LLC**

Fixed Income Research  
cmoproj603

**WFM02004B 30 year 0.0**

**cmoproj**  
5:52:26 pm January 22, 2002  
Marina Tikhin mtikhin@leddog  
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Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A4	3,040,000.00	6.50000	24	1.000090	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:25

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
97:09	6.796	6.822	6.857	6.899	6.951	7.053	7.149	7.305	7.513
97:10	6.793	6.819	6.853	6.895	6.946	7.047	7.141	7.295	7.500
97:11	6.790	6.815	6.849	6.891	6.941	7.040	7.133	7.285	7.487
97:12	6.787	6.812	6.845	6.886	6.936	7.034	7.126	7.276	7.474
97:13	6.784	6.809	6.842	6.882	6.931	7.028	7.118	7.266	7.461
97:14	6.782	6.806	6.838	6.878	6.926	7.021	7.110	7.256	7.449
97:15	6.779	6.802	6.834	6.873	6.921	7.015	7.102	7.246	7.436
97:16	6.776	6.799	6.831	6.869	6.915	7.008	7.095	7.236	7.423
97:17	6.773	6.796	6.827	6.865	6.911	7.002	7.087	7.226	7.410
97:18	6.770	6.793	6.823	6.861	6.906	6.995	7.079	7.216	7.397
97:19	6.767	6.790	6.819	6.856	6.901	6.989	7.071	7.206	7.385
97:20	6.764	6.786	6.816	6.852	6.896	6.983	7.064	7.196	7.372
97:21	6.761	6.783	6.812	6.848	6.891	6.976	7.056	7.186	7.359
97:22	6.759	6.780	6.808	6.843	6.886	6.970	7.048	7.176	7.346
97:23	6.756	6.777	6.805	6.839	6.881	6.963	7.040	7.167	7.334
97:24	6.753	6.773	6.801	6.835	6.876	6.957	7.033	7.157	7.321
97:25	6.750	6.770	6.797	6.831	6.871	6.951	7.025	7.147	7.308
97:26	6.747	6.767	6.794	6.826	6.866	6.944	7.017	7.137	7.295
97:27	6.744	6.764	6.790	6.822	6.861	6.938	7.009	7.127	7.283
97:28	6.741	6.761	6.786	6.818	6.856	6.931	7.002	7.117	7.270
97:29	6.739	6.757	6.782	6.813	6.851	6.925	6.994	7.107	7.257
97:30	6.736	6.754	6.779	6.809	6.846	6.919	6.986	7.097	7.245
97:31	6.733	6.751	6.775	6.805	6.841	6.912	6.979	7.088	7.233
98:00	6.730	6.748	6.771	6.801	6.836	6.906	6.971	7.078	7.219
98:01	6.727	6.745	6.768	6.796	6.831	6.899	6.963	7.068	7.206
98:02	6.724	6.741	6.764	6.792	6.826	6.893	6.956	7.058	7.194
98:03	6.721	6.738	6.760	6.788	6.821	6.887	6.948	7.048	7.181
98:04	6.719	6.735	6.757	6.784	6.816	6.880	6.940	7.038	7.168
98:05	6.716	6.732	6.753	6.779	6.811	6.874	6.932	7.029	7.156
98:06	6.713	6.729	6.749	6.775	6.806	6.868	6.925	7.019	7.143
98:07	6.710	6.725	6.746	6.771	6.801	6.861	6.917	7.009	7.130
98:08	6.707	6.722	6.742	6.766	6.796	6.855	6.909	6.999	7.118
<b>Avg Life</b>	<b>21.319</b>	<b>16.886</b>	<b>13.343</b>	<b>10.663</b>	<b>8.608</b>	<b>6.251</b>	<b>4.989</b>	<b>3.754</b>	<b>2.829</b>
<b>Duration</b>	<b>11.105</b>	<b>9.876</b>	<b>8.603</b>	<b>7.421</b>	<b>6.364</b>	<b>4.962</b>	<b>4.117</b>	<b>3.218</b>	<b>2.496</b>
<b>First Pay</b>	<b>2/22</b>	<b>3/17</b>	<b>4/14</b>	<b>5/11</b>	<b>6/09</b>	<b>7/07</b>	<b>8/05</b>	<b>9/03</b>	<b>10/01</b>
<b>Last Pay</b>	<b>9/24</b>	<b>5/20</b>	<b>9/16</b>	<b>10/13</b>	<b>7/11</b>	<b>10/08</b>	<b>5/07</b>	<b>12/05</b>	<b>12/04</b>

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FROM

**UBS Warburg LLC**  
 Fixed Income Research  
 cmoproj202

**WFM02004B 30 year 0.0**

**Cmoproj**  
 5:52:26 pm January 22, 2002  
 Marina Tikhonov mntikhin@sleddog  
 Page 10

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multplier
AS	2,900,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:25

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
97:09	6.785	6.803	6.827	6.859	6.899	7.000	7.094	7.251	7.453
97:10	6.783	6.800	6.824	6.855	6.894	6.995	7.087	7.242	7.441
97:11	6.780	6.797	6.821	6.852	6.890	6.989	7.080	7.232	7.429
97:12	6.777	6.794	6.817	6.848	6.886	6.983	7.073	7.223	7.417
97:13	6.774	6.791	6.814	6.844	6.882	6.978	7.066	7.214	7.405
97:14	6.772	6.788	6.811	6.840	6.877	6.972	7.059	7.205	7.393
97:15	6.769	6.785	6.807	6.837	6.873	6.966	7.052	7.196	7.381
97:16	6.766	6.782	6.804	6.833	6.869	6.960	7.045	7.187	7.369
97:17	6.764	6.779	6.801	6.829	6.864	6.955	7.038	7.177	7.357
97:18	6.761	6.776	6.798	6.825	6.860	6.949	7.031	7.168	7.345
97:19	6.758	6.773	6.794	6.822	6.856	6.943	7.024	7.159	7.333
97:20	6.755	6.770	6.791	6.818	6.852	6.938	7.017	7.150	7.321
97:21	6.753	6.767	6.788	6.814	6.847	6.932	7.010	7.141	7.309
97:22	6.750	6.764	6.784	6.810	6.843	6.926	7.003	7.132	7.297
97:23	6.747	6.761	6.781	6.807	6.839	6.921	6.996	7.123	7.285
97:24	6.744	6.758	6.778	6.803	6.834	6.915	6.989	7.113	7.273
97:25	6.742	6.755	6.774	6.799	6.830	6.909	6.982	7.104	7.261
97:26	6.739	6.752	6.771	6.795	6.826	6.904	6.975	7.095	7.250
97:27	6.736	6.749	6.768	6.792	6.822	6.898	6.968	7.086	7.238
97:28	6.734	6.746	6.765	6.788	6.817	6.892	6.961	7.077	7.226
97:29	6.731	6.743	6.761	6.784	6.813	6.887	6.954	7.068	7.214
97:30	6.728	6.740	6.758	6.781	6.809	6.881	6.947	7.059	7.202
97:31	6.725	6.737	6.755	6.777	6.804	6.875	6.940	7.050	7.190
98:00	6.723	6.734	6.751	6.773	6.800	6.870	6.934	7.040	7.178
98:01	6.720	6.732	6.748	6.769	6.796	6.864	6.927	7.031	7.166
98:02	6.717	6.729	6.745	6.766	6.792	6.858	6.920	7.022	7.154
98:03	6.715	6.726	6.742	6.762	6.787	6.853	6.913	7.013	7.143
98:04	6.712	6.723	6.738	6.758	6.783	6.847	6.906	7.004	7.131
98:05	6.709	6.720	6.735	6.755	6.779	6.841	6.899	6.995	7.119
98:06	6.707	6.717	6.732	6.751	6.775	6.836	6.892	6.986	7.107
98:07	6.704	6.714	6.729	6.747	6.770	6.830	6.885	6.977	7.095
98:08	6.701	6.711	6.725	6.743	6.766	6.824	6.878	6.968	7.083
<b>Avg Life</b>	<b>24.061</b>	<b>19.990</b>	<b>16.210</b>	<b>13.157</b>	<b>10.697</b>	<b>7.280</b>	<b>5.642</b>	<b>4.108</b>	<b>3.046</b>
<b>Duration</b>	<b>11.701</b>	<b>10.769</b>	<b>9.651</b>	<b>8.523</b>	<b>7.434</b>	<b>5.601</b>	<b>4.563</b>	<b>3.483</b>	<b>2.669</b>
<b>First Pay</b>	<b>9/24</b>	<b>5/20</b>	<b>9/16</b>	<b>10/13</b>	<b>7/11</b>	<b>10/08</b>	<b>5/07</b>	<b>12/05</b>	<b>12/04</b>
<b>Last Pay</b>	<b>8/27</b>	<b>12/23</b>	<b>2/20</b>	<b>11/16</b>	<b>3/14</b>	<b>1/10</b>	<b>2/08</b>	<b>5/06</b>	<b>3/05</b>

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FROM

**UBS Warburg LLC**

Fixed Income Research

cmoprfj.003

**WFM02004B 30 year 0.0**

Cmoprfj

5:52:26 pm January 22, 2002  
Marina Tikhonova mtkhln@slcddag

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Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A6	690,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pz
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:25

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
97:09	6.780	6.791	6.810	6.835	6.866	6.962	7.059	7.217	7.416
97:10	6.777	6.788	6.807	6.831	6.862	6.957	7.052	7.209	7.405
97:11	6.774	6.786	6.804	6.828	6.858	6.952	7.046	7.200	7.393
97:12	6.772	6.783	6.801	6.824	6.854	6.946	7.039	7.191	7.382
97:13	6.769	6.780	6.798	6.821	6.851	6.941	7.033	7.183	7.370
97:14	6.766	6.777	6.794	6.818	6.847	6.936	7.026	7.174	7.359
97:15	6.764	6.774	6.791	6.814	6.843	6.931	7.020	7.165	7.347
97:16	6.761	6.772	6.788	6.811	6.839	6.926	7.013	7.156	7.336
97:17	6.758	6.769	6.785	6.807	6.835	6.921	7.007	7.148	7.325
97:18	6.756	6.766	6.782	6.804	6.831	6.915	7.000	7.139	7.313
97:19	6.753	6.763	6.779	6.801	6.828	6.910	6.994	7.130	7.302
97:20	6.750	6.760	6.776	6.797	6.824	6.905	6.987	7.122	7.290
97:21	6.748	6.758	6.773	6.794	6.820	6.900	6.981	7.113	7.279
97:22	6.745	6.755	6.770	6.790	6.816	6.895	6.974	7.104	7.267
97:23	6.742	6.752	6.767	6.787	6.812	6.890	6.968	7.096	7.256
97:24	6.740	6.749	6.764	6.784	6.809	6.885	6.961	7.087	7.245
97:25	6.737	6.746	6.761	6.780	6.805	6.879	6.955	7.078	7.233
97:26	6.735	6.744	6.758	6.777	6.801	6.874	6.948	7.070	7.222
97:27	6.732	6.741	6.755	6.773	6.797	6.869	6.942	7.061	7.210
97:28	6.729	6.738	6.752	6.770	6.793	6.864	6.935	7.052	7.199
97:29	6.727	6.735	6.749	6.767	6.789	6.859	6.929	7.044	7.188
97:30	6.724	6.732	6.746	6.763	6.785	6.854	6.922	7.035	7.176
97:31	6.721	6.730	6.743	6.760	6.782	6.849	6.916	7.026	7.165
98:00	6.719	6.727	6.739	6.756	6.778	6.843	6.909	7.018	7.153
98:01	6.716	6.724	6.736	6.753	6.774	6.838	6.903	7.009	7.142
98:02	6.714	6.721	6.733	6.750	6.770	6.833	6.896	7.000	7.131
98:03	6.711	6.718	6.730	6.746	6.766	6.828	6.890	6.992	7.119
98:04	6.708	6.716	6.727	6.743	6.763	6.823	6.884	6.983	7.108
98:05	6.706	6.713	6.724	6.740	6.759	6.818	6.877	6.975	7.097
98:06	6.703	6.710	6.721	6.736	6.755	6.813	6.871	6.966	7.085
98:07	6.700	6.707	6.718	6.733	6.751	6.808	6.864	6.957	7.074
98:08	6.698	6.705	6.715	6.729	6.747	6.802	6.858	6.949	7.063
<b>Avg Life</b>	<b>25.932</b>	<b>22.438</b>	<b>18.654</b>	<b>15.357</b>	<b>12.625</b>	<b>8.263</b>	<b>6.163</b>	<b>4.359</b>	<b>3.194</b>
<b>Duration</b>	<b>12.055</b>	<b>11.365</b>	<b>10.414</b>	<b>9.368</b>	<b>8.312</b>	<b>6.176</b>	<b>4.907</b>	<b>3.668</b>	<b>2.786</b>
<b>First Pay</b>	<b>8/27</b>	<b>12/23</b>	<b>2/20</b>	<b>11/16</b>	<b>3/14</b>	<b>1/10</b>	<b>2/08</b>	<b>5/06</b>	<b>3/05</b>
<b>Last Pay</b>	<b>5/28</b>	<b>1/25</b>	<b>4/21</b>	<b>12/17</b>	<b>3/15</b>	<b>8/10</b>	<b>5/08</b>	<b>6/06</b>	<b>4/05</b>

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmaproj.es3

**WFM02004B 30 year 0.0**

Cmaproj  
5:52:26 pm January 22, 2002  
Marina Tukhin mrukhin@slleddog  
Page 12

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
2AR VA	25,530,000.00	6.50000	24	1.000000	01/01/02		-1.0000		

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pk
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	100.20

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
100:04	6.495	6.495	6.495	6.495	6.495	6.483	6.463	6.426	6.381
100:05	6.490	6.490	6.490	6.490	6.489	6.477	6.456	6.417	6.369
100:06	6.485	6.485	6.485	6.485	6.484	6.471	6.449	6.408	6.358
100:07	6.479	6.479	6.479	6.479	6.479	6.465	6.442	6.399	6.346
100:08	6.474	6.474	6.474	6.474	6.474	6.459	6.434	6.390	6.334
100:09	6.469	6.469	6.469	6.469	6.468	6.453	6.427	6.381	6.323
100:10	6.464	6.464	6.464	6.464	6.463	6.447	6.420	6.372	6.311
100:11	6.459	6.459	6.459	6.459	6.458	6.441	6.413	6.363	6.300
100:12	6.453	6.453	6.453	6.453	6.453	6.436	6.406	6.354	6.288
100:13	6.448	6.448	6.448	6.448	6.447	6.430	6.399	6.345	6.277
100:14	6.443	6.443	6.443	6.443	6.442	6.424	6.392	6.336	6.265
100:15	6.438	6.438	6.438	6.438	6.437	6.418	6.385	6.327	6.254
100:16	6.433	6.433	6.433	6.433	6.432	6.412	6.378	6.318	6.242
100:17	6.427	6.427	6.427	6.427	6.427	6.406	6.371	6.309	6.231
100:18	6.422	6.422	6.422	6.422	6.421	6.400	6.364	6.300	6.219
100:19	6.417	6.417	6.417	6.417	6.416	6.395	6.357	6.291	6.207
100:20	6.412	6.412	6.412	6.412	6.411	6.389	6.351	6.282	6.196
100:21	6.407	6.407	6.407	6.407	6.406	6.383	6.344	6.273	6.184
100:22	6.402	6.402	6.402	6.402	6.401	6.377	6.337	6.264	6.173
100:23	6.396	6.396	6.396	6.396	6.395	6.371	6.330	6.255	6.161
100:24	6.391	6.391	6.391	6.391	6.390	6.365	6.323	6.246	6.150
100:25	6.386	6.386	6.386	6.386	6.385	6.359	6.316	6.237	6.135
100:26	6.381	6.381	6.381	6.381	6.380	6.354	6.309	6.228	6.127
100:27	6.376	6.376	6.376	6.376	6.375	6.348	6.302	6.219	6.115
100:28	6.371	6.371	6.371	6.371	6.369	6.342	6.295	6.210	6.104
100:29	6.365	6.365	6.365	6.365	6.364	6.336	6.288	6.201	6.093
100:30	6.360	6.360	6.360	6.360	6.359	6.330	6.281	6.192	6.081
100:31	6.355	6.355	6.355	6.355	6.354	6.324	6.274	6.184	6.070
101:00	6.350	6.350	6.350	6.350	6.349	6.318	6.267	6.175	6.058
101:01	6.345	6.345	6.345	6.345	6.344	6.313	6.260	6.166	6.047
101:02	6.340	6.340	6.340	6.340	6.338	6.307	6.253	6.157	6.035
101:03	6.334	6.334	6.334	6.334	6.333	6.301	6.246	6.148	6.024
Avg Life	8.343	8.343	8.343	8.343	8.271	6.920	5.498	4.052	3.054
Duration	5.967	5.967	5.967	5.967	5.937	5.271	4.425	3.438	2.683
First Pay	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02	2/02
Last Pay	6/16	6/16	6/15	6/16	6/15	7/11	10/08	9/06	6/05

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.803

**WFM02004B 30 year 0.0**

cmoproj  
5:52:26 pm January 23, 2002  
Marina Tukhlin mtukhlin@sladdog  
Page 13

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
2A92A	16,513,000.00	6.50000	24	1.000000	01/01/02		-1.0000		

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
		0.0000	01/30/02	30 year	6.92	358.00	275.0PSA	86:08

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
85:24	7.246	7.273	7.324	7.404	7.517	7.857	8.692	9.829	11.087
85:25	7.244	7.271	7.322	7.402	7.515	7.854	8.687	9.821	11.076
85:26	7.243	7.270	7.321	7.400	7.513	7.850	8.682	9.813	11.065
85:27	7.241	7.268	7.319	7.398	7.511	7.847	8.677	9.805	11.054
85:28	7.239	7.266	7.317	7.396	7.508	7.844	8.672	9.797	11.043
85:29	7.238	7.265	7.315	7.394	7.506	7.841	8.667	9.790	11.032
85:30	7.236	7.263	7.313	7.392	7.504	7.838	8.661	9.782	11.021
85:31	7.235	7.261	7.312	7.390	7.502	7.835	8.656	9.774	11.010
86:00	7.233	7.260	7.310	7.388	7.499	7.832	8.651	9.766	10.999
86:01	7.231	7.258	7.308	7.386	7.497	7.829	8.646	9.758	10.988
86:02	7.230	7.256	7.306	7.384	7.495	7.826	8.641	9.750	10.977
86:03	7.228	7.255	7.304	7.382	7.493	7.822	8.636	9.742	10.966
86:04	7.227	7.253	7.303	7.380	7.490	7.819	8.631	9.734	10.955
86:05	7.225	7.251	7.301	7.378	7.488	7.816	8.626	9.726	10.944
86:06	7.223	7.250	7.299	7.376	7.486	7.813	8.620	9.718	10.933
86:07	7.222	7.248	7.297	7.374	7.483	7.810	8.615	9.710	10.922
86:08	7.220	7.246	7.295	7.372	7.481	7.807	8.610	9.702	10.911
86:09	7.218	7.245	7.294	7.370	7.479	7.804	8.605	9.694	10.900
86:10	7.217	7.243	7.292	7.368	7.477	7.801	8.600	9.686	10.889
86:11	7.215	7.241	7.290	7.367	7.474	7.798	8.595	9.679	10.878
86:12	7.214	7.240	7.288	7.365	7.472	7.795	8.590	9.671	10.867
86:13	7.212	7.238	7.287	7.363	7.470	7.792	8.585	9.663	10.856
86:14	7.211	7.236	7.285	7.361	7.468	7.788	8.579	9.655	10.845
86:15	7.209	7.235	7.283	7.359	7.465	7.785	8.574	9.647	10.834
86:16	7.207	7.233	7.281	7.357	7.463	7.782	8.569	9.639	10.823
86:17	7.206	7.231	7.279	7.355	7.461	7.779	8.564	9.631	10.812
86:18	7.204	7.230	7.278	7.353	7.459	7.776	8.559	9.623	10.801
86:19	7.203	7.228	7.276	7.351	7.456	7.773	8.554	9.615	10.790
86:20	7.201	7.226	7.274	7.349	7.454	7.770	8.549	9.608	10.779
86:21	7.199	7.225	7.272	7.347	7.452	7.767	8.544	9.600	10.768
86:22	7.198	7.223	7.271	7.345	7.450	7.764	8.539	9.592	10.757
86:23	7.196	7.221	7.269	7.343	7.447	7.761	8.533	9.584	10.746
<b>Avg Life</b>	<b>28.031</b>	<b>25.992</b>	<b>23.128</b>	<b>20.021</b>	<b>17.340</b>	<b>12.734</b>	<b>7.352</b>	<b>4.773</b>	<b>3.448</b>
<b>Duration</b>	<b>22.505</b>	<b>21.620</b>	<b>20.125</b>	<b>18.148</b>	<b>15.926</b>	<b>11.646</b>	<b>7.027</b>	<b>4.551</b>	<b>3.269</b>
<b>First Pay</b>	<b>5/28</b>	<b>1/25</b>	<b>4/21</b>	<b>12/17</b>	<b>6/15</b>	<b>7/11</b>	<b>10/08</b>	<b>9/06</b>	<b>6/05</b>
<b>Last Pay</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>5/10</b>	<b>12/06</b>	<b>8/05</b>

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FROM

(WED) 1.23'02 15:10/ST. 15:05/NO. 4800000986 P. 31  
15:212 821 6119

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj502

**WFM02004B 30 year 0.0**

**Omoproj**  
5:52:26 pm January 22, 2003  
Marina Tikhin mtikhin@slcddog  
Page 14

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
2A10YAS	100,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	99:26

Price	PSA 100	PSA 150	PSA 200	PSA 250	PSA 300	PSA 400	PSA 500	PSA 700	PSA 1000
99:10	6.617	6.619	6.620	6.622	6.623	6.626	6.628	6.640	6.661
99:11	6.613	6.615	6.617	6.618	6.619	6.621	6.623	6.633	6.652
99:12	6.610	6.611	6.613	6.614	6.615	6.616	6.618	6.627	6.643
99:13	6.606	6.608	6.609	6.610	6.610	6.612	6.613	6.621	6.634
99:14	6.603	6.604	6.605	6.606	6.606	6.607	6.608	6.615	6.625
99:15	6.599	6.600	6.601	6.601	6.602	6.603	6.604	6.608	6.616
99:16	6.596	6.597	6.597	6.597	6.598	6.598	6.599	6.602	6.608
99:17	6.593	6.593	6.593	6.593	6.593	6.594	6.594	6.596	6.599
99:18	6.589	6.589	6.589	6.589	6.589	6.589	6.589	6.589	6.590
99:19	6.586	6.585	6.585	6.585	6.585	6.585	6.584	6.583	6.581
99:20	6.582	6.582	6.581	6.581	6.581	6.580	6.580	6.577	6.572
99:21	6.579	6.578	6.577	6.577	6.576	6.576	6.575	6.571	6.563
99:22	6.575	6.574	6.574	6.573	6.572	6.571	6.570	6.564	6.554
99:23	6.572	6.571	6.570	6.569	6.568	6.567	6.565	6.558	6.546
99:24	6.568	6.567	6.566	6.565	6.564	6.562	6.561	6.552	6.537
99:25	6.565	6.563	6.562	6.561	6.559	6.558	6.556	6.546	6.528
99:26	6.561	6.560	6.558	6.557	6.555	6.553	6.551	6.539	6.519
99:27	6.558	6.556	6.554	6.552	6.551	6.548	6.546	6.533	6.510
99:28	6.555	6.552	6.550	6.548	6.547	6.544	6.541	6.527	6.501
99:29	6.551	6.549	6.546	6.544	6.543	6.539	6.537	6.521	6.493
99:30	6.548	6.545	6.542	6.540	6.538	6.535	6.532	6.514	6.484
99:31	6.544	6.541	6.539	6.536	6.534	6.530	6.527	6.508	6.475
100:00	6.541	6.538	6.535	6.532	6.530	6.526	6.522	6.502	6.466
100:01	6.537	6.534	6.531	6.528	6.526	6.521	6.518	6.496	6.457
100:02	6.534	6.530	6.527	6.524	6.521	6.517	6.513	6.489	6.448
100:03	6.530	6.527	6.523	6.520	6.517	6.512	6.508	6.483	6.440
100:04	6.527	6.523	6.519	6.516	6.513	6.508	6.503	6.477	6.431
100:05	6.524	6.519	6.515	6.512	6.509	6.503	6.498	6.471	6.422
100:06	6.520	6.516	6.511	6.508	6.505	6.499	6.494	6.464	6.413
100:07	6.517	6.512	6.508	6.504	6.500	6.494	6.489	6.458	6.404
100:08	6.513	6.508	6.504	6.500	6.496	6.490	6.484	6.452	6.396
100:09	6.510	6.505	6.500	6.496	6.492	6.485	6.479	6.446	6.387
<b>Avg Life</b>	<b>15.534</b>	<b>13.888</b>	<b>12.648</b>	<b>11.696</b>	<b>10.951</b>	<b>9.869</b>	<b>9.046</b>	<b>6.287</b>	<b>4.149</b>
<b>Duration</b>	<b>9.026</b>	<b>8.462</b>	<b>8.013</b>	<b>7.651</b>	<b>7.352</b>	<b>6.891</b>	<b>6.511</b>	<b>4.974</b>	<b>3.525</b>
<b>First Pay</b>	<b>2/07</b>	<b>2/07</b>	<b>2/07</b>	<b>2/07</b>	<b>2/07</b>	<b>2/07</b>	<b>2/07</b>	<b>12/06</b>	<b>8/05</b>
<b>Last Pay</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>11/31</b>	<b>10/31</b>	<b>4/07</b>

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FROM

WFOZ004R 30 year 6.5's Date:01/16/2002 16:12:19  
 CMO Structuring Desk: 212-713-3199 Fax: 212-713-3890 Pac Bonds 1: 0- 0 TL: 0- 0 III: 0- 0  
 WHOLE 30 year Pricing Speed: 275 PSA Indices: IML 1.740  
 WAL:6.92 LHM:358.00

LBS Manbury LLC  
 Closing Date: 1/30/2002  
 First Pay: 2/25/2002

Tranche Name	Bal (MM)	Coupon	Payment Window	Aver. Life	Dur	Tx Yr	Spread bp	Yield %	Price %	Description	Day Deal% Del
2A13	72,928,000	2.20000	2/02-6/09	3.49		-2				" IML + 0.550000 cap: 8.500000	0 7.29
2A14	72,928,000	6.21000	2/02-6/09	3.49		-2				" " 7.950 + -1.000 + IML cap:	7.9500 7.29
2A11	333,424,000	6.25000	2/02-6/09	3.49		-2					24 33.34
2A12	123,000,000	6.50000	2/02-6/09	3.49		-2					24 12.50
2A1	125,000,000	6.00000	2/02-6/09	3.49		-2					24 12.50
2A2	133,005,000	6.50000	6/09-7/16	10.00		-2				" 4.0YR SER	24 13.30
2A7	25,000,000	6.50000	2/02-7/16	4.90		-2					24 2.50
2A3	3,370,000	6.50000	6/09-9/10	7.99		-2					24 0.30
2A4	3,040,000	6.50000	9/10-8/12	9.56		-2					24 0.29
2A5	2,900,000	6.50000	8/12-6/15	11.87		-2					24 0.07
2A6	690,000	6.50000	6/15-7/16	13.93		-2					24 2.35
2A8	25,530,000	6.50000	2/02-6/16	8.54		10					24 1.65
2A9	16,513,000	6.50000	7/16-11/31	18.51		30					24 10.00
2A10	100,000,000	6.50000	2/07-11/31	11.30		10					24 0.36
PO	3,600,000	0.00000	2/02-11/31	6.10		-2					24 0.00
10	.01	0.00000	2/02-2/02	0.07		2					24 0.00
1A1	295,230,000	6.00000	2/02-11/16	4.71		4				"Senior Bond, 98.61 percent of deal	24 98.61

From Group 1 Assets:

- 1. Pay 1A1, until retired.

From Group 2 Assets:

Pay the Accrual Amount of 2A9 to 2A8, and then to 2A9.

- 1. Pay 2A10, until reduced to MAS Principal Distribution Amount.
- 2. Pay concurrently 2A13, 2A11, 2A12, 2A1 and 2A7 the following ratios 97.1025406216% to 2A13, 2A11, 2A12 and 2A1 pro-rata, and 2.8974593784% to 2A7, until 2A13, 2A11, 2A12 and 2A7 are retired.
- 3. Pay 93.2623635629% of the Principal Distribution Amount in the following order:
  - 3.a Pay pro-rata 2A2 and 2A7, until both are retired.
  - 3.b Pay pro-rata 2A3, 2A4, 2A5 and 2A6 in that order, until retired.
- 4. Pay 2A8 and 2A9 in that order, until retired.
- 5. Pay 2A10, until retired.

Balance(2A14) = balance(2A13);

(SUB1) = 4500000;  
 (SUB2) = 30000000;

FROM THE AGGREGATE OF SUB1 AND SUB2, pay Subordinates pro-rata.

The MAS Principal Distribution Amount will be equal to the sum of the MAS percent of the scheduled principal amount and the MAS percent times the MAS prepay shift of the unscheduled principal amount without taking into account the Senior prepayment percent. The MAS percent will be zero for the first five years and thereafter will be equal to the (2A10 balance) divided by the balance of the Non PO Certificates. The MAS prepay shift percent will be zero for the first 5 years and will be 10%, 40%, 60%, 80% and 100% for each year thereafter. The Subordinates (SUB) will follow regular shifting interest rates.

FROM

Tot: 17 1,000,000,000 6,57660 6.09 4.55 12.3314 29.97

Collateral

Type	Balance	Coupon	Prepay	MAK	Age	UAC	GROUP
WHOLE	200,750,000	6.000	PSA	275 178	1	6.600	GROUP1
WHOLE	270,000	0.000	PSA	275 178	1	6.600	GROUP1
WHOLE	3,600,000	0.000	PSA	275 358	1	6.920	GROUP2
WHOLE	906,400,000	6.500	PSA	275 358	1	6.920	GROUP2

# 2 1,000,000,000 6.477 358.0 1.0

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.403

**WFM02004B 30 year 0.0**

**Cmoproj**  
9:34:18 am January 23, 2002  
Marina Tukhin mtukhin@steddog  
Page 1

2A13 PX

Bond	Balance	Coupon	Delay	Factor	Accruling Since	Index	Value	Reset	Multiplier
	72,928,000.00	2.31000	0	1.000000	01/25/02	1ML	1.7400	0.57000	1.00000

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
8.50000	0.00000	2.3100	01/30/02	1ML30 year	6.92	358.00	275.0PSA	90:00

**1ML + 0.570000 cap: 8.500000**

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	3.112	3.960	5.607	5.809	7.174
Avg Life	17.141	7.509	3.490	3.275	2.319
Duration	13.060	6.243	3.130	2.949	2.120
First Pay	2/02	2/02	2/02	2/02	2/02
Last Pay	10/28	8/19	6/09	10/08	5/06

2A14 SA

Bond	Balance	Coupon	Delay	Factor	Accruling Since	Index	Value	Reset	Multiplier
	72,928,000.00	6.19000	0	1.000000	01/25/02	1ML	1.7400	7.93000	-1.00000

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
7.93000	0.00000	6.1900	01/30/02	1ML30 year	6.92	358.00	275.0PSA	90:00

**7.930 + -1.000 \* 1ML cap: 7.930**

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	1.692	-10.429	-42.784	-47.191	-75.849
Avg Life	17.141	7.509	3.490	3.275	2.319
Duration	9.326	7.541	4.755	4.577	3.918
First Pay	2/02	2/02	2/02	2/02	2/02
Last Pay	10/28	8/19	6/09	10/08	5/06

**UBS Warburg LLC**  
Fixed Income Research  
umoproj.sas

**WFM02004B 30 year 0.0**

**Cmaproj**  
9:34:18 am January 23, 2002  
Marina Tikhin mikhin@sliddog  
Page 2

2011 ~~EB~~

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
	333,424,000.00	6.25000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.2500	01/30/02	30 year	6.92	358.00	275.0PSA	90:00
Price	PSA	PSA	PSA	PSA	PSA	PSA		
	0	100	275	300	500			
90:00	7.412	8.252	9.813	10.006	11.319			
Avg Life	17.141	7.509	3.490	3.275	2.319			
Duration	9.037	5.072	2.817	2.670	1.968			
First Pay	2/02	2/02	2/02	2/02	2/02			
Last Pay	10/28	8/19	6/09	10/08	5/06			

2012 ~~EB~~

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
	125,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00
Price	PSA	PSA	PSA	PSA	PSA	PSA		
	0	100	275	300	500			
90:00	7.689	8.528	10.085	10.279	11.590			
Avg Life	17.141	7.509	3.490	3.275	2.319			
Duration	8.848	5.009	2.799	2.653	1.959			
First Pay	2/02	2/02	2/02	2/02	2/02			
Last Pay	10/28	8/19	6/09	10/08	5/06			

2011 ~~EA~~

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
	125,000,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.0000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00
Price	PSA	PSA	PSA	PSA	PSA	PSA		
	0	100	275	300	500			
90:00	7.135	7.975	9.540	9.734	11.049			
Avg Life	17.141	7.509	3.490	3.275	2.319			
Duration	9.233	5.136	2.836	2.687	1.978			
First Pay	2/02	2/02	2/02	2/02	2/02			
Last Pay	10/28	8/19	6/09	10/08	5/06			

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**UBS Warburg LLC**  
Fixed Income Research  
cmopraj@ubs

**WFM02004B 30 year 0.0**

**cmopraj**  
9:34:18 am January 23, 2002  
Marina.Tukhin.murkin@sladog  
Page 3

202AB

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
202AB	133,005,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

	Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00		7.415	7.507	8.032	8.137	9.008
Avg Life		28.025	21.577	10.000	9.047	5.096
Duration		11.787	10.663	6.850	6.387	4.102
First Pay		10/28	8/19	6/09	10/08	5/06
Last Pay		4/31	5/28	7/16	3/15	5/08

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A7	25,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

**4.9YR SEQ**

	Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00		7.617	8.166	9.293	9.459	10.676
Avg Life		19.498	10.556	4.900	4.525	2.921
Duration		9.461	6.123	3.592	3.388	2.393
First Pay		2/02	2/02	2/02	2/02	2/02
Last Pay		4/31	5/28	7/16	3/15	5/08

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FROM

**UBS Warburg LLC**  
 Fixed Income Research  
 cmproj800

**WFM02004B 30 year 0.0**

**Cmproj**  
 9:34:18 am January 23, 2002  
 Marina Tukhina mtkhin@sieddog  
 Page 4

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A3	3,370,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.423	7.564	8.272	8.394	9.271
Avg Life	27.196	18.780	7.989	7.292	4.505
Duration	11.679	10.064	5.890	5.494	3.703
First Pay	10/28	8/19	6/09	10/08	5/06
Last Pay	9/29	2/22	9/10	12/09	10/06

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A4	3,040,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.415	7.508	8.065	8.181	9.047
Avg Life	28.014	21.319	9.556	8.608	4.989
Duration	11.788	10.658	6.709	6.224	4.040
First Pay	9/29	2/22	9/10	12/09	10/06
Last Pay	6/30	9/24	8/12	7/11	5/07

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A5	2,900,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.408	7.462	7.562	7.953	8.807
Avg Life	28.732	24.061	11.867	10.697	5.642
Duration	11.879	11.187	7.762	7.248	4.477
First Pay	6/30	9/24	8/12	7/11	5/07
Last Pay	2/31	8/27	6/15	3/14	2/08

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj203

**WFM02004B 30 year 0.0**

**cmoproj**  
6:34:18 am January 23, 2002  
Marina Tikhin mtkhin@stieddog  
Page 5

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A6	690,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.405	7.438	7.738	7.810	8.651
Avg Life	29.150	25.932	13.930	12.625	6.163
Duration	11.930	11.496	8.581	8.084	4.813
First Pay	2/31	8/27	6/15	3/14	2/08
Last Pay	4/31	5/28	7/16	3/15	5/08

2AB YA

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
25,530,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-	

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	8.328	8.328	8.328	8.336	8.908
Avg Life	8.343	8.343	8.343	8.271	5.498
Duration	5.620	5.620	5.620	5.597	4.253
First Pay	2/02	2/02	2/02	2/02	2/02
Last Pay	6/16	6/16	6/16	6/15	10/08

2AC ZA

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
16,513,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-	

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	0.0000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.021	7.032	7.175	7.216	8.009
Avg Life	29.546	28.031	18.512	17.340	7.352
Duration	23.139	22.567	17.082	15.967	7.048
First Pay	4/31	5/28	7/16	6/15	10/08
Last Pay	11/31	11/31	11/31	11/31	5/10

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FROM

**UBS Warburg LLC**  
 Fixed Income Research  
 cmoproj.603

**WFM02004B 30 year 0.0**

**cmoproj**  
 9:34:38 am January 23, 2002  
 Marina Tikhin mtikhin@stladdog  
 Page 6

1/10

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multplier
NAS	100,000,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	7.557	7.733	7.960	7.986	8.160
Avg Life	20.828	15.534	11.302	10.951	9.046
Duration	10.076	8.546	7.167	7.039	6.278
First Pay	2/07	2/07	2/07	2/07	2/07
Last Pay	11/31	11/31	11/31	11/31	11/31

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multplier
PO	3,600,000.00	0.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	0.0000	01/30/02	30 year	6.92	358.00	275.0PSA	90:00

Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00	0.539	0.942	1.793	1.917	2.871
Avg Life	19.734	11.494	6.097	5.703	3.800
Duration	19.350	10.881	5.664	5.297	3.546
First Pay	2/02	2/02	2/02	2/02	2/02
Last Pay	11/31	11/31	11/31	11/31	11/31

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FROM

**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.sas

**WFM02003 30 year 6.0**

**cmoproj**  
9:34:49 am January 23, 2002  
Marina Tikhin mtrkzhin@steddog  
Page 1

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
1A1 PT	295,230,000.00	6.00000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.0000	01/30/02	30 year	6.60	178.00	275.0PSA	90:00

### Senior Bond, 98.41 percent of deal

	Price	PSA 0	PSA 100	PSA 275	PSA 300	PSA 500
90:00		7.735	8.121	8.846	8.951	9.791
Avg Life		8.632	6.756	4.714	4.509	3.323
Duration		5.917	4.776	3.513	3.383	1.620
First Pay		2/02	2/02	2/02	2/02	2/02
Last Pay		11/16	11/16	11/16	11/16	11/16

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DEC TABLES REPORT Bond Name: **PT 1A**  
Date: 1/25/2003

Average Life(Years)

Date	PT	100	PT	100	PT	275	100	PT	300	100	PT	500
1/25/2002	0	100	100	275	100	300	100	500				
1/25/2003	96	94	92	91	89	87	85	83				
1/25/2004	91	87	78	62	46	29	19	12				
1/25/2005	87	77	68	49	35	27	19	12				
1/25/2006	82	68	60	38	27	20	12	8				
1/25/2007	76	60	52	29	20	15	8	5				
1/25/2008	71	52	45	22	17	10	5	3				
1/25/2009	65	45	38	17	15	7	3	2				
1/25/2010	58	38	31	12	10	7	2	1				
1/25/2011	51	31	25	9	5	3	1	1				
1/25/2012	44	25	19	6	3	2	1	1				
1/25/2013	36	19	14	4	2	2	1	1				
1/25/2014	27	14	9	2	1	1	1	1				
1/25/2015	18	9	6	1	1	1	1	1				
1/25/2016	9	6	4	1	1	1	1	1				
1/25/2017	0	4	2	1	1	1	1	1				
1/25/2018	0	0	0	0	0	0	0	0				
1/25/2019	0	0	0	0	0	0	0	0				
1/25/2020	0	0	0	0	0	0	0	0				
1/25/2021	0	0	0	0	0	0	0	0				
1/25/2022	0	0	0	0	0	0	0	0				
1/25/2023	0	0	0	0	0	0	0	0				
1/25/2024	0	0	0	0	0	0	0	0				
1/25/2025	0	0	0	0	0	0	0	0				
1/25/2026	0	0	0	0	0	0	0	0				
1/25/2027	0	0	0	0	0	0	0	0				
1/25/2028	0	0	0	0	0	0	0	0				
1/25/2029	0	0	0	0	0	0	0	0				
1/25/2030	0	0	0	0	0	0	0	0				
1/25/2031	0	0	0	0	0	0	0	0				
1/25/2032	0	0	0	0	0	0	0	0				
1/25/2033	0	0	0	0	0	0	0	0				
1/25/2034	0	0	0	0	0	0	0	0				
1/25/2035	0	0	0	0	0	0	0	0				
1/25/2036	0	0	0	0	0	0	0	0				
1/25/2037	0	0	0	0	0	0	0	0				
1/25/2038	0	0	0	0	0	0	0	0				
1/25/2039	0	0	0	0	0	0	0	0				
1/25/2040	0	0	0	0	0	0	0	0				
1/25/2041	0	0	0	0	0	0	0	0				
1/25/2042	0	0	0	0	0	0	0	0				

8.63

6.76

4.71

4.51

3.32

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DEC TABLES REPORT  
Deal: WFM021004

Report Name: SA 2014

15:05/NO.4800000986 (WBD) 1.23'02 15:12/ST.15

Date	SA	0	100	7.51	3.69	3.28	2.12
1/25/2002	100	0	100	0	0	0	0
1/25/2003	96	100	92	100	100	100	100
1/25/2004	89	97	76	74	74	74	74
1/25/2005	80	95	55	52	52	52	52
1/25/2006	71	93	37	33	33	33	33
1/25/2007	62	91	22	18	18	18	18
1/25/2008	54	90	6	6	6	6	6
1/25/2009	48	87	0	0	0	0	0
1/25/2010	36	85	0	0	0	0	0
1/25/2011	30	81	0	0	0	0	0
1/25/2012	26	78	0	0	0	0	0
1/25/2013	21	75	0	0	0	0	0
1/25/2014	17	72	0	0	0	0	0
1/25/2015	13	69	0	0	0	0	0
1/25/2016	8	65	0	0	0	0	0
1/25/2017	5	62	0	0	0	0	0
1/25/2018	2	58	0	0	0	0	0
1/25/2019	0	53	0	0	0	0	0
1/25/2020	0	49	0	0	0	0	0
1/25/2021	0	44	0	0	0	0	0
1/25/2022	0	38	0	0	0	0	0
1/25/2023	0	33	0	0	0	0	0
1/25/2024	0	27	0	0	0	0	0
1/25/2025	0	20	0	0	0	0	0
1/25/2026	0	13	0	0	0	0	0
1/25/2027	0	6	0	0	0	0	0
1/25/2028	0	0	0	0	0	0	0
1/25/2029	0	0	0	0	0	0	0
1/25/2030	0	0	0	0	0	0	0
1/25/2031	0	0	0	0	0	0	0
1/25/2032	0	0	0	0	0	0	0
1/25/2033	0	0	0	0	0	0	0
1/25/2034	0	0	0	0	0	0	0
1/25/2035	0	0	0	0	0	0	0
1/25/2036	0	0	0	0	0	0	0
1/25/2037	0	0	0	0	0	0	0
1/25/2038	0	0	0	0	0	0	0
1/25/2039	0	0	0	0	0	0	0
1/25/2040	0	0	0	0	0	0	0
1/25/2041	0	0	0	0	0	0	0
1/25/2042	0	0	0	0	0	0	0

Average Life(Years)

FROM











Date	A3	0	A3	100	A3	275	A3	300	A3	500	Average Life(Years)
1/25/2002	100	0	100	100	100	100	100	100	100	100	4.51
1/25/2003	100	0	100	100	100	100	100	100	100	100	7.29
1/25/2004	100	0	100	100	100	100	100	100	100	100	7.99
1/25/2005	100	0	100	100	100	100	100	100	100	100	18.78
1/25/2006	100	0	100	100	100	100	100	100	100	100	27.20
1/25/2007	100	0	100	100	100	100	100	100	100	100	
1/25/2008	100	0	100	100	100	100	100	100	100	100	
1/25/2009	100	0	100	100	100	100	100	100	100	100	
1/25/2010	100	0	100	100	100	100	100	100	100	100	
1/25/2011	100	0	100	100	100	100	100	100	100	100	
1/25/2012	100	0	100	100	100	100	100	100	100	100	
1/25/2013	100	0	100	100	100	100	100	100	100	100	
1/25/2014	100	0	100	100	100	100	100	100	100	100	
1/25/2015	100	0	100	100	100	100	100	100	100	100	
1/25/2016	100	0	100	100	100	100	100	100	100	100	
1/25/2017	100	0	100	100	100	100	100	100	100	100	
1/25/2018	100	0	100	100	100	100	100	100	100	100	
1/25/2019	100	0	100	100	100	100	100	100	100	100	
1/25/2020	100	0	100	100	100	100	100	100	100	100	
1/25/2021	100	0	100	100	100	100	100	100	100	100	
1/25/2022	100	0	100	100	100	100	100	100	100	100	
1/25/2023	100	0	100	100	100	100	100	100	100	100	
1/25/2024	100	0	100	100	100	100	100	100	100	100	
1/25/2025	100	0	100	100	100	100	100	100	100	100	
1/25/2026	100	0	100	100	100	100	100	100	100	100	
1/25/2027	100	0	100	100	100	100	100	100	100	100	
1/25/2028	100	0	100	100	100	100	100	100	100	100	
1/25/2029	100	0	100	100	100	100	100	100	100	100	
1/25/2030	100	0	100	100	100	100	100	100	100	100	
1/25/2031	100	0	100	100	100	100	100	100	100	100	
1/25/2032	100	0	100	100	100	100	100	100	100	100	
1/25/2033	100	0	100	100	100	100	100	100	100	100	
1/25/2034	100	0	100	100	100	100	100	100	100	100	
1/25/2035	100	0	100	100	100	100	100	100	100	100	
1/25/2036	100	0	100	100	100	100	100	100	100	100	
1/25/2037	100	0	100	100	100	100	100	100	100	100	
1/25/2038	100	0	100	100	100	100	100	100	100	100	
1/25/2039	100	0	100	100	100	100	100	100	100	100	
1/25/2040	100	0	100	100	100	100	100	100	100	100	
1/25/2041	100	0	100	100	100	100	100	100	100	100	
1/25/2042	100	0	100	100	100	100	100	100	100	100	

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DEC TABLES REPORT  
Deal: MFM02004B Bond Warr: A6

Date	A5	A6	A6	A6	A6	A6	A6
1/25/2002	0	100	275	300	500	100	100
1/25/2003	100	100	100	100	100	100	100
1/25/2004	100	100	100	100	100	100	100
1/25/2005	100	100	100	100	100	100	100
1/25/2006	100	100	100	100	100	100	100
1/25/2007	100	100	100	100	100	100	100
1/25/2008	100	100	100	100	100	100	100
1/25/2009	100	100	100	100	100	100	100
1/25/2010	100	100	100	100	100	100	100
1/25/2011	100	100	100	100	100	100	100
1/25/2012	100	100	100	100	100	100	100
1/25/2013	100	100	100	100	100	100	100
1/25/2014	100	100	100	100	100	100	100
1/25/2015	100	100	100	100	100	100	100
1/25/2016	100	100	100	100	100	100	100
1/25/2017	100	100	100	100	100	100	100
1/25/2018	100	100	100	100	100	100	100
1/25/2019	100	100	100	100	100	100	100
1/25/2020	100	100	100	100	100	100	100
1/25/2021	100	100	100	100	100	100	100
1/25/2022	100	100	100	100	100	100	100
1/25/2023	100	100	100	100	100	100	100
1/25/2024	100	100	100	100	100	100	100
1/25/2025	100	100	100	100	100	100	100
1/25/2026	100	100	100	100	100	100	100
1/25/2027	100	100	100	100	100	100	100
1/25/2028	100	100	100	100	100	100	100
1/25/2029	100	100	100	100	100	100	100
1/25/2030	100	100	100	100	100	100	100
1/25/2031	100	100	100	100	100	100	100
1/25/2032	100	100	100	100	100	100	100
1/25/2033	100	100	100	100	100	100	100
1/25/2034	100	100	100	100	100	100	100
1/25/2035	100	100	100	100	100	100	100
1/25/2036	100	100	100	100	100	100	100
1/25/2037	100	100	100	100	100	100	100
1/25/2038	100	100	100	100	100	100	100
1/25/2039	100	100	100	100	100	100	100
1/25/2040	100	100	100	100	100	100	100
1/25/2041	100	100	100	100	100	100	100
1/25/2042	100	100	100	100	100	100	100
Average Life (years)	29.15	25.93	15.93	12.62	6.16		

This report has been prepared in accordance with the provisions of the Securities Act of 1933 and the Securities Exchange Act of 1934. The information contained herein is based on the information provided to us by the issuer and is not to be construed as a recommendation or an offer of securities. The issuer has not been audited by an independent accounting firm. The information contained herein is not to be construed as a recommendation or an offer of securities. The issuer has not been audited by an independent accounting firm. The information contained herein is not to be construed as a recommendation or an offer of securities. The issuer has not been audited by an independent accounting firm.

DEC TABLES REPORT  
Deal: WFO20049

Bond Name: JK

*[Handwritten Signature]*

Date	VA	8.34	8.34	8.34	8.34	8.27	5.50
1/25/2002	100	100	275	300	500		
1/25/2003	96	100	100	100	100		
1/25/2004	91	96	96	96	96		
1/25/2005	86	91	91	91	91		
1/25/2006	81	86	86	86	86		
1/25/2007	75	81	81	81	81		
1/25/2008	69	75	75	75	75		
1/25/2009	63	69	69	69	69		
1/25/2010	56	63	63	63	63		
1/25/2011	49	56	56	56	56		
1/25/2012	41	49	49	49	49		
1/25/2013	33	41	41	41	41		
1/25/2014	24	33	33	33	33		
1/25/2015	14	24	24	24	24		
1/25/2016	4	14	14	14	14		
1/25/2017	0	4	4	4	4		
1/25/2018	0	0	0	0	0		
1/25/2019	0	0	0	0	0		
1/25/2020	0	0	0	0	0		
1/25/2021	0	0	0	0	0		
1/25/2022	0	0	0	0	0		
1/25/2023	0	0	0	0	0		
1/25/2024	0	0	0	0	0		
1/25/2025	0	0	0	0	0		
1/25/2026	0	0	0	0	0		
1/25/2027	0	0	0	0	0		
1/25/2028	0	0	0	0	0		
1/25/2029	0	0	0	0	0		
1/25/2030	0	0	0	0	0		
1/25/2031	0	0	0	0	0		
1/25/2032	0	0	0	0	0		
1/25/2033	0	0	0	0	0		
1/25/2034	0	0	0	0	0		
1/25/2035	0	0	0	0	0		
1/25/2036	0	0	0	0	0		
1/25/2037	0	0	0	0	0		
1/25/2038	0	0	0	0	0		
1/25/2039	0	0	0	0	0		
1/25/2040	0	0	0	0	0		
1/25/2041	0	0	0	0	0		
1/25/2042	0	0	0	0	0		

This report has no regard to the specific investment objectives, financial condition, or particular needs of any specific investor. It is intended to provide information only for informational purposes and is not to be construed as a recommendation or offer to sell any securities. The information contained herein is based on information obtained from sources believed to be reliable, but no independent verification has been made, nor is the accuracy or completeness guaranteed. The report is prepared in English and the information contained herein may not be applicable to other jurisdictions. The company may have other securities and the information contained herein may not be applicable to those securities. The company may have other securities and the information contained herein may not be applicable to those securities. The company may have other securities and the information contained herein may not be applicable to those securities.

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**UBS Warburg LLC**  
Fixed Income Research  
cmoproj.444

**WFM02004 30 year 0.0**

**Cmoproj**  
4:10:02 pm January 9, 2002  
Juliette T. Shekoff jshekoff@fiimmr23  
Page 3

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A5	2,900,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Pr
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:00

Price	PSA 100	PSA 150	PSA 175	PSA 200	PSA 225	PSA 275	PSA 600	PSA 1000	PSA 1600
95:00	6.989	7.023	7.047	7.074	7.104	7.175	7.784	8.340	8.981
95:04	6.978	7.011	7.034	7.060	7.089	7.159	7.750	8.291	8.914
95:08	6.966	6.999	7.021	7.046	7.075	7.142	7.717	8.242	8.847
95:12	6.955	6.987	7.008	7.033	7.060	7.126	7.683	8.193	8.779
95:16	6.944	6.974	6.995	7.019	7.046	7.109	7.650	8.144	8.712
95:20	6.932	6.962	6.982	7.005	7.031	7.093	7.616	8.095	8.645
95:24	6.921	6.950	6.969	6.992	7.017	7.076	7.583	8.046	8.578
95:28	6.910	6.938	6.957	6.978	7.003	7.060	7.550	7.997	8.512
96:00	6.899	6.926	6.944	6.965	6.988	7.044	7.516	7.948	8.445
96:04	6.888	6.913	6.931	6.951	6.974	7.027	7.483	7.899	8.378
96:08	6.876	6.901	6.918	6.938	6.960	7.011	7.450	7.851	8.312
96:12	6.865	6.889	6.906	6.924	6.945	6.995	7.417	7.802	8.246
96:16	6.854	6.877	6.893	6.911	6.931	6.979	7.384	7.754	8.179
96:20	6.843	6.865	6.880	6.897	6.917	6.962	7.351	7.705	8.113
96:24	6.832	6.853	6.868	6.884	6.903	6.946	7.318	7.657	8.047
96:28	6.821	6.841	6.855	6.871	6.888	6.930	7.285	7.609	7.981
97:00	6.810	6.829	6.842	6.857	6.874	6.914	7.252	7.561	7.916
97:04	6.799	6.817	6.830	6.844	6.860	6.898	7.219	7.513	7.850
97:08	6.788	6.805	6.817	6.831	6.846	6.882	7.187	7.465	7.784
97:12	6.777	6.794	6.805	6.817	6.832	6.866	7.154	7.417	7.719
97:16	6.766	6.782	6.792	6.804	6.818	6.850	7.121	7.369	7.654
97:20	6.755	6.770	6.780	6.791	6.804	6.834	7.089	7.321	7.588
97:24	6.744	6.758	6.767	6.778	6.790	6.818	7.056	7.273	7.523
97:28	6.734	6.746	6.755	6.765	6.776	6.802	7.024	7.226	7.458
98:00	6.723	6.734	6.742	6.751	6.762	6.786	6.991	7.178	7.393
98:04	6.712	6.723	6.730	6.738	6.748	6.770	6.959	7.131	7.328
98:08	6.701	6.711	6.718	6.725	6.734	6.754	6.926	7.083	7.264
98:12	6.690	6.699	6.705	6.712	6.720	6.738	6.894	7.036	7.199
98:16	6.680	6.688	6.693	6.699	6.706	6.722	6.862	6.989	7.135
98:20	6.669	6.676	6.681	6.686	6.692	6.707	6.830	6.942	7.070
98:24	6.658	6.664	6.668	6.673	6.678	6.691	6.797	6.894	7.006
98:28	6.647	6.653	6.656	6.660	6.665	6.675	6.765	6.847	6.942
99:00	6.637	6.641	6.644	6.647	6.651	6.659	6.733	6.801	6.878
Avg Life	24.061	19.990	18.014	16.210	14.595	11.867	4.697	3.046	2.172
Duration	11.652	10.729	10.184	9.621	9.056	7.954	3.904	2.664	1.950
First Pay	9/24	5/20	5/18	9/16	2/15	8/12	7/06	12/04	3/04
Last Pay	8/27	12/23	1/22	2/20	6/18	6/15	12/06	3/05	4/04

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Fixed Income Research  
cmproj.498

**WFM02004 30 year 0.0**

**Cmproj**  
4:10:02 pm January 9, 2002  
Juliette T. Shekoff jshekoff@fiunwr23  
Page 2

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A4	3,040,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:00

Price	PSA 100	PSA 150	PSA 175	PSA 200	PSA 225	PSA 275	PSA 600	PSA 1000	PSA 1600
95:00	7.010	7.063	7.096	7.133	7.173	7.269	7.887	8.462	9.103
95:04	6.998	7.049	7.081	7.117	7.157	7.250	7.851	8.410	9.032
95:08	6.986	7.036	7.067	7.102	7.141	7.231	7.814	8.357	8.962
95:12	6.975	7.022	7.053	7.087	7.124	7.212	7.778	8.304	8.891
95:16	6.963	7.009	7.038	7.071	7.108	7.193	7.741	8.252	8.820
95:20	6.951	6.996	7.024	7.056	7.091	7.174	7.705	8.199	8.750
95:24	6.939	6.983	7.010	7.041	7.075	7.155	7.669	8.147	8.680
95:28	6.927	6.969	6.996	7.026	7.059	7.136	7.633	8.095	8.609
96:00	6.915	6.956	6.982	7.010	7.042	7.117	7.596	8.043	8.539
96:04	6.904	6.943	6.968	6.995	7.026	7.098	7.560	7.990	8.469
96:08	6.892	6.930	6.954	6.980	7.010	7.079	7.524	7.938	8.400
96:12	6.880	6.917	6.939	6.965	6.994	7.060	7.488	7.886	8.330
96:16	6.869	6.903	6.925	6.950	6.977	7.041	7.452	7.835	8.260
96:20	6.857	6.890	6.911	6.935	6.961	7.023	7.417	7.783	8.191
96:24	6.845	6.877	6.897	6.920	6.945	7.004	7.381	7.731	8.121
96:28	6.834	6.864	6.883	6.905	6.929	6.985	7.345	7.680	8.052
97:00	6.822	6.851	6.870	6.890	6.913	6.966	7.309	7.628	7.983
97:04	6.810	6.838	6.856	6.875	6.897	6.948	7.274	7.577	7.914
97:08	6.799	6.825	6.842	6.860	6.881	6.929	7.238	7.525	7.845
97:12	6.787	6.812	6.828	6.845	6.865	6.910	7.203	7.474	7.776
97:16	6.776	6.799	6.814	6.831	6.849	6.892	7.167	7.423	7.708
97:20	6.764	6.786	6.800	6.816	6.833	6.873	7.132	7.372	7.639
97:24	6.753	6.773	6.786	6.801	6.817	6.855	7.096	7.321	7.571
97:28	6.741	6.761	6.773	6.786	6.801	6.836	7.061	7.270	7.502
98:00	6.730	6.748	6.759	6.771	6.785	6.818	7.026	7.219	7.434
98:04	6.719	6.735	6.745	6.757	6.769	6.799	6.991	7.168	7.366
98:08	6.707	6.722	6.731	6.742	6.754	6.781	6.955	7.118	7.298
98:12	6.696	6.709	6.718	6.727	6.738	6.762	6.920	7.067	7.230
98:16	6.685	6.697	6.704	6.713	6.722	6.744	6.885	7.017	7.162
98:20	6.673	6.684	6.691	6.698	6.706	6.726	6.850	6.966	7.095
98:24	6.662	6.671	6.677	6.683	6.691	6.707	6.815	6.916	7.027
98:28	6.651	6.658	6.663	6.669	6.675	6.689	6.781	6.865	6.960
99:00	6.639	6.646	6.650	6.654	6.659	6.671	6.746	6.815	6.892
Avg Life	21.319	16.886	14.991	13.343	11.914	9.556	4.267	2.829	2.060
Duration	11.062	9.844	9.204	8.579	7.978	6.854	3.594	2.491	1.856
First Pay	2/22	8/17	10/15	4/14	12/12	9/10	2/06	10/04	1/04
Last Pay	9/24	5/20	5/18	9/16	2/15	8/12	7/06	12/04	3/04

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**UBS Warburg LLC**

Fixed Income Research  
cmoproj.488

**WFM02004 30 year 0.0**

4:10:02 pm January 9, 2002  
Juliane T. Shekoff/jshkoff@stunv23  
Page 1

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A3	3,370,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cop	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:00

Price	PSA 100	PSA 150	PSA 175	PSA 200	PSA 225	PSA 275	PSA 600	PSA 1000	PSA 1600
95:00	7.037	7.108	7.151	7.199	7.252	7.366	7.999	8.584	9.231
95:04	7.024	7.093	7.135	7.182	7.233	7.344	7.959	8.527	9.156
95:08	7.011	7.079	7.120	7.165	7.214	7.322	7.919	8.471	9.082
95:12	6.999	7.064	7.104	7.148	7.196	7.300	7.880	8.415	9.007
95:16	6.986	7.050	7.088	7.130	7.177	7.278	7.840	8.359	8.933
95:20	6.974	7.035	7.072	7.113	7.159	7.257	7.801	8.303	8.859
95:24	6.961	7.021	7.056	7.096	7.140	7.235	7.761	8.248	8.785
95:28	6.949	7.006	7.041	7.079	7.122	7.213	7.722	8.192	8.712
96:00	6.936	6.992	7.025	7.062	7.103	7.192	7.683	8.137	8.638
96:04	6.924	6.977	7.009	7.045	7.085	7.170	7.644	8.081	8.565
96:08	6.911	6.963	6.994	7.028	7.066	7.148	7.605	8.026	8.491
96:12	6.899	6.948	6.978	7.011	7.048	7.127	7.566	7.970	8.418
96:16	6.886	6.934	6.963	6.994	7.030	7.105	7.527	7.915	8.345
96:20	6.874	6.919	6.947	6.978	7.011	7.084	7.488	7.860	8.272
96:24	6.861	6.905	6.932	6.961	6.993	7.063	7.449	7.805	8.199
96:28	6.849	6.891	6.916	6.944	6.975	7.041	7.410	7.750	8.126
97:00	6.837	6.877	6.901	6.927	6.956	7.020	7.371	7.695	8.053
97:04	6.824	6.862	6.885	6.910	6.938	6.998	7.332	7.641	7.981
97:08	6.812	6.848	6.870	6.894	6.920	6.977	7.294	7.586	7.909
97:12	6.800	6.834	6.854	6.877	6.902	6.956	7.255	7.531	7.836
97:16	6.788	6.820	6.839	6.860	6.884	6.935	7.217	7.477	7.764
97:20	6.776	6.805	6.824	6.844	6.866	6.914	7.178	7.422	7.692
97:24	6.763	6.791	6.808	6.827	6.848	6.892	7.140	7.368	7.620
97:28	6.751	6.777	6.793	6.810	6.830	6.871	7.102	7.314	7.548
98:00	6.739	6.763	6.778	6.794	6.812	6.850	7.063	7.260	7.477
98:04	6.727	6.749	6.763	6.777	6.794	6.829	7.025	7.206	7.405
98:08	6.715	6.735	6.747	6.761	6.776	6.808	6.987	7.152	7.334
98:12	6.703	6.721	6.732	6.744	6.758	6.787	6.949	7.098	7.262
98:16	6.691	6.707	6.717	6.728	6.740	6.766	6.911	7.044	7.191
98:20	6.679	6.693	6.702	6.711	6.722	6.745	6.873	6.990	7.120
98:24	6.667	6.679	6.687	6.695	6.704	6.724	6.835	6.937	7.049
98:28	6.655	6.665	6.672	6.679	6.687	6.703	6.797	6.883	6.978
99:00	6.643	6.651	6.657	6.662	6.669	6.683	6.759	6.830	6.908
Avg Life	18.780	14.379	12.643	11.172	9.915	7.989	3.884	2.642	1.955
Duration	10.410	8.981	8.293	7.644	7.038	6.005	3.310	2.339	1.766
First Pay	8/19	4/15	9/13	4/12	2/11	6/09	10/05	8/04	12/03
Last Pay	2/22	8/17	10/15	4/14	12/12	9/10	2/06	10/04	1/04

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**UBS Warburg LLC**  
Fixed Income Research  
cmopra1489

**WFM02004 30 year 0.0**

**Cmopra1**  
4:10:02 pm January 9, 2002  
Juliette T. Shekoff jshekoff@ftmwr23  
Page 4

Bond	Balance	Coupon	Delay	Factor	Accruing Since	Index	Value	Reset	Multiplier
A6	690,000.00	6.50000	24	1.000000	01/01/02		-1.0000	-	-

Cap	Floor	Current Coupon	Settle Date	Deal	WAC	WAM	Pricing Speed	Duration @ Px
-	-	6.5000	01/30/02	30 year	6.92	358.00	275.0PSA	97:00

Price	PSA 100	PSA 150	PSA 175	PSA 200	PSA 225	PSA 275	PSA 600	PSA 1000	PSA 1600
95:00	6.977	7.001	7.018	7.038	7.062	7.118	7.721	8.267	8.917
95:04	6.966	6.989	7.006	7.025	7.048	7.103	7.689	8.220	8.852
95:08	6.955	6.977	6.993	7.013	7.035	7.088	7.657	8.172	8.786
95:12	6.944	6.966	6.981	7.000	7.022	7.073	7.625	8.125	8.721
95:16	6.933	6.954	6.969	6.987	7.008	7.058	7.593	8.078	8.655
95:20	6.922	6.943	6.957	6.975	6.995	7.043	7.562	8.031	8.590
95:24	6.911	6.931	6.945	6.962	6.982	7.029	7.530	7.984	8.525
95:28	6.901	6.919	6.933	6.950	6.969	7.014	7.499	7.938	8.460
96:00	6.890	6.908	6.921	6.937	6.955	6.999	7.467	7.891	8.395
96:04	6.879	6.896	6.909	6.925	6.942	6.984	7.436	7.844	8.330
96:08	6.868	6.885	6.897	6.912	6.929	6.970	7.404	7.798	8.266
96:12	6.857	6.874	6.885	6.900	6.916	6.955	7.373	7.751	8.201
96:16	6.846	6.862	6.874	6.887	6.903	6.940	7.342	7.705	8.137
96:20	6.836	6.851	6.862	6.875	6.890	6.926	7.310	7.658	8.072
96:24	6.825	6.839	6.850	6.862	6.877	6.911	7.279	7.612	8.008
96:28	6.814	6.828	6.838	6.850	6.864	6.897	7.248	7.566	7.944
97:00	6.804	6.817	6.826	6.838	6.851	6.882	7.217	7.520	7.880
97:04	6.793	6.805	6.814	6.825	6.838	6.867	7.186	7.474	7.816
97:08	6.782	6.794	6.803	6.813	6.825	6.853	7.155	7.428	7.752
97:12	6.772	6.783	6.791	6.801	6.812	6.838	7.124	7.382	7.689
97:16	6.761	6.772	6.779	6.788	6.799	6.824	7.093	7.336	7.625
97:20	6.750	6.760	6.768	6.776	6.786	6.810	7.062	7.290	7.562
97:24	6.740	6.749	6.756	6.764	6.773	6.795	7.031	7.245	7.498
97:28	6.729	6.738	6.744	6.752	6.760	6.781	7.000	7.199	7.435
98:00	6.719	6.727	6.733	6.739	6.747	6.766	6.970	7.153	7.372
98:04	6.708	6.716	6.721	6.727	6.735	6.752	6.939	7.108	7.309
98:08	6.698	6.705	6.709	6.715	6.722	6.738	6.908	7.063	7.246
98:12	6.687	6.693	6.698	6.703	6.709	6.724	6.878	7.017	7.183
98:16	6.677	6.682	6.686	6.691	6.696	6.709	6.847	6.972	7.120
98:20	6.666	6.671	6.675	6.679	6.684	6.695	6.817	6.927	7.057
98:24	6.656	6.660	6.663	6.667	6.671	6.681	6.786	6.882	6.995
98:28	6.646	6.649	6.652	6.655	6.658	6.667	6.756	6.837	6.932
99:00	6.635	6.638	6.640	6.643	6.646	6.653	6.726	6.792	6.870
Avg Life	25.932	22.438	20.513	18.654	16.929	13.930	5.007	3.194	2.236
Duration	12.001	11.319	10.870	10.378	9.863	8.815	4.123	2.781	2.004
First Pay	8/27	12/23	1/22	2/20	6/18	6/15	12/06	3/05	4/04
Last Pay	5/28	1/25	2/23	4/21	7/19	7/16	2/07	4/05	4/04

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