

**PROSPECTUS SUPPLEMENT**  
(To REMIC Prospectus dated September 18, 1998)

**\$1,538,702,226**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates**  
**Fannie Mae REMIC Trust 2001-5**

**The Certificates**

We, the Federal National Mortgage Association ("Fannie Mae"), will issue the classes of certificates listed in the chart on this page.

**Payments to Certificateholders**

We will make monthly payments on the certificates. You, the investor, will receive

- interest accrued on the balance of your certificate (except in the case of the accrual classes), and
- principal to the extent available for payment on your class.

We may pay principal at rates that vary from time to time. We may not pay principal to certain classes for long periods of time.

**The Fannie Mae Guaranty**

We will guarantee that required payments of principal and interest on the certificates are distributed to investors on time.

**The Trust and its Assets**

The trust will indirectly own

- Fannie Mae MBS and
- Ginnie Mae certificates.

The mortgage loans underlying the Fannie Mae MBS and the Ginnie Mae certificates are first lien, single-family, fixed-rate loans.

In addition, the mortgage loans underlying the Ginnie Mae certificates are either insured or guaranteed by the Federal Housing Administration, the Department of Veterans Affairs or the Rural Housing Service.

**Carefully consider the risk factors starting on page S-12 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

You should read the REMIC prospectus as well as this prospectus supplement.

The certificates, together with interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any agency or instrumentality thereof other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are "exempted securities" under the Securities Exchange Act of 1934.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
PA	1	\$ 39,132,744	PAC	6.000%	FIX	313595 J B 7	December 2010
IN(1)	1	1,032,178(2)	NTL	7.000	FIX/IO	313595 J C 5	August 2014
PN(1)	1	28,900,999	PAC	5.750	FIX	313595 J D 3	August 2014
IQ(1)	1	1,910,249(2)	NTL	7.000	FIX/IO	313595 J E 1	March 2019
PQ(1)	1	53,486,999	PAC	5.750	FIX	313595 J F 8	March 2019
TO(1)	1	30,029,942	PAC	6.000	FIX	313595 J G 6	February 2021
PK	1	25,369,000	PAC	6.375	FIX	313595 J H 4	May 2024
IG(1)	1	1,891,525(2)	NTL	7.000	FIX/IO	313595 J J 0	May 2024
OG(1)	1	35,308,473	PAC	6.125	FIX	313595 J K 7	May 2024
OC	1	5,000,000	PAC	6.125	FIX	313595 J L 5	May 2024
PM	1	750,000	PAC	6.500	FIX	313595 J M 3	May 2024
IR(1)	1	27,115,792(2)	NTL	7.000	FIX/IO	313595 J N 1	May 2024
PR(1)	1	86,577,000(2)	NTL	7.000	FIX/IO	313595 J P 6	March 2031
QD	1	86,577,000	PAC	(3)	PO	313595 J Q 4	March 2031
QE	1	43,394,726	PAC	7.000	FIX	313595 J R 2	January 2027
QF	1	52,338,880	PAC	7.000	FIX	313595 J S 0	July 2029
QG	1	44,386,993	PAC	7.000	FIX	313595 J T 8	March 2031
FE	1	21,834,960	SCH	(4)	FLT	313595 J U 5	March 2031
SE	1	21,834,960(2)	NTL	(4)	INV/IO	313595 J V 3	March 2031
SF	1	2,668,719	SCH	(4)	INV	313595 J W 1	March 2031
AB	1	26,892,821	SCH	6.500	FIX	313595 J X 9	March 2031
AC	1	2,500,000	SCH	6.750	FIX	313595 J Y 7	March 2031
Z	1	7,500,000	SUP	7.000	FIX/Z	313595 K Z 4	July 2030
BA	1	10,756,000	SUP	7.000	FIX	313595 K A 7	June 2030
BN	1	2,700,000	SUP	7.000	FIX	313595 K B 5	March 2011
BP	1	3,600,000	SUP	7.000	FIX	313595 K C 3	June 2018
ZE	1	2,700,000	SUP	7.000	FIX/Z	313595 K D 1	June 2030
BC	1	6,080,000	SUP	7.000	FIX	313595 K E 9	September 2030
BD	1	2,587,000	SUP	7.000	FIX	313595 K F 6	October 2030
BE	1	216,000	SUP	7.000	FIX	313595 K G 4	November 2030
BM	1	600,000	SUP	7.500	FIX	313595 K H 2	November 2030
BL	1	600,000	SUP	6.500	FIX	313595 K J 8	November 2030
BG	1	4,318,000	SUP	7.000	FIX	313595 K K 5	January 2031
BI	1	1,088,000	SUP	7.000	FIX	313595 K L 3	March 2031
BJ	1	1,000,000	SUP/AD	7.000	FIX	313595 K M 1	March 2011
BK	1	1,000,000	SUP/AD	7.000	FIX	313595 K N 9	December 2016
BZ	1	1,000,000	SUP/AD	7.000	FIX	313595 K P 4	February 2021
LA	1	1,000,000	SUP	7.000	FIX/Z	313595 K Q 2	March 2031
LE	1	1,000,000	SUP	7.000	FIX	313595 K R 0	July 2030
LG	1	1,000,000	SUP	7.000	FIX	313595 K S 8	March 2011
LH	1	1,000,000	SUP	7.000	FIX	313595 K T 6	December 2016
ZL	1	1,000,000	SUP	7.000	FIX	313595 K U 3	February 2021
LB	1	3,988,000	SUP	7.000	FIX/Z	313595 K V 1	July 2030
LC	1	2,336,000	SUP	7.000	FIX	313595 K W 9	November 2030
LD	1	2,205,500	SUP	7.000	FIX	313595 K X 7	January 2031
EA	1	40,771,975	SEG(TAC)/TAC	7.000	FIX	313595 K Y 5	March 2031
ZC	1	8,503,696	SEG(TAC)/SUP	7.000	FIX/Z	313595 K Z 2	March 2031
CB	1	309,225	SUP	7.000	FIX/Z	313595 L A 6	March 2031
CA	1	30,959,000	SCH	7.000	FIX/Z	313595 L B 4	March 2031
ZD	1	6,700,000	SUP	7.000	FIX/Z	313595 L C 3	March 2031
M	1	2,429,000	SUP	7.000	FIX/Z	313595 L D 0	January 2031
QV	2	34,281,253	PAC	6.000	FIX	313595 L E 8	March 2031
IK(1)	2	2,046,934(2)	NTL	6.500	FIX/IO	313595 L F 5	June 2015
QR(1)	2	53,220,304	PAC	5.750	FIX	313595 L G 3	February 2022
IM(1)	2	3,789,303(2)	NTL	6.500	FIX/IO	313595 L H 1	February 2022
QW(1)	2	49,260,946	PAC	6.000	FIX	313595 L J 7	December 2025
IU(1)	2	102,091,707(2)	PAC	6.500	FIX/IO	313595 L K 4	December 2025
QJ(1)	2	102,091,707	NTL	(3)	PO	313595 L L 2	March 2031
IT	2	10,577,042(2)	NTL	6.500	FIX/IO	313595 L M 0	March 2031
PT	2	100,000,000	PAC	6.250	FIX/IO	313595 L N 8	May 2027
IW(1)	2	49,950,772(2)	NTL	6.500	FIX/IO	313595 L P 3	May 2027
PW(1)	2	49,950,772	NTL	(3)	PO	313595 L Q 1	March 2031
S	2	81,039,244	SEG(TAC)/SEQ	(4)	FLT	313595 L R 9	March 2031
SB	2	24,935,152	SEG(TAC)/SEQ	(4)	INV	313595 L S 7	March 2031
FB	2	35,000,000	SEG(TAC)/SEQ	(4)	FLT	313595 L T 5	March 2031
SA	2	6,730,769	SEG(TAC)/SEQ	(4)	INV	313595 L U 2	March 2031
ZA	2	2,000,312	TAC	6.500	FIX/Z	313595 L V 0	March 2031
SK	2	12,911,913	SEG(TAC)/SEQ	(4)	FLT	313595 L W 8	February 2030
SL	2	1,928,311	SEG(TAC)/SEQ	(4)	INV	313595 L X 6	March 2031
DE	2	839,600	SEG(TAC)/SEQ	(4)	INV	313595 L Y 4	March 2031
DG	2	5,197,500	SEG(TAC)/SEQ	7.000	FIX	313595 L Z 1	March 2031
DH	2	8,187,000	SEG(TAC)/SEQ	7.000	FIX	313595 M A 5	April 2030
DJ	2	10,515,595	SEG(TAC)/SEQ	7.000	FIX	313595 M B 3	August 2030
FH	2	5,023,529	SEG(TAC)/SEQ	7.000	FIX	313595 M C 1	March 2031
SH	2	624,353	SEG(TAC)/SEQ	(4)	FLT	313595 M D 9	March 2031
SI	2	452,118	SEG(TAC)/SEQ	(4)	INV	313595 M E 7	March 2031
FJ	2	10,662,500	SEG(TAC)/SEQ	(4)	INV	313595 M F 4	March 2031
SJ	2	1,437,500	SEG(TAC)/SEQ	(4)	FLT	313595 M G 2	March 2031
DO	2	4,398,833	SEG(TAC)/SEQ	(3)	PO	313595 M H 0	March 2031
ON(1)	3	29,493,638	PAC	6.000	FIX	313595 M J 6	March 2031
OR(1)	3	33,671,725	PAC	6.000	FIX	313595 M K 3	August 2007
OT(1)	3	25,729,648	PAC	6.000	FIX	313595 M L 1	January 2012
OX	3	5,614,989	PAC	6.000	FIX	313595 M M 9	July 2014
OI	3	2,050,000(2)	NTL	6.000	FIX/IO	313595 M N 7	October 2004
PL	3	30,000,000	PAC	5.590	FIX	313595 M P 2	July 2014
QW	3	28,410,000	PAC	6.000	FIX	313595 M Q 0	July 2014
JQ	3	47,080,000	SUP	6.000	FIX	313595 M R 8	March 2016
EQ	4	83,995,453	PT	(4)	FLT	313595 M S 6	March 2016
SG	4	83,995,453(2)	NTL	(4)	INV/IO	313595 M T 4	February 2031
R		0	NPR	0	NPR	313595 M U 9	February 2031
RL		0	NPR	0	NPR	313595 M V 9	March 2031
						313595 M W 7	March 2031

(1) Exchangeable classes.

(2) Notional balances. These classes are interest only classes.

(3) Principal only classes.

(4) Based on LIBOR.

If you own certificates of certain classes, you can exchange them for the corresponding RCR certificates to be issued at the time of the exchange. The TD, TE, PB, PD, PX, OH, PY, PJ, PH, QA, QT and OY Classes are the RCR classes, as further described in this prospectus supplement.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 28, 2001.

**UBS Warburg LLC**

The date of this Prospectus Supplement is January 16, 2001

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
AVAILABLE INFORMATION .....	S- 3	<i>ZE Accrual Amount</i> .....	S-23
REFERENCE SHEET .....	S- 4	<i>BZ Accrual Amount</i> .....	S-23
ADDITIONAL RISK FACTORS .....	S-12	<i>ZL Accrual Amount</i> .....	S-23
DESCRIPTION OF THE CERTIFICATES ...	S-13	<i>Group 1 Cash Flow Distribution Amount</i> ...	S-23
GENERAL .....	S-13	<i>Group 2 Principal Distribution Amount</i> .....	S-25
<i>Structure</i> .....	S-13	<i>ZA Accrual Amount</i> .....	S-25
<i>Fannie Mae Guaranty</i> .....	S-14	<i>Group 2 Cash Flow Distribution Amount</i> ...	S-26
<i>Characteristics of Certificates</i> .....	S-14	<i>Group 3 Principal Distribution Amount</i> .....	S-27
<i>Authorized Denominations</i> .....	S-14	<i>Group 4 Principal Distribution Amount</i> .....	S-28
<i>Distribution Dates</i> .....	S-14	STRUCTURING ASSUMPTIONS .....	S-28
<i>Record Date</i> .....	S-15	<i>Pricing Assumptions</i> .....	S-28
<i>Class Factors</i> .....	S-15	<i>Prepayment Assumptions</i> .....	S-28
<i>Optional Termination</i> .....	S-15	<i>Structuring Ranges and Rates</i> .....	S-28
COMBINATION AND RECOMBINATION .....	S-15	<i>Initial Effective Ranges</i> .....	S-29
<i>General</i> .....	S-15	YIELD TABLES .....	S-31
<i>Procedures</i> .....	S-15	<i>General</i> .....	S-31
<i>Additional Considerations</i> .....	S-15	<i>The IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW</i> <i>and OI Classes</i> .....	S-31
BOOK-ENTRY PROCEDURES .....	S-16	<i>The Inverse Floating Rate Classes</i> .....	S-33
<i>General</i> .....	S-16	<i>The Principal Only Classes</i> .....	S-36
<i>Method of Payment</i> .....	S-16	WEIGHTED AVERAGE LIVES OF THE CERTIFICATES .....	S-37
THE GROUP 1, GROUP 2 AND GROUP 3 MBS ....	S-17	DECREMENT TABLES .....	S-38
THE GROUP 4 GINNIE MAE CERTIFICATES .....	S-17	CHARACTERISTICS OF THE R AND RL CLASSES ..	S-49
FINAL DATA STATEMENT .....	S-18	<b>CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES</b> .....	S-50
DISTRIBUTIONS OF INTEREST .....	S-18	REMIC ELECTIONS AND SPECIAL TAX ATTRIBUTES .....	S-50
<i>Categories of Classes</i> .....	S-18	TAXATION OF BENEFICIAL OWNERS OF REGULAR CERTIFICATES .....	S-50
<i>General</i> .....	S-19	TAXATION OF BENEFICIAL OWNERS OF RESIDUAL CERTIFICATES .....	S-51
<i>Interest Accrual Periods</i> .....	S-19	TAXATION OF BENEFICIAL OWNERS OF RCR CERTIFICATES .....	S-51
<i>Accrual Classes</i> .....	S-20	<i>General</i> .....	S-51
<i>Notional Classes</i> .....	S-20	<i>Combination RCR Classes</i> .....	S-51
<i>Floating Rate and Inverse Floating Rate</i> <i>Classes</i> .....	S-20	<i>Exchanges</i> .....	S-51
CALCULATION OF LIBOR .....	S-20	<b>PLAN OF DISTRIBUTION</b> .....	S-52
DISTRIBUTIONS OF PRINCIPAL .....	S-21	<i>General</i> .....	S-52
<i>Categories of Classes</i> .....	S-21	<i>Increase in Certificates</i> .....	S-52
<i>Principal Distribution Amount</i> .....	S-21	<b>LEGAL MATTERS</b> .....	S-52
<i>Certain Calculations Relating to the Group 4</i> <i>Ginnie Mae Certificates</i> .....	S-22	<b>SCHEDULE 1</b> .....	A- 1
<i>Group 1 Principal Distribution Amount</i> .....	S-22	<b>PRINCIPAL BALANCE SCHEDULES</b> .....	B- 1
<i>Z Accrual Amount</i> .....	S-22		
<i>ZB Accrual Amount</i> .....	S-22		
<i>ZC Accrual Amount</i> .....	S-23		
<i>ZD Accrual Amount</i> .....	S-23		

## AVAILABLE INFORMATION

You should purchase the certificates only if you have read and understood this prospectus supplement and the following documents (the “Disclosure Documents”):

- the Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated September 18, 1998 (the “REMIC Prospectus”);
- the Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates dated October 1, 1999 (the “MBS Prospectus”); and
- our Information Statement dated March 30, 2000 and its supplements (the “Information Statement”).

You can obtain copies of the Disclosure Documents by writing or calling us at:

Fannie Mae  
MBS Helpline  
3900 Wisconsin Avenue, N.W., Area 2H-3S  
Washington, D.C. 20016  
(telephone 1-800-237-8627 or 202-752-6547).

In addition, the Disclosure Documents, together with the class factors, are available on our website located at <http://www.fanniemae.com>.

You also can obtain copies of the Disclosure Documents by writing or calling the dealer at:

UBS Warburg LLC  
Prospectus Department  
1000 Harbor Boulevard  
Weehawken, New Jersey 07087  
(telephone 201-352-6858).

## REFERENCE SHEET

This reference sheet is not a summary of the transaction and does not contain complete information about the certificates. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 Ginnie Mae Certificates

### Assumed Characteristics of the Mortgage Loans Underlying the MBS and the Ginnie Mae Certificates (as of February 1, 2001)

	<u>Approximate Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Approximate Weighted Average Remaining Term to Maturity or WARM (in months)</u>	<u>Approximate Calculated Loan Age or WALA (in months)</u>	<u>Approximate Weighted Average Coupon</u>
Group 1 MBS	\$ 73,500,401	360	360	0	7.650%
	140,110,069	360	359	1	7.650%
	183,750,911	360	358	2	7.650%
	183,750,911	360	356	3	7.650%
	73,500,360	360	355	4	7.650%
Group 2 MBS	600,094,121	360	333	20	7.050%
Group 3 MBS	200,000,000	180	144	31	6.619%
Group 4 Ginnie Mae Certificates	83,995,453	360	246	98	9.000%

The actual remaining terms to maturity, calculated loan ages and, except in the case of the Group 4 Ginnie Mae Certificates, interest rates of most of the mortgage loans will differ from the weighted averages shown above, perhaps significantly.

### Class Factors

The class factors are numbers that, when multiplied by the initial principal balance of a certificate, can be used to calculate the current principal balance of that certificate (after taking into account principal payments in the same month). We publish the class factors on or shortly after the 11th day of each month.

### Settlement Date

We expect to issue the certificates on February 28, 2001.

### Distribution Dates

We will make payments on the Group 1, Group 2 and Group 3 Classes on the 25th day of each calendar month, or on the next business day if the 25th day is not a business day. We will make payments on the Group 4 Classes on the 17th day of each calendar month, or on the next business day if the 17th day is not a business day.

## Book-Entry and Physical Certificates

We will issue the book-entry certificates through the U.S. Federal Reserve Banks and DTC, as applicable, which will electronically track ownership of the certificates and payments on them. We will issue physical certificates in registered, certificated form.

We will issue the classes of certificates in the following forms:

<u>Fed Book-Entry</u>	<u>DTC Book-Entry</u>	<u>Physical</u>
All Group 1, 2 and 3 Classes and related RCR Classes	All Group 4 Classes	R and RL Classes

## Exchanging Certificates Through Combination and Recombination

If you own certain certificates, you will be able to exchange them for a proportionate interest in the related RCR certificates as shown on Schedule 1. We will issue the RCR certificates upon such exchange. You can exchange your certificates by notifying us and paying an exchange fee. We use the principal and interest of the certificates exchanged to pay principal and interest on the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates.

## Interest Rates

During each interest accrual period, the fixed rate classes will bear interest at the applicable annual interest rates listed on the cover of this prospectus supplement.

During the initial interest accrual period, the floating rate and inverse floating rate classes will bear interest at the initial interest rates listed below. During subsequent interest accrual periods, the floating rate and inverse floating rate classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate (1)</u>
FE . . . .	5.97000%	8.50000%	0.40%	LIBOR + 40 basis points
SE . . . .	1.43000%	7.00000%	0.00%	7% - LIBOR
SF . . . .	9.00000%	9.00000%	0.00%	66.27264% - (8.181806 × LIBOR)
F . . . .	6.24000%	8.50000%	0.50%	LIBOR + 50 basis points
S . . . .	7.34500%	26.00000%	0.00%	26% - (3.25 × LIBOR)
FB . . . .	6.32000%	7.75000%	0.75%	LIBOR + 75 basis points
SB . . . .	7.43600%	36.40000%	0.00%	36.4% - (5.2 × LIBOR)
FK . . . .	6.42000%	8.50000%	0.85%	LIBOR + 85 basis points
SK . . . .	9.57894%	46.88995%	0.00%	46.88995% - (6.698565 × LIBOR)
SL . . . .	10.00000%	10.00000%	0.00%	117.69226% - (15.3846069 × LIBOR)
FH . . . .	6.42000%	8.50000%	0.85%	LIBOR + 85 basis points
SH . . . .	9.49423%	54.31033%	0.00%	54.31033% - (8.045977 × LIBOR)
SI . . . .	10.00000%	10.00000%	0.00%	84.99993% - (11.111102 × LIBOR)
FJ . . . .	6.57000%	8.00000%	1.00%	LIBOR + 100 basis points
SJ . . . .	10.01000%	49.00000%	0.00%	49% - (7 × LIBOR)
FG . . . .	5.95000%	8.50000%	0.40%	LIBOR + 40 basis points
SG . . . .	2.55000%	8.10000%	0.00%	8.1% - LIBOR

(1) We will establish LIBOR on the basis of the “BBA Method.”

We will apply interest payments from exchanged REMIC certificates to the corresponding RCR certificates, on a pro rata basis, following any exchange.

## Notional Classes

A notional class will not receive any principal. Its notional principal balance is the balance used to calculate accrued interest. The notional principal balances will equal the percentages of the outstanding balances specified below immediately before the related distribution date:

<u>Class</u>	
IN .....	3.5714285863% of the PN Class
IQ .....	3.5714285634% of the PQ Class
IG .....	5.3571422361% of the OG Class
PI .....	14.2857142857% of the PA Class
	14.2857142819% of the PN, PQ and TG Classes
	8.9285714455% of the PK Class
	12.5000000000% of the OC Class
	7.1428573333% of the PM Class
	7.1428577498% of the OG Class
IR .....	100% of the PR Class
SE .....	100% of the FE Class
IK .....	3.8461538476% of the QR Class
IM .....	7.6923076954% of the QW Class
IJ .....	100% of the QJ Class
IT .....	3.8461538462% of the PT Class
	7.6923076878% of the QV Class
	7.6923076952% of the QR Class
IW .....	100% of the PW Class
OI .....	6.8333333333% of the PL Class
SG .....	100% of the FG Class

## Distributions of Principal

### *Group 1 Principal Distribution Amount*

#### *Z Accrual Amount*

To the FE, SF, AB and AC Classes, pro rata, to their Scheduled Balances, and thereafter to the Z Class.

#### *ZB Accrual Amount*

To Segment Group I to its Targeted Balance, and thereafter to the ZB Class.

#### *ZC Accrual Amount*

To the EA Class to its Targeted Balance, and thereafter to the ZC Class.

#### *ZD Accrual Amount*

To the CA Class to zero, and thereafter to the ZD Class.

#### *ZE Accrual Amount*

To the BN and BP Classes, in that order, to zero, and thereafter to the ZE Class.

#### *BZ Accrual Amount*

To the BI, BJ and BK Classes, in that order, to zero, and thereafter to the BZ Class.

*ZL Accrual Amount*

To the LE, LG and LH Classes, in that order, to zero, and thereafter to the ZL Class.

*Group 1 Cash Flow Distribution Amount*

1. To the PA Class to its Planned Balance.
2. To the PN, PQ and TG Classes, in that order, to their Planned Balances.
3. To the PK, OG, OC and PM Classes, pro rata, to their Planned Balances.
4. (a) 38.1905235794% of the remaining amount to the PR Class to its Planned Balance, and  
(b) 61.8094764206% of such remaining amount to the QD, QE and QG Classes, in that order, to their Planned Balances.
5. (a) 57.2857855343% of the remaining amount to the Classes specified below in the following order:  
*first*, to the FE, SF, AB and AC Classes, pro rata, to their Scheduled Balances;  
*second*, to the Z Class to zero;  
*third*, (x) 66.666666667% of the remaining amount as follows:
  - (aa) (xx) 54.4442194776% of such amount to the BA Class to zero, and  
(yy) 45.5557805224% of such amount to the BN, BP and ZE Classes, in that order, to zero;
  - (bb) to the BC and BD Classes, in that order, to zero;
  - (cc) to the BE, BL and BM Classes, pro rata, to zero;
  - (dd) to the BG Class to zero;
  - (ee) (xx) 21.3836477987% of such amount to the BH Class to zero, and  
(yy) 78.6163522013% of such amount to the BI, BJ, BK and BZ Classes, in that order, to zero, and
  - (y) 33.333333333% of such remaining amount as follows:
    - (aa) (xx) 63.9412241954% of such amount to the LA Class to zero, and  
(yy) 36.0587758046% of such amount to the LE, LG, LH and ZL Classes, in that order, to zero; and
    - (bb) to the LB, LC and LD Classes, in that order, to zero; and*fourth*, to the FE, SF, AB and AC Classes, pro rata, to zero, and  
(b) 42.7142144657% of such remaining amount as follows:
  - (x) 55.2952990389% of such amount in the following order:  
*first*, to the Segment Group I, until the Segment I Balance is reduced to its Targeted Balance;  
*second*, to the ZB Class to zero; and  
*third*, to the Segment Group I to zero, and



(y) 44.7047009611% of such amount in the following order:

*first*, to the CA Class to its Scheduled Balance;

*second*, to the ZD and M Classes, in that order, to zero; and

*third*, to the CA Class to zero.

6. To the PA Class to zero;

7. To the PN, PQ and TG Classes, in that order, to zero.

8. To the PK, OG, OC and PM Classes, pro rata, to zero.

9. (a) 38.1905235794% of the remaining amount to the PR Class to zero, and

(b) 61.8094764206% of such remaining amount to the QD, QE and QG Classes, in that order, to zero.

For a description of the related Segment Group, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

*Group 2 Principal Distribution Amount*

*ZA Accrual Amount*

To the Aggregate Group II to zero, and thereafter to the ZA Class.

*Group 2 Cash Flow Distribution Amount*

1. To the Aggregate Group I to its Planned Balance.

2. (a) 61.4329087995% of the remaining amount to the QV, QR, QW and QJ Classes, in that order, to their Planned Balances, and

(b) 38.5670912005% of such remaining amount to the PT and PW Classes, in that order, to their Planned Balances.

3. To the Aggregate Group II to its First Targeted Balance.

4. To the ZA Class to its First Targeted Balance.

5. To the Segment Group II to its First Targeted Balance.

6. To the Aggregate Group II to its Second Targeted Balance.

7. To the ZA Class to its Second Targeted Balance.

8. To the Segment Group II to its Second Targeted Balance.

9. To the ZA Class to zero.

10. To the Aggregate Group II to its Third Targeted Balance.

11. To the Segment Group II to its Third Targeted Balance.

12. To the Aggregate Group II to its Fourth Targeted Balance.

13. To the Segment Group II to its Fourth Targeted Balance.

14. To the Segment Group II to zero.

15. To the Aggregate Group II to zero.

16. To the Aggregate Group I to zero.

17. (a) 61.4329087995% of the remaining amount to the QV, QR, QW and QJ Classes, in that order, to zero, and



- (b) 38.5670912005% of such remaining amount to the PT and PW Classes, in that order, to zero.

For a description of the Aggregate Groups and related Segment Group see “Description of the Certificates — Distributions of Principal” in this prospectus supplement.

*Group 3 Principal Distribution Amount*

1. (a) 71.3958806522% of such amount to the ON, OR and OT Classes, in that order, to their Planned Balances, and  
(b) 28.6041193478% of such amount to the OX and PL Classes, in that order, to their Planned Balances.
2. To the OW Class, to its Planned Balance.
3. To the JQ Class to zero.
4. (a) 71.3958806522% of the remaining amount to the ON, OR and OT Classes, in that order, to zero, and  
(b) 28.6041193478% of such remaining amount to the OX and PL Classes, in that order, to zero.
5. To the OW Class to zero.

*Group 4 Principal Distribution Amount*

To the FG Class to zero.

We will apply principal payments from exchanged REMIC certificates to the corresponding RCR certificates, on a pro rata basis, following any exchange.

**Weighted Average Lives (years) \***

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
PA .....	4.6	1.6	1.6	1.6	1.6
IN, PN and TD .....	9.3	2.5	2.5	2.5	2.4
IQ, PQ and TE .....	13.0	3.5	3.5	3.5	2.8
TG .....	15.8	4.6	4.6	4.6	3.2
PK, IG, OG, OC, PM, PX and OH .....	18.3	5.9	5.9	5.9	3.6
PI .....	12.2	3.6	3.6	3.6	2.7
IR, PR and PD .....	23.4	12.2	12.2	12.2	6.7
QD .....	21.0	8.0	8.0	8.0	4.5
QE .....	23.5	11.0	11.0	11.0	5.9
QG .....	25.6	17.8	17.8	17.8	9.7
PB .....	12.8	3.5	3.5	3.5	2.8

  

	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>155%</u>	<u>219%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
FE, SE, SF, AB and AC .....	18.5	10.3	2.9	2.9	2.9	2.9	1.8
Z .....	27.5	18.1	8.5	0.9	0.8	0.7	0.3
BA .....	28.8	22.2	14.7	3.0	2.4	2.2	1.0
BN .....	5.6	5.6	5.6	1.7	1.5	1.4	0.7
BP .....	13.9	13.9	11.7	2.7	2.3	2.1	1.0
ZE .....	28.8	22.2	15.8	4.0	3.1	2.8	1.3
BC .....	29.3	25.3	20.0	6.2	4.0	3.6	1.5
BD .....	29.5	26.5	22.0	8.5	4.9	4.2	1.6
BE, BM and BL .....	29.6	27.0	23.0	11.0	5.5	4.6	1.7
BG .....	29.7	27.8	24.6	14.6	6.7	5.3	1.8
BH .....	29.9	29.1	27.8	22.3	14.2	7.2	1.9
BI .....	5.6	5.6	5.6	5.6	5.2	4.6	1.7
BJ .....	13.1	13.1	13.1	13.1	8.2	6.6	1.9
BK .....	17.9	17.9	17.9	17.4	10.2	7.2	1.9
BZ .....	29.9	29.1	27.8	22.8	18.4	7.9	2.0
LA .....	28.8	22.5	15.2	3.2	2.5	2.3	1.1
LE .....	5.6	5.6	5.6	1.7	1.5	1.4	0.7
LG .....	13.1	13.1	11.3	2.5	2.1	2.0	0.9
LH .....	17.9	17.9	13.1	3.3	2.7	2.5	1.2
ZL .....	28.8	22.5	16.8	4.7	3.4	3.1	1.4
LB .....	29.5	26.2	21.6	8.3	4.7	4.1	1.6
LC .....	29.8	27.9	24.9	15.3	7.0	5.5	1.8
LD .....	29.9	29.2	28.0	22.9	15.2	7.4	1.9

  

	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>219%</u>	<u>233%</u>	<u>250%</u>	<u>500%</u>
EA .....	15.3	11.2	6.5	5.5	4.4	3.5	1.7
ZC .....	28.2	23.1	20.5	1.7	1.5	1.4	0.7

  

	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>219%</u>	<u>233%</u>	<u>250%</u>	<u>500%</u>
ZB .....	29.9	29.3	25.4	23.5	0.5	0.1

  

	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>190%</u>	<u>219%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
CA .....	15.2	11.0	4.1	4.3	4.3	3.4	1.7
ZD .....	28.1	22.8	17.2	3.6	2.6	1.7	0.6
M .....	29.9	29.1	25.9	22.3	17.7	3.3	1.1

Group 2 Classes		PSA Prepayment Assumption						
		0%	100%	163%	250%	500%		
QV		8.4	1.6	1.6	1.6	1.5		
IK, QR and QT		14.7	3.5	3.5	3.5	2.1		
IM, QW, PH and QA		19.3	6.0	6.0	6.0	3.1		
IJ, QJ and PJ		23.8	12.2	12.2	12.2	6.3		
IT		13.5	3.4	3.4	3.4	2.1		
PT		15.8	4.5	4.5	4.5	2.5		
IW, PW and PY		24.4	13.5	13.5	13.5	6.9		
		PSA Prepayment Assumption						
		0%	100%	117%	163%	225%	250%	500%
F, S, FB and SB	23.1	11.7	8.9	3.8	3.5	2.2	0.9	
ZA	28.8	20.9	19.9	9.0	0.1	0.1	0.1	
FK, SK, SL, FJ, SJ and DO	29.5	24.4	23.3	19.2	3.8	1.7	0.3	
DE	29.0	21.8	19.7	12.4	0.4	0.3	0.1	
DG	29.3	23.1	21.8	16.8	1.1	0.8	0.2	
DH, FH, SH and SI	29.7	25.8	25.2	22.5	6.1	2.6	0.5	
		PSA Prepayment Assumption						
Group 3 Classes		0%	100%	176%	250%	500%		
ON		3.0	1.3	1.3	1.3	1.0		
OR		7.3	3.5	3.5	3.5	2.0		
OT		10.3	6.0	6.0	6.0	3.5		
OX		1.7	0.8	0.8	0.8	0.7		
OI and PL		7.7	4.0	4.0	4.0	2.4		
OW		12.2	9.4	9.4	9.4	6.5		
JQ		13.4	7.8	4.1	1.2	0.4		
OY		6.7	3.5	3.5	3.5	2.1		
		PSA Prepayment Assumption						
Group 4 Classes		0%	100%	311%	500%	600%		
FG and SG	21.0	8.6	4.2	2.6	2.1			

\* Determined as specified under “Description of the Certificates—Weighted Average Lives of the Certificates” herein.

## ADDITIONAL RISK FACTORS

*The rate of principal payments on the certificates will be affected by the rate of principal payments on the underlying mortgage loans.* The rate at which you receive principal payments on the certificates will be sensitive to the rate of principal payments on the mortgage loans underlying the related MBS or Ginnie Mae certificates, including prepayments. Because borrowers generally may prepay their mortgage loans at any time without penalty, the rate of principal payments on the mortgage loans is likely to vary over time. It is highly unlikely that the mortgage loans will prepay

- at any of the prepayment rates we assumed in this prospectus supplement, or
- at any constant prepayment rate until maturity.

*Yields may be lower than expected due to unexpected rate of principal payments.* The actual yield on your certificates probably will be lower than you expect:

- if you buy your certificates at a premium and principal payments are faster than you expect, or
- if you buy your certificates at a discount and principal payments are slower than you expect.

Furthermore, in the case of interest only certificates and certificates purchased at a premium, you could lose money on your investment if prepayments occur at a rapid rate.

**You must make your own decisions about the various applicable assumptions, including prepayment assumptions, when deciding whether to purchase the certificates.**

*Weighted average lives and yields on the certificates are affected by actual characteristics of the underlying mortgage loans.* We have assumed that the mortgage loans underlying the Group 1, Group 2 and Group 3 MBS and the Group 4 Ginnie Mae Certificates have certain characteristics. However, the actual mortgage loans probably will have different characteristics from those we assumed. As a result, your yields could be lower than you expect, even if the mortgage loans prepay at the indicated constant

prepayment rates. In addition, slight differences between the assumed mortgage loan characteristics and the actual mortgage loans could affect the weighted average lives of the classes of certificates.

*Level of floating rate index affects yields on certain certificates.* The yield on any floating rate or inverse floating rate certificate will be affected by the level of its interest rate index. If the level of the index differs from the level you expect, then your actual yield may be lower than you expect.

*Delay classes have lower yields and market values.* Since certain classes do not receive interest immediately following each interest accrual period, these classes have lower yields and lower market values than they would if there were no such delay.

*Reinvestment of certificate payments may not achieve same yields as certificates.* The rate of principal payments of the certificates is uncertain. You may be unable to reinvest the payments on the certificates at the same yields provided by the certificates.

*Unpredictable timing of last payment affects yields on certificates.* The actual final payment of your class is likely to occur earlier, and could occur much earlier, than the final distribution date listed on the cover page of this prospectus supplement. If you assume that the actual final payment will occur on the final distribution date specified, your yield could be lower than you expect.

*Some investors may be unable to buy certain classes.* Investors whose investment activities are subject to legal investment laws and regulations, or to review by regulatory authorities, may be unable to buy certain certificates. You should obtain legal advice to determine whether you may purchase the certificates.

*Uncertain market for the certificates could make them difficult to sell and cause their values to fluctuate.* We cannot be sure that a market for resale of the certificates will develop. Further, if a market develops, it may not continue or be sufficiently liquid to allow you to sell your certificates. Even if you are able to sell your certificates, the sale price may not be comparable to

similar investments that have a developed market. Moreover, you may not be able to sell small or large amounts of certificates at prices comparable to those available to other investors. You

should purchase certificates only if you understand and can tolerate the risk that the value of your certificates will vary over time and that your certificates may not be easily sold.

## DESCRIPTION OF THE CERTIFICATES

The material under this heading summarizes certain features of the Certificates. You will find additional information about the Certificates in the other sections of this Prospectus Supplement, as well as in the additional Disclosure Documents and the Trust Agreement. If we use a capitalized term in this Prospectus Supplement without defining it, you will find the definition of that term in the applicable Disclosure Document or in the Trust Agreement.

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of February 1, 2001. We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”), pursuant to that trust agreement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of February 1, 2001 (together with the trust agreement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The Trust and the Lower Tier REMIC each will constitute a “real estate mortgage investment conduit” (“REMIC”) under the Internal Revenue Code of 1986, as amended (the “Code”).

- The REMIC Certificates (except the R and RL Classes) will be “regular interests” in the Trust.
- The R Class will be the “residual interest” in the Trust.
- The interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”) will be the “regular interests” in the Lower Tier REMIC.
- The RL Class will be the “residual interest” in the Lower Tier REMIC.

The assets of the Trust will consist of the Lower Tier Regular Interests.

The assets of the Lower Tier REMIC will consist of

- three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS” and “Group 3 MBS” and, together, the “MBS”), and
- certain “fully modified pass-through” mortgage-backed securities guaranteed as to timely payment of principal and interest by Ginnie Mae (the “Group 4 Ginnie Mae Certificates”).

Each MBS represents a beneficial ownership interest in a pool of first lien, single-family, fixed-rate residential mortgage loans having the characteristics described in this Prospectus Supplement.

Each Ginnie Mae Certificate is based on and backed by a pool of mortgage loans (together with the pools and mortgage loans underlying the MBS, the “Pools” and “Mortgage Loans”) which are either insured or guaranteed by the Federal Housing Administration (“FHA”), the Department of Veterans Affairs (“VA”) or the Rural Housing Service (“FmHA”).

*Fannie Mae Guaranty.* We guarantee that we will distribute to Certificateholders:

- required installments of principal and interest on the Certificates on time, and
- the principal balance of each Class of Certificates no later than its Final Distribution Date, whether or not we have received sufficient payments on the MBS or the Group 4 Ginnie Mae Certificates.

In addition, we guarantee that we will distribute to each holder of an MBS:

- scheduled installments of principal and interest on the underlying Mortgage Loans on time, whether or not the related borrowers pay us, and
- the full principal balance of any foreclosed Mortgage Loan, whether or not we recover it.

Our guarantees are not backed by the full faith and credit of the United States. See “Description of Certificates—The Fannie Mae Guaranty” in the REMIC Prospectus and “Description of Certificates—The Fannie Mae Guaranty” in the MBS Prospectus.

*Characteristics of Certificates.* We will issue the Certificates of the Group 1, Group 2 and Group 3 Classes and the related RCR Classes in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.” The Group 4 Classes will be represented by one or more certificates (the “DTC Certificates”) to be registered at all times in the name of the nominee of the Depository Trust Company (“DTC”), a New York-chartered limited purpose trust company, or any successor or depository selected or approved by us. We refer to the nominee of DTC as the “Holder” or “Certificateholder” of the Certificates. DTC will maintain the DTC Certificates through its book-entry facilities.

A Holder is not necessarily the beneficial owner of a Certificate. Beneficial owners ordinarily will hold Certificates through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations. See “Description of Certificates—Denominations and Form” in the REMIC Prospectus.

We will issue the R and RL Certificates in fully registered, certificated form. The “Holder” or “Certificateholder” of the R or RL Certificate is its registered owner. The R or RL Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer Agent in New York, New York. State Street Bank and Trust Company in Boston, Massachusetts (“State Street”) will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of the R or RL Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the R and RL Classes” below.

The Holder of the R Class will receive the proceeds of any remaining assets of the Trust, and the Holder of the RL Class will receive the proceeds of any remaining assets of the Lower Tier REMIC, in each case only by presenting and surrendering the related Certificate at the office of the Paying Agent. State Street will be the initial Paying Agent.

*Authorized Denominations.* We will issue the Certificates, other than the R and RL Classes, in minimum denominations of \$1,000 and whole dollar increments. We will issue the R and RL Classes as single Certificates with no principal balances.

*Distribution Dates.* We will make monthly payments on the Group 1, Group 2 and Group 3 Classes on the 25th day of each month (or, if the 25th day is not a business day, on the first business day after the 25th). We will make monthly payments on the Group 4 Classes on the 17th day of each month (or, if the 17th day is not a business day, on the first business day after the 17th). We refer to each of these dates as a “Distribution Date.” We will make the first payments to Certificateholders the month after we issue the Certificates.



*Record Date.* On each Distribution Date, we will make each monthly payment on the Certificates to Holders of record on the last day of the preceding month.

*Class Factors.* On or shortly after the eleventh calendar day of each month, we will publish a factor (carried to eight decimal places) for each Class of Certificates. When the factor is multiplied by the original principal balance (or notional principal balance) of a Certificate of any Class, the product will equal the current principal balance (or notional principal balance) of that Certificate after taking into account payments on the Distribution Date in the same month (as well as any addition to principal in the case of the Accrual Classes).

*Optional Termination.* We will not terminate the Lower Tier REMIC or the Trust by exercising our right to repurchase the Mortgage Loans underlying any MBS unless

- only one Mortgage Loan remains in the related Pool, or
- the principal balance of the Pool is less than one percent of its original level.

See “Description of Certificates—Termination” in the MBS Prospectus.

### **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the IN, PN, IQ, PQ, TG, IG, OG, IR, PR, IK, QR, IM, QW, IJ, QJ, IW, PW, ON, OR and OT Classes of REMIC Certificates for a proportionate interest in the related Combinable and Recombinable REMIC Certificates (“RCR Certificates”) in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

Holders of RCR Certificates will be the beneficial owners of a proportionate interest in the related REMIC Certificates and will receive a proportionate share of the distributions on the related REMIC Certificates.

The Classes of REMIC Certificates and RCR Certificates that are outstanding at any given time, and the outstanding principal balances (or notional principal balances) of these Classes, will depend upon any related distributions of principal, as well as any exchanges that occur. REMIC Certificates of like percentage interests may be exchanged for the same percentage interest in the related RCR Certificates.

*Procedures.* If a Certificateholder wishes to exchange Certificates, the Certificateholder must notify our Structured Transactions Department through one of our “REMIC Dealer Group” dealers in writing or by telefax no later than two business days before the proposed exchange date. The exchange date can be any business day other than the first or last business day of the month subject to our approval. The notice must include the outstanding principal balance of both the Certificates to be exchanged and the Certificates to be received, and the proposed exchange date. After receiving the Holder’s notice, we will telephone the dealer with delivery and wire payment instructions. Notice becomes irrevocable on the second business day before the proposed exchange date.

In connection with each exchange, the Holder must pay us a fee equal to 1/32 of 1% of the outstanding principal balance (exclusive of any notional principal balance) of the Certificates to be exchanged. In no event, however, will our fee be less than \$2,000.

We will make the first distribution on a REMIC Certificate or an RCR Certificate received in an exchange transaction on the Distribution Date in the following month. We will make that distribution to the Holder of record as of the close of business on the last day of the month of the exchange.

*Additional Considerations.* The characteristics of RCR Certificates will reflect the characteristics of the REMIC Certificates used to form those RCR Certificates. You should also consider a



number of factors that will limit a Certificateholder's ability to exchange REMIC Certificates for RCR Certificates or vice versa:

- At the time of the proposed exchange, a Certificateholder must own Certificates of the related Class or Classes in the proportions necessary to make the desired exchange.
- A Certificateholder that does not own the Certificates may be unable to obtain the necessary REMIC Certificates or RCR Certificates.
- The Certificateholder of needed Certificates may refuse to sell them at a reasonable price (or any price) or may be unable to sell them.
- Certain Certificates may have been purchased and placed into other financial structures and thus be unavailable.
- Principal distributions will decrease the amounts available for exchange over time.
- Only the combinations listed on Schedule 1 are permitted.

### **Book-Entry Procedures**

*General.* The Fed Book-Entry Certificates will be issued and maintained only on the book-entry system of the Federal Reserve Banks. The Fed Book-Entry Certificates may be held of record only by entities eligible to maintain book-entry accounts with the Federal Reserve Banks. Beneficial owners ordinarily will hold Fed Book-Entry Certificates through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations. A Holder that is not the beneficial owner of a Fed Book-Entry Certificate, and each other financial intermediary in the chain to the beneficial owner, will have to establish and maintain accounts for their respective customers. A beneficial owner's rights with respect to us and the Federal Reserve Banks may be exercised only through the Holder of such Certificate. Neither we nor the Federal Reserve Banks will have any direct obligation to a beneficial owner of a Fed Book-Entry Certificate that is not the Holder of such Certificate. The Federal Reserve Banks will act only upon the instructions of the Holder in recording transfers of a Fed Book-Entry Certificate. See "Description of Certificates—Denominations and Form" in the REMIC Prospectus.

The DTC Certificates will be registered at all times in the name of the nominee of DTC. Under its normal procedures DTC will record the amount of DTC Certificates held by each firm which participates in the book-entry system of DTC (each, a "DTC Participant"), whether held for its own account or on behalf of another person.

A "beneficial owner" or an "investor" is anyone who acquires a beneficial ownership interest in the DTC Certificates. As an investor, you will not receive a physical certificate. Instead, your interest will be recorded on the records of the brokerage firm, bank, thrift institution or other financial intermediary (a "financial intermediary") that maintains an account for you. In turn, the record ownership of the financial intermediary that holds your DTC Certificates will be recorded by DTC. If the intermediary is not a DTC Participant, the record ownership of the intermediary will be recorded by a DTC Participant acting on its behalf. Therefore, you must rely on these various arrangements to record your ownership of the DTC Certificates and to relay the payments to your account. You may transfer your beneficial ownership interest in the DTC Certificates only under the procedures of your financial intermediary and of DTC Participants. In general, ownership of DTC Certificates will be subject to the prevailing rules, regulations and procedures governing the DTC and DTC Participants.

*Method of Payment.* Our fiscal agent for the Fed Book-Entry Certificates is the Federal Reserve Bank of New York. On each applicable Distribution Date, the Federal Reserve Banks will make payments on such Certificates on our behalf by crediting Holders' accounts at the Federal Reserve Banks.

We will direct payments on the DTC Certificates to DTC in immediately available funds. In turn, DTC will credit the payments to the accounts of the appropriate DTC Participants, in accordance with the DTC's procedures. These procedures currently provide for payments made in same-day funds to be settled through the New York Clearing House. DTC Participants and financial intermediaries will direct the payments to the investors in DTC Certificates that they represent.

### **The Group 1, Group 2 and Group 3 MBS**

The following table contains certain information about the MBS. The MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional Level Payment Mortgage Loans secured by first mortgages or deeds of trust on one- to four-family ("single-family") residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 and Group 2 MBS, and up to 15 years in the case of the Group 3 MBS. See "The Mortgage Pools" and "Yield Considerations" in the MBS Prospectus. We expect the characteristics of the MBS and the related Mortgage Loans as of February 1, 2001 (the "Issue Date") to be as follows:

#### **Group 1 MBS**

Aggregate Unpaid Principal Balance .....	\$654,612,652
MBS Pass-Through Rate .....	7.00%

#### **Related Mortgage Loans**

Range of WACs (annual percentages) .....	7.25% to 9.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	357 months
Approximate Weighted Average CAGE .....	2 months

#### **Group 2 MBS**

Aggregate Unpaid Principal Balance .....	\$600,094,121
MBS Pass-Through Rate .....	6.50%

#### **Related Mortgage Loans**

Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	333 months
Approximate Weighted Average CAGE .....	20 months

#### **Group 3 MBS**

Aggregate Unpaid Principal Balance .....	\$200,000,000
MBS Pass-Through Rate .....	6.00%

#### **Related Mortgage Loans**

Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	100 months to 180 months
Approximate Weighted Average WAM.....	144 months
Approximate Weighted Average CAGE .....	31 months

### **The Group 4 Ginnie Mae Certificates**

The Group 4 Ginnie Mae Certificates will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the REMIC Prospectus. All of the Group 4 Ginnie Mae Certificates are Ginnie Mae I Certificates. See "Ginnie Mae and the Ginnie

Mae Programs” in the REMIC Prospectus. We expect the characteristics of the Group 4 Ginnie Mae Certificates and the related Mortgage Loans as of the Issue Date to be as follows:

**Group 4 Ginnie Mae Certificates**

Aggregate Unpaid Principal Balance .....	\$83,995,453
Ginnie Mae Pass-Through Rate .....	8.50%

**Related Mortgage Loans**

WAC .....	9.00%
Range of WARMs .....	241 months to 360 months
Approximate Weighted Average WARM .....	246 months
Approximate Weighted Average WALA .....	98 months

**Final Data Statement**

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including (a) with respect to the each MBS, the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying the MBS as of the Issue Date, and (b) with respect to each Group 4 Ginnie Mae Certificate, the Pool number, the original unpaid principal balance, the unpaid principal balance as of the Issue Date, and the remaining term to maturity of the latest maturity Mortgage Loan underlying that Group 4 Ginnie Mae Certificate as of the Issue Date. The Final Data Statement will also include the weighted averages of all the current or original WACs and the weighted averages of all the current or Adjusted WAMs, based on the current unpaid principal balances of the Mortgage Loans underlying each of the MBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. The contents of the Final Data Statement and other data specific to the Certificates are available in electronic form by calling us at 1-800-752-6440 or 202-752-6000.

**Distributions of Interest**

*Categories of Classes*

For the purpose of interest payments, the Classes will be categorized as follows:

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Fixed Rate	PA, IN, PN, IQ, PQ, TG, PK, IG, OG, OC, PM, PI, IR, QD, QE, QG, AB, AC, Z, BA, BN, BP, ZE, BC, BD, BE, BM, BL, BG, BH, BI, BJ, BK, BZ, LA, LE, LG, LH, ZL, LB, LC, LD, EA, ZC, ZB, CA, ZD and M
Floating Rate	FE
Inverse Floating Rate	SE and SF
Accrual	Z, ZE, BZ, ZL, ZC, ZB and ZD
Interest Only	IN, IQ, IG, PI, IR and SE
Principal Only	PR
RCR**	TD, TE, PB, PD, PX and OH

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 2 Classes</b>	
Fixed Rate	QV, IK, QR, IM, QW, IJ, IT, PT, IW, ZA, DE, DG and DH
Floating Rate	F, FB, FK, FH and FJ
Inverse Floating Rate	S, SB, SK, SL, SH, SI and SJ
Accrual	ZA
Interest Only	IK, IM, IJ, IT and IW
Principal Only	QJ, PW and DO
RCR**	PY, PJ, PH, QA and QT
<b>Group 3 Classes</b>	
Fixed Rate	ON, OR, OT, OX, OI, PL, OW and JQ
Interest Only	OI
RCR**	OY
<b>Group 4 Classes</b>	
Floating Rate	FG
Inverse Floating Rate	SG
Interest Only	SG
<b>No Payment Residual</b>	R and RL

\* See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.

\*\* See “—Combination and Recombination” above and Schedule 1 for a further description of the RCR Classes.

*General.* We will pay interest on the Certificates at the applicable annual interest rates specified on the cover or described in this Prospectus Supplement. We calculate interest based on a 360-day year consisting of twelve 30-day months. We pay interest monthly (except in the case of the Accrual Classes) on each Distribution Date, beginning in the month after the Settlement Date specified in the Reference Sheet.

Interest to be paid on each Certificate (or added to principal, in the case of the Accrual Classes) on a Distribution Date will consist of one month’s interest on the outstanding balance of that Certificate immediately prior to that Distribution Date. For a description of the Accrual Classes, see “—*Accrual Classes*” below.

Interest payments on exchangeable REMIC Certificates will be applied to the corresponding RCR Certificates, on a pro rata basis, following any exchange.

*Interest Accrual Periods.* Interest to be paid on each Distribution Date will accrue on the Certificates during the applicable one-month periods set forth below (each, an “Interest Accrual Period”).

<u>Classes</u>	<u>Interest Accrual Periods</u>
All Fixed Rate Classes and the FH, SH and SI Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All Floating Rate and Inverse Floating Rate Classes other than the FH, SH, SI, FG and SG Classes	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs
The FG and SG Classes	One-month period beginning on the 17th day of the month preceding the month in which the Distribution Date occurs

See “Additional Risk Factors—*Delay classes have lower yields and market values*” in this Prospectus Supplement.

The Dealer will treat the PR, QJ, PW and DO Classes as Delay Classes for the sole purpose of facilitating trading.

*Accrual Classes.* The Z, ZE, BZ, ZL, ZC, ZB, ZD and ZA Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this Prospectus Supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on the Accrual Classes will be added as principal to their principal balances on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

*Notional Classes.* The Notional Classes will not have principal balances. During each Interest Accrual Period, the Notional Classes will bear interest on their notional principal balances at their applicable interest rates. The notional principal balances of the Notional Classes will be calculated as specified under “Reference Sheet—Notional Classes” above.

We use the notional principal balance of a Notional Class to determine interest payments on that Class. Although a Notional Class will not have a principal balance and will not be entitled to any principal payments, we will publish a class factor for that Class. References in this Prospectus Supplement to the principal balances of the Certificates generally shall refer also to the notional principal balances of the Notional Classes.

*Floating Rate and Inverse Floating Rate Classes.* During each Interest Accrual Period, the Floating Rate and Inverse Floating Rate Classes will bear interest at rates determined as described under “Reference Sheet—Interest Rates” above.

Changes in the specified interest rate index (the “Index”) will affect the yields with respect to the related Classes. These changes may not correspond to changes in mortgage interest rates. Lower mortgage interest rates could occur while an increase in the level of the Index occurs. Similarly, higher mortgage interest rates could occur while a decrease in the level of the Index occurs.

Our establishment of each Index value and our determination of the interest rate for each applicable Class for the related Interest Accrual Period will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627 or 202-752-6547.

## **Calculation of LIBOR**

On each Index Determination Date, we will calculate LIBOR for the related Interest Accrual Period. We will calculate LIBOR on the basis of the “BBA Method,” as described in the REMIC Prospectus under “Description of Certificates—Indexes for Floating Rate Classes and Inverse Floating Rate Classes—*LIBOR*.”

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 5.55% in the case of the FG and SG Classes, 5.57% in the case of the FE, SE, SF, FB, SB, FK, SK, SL, FJ, SJ, FH, SH and SI Classes and 5.74% in the case of the F and S Classes.

## Distributions of Principal

### *Categories of Classes*

For the purpose of principal payments, the Classes fall into the following categories:

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
PAC	PA, PN, PQ, TG, PK, OG, OC, PM, PR, QD, QE and QG
Scheduled	FE, SF, AB, AC and CA
Segment / (TAC) / TAC	EA
Segment / (TAC) / Support	ZC
Support	Z, BA, BN, BP, ZE, BC, BD, BE, BM, BL, BG, BH, BI, BJ, BK, BZ, LA, LE, LG, LH, ZL, LB, LC, LD, ZB, ZD and M
Accretion Directed	FE, SF, AB, AC, EA, ZC, CA, BN, BP, BI, BJ, BK, LE, LG and LH
Notional	IN, IQ, IG, PI, IR and SE
RCR**	TD, TE, PB, PD, PX and OH
<b>Group 2 Classes</b>	
PAC	QV, QR, QW, QJ, PT and PW
Segment (TAC) / SEQ	F†, S†, FB†, SB†, FK, SK, SL, DE, DG, DH, FH, SH, SI, FJ, SJ and DO
TAC	ZA
Accretion Directed	F, S, FB and SB
Notional	IK, IM, IJ, IT and IW
RCR**	PY, PJ, PH, QA and QT
<b>Group 3 Classes</b>	
PAC	ON, OR, OT, OX, PL and OW
Support	JQ
Notional	OI
RCR**	OY
<b>Group 4 Classes</b>	
Pass-Through	FG
Notional	SG
<b>No Payment Residual</b>	R and RL

\* See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.

\*\* See “—Combination and Recombination” above and Schedule 1 for a further description of the RCR Classes.

† The F, S, FB and SB Classes are included in Aggregate Group I, which is a PAC Group, and Aggregate Group II, which is a TAC Group.

### *Principal Distribution Amount*

On the Distribution Date in each month, we will pay principal on the Certificates in an aggregate amount (the “Principal Distribution Amount”) equal to the sum of

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the Z, ZB, ZC, ZD, ZE, BZ and ZL Classes (the “Z Accrual Amount,” “ZB Accrual Amount,” “ZC Accrual Amount,” “ZD Accrual Amount,” “ZE Accrual Amount,” “BZ Accrual Amount” and “ZL Accrual Amount,” respectively, and, together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZA Class (the “ZA



Accrual Amount” and, together with the Group 2 Cash Flow Distribution Amount, the “Group 2 Principal Distribution Amount”),

- the principal then paid on the Group 3 MBS (the “Group 3 Principal Distribution Amount”), and
- the principal payable on the Group 4 Ginnie Mae Certificates, calculated as described below (the “Group 4 Principal Distribution Amount”).

*Certain Calculations Relating to the Group 4 Ginnie Mae Certificates*

On or about the fifth business day of each month, we will aggregate the amount of principal reported to be payable on the Group 4 Ginnie Mae Certificates that month based on published Ginnie Mae factors applicable to the Group 4 Ginnie Mae Certificates.

For any Group 4 Ginnie Mae Certificate for which a factor is not then available, we will calculate the amount of scheduled principal payments distributable in respect of that Certificate during that month based on the assumed amortization schedules of the related Mortgage Loans. The amortization schedules will be prepared on the assumptions that:

- each Mortgage Loan underlying a Group 4 Ginnie Mae Certificate amortizes on a level installment basis, had an original term to maturity of 360 months, and a remaining term to maturity equal to the remaining term to maturity of the latest maturing Mortgage Loan underlying that Group 4 Ginnie Mae Certificate at its origination, adjusted to the Issue Date; and
- each Mortgage Loan underlying a Group 4 Ginnie Mae Certificate bears an annual interest rate of 9.00%.

All such amounts (whether reported in Ginnie Mae factors or calculated by us) will be reflected in the class factors for the Distribution Date in that month. We will pay those amounts to Holders of Certificates of the Group 4 Classes on that Distribution Date, whether or not we receive them. The class factors will also reflect (and we will also pay) the excess of

(a) the distributions of principal of the Group 4 Ginnie Mae Certificates that we receive during the month prior to the month of that Distribution Date

over

(b) the amount of principal that we calculated and paid previously in accordance with the Ginnie Mae factors and the assumed distribution schedules specified above.

*Group 1 Principal Distribution Amount*

*Z Accrual Amount*

On each Distribution Date, we will pay the Z Accrual Amount, concurrently, as principal of the FE, SF, AB and AC Classes, pro rata (or 40.5127605689%, 4.9515627174%, 49.8971565872% and 4.6385201265%, respectively), until their principal balances are reduced to their Scheduled Balances for such Distribution Date. Thereafter, we will pay the Z Accrual Amount as principal of the Z Class.

*ZB Accrual Amount*

On each Distribution Date, we will pay the ZB Accrual Amount as principal of the Segment Group I (as described below), until the Segment I Balance (as described below) is reduced to its Targeted Balance for such Distribution Date. Thereafter, we will pay the ZB Accrual Amount as principal of the ZB Class.

Accretion  
Directed Classes  
and Group  
and  
Accrual  
Classes



*ZC Accrual Amount*

On each Distribution Date, we will pay the ZC Accrual Amount as principal of the EA Class, until its principal balance is reduced to its Targeted Balance for such Distribution Date. Thereafter, we will pay the ZC Accrual Amount as principal of the ZC Class.

*ZD Accrual Amount*

On each Distribution Date, we will pay the ZD Accrual Amount as principal of the CA Class, until its principal balance is reduced to zero. Thereafter, we will pay the ZD Accrual Amount as principal of the ZD Class.

*ZE Accrual Amount*

On each Distribution Date, we will pay the ZE Accrual Amount, sequentially, as principal of the BN and BP Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the ZE Accrual Amount as principal of the ZE Class.

Accretion  
Directed Classes  
and  
Accrual  
Classes

*BZ Accrual Amount*

On each Distribution Date, we will pay the BZ Accrual Amount, sequentially, as principal of the BI, BJ and BK Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the BZ Accrual Amount as principal of the BZ Class.

*ZL Accrual Amount*

On each Distribution Date, we will pay the ZL Accrual Amount, sequentially, as principal of the LE, LG and LH Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the ZL Accrual Amount as principal of the ZL Class.

*Group 1 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 1 Principal Distribution Amount as principal of the Group 1 Classes in the following priority:

(i) to the PA Class, until its principal balance is reduced to its Planned Balance for such Distribution Date;

(ii) sequentially, to the PN, PQ and TG Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date;

(iii) concurrently, to the PK, OG, OC and PM Classes, pro rata (or 38.1905239719%, 53.1534189175%, 7.5270061831% and 1.1290509275%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date;

PAC  
Classes

(iv) (a) 38.1905235794% of the remaining amount to the PR Class, until its principal balance is reduced to its Planned Balance for such Distribution Date, and

(b) 61.8094764206% of such remaining amount, sequentially, to the QD, QE and QG Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date;

(v) (a) 57.2857855343% of the remaining amount to the Classes specified below in the following order:

*first*, concurrently, to the FE, SF, AB and AC Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for such Distribution Date; } Scheduled Classes

*second*, to the Z Class, until its principal balance is reduced to zero;

*third*, (x) 66.6666666667% of the remaining amount to the Classes specified below as follows:

(aa) (xx) 54.4442194776% to the BA Class, until its principal balance is reduced to zero, and

(yy) 45.5557805224%, sequentially, to the BN, BP, and ZE Classes, in that order, until their principal balances are reduced to zero;

(bb) sequentially, to the BC and BD Classes, in that order, until their principal balances are reduced to zero;

(cc) concurrently, to the BE, BL and BM Classes, pro rata (or 15.2542372882%, 42.3728813559% and 42.3728813559%, respectively), until their principal balances are reduced to zero;

(dd) to the BG Class, until its principal balance is reduced to zero;

(ee) (xx) 21.3836477987% to the BH Class, until its principal balance is reduced to zero, and

(yy) 78.6163522013%, sequentially, to the BI, BJ, BK and BZ Classes, in that order, until their principal balances are reduced to zero, and

(y) 33.3333333333% of such remaining amount to the Classes specified below as follows:

(aa) (xx) 63.9412241954% of such amount to the LA Class, until its principal balance is reduced to zero, and

(yy) 36.0587758046% of such amount, sequentially, to the LE, LG, LH and ZL Classes, in that order, until their principal balances are reduced to zero; and

(bb) sequentially, to the LB, LC, and LD Classes, in that order, until their principal balances are reduced to zero; and

*fourth*, concurrently, to the FE, SF, AB, and AC Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero, and } Scheduled Classes

(b) 42.7142144657% of such remaining amount to the Classes specified below as follows:

(x) 55.2952990389% of such amount in the following order:

*first*, to the Segment Group I, until the Segment I Balance is reduced to its Targeted Balance for such Distribution Date; } TAC Group

*second*, to the ZB Class, until its principal balance is reduced to zero; and } Support Class

*third*, to the Segment Group I, without regard to its Targeted Balance and until the Segment I Balance is reduced to zero, and

} TAC  
Group

(y) 44.7047009611% of such amount in the following order:

*first*, to the CA Class, until its principal balance is reduced to its Scheduled Balance for such Distribution Date;

} Scheduled  
Class

*second*, sequentially, to the ZD and M Classes, in that order, until their principal balances are reduced to zero; and

} Support  
Classes

*third*, to the CA Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;

} Scheduled  
Class

(vi) to the PA Class, without regard to its Planned Balance and until its principal balance is reduced to zero;

(vii) sequentially, to the PN, PQ and TG Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;

(viii) concurrently, to the PK, OG, OC and PM Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero; and

} PAC  
Classes

(ix)(a) 38.1905235794% of the remaining amount to the PR Class, without regard to its Planned Balance and until its principal balance is reduced to zero, and

(b) 61.8094764206% of such remaining amount, sequentially, to the QD, QE and QG Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

The “Segment Group I” consists of the EA and ZC Classes. We will apply payments of principal of the Segment Group I as follows:

*first*, to the EA Class, until its principal balance is reduced to its Targeted Balance for such Distribution Date;

*second*, to the ZC Class, until its principal balance is reduced to zero; and

*third*, to the EA Class, without regard to its Targeted Balance and until its principal balance is reduced to zero.

The “Segment I Balance” for any Distribution Date is equal to \$49,275,671 minus the sum of all amounts previously applied to it as specified above.

#### *Group 2 Principal Distribution Amount*

##### *ZA Accrual Amount*

On each Distribution Date, we will pay the ZA Accrual Amount as principal of the Aggregate Group II (as described below), until the Aggregate II Balance (as described below) is reduced to zero. Thereafter, we will pay the ZA Accrual Amount as principal of the ZA Class.

} Accretion  
Directed  
Group  
and  
Accrual  
Class

*Group 2 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 2 Principal Distribution Amount as principal of the Group 2 Classes in the following priority:

- (i) to the Aggregate Group I (as described below) until the Aggregate I Balance (as described below) is reduced to its Planned Balance for such Distribution Date;
- (ii) (a) 61.4329087995% of the remaining amount, sequentially, to the QV, QR, QW and QJ Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date, and
- (b) 38.5670912005% of such remaining amount, sequentially, to the PT and PW Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date;
- (iii) to the Aggregate Group II, until the Aggregate II Balance is reduced to its First Targeted Balance for such Distribution Date;
- (iv) to the ZA Class, until its principal balance is reduced to its First Targeted Balance for such Distribution Date;
- (v) to the Segment Group II (as described below), until the Segment II Balance (as described below) is reduced to its First Targeted Balance for such Distribution Date;
- (vi) to the Aggregate Group II, until the Aggregate II Balance is reduced to its Second Targeted Balance for such Distribution Date;
- (vii) to the ZA Class, until its principal balance is reduced to its Second Targeted Balance for such Distribution Date;
- (viii) to the Segment Group II, until the Segment II Balance is reduced to its Second Targeted Balance for such Distribution Date;
- (ix) to the ZA Class, without regard to its First or Second Targeted Balance and until its principal balance is reduced to zero;
- (x) to the Aggregate Group II, until the Aggregate II Balance is reduced to its Third Targeted Balance for such Distribution Date;
- (xi) to the Segment Group II, until the Segment II Balance is reduced to its Third Targeted Balance for such Distribution Date;
- (xii) to the Aggregate Group II, until the Aggregate II Balance is reduced to its Fourth Targeted Balance for such Distribution Date;
- (xiii) to the Segment Group II, until the Segment II Balance is reduced to its Fourth Targeted Balance for such Distribution Date;
- (xiv) to the Segment Group II without regard to its First, Second, Third or Fourth Targeted Balance and until the Segment II Balance is reduced to zero;
- (xv) to the Aggregate Group II, without regard to its First, Second, Third or Fourth Targeted Balance and until the Aggregate II Balance is reduced to zero;
- (xvi) to the Aggregate Group I, without regard to its Planned Balance and until the Aggregate I Balance is reduced to zero; and

PAC  
Group  
and  
Classes

TAC  
Groups  
and  
Class

PAC  
Group

- (xvii) (a) 61.4329087995% of the remaining amount, sequentially, to the QV, QR, QW and QJ Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero, and
- (b) 38.5670912005% of such remaining amount, sequentially, to the PT and PW Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.
- } PAC  
Classes

The “Aggregate Group I” and “Aggregate Group II” each consists of the F, S, FB and SB Classes. On each Distribution Date, we will apply payments of principal of the Aggregate Group I and Aggregate Group II, concurrently, to the F, S, FB and SB Classes, pro rata (or 54.8655451554%, 16.8817062017%, 23.6958538315% and 4.5568948114%, respectively), until their principal balances are reduced to zero.

The “Segment Group II” consists of the FK, SK, SL, DE, DG, DH, FH, SH, SI, FJ, SJ and DO Classes. On each Distribution Date, we will apply payments of principal of the Segment Group II as follows:

- (a) 51.2857809592% of such amount, concurrently, to the FK, SK, SL, FJ, SJ and DO Classes, pro rata (or 40.8974678110%, 6.1054066498%, 2.6583364526%, 31.8598267674%, 4.5514038239% and 13.9275584953%, respectively), until their principal balances are reduced to zero, and

- (b) 48.7142190408% of such amount as follows:

*first*, sequentially, to the DE and DG Classes, in that order, until their principal balances are reduced to zero; and

*second*, (x) 63.2872919864% to the DH Class, until its principal balance is reduced to zero, and

(y) 36.7127080136%, concurrently, to the FH, SH and SI Classes, pro rata (or 82.3529344262%, 10.2352950820% and 7.4117704918%, respectively), until their principal balances are reduced to zero.

The “Aggregate I Balance” for any Distribution Date is equal to \$20,324,787 minus the sum of all principal amounts previously applied to it as specified above.

The “Aggregate II Balance” for any Distribution Date is equal to \$127,380,378 minus the sum of all principal amounts previously applied to it as specified above.

The “Segment II Balance” for any Distribution Date is equal to \$61,583,662 minus the sum of all principal amounts previously applied to it as specified above.

### *Group 3 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 3 Principal Distribution Amount as principal of the Group 3 Classes in the following priority:

- (i) (a) 71.3958806522% of such amount, sequentially, to the ON, OR and OT Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date, and
- (b) 28.6041193478% of such amount, sequentially, to the OX and PL Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date;
- (ii) to the OW Class, until its principal balance is reduced to its Planned Balance for such Distribution Date;
- } PAC  
Classes

(iii) to the JQ Class, until its principal balance is reduced to zero;

} Support  
Class

(iv) (a) 71.3958806522% of the remaining amount, sequentially, to the ON, OR and OT Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero, and

(b) 28.6041193478% of such remaining amount, sequentially, to the OX and PL Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero; and

} PAC  
Classes

(v) to the OW Class, without regard to its Planned Balance and until its principal balance is reduced to zero.

#### *Group 4 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 4 Principal Distribution Amount as principal of the FG Class, until its principal balance is reduced to zero.

} Pass-Through  
Class

Principal payments on exchangeable REMIC Certificates will be applied to the corresponding RCR Certificates, on a pro rata basis, following any exchange.

### **Structuring Assumptions**

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this Prospectus Supplement has been prepared based on the following assumptions (collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the MBS and Ginnie Mae Certificates have the original terms to maturity, remaining terms to maturity, CAGEs or WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS and the Ginnie Mae Certificates;”
- we pay all payments (including prepayments) on the Mortgage Loans underlying the Group 4 Ginnie Mae Certificates in the month we receive them;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is February 28, 2001;
- each Distribution Date occurs on the 25th day of a month in the case of the Group 1, Group 2 and Group 3 Classes and on the 17th day of a month in the case of the Group 4 Classes; and
- the Fannie Mae repurchase option is not exercised.

*Prepayment Assumptions.* Prepayments of mortgage loans commonly are measured relative to a prepayment standard or model. The model used here is The Bond Market Association’s standard prepayment model (“PSA”). To assume a specified rate of PSA is to assume a specified rate of prepayment each month of the then-outstanding principal balance of a pool of new mortgage loans computed as described under “Description of Certificates—Prepayment Models” in the REMIC Prospectus. It is highly unlikely that prepayments will occur at any *constant* PSA rate or at any other constant rate.

*Structuring Ranges and Rates.* The Principal Balance Schedules are found beginning on page B-1 of this Prospectus Supplement. The Principal Balance Schedules have been prepared on the



basis of the Pricing Assumptions and the assumption that the related Mortgage Loans will prepay at a constant PSA rate within the applicable Structuring Ranges or at the applicable rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Classes and Groups (1)</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	PA, PN, PQ, TG, PK, OG, OC, PM, PR, QD, QE, QG, QV, QR, QW, QJ, PT, PW, Aggregate Group I, ON, OR, OT, OX, PL, OW, TD, TE, PB, PD, PX, OH, PY, PJ, PH, QA, QT and OY	Between 100% and 250%
Scheduled Balances	FE, SF, AB and AC	Between 155% and 240%
Targeted Balances	Segment Group I	233%
Targeted Balances	EA	140%
Scheduled Balances	CA	(2)
First Targeted Balances	ZA, Aggregate Group II and Segment Group II	(3)
Second Targeted Balances	ZA, Aggregate Group II and Segment Group II	(3)
Third Targeted Balances	Aggregate Group II and Segment Group II	(3)
Fourth Targeted Balances	Aggregate Group II and Segment Group II	(3)

- (1) The Structuring Ranges and Rates for the Segment Groups and Aggregate Groups are associated with the related Segment Balances and Aggregate Balances but not with the individual balances of the related Classes.
- (2) The Scheduled Balances for the CA Class were structured at 190% to 225% PSA, but do not hold at certain percentages of PSA within that range.
- (3) The Targeted Balances relating to these Groups and Class have not been structured to hold at any *constant* percentage of PSA.

**We cannot assure you that the balance of any Class or Group listed above will conform on any Distribution Date to the specified balance in the Principal Balance Schedules. As a result, we cannot assure you that payments of principal of any Class or Group listed above will begin or end on the Distribution Dates specified in the Principal Balance Schedules.** We will distribute any excess of principal payments over the amount needed to reduce a Class or Group to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Class, or Group to its scheduled balance will not be improved by the averaging of high and low principal payments from month to month. In addition, even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges, principal distributions may be insufficient to reduce the applicable Classes and Groups to their scheduled balances if the prepayments do not occur at a *constant* PSA rate. Moreover, because of the diverse remaining terms to maturity of the related Mortgage Loans, which may include recently originated Mortgage Loans, the Classes and Groups specified above may not be reduced to their scheduled balances, even if prepayments occur at a *constant* rate within the applicable Structuring Ranges or at the applicable rates specified above.

*Initial Effective Ranges.* The Effective Range for a Class or Group is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Class or Group to its scheduled



balance on each Distribution Date. The Initial Effective Ranges shown in the table below are based upon the assumed characteristics of the related Mortgage Loans specified in the Pricing Assumptions.

<u>Classes and Group</u>	<u>Initial Effective Ranges</u>
PA	Between 100% and 634%
PN	Between 100% and 453%
PQ	Between 100% and 328%
TG	Between 100% and 295%
PK	Between 100% and 260%
OG	Between 100% and 260%
OC	Between 100% and 260%
PM	Between 100% and 260%
PR	Between 100% and 250%
QD	Between 100% and 250%
QE	Between 100% and 250%
QG	Between 89% and 250%
QV	Between 100% and 384%
QR	Between 100% and 275%
QW	Between 100% and 250%
QJ	Between 100% and 250%
PT	Between 100% and 250%
PW	Between 100% and 250%
Aggregate Group I	Between 100% and 710%
ON	Between 100% and 301%
OR	Between 100% and 250%
OT	Between 100% and 250%
OX	Between 100% and 409%
PL	Between 100% and 250%
OW	Between 69% and 250%
FE	Between 152% and 259%
SF	Between 152% and 259%
AB	Between 152% and 259%
AC	Between 152% and 259%
CA	Between 206% and 225%
TD	Between 100% and 453%
TE	Between 100% and 328%
PB	Between 100% and 295%
PD	Between 100% and 250%
PX	Between 100% and 260%
OH	Between 100% and 260%
PY	Between 100% and 250%
PJ	Between 100% and 250%
PH	Between 100% and 250%
QA	Between 100% and 250%
QT	Between 100% and 275%
OY	Between 100% and 250%

The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. The actual Effective Ranges calculated on the basis of the actual characteristics are likely to differ from the Initial Effective Ranges. As a result, the applicable Classes and Group might not be reduced to their scheduled balances even if prepayments were to occur at a *constant* PSA rate within the Initial Effective Ranges. This is so particularly if the rate were at the lower or higher

end of those ranges. In addition, even if prepayments occur at rates falling within the actual Effective Ranges, principal distributions may be insufficient to reduce the applicable Classes and Group to their scheduled balances if such prepayments do not occur at a *constant* PSA rate. It is highly unlikely that the related Mortgage Loans will prepay at any *constant* PSA rate. In general, the actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time. The stability in principal payment of the PAC and Scheduled Classes and Group will be supported in part by the related TAC and Support Classes and Groups. When the related TAC and Support Classes and Groups are retired, the PAC and Scheduled Classes and Group, if still outstanding, may no longer have Effective Ranges and will be more sensitive to prepayments.

## Yield Tables

*General.* The tables below illustrate the sensitivity of the pre-tax corporate bond equivalent yields to maturity of the applicable Classes to various constant percentages of PSA and, where specified, to changes in the Index. We calculated the yields set forth in the tables by

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present values of the assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and
- converting the monthly rates to corporate bond equivalent rates.

These calculations do not take into account variations in the interest rates at which you could reinvest distributions on the Certificates. Accordingly, these calculations do not illustrate the return on any investment in the Certificates when reinvestment rates are taken into account.

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here or
- the aggregate purchase prices of the applicable Certificates will be as assumed.

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

- the Mortgage Loans will prepay at a constant PSA rate until maturity,
- all of such Mortgage Loans will prepay at the same rate or
- the level of the Index will remain constant.

*The IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW and OI Classes.* **The yields to investors in the IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW and OI Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on the IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW and OI Classes would be 0% if prepayments of the related Mortgage Loans were to occur at constant rates of 953% PSA, 773% PSA, 640% PSA, 713% PSA, 584% PSA, 435% PSA, 449% PSA, 529% PSA, 461% PSA, 535% PSA, and 418% PSA, respectively. If the actual prepayment rate of the related Mortgage Loans were to exceed any of these levels for as little as one month while equaling that level for the remaining months, the investors in the IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW and OI Classes, as applicable, would lose money on their initial investments.**

The information shown in the yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase prices of the IN, IQ, IG, PI, IR, IK, IM, IJ, IT, IW and OI Classes (expressed in each case as a percentage of the original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
IN .....	11.750%
IQ .....	14.750%
IG .....	20.750%
PI .....	15.250%
IR .....	40.000%
IK .....	15.750%
IM .....	22.000%
IJ .....	38.000%
IT .....	14.500%
IW .....	41.500%
OI .....	16.375%

\* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

#### Sensitivity of the IN Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	47.8%	31.8%	31.8%	31.8%	30.6%

#### Sensitivity of the IQ Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	42.7%	30.9%	30.9%	30.9%	20.0%

#### Sensitivity of the IG Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	32.8%	26.9%	26.9%	26.9%	10.5%

#### Sensitivity of the PI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	36.4%	26.4%	26.4%	26.4%	14.3%

#### Sensitivity of the IR Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	16.1%	13.7%	13.7%	13.7%	3.9%

### Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	35.3%	20.7%	20.7%	20.7%	(12.2)%

### Sensitivity of the IM Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	27.7%	21.0%	21.0%	21.0%	(7.0)%

### Sensitivity of the IJ Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	15.5%	13.3%	13.3%	13.3%	1.7%

### Sensitivity of the IT Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	34.7%	21.1%	21.1%	21.1%	(6.2)%

### Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	14.1%	12.4%	12.4%	12.4%	1.9%

### Sensitivity of the OI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>176%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	22.6%	17.0%	17.0%	17.0%	(10.9)%

*The Inverse Floating Rate Classes.* The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from Pool to Pool. As illustrated in the applicable tables below, it is possible that investors in the SE and SG Classes would lose money on their initial investments under certain Index and prepayment scenarios.

Changes in the Index may not correspond to changes in prevailing mortgage interest rates. It is possible that lower prevailing mortgage interest rates, which might be expected to result in faster prepayments, could occur while the level of the Index increased.

The information shown in the yield tables has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Reference Sheet—Interest Rates” above and for each following Interest Accrual Period will be based on the specified level of the Index, and
- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
SE .....	2.28125%
SF .....	99.50000%
S .....	93.25000%
SB .....	92.00000%
SK .....	94.75000%
SL .....	97.00000%
SH .....	94.00000%
SI .....	96.75000%
SJ .....	92.50000%
SG .....	5.50000%

\* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

#### **Sensitivity of the SE Class to Prepayments and LIBOR (Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>155%</u>	<u>219%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
3.57% .....	176.5%	170.0%	153.6%	153.6%	153.6%	153.6%	143.0%
5.57% .....	63.6%	60.4%	37.7%	37.7%	37.7%	37.7%	11.1%
7.00% and above .....	*	*	*	*	*	*	*

\* The pre-tax yield to maturity would be less than (99.9)%.

#### **Sensitivity of the SF Class to Prepayments and LIBOR (Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>155%</u>	<u>219%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
7.00% and below .....	9.2%	9.3%	9.4%	9.4%	9.4%	9.4%	9.5%
7.57% .....	4.5%	4.5%	4.7%	4.7%	4.7%	4.7%	4.9%
8.10% .....	0.1%	0.1%	0.4%	0.4%	0.4%	0.4%	0.7%

#### **Sensitivity of the S Class to Prepayments and LIBOR (Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
3.74% .....	15.6%	15.7%	16.0%	17.4%	17.5%	18.3%	23.1%
5.74% .....	8.3%	8.5%	8.8%	10.1%	10.3%	11.2%	16.4%
7.74% .....	1.3%	1.5%	1.8%	3.0%	3.2%	4.4%	9.8%
8.00% .....	0.5%	0.7%	0.9%	2.1%	2.3%	3.5%	9.0%

**Sensitivity of the SB Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
3.57% .....	20.4%	20.6%	21.0%	22.6%	22.8%	23.6%	29.3%
5.57% .....	8.6%	8.8%	9.2%	10.8%	11.0%	12.1%	18.3%
7.00% .....	0.5%	0.8%	1.0%	2.5%	2.7%	4.1%	10.7%

**Sensitivity of the SK Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
3.57% .....	25.3%	25.3%	25.3%	25.3%	27.2%	28.3%	39.7%
5.57% .....	10.4%	10.4%	10.4%	10.4%	12.4%	13.8%	27.2%
7.00% and above .....	0.2%	0.3%	0.3%	0.3%	1.8%	3.7%	18.5%

**Sensitivity of the SL Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
7.00% and below .....	10.6%	10.6%	10.6%	10.6%	11.7%	12.5%	20.0%
7.57% .....	1.4%	1.4%	1.4%	1.5%	2.4%	3.5%	12.3%
7.65% .....	0.1%	0.2%	0.2%	0.2%	1.1%	2.3%	11.3%

**Sensitivity of the SH Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
3.57% .....	28.3%	28.3%	28.3%	28.3%	29.2%	30.0%	38.3%
5.57% .....	10.3%	10.3%	10.3%	10.3%	11.4%	12.4%	22.5%
6.75% and above .....	0.2%	0.2%	0.2%	0.3%	1.1%	2.5%	13.5%

**Sensitivity of the SI Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
6.75% and below .....	10.5%	10.5%	10.5%	10.5%	11.0%	11.5%	16.3%
7.57% .....	1.0%	1.0%	1.0%	1.1%	1.5%	2.2%	8.0%
7.65% .....	0.1%	0.1%	0.1%	0.2%	0.6%	1.3%	7.2%

**Sensitivity of the SJ Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
3.57% .....	27.1%	27.1%	27.1%	27.2%	30.2%	31.8%	49.7%
5.57% .....	11.1%	11.1%	11.2%	11.2%	14.1%	16.2%	35.9%
7.00% .....	0.3%	0.4%	0.4%	0.5%	2.6%	5.3%	26.5%

**Sensitivity of the SG Class to Prepayments and LIBOR  
(Pre-Tax Yields to Maturity)**

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>311%</u>	<u>500%</u>	<u>600%</u>
3.55% .....	89.7%	85.3%	66.1%	47.6%	37.1%
5.55% .....	44.8%	41.1%	24.6%	8.7%	(0.2)%
7.55% .....	1.1%	(2.0)%	(15.7)%	(29.0)%	(36.4)%
8.10% .....	*	*	*	*	*

\* The pre-tax yield to maturity would be less than (99.9)%.

*The Principal Only Classes.* The PR, QJ, PW and DO Classes will not bear interest. As indicated in the tables below, a low rate of principal payments (including prepayments) on the related Mortgage Loans will have a negative effect on the yields to investors in the PR, QJ, PW and DO Classes.

The information shown in the yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase prices of the PR, QJ, PW and DO Classes (expressed in each case as a percentage of the original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
PR .....	60.000%
QJ .....	60.000%
PW .....	56.075%
DO .....	70.000%

**Sensitivity of the PR Class to Prepayments**

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>219%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	3.3%	4.4%	4.4%	4.4%	8.1%

**Sensitivity of the QJ Class to Prepayments**

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	3.4%	4.3%	4.3%	4.3%	8.7%



### Sensitivity of the PW Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>163%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	3.6%	4.5%	4.5%	4.5%	8.8%

### Sensitivity of the DO Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>163%</u>	<u>225%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	1.4%	1.5%	1.5%	1.9%	16.0%	26.6%	141.2%

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

- (a) multiplying the amount of the reduction, if any, of the principal balance of the Certificate from one Distribution Date to the next Distribution Date by the number of years from the Settlement Date to the second such Distribution Date,
- (b) summing the results, and
- (c) dividing the sum by the aggregate amount of the reductions in principal balance of the Certificate referred to in clause (a).

For a description of the factors which may influence the weighted average life of a Certificate, see “Description of Certificates—Weighted Average Life and Final Distribution Date” in the REMIC Prospectus.

In general, the weighted average lives of the Certificates will be shortened if the level of prepayments of principal of the related Mortgage Loans increases. However, the weighted average lives will depend upon a variety of other factors, including

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, Group 2, and Group 3 Classes, and
- in the case of certain Group 1, Group 2 and Group 3 Classes, the payment of principal of those Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

The effect of these factors may differ as to various Classes and the effects on any Class may vary at different times during the life of that Class. Accordingly, we can give no assurance as to the weighted average life of any Class. Further, to the extent the prices of the Certificates represent discounts or premiums to their original principal balances, variability in the weighted average lives of those Classes of Certificates could result in variability in the related yields to maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

## Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA rates and the corresponding weighted average lives of such Classes. The tables have been prepared on the basis of the Pricing Assumptions. However, in the case of the information set forth for each Class under 0% PSA, we assumed that the underlying Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Relating to Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	9.50%
Group 2 MBS	360 months	360 months	9.00%
Group 3 MBS	180 months	180 months	8.50%
Group 4 Ginnie Mae Certificates	360 months	360 months	9.00%

It is unlikely

- that all of the underlying Mortgage Loans will have the interest rates (except in the case of the Mortgage Loans underlying the Group 4 Ginnie Mae Certificates), CAGEs or WALAs or remaining terms to maturity assumed or
- that the underlying Mortgage Loans will prepay at any *constant* PSA level.

In addition, the diverse remaining terms to maturity of the Mortgage Loans could produce slower or faster principal distributions than indicated in the tables at the specified constant PSA rates. This is the case even if the dispersion of weighted average remaining terms to maturity and the weighted average CAGEs or WALAs of the Mortgage Loans are identical to the dispersion specified in the Pricing Assumptions.

## Percent of Original Principal Balances Outstanding

Date	PA Class					IN†, PN and TD Classes					IQ†, PQ and TE Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	99	95	95	95	95	100	100	100	100	100	100	100	100	100	100
February 2003 .....	88	12	12	12	12	100	100	100	100	100	100	100	100	100	100
February 2004 .....	75	0	0	0	0	100	0	0	0	0	100	85	85	85	3
February 2005 .....	62	0	0	0	0	100	0	0	0	0	100	10	10	10	0
February 2006 .....	47	0	0	0	0	100	0	0	0	0	100	0	0	0	0
February 2007 .....	30	0	0	0	0	100	0	0	0	0	100	0	0	0	0
February 2008 .....	12	0	0	0	0	100	0	0	0	0	100	0	0	0	0
February 2009 .....	0	0	0	0	0	89	0	0	0	0	100	0	0	0	0
February 2010 .....	0	0	0	0	0	59	0	0	0	0	100	0	0	0	0
February 2011 .....	0	0	0	0	0	26	0	0	0	0	100	0	0	0	0
February 2012 .....	0	0	0	0	0	0	0	0	0	0	95	0	0	0	0
February 2013 .....	0	0	0	0	0	0	0	0	0	0	73	0	0	0	0
February 2014 .....	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0
February 2015 .....	0	0	0	0	0	0	0	0	0	0	24	0	0	0	0
February 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	4.6	1.6	1.6	1.6	1.6	9.3	2.5	2.5	2.5	2.4	13.0	3.5	3.5	3.5	2.8

Date	TG Class					PK, IG†, OG, OC, PM, PX and OH Classes					PI† Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	100	100	100	100	100	100	99	99	99	99
February 2003 .....	100	100	100	100	100	100	100	100	100	100	97	82	82	82	82
February 2004 .....	100	100	100	100	100	100	100	100	100	100	95	60	60	60	37
February 2005 .....	100	100	100	100	0	100	100	100	100	0	92	39	39	39	0
February 2006 .....	100	0	0	0	0	100	96	96	96	0	89	19	19	19	0
February 2007 .....	100	0	0	0	0	100	43	43	43	0	86	9	9	9	0
February 2008 .....	100	0	0	0	0	100	0	0	0	0	82	0	0	0	0
February 2009 .....	100	0	0	0	0	100	0	0	0	0	78	0	0	0	0
February 2010 .....	100	0	0	0	0	100	0	0	0	0	73	0	0	0	0
February 2011 .....	100	0	0	0	0	100	0	0	0	0	68	0	0	0	0
February 2012 .....	100	0	0	0	0	100	0	0	0	0	63	0	0	0	0
February 2013 .....	100	0	0	0	0	100	0	0	0	0	57	0	0	0	0
February 2014 .....	100	0	0	0	0	100	0	0	0	0	50	0	0	0	0
February 2015 .....	100	0	0	0	0	100	0	0	0	0	43	0	0	0	0
February 2016 .....	92	0	0	0	0	100	0	0	0	0	35	0	0	0	0
February 2017 .....	37	0	0	0	0	100	0	0	0	0	26	0	0	0	0
February 2018 .....	0	0	0	0	0	89	0	0	0	0	18	0	0	0	0
February 2019 .....	0	0	0	0	0	59	0	0	0	0	12	0	0	0	0
February 2020 .....	0	0	0	0	0	25	0	0	0	0	5	0	0	0	0
February 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	15.8	4.6	4.6	4.6	3.2	18.3	5.9	5.9	5.9	3.6	12.2	3.6	3.6	3.6	2.7

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	IR†, PR and PD Classes					QD Class					QE Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2005 .....	100	100	100	100	99	100	100	100	100	97	100	100	100	100	100
February 2006 .....	100	100	100	100	69	100	100	100	100	0	100	100	100	100	99
February 2007 .....	100	100	100	100	47	100	100	100	100	0	100	100	100	100	42
February 2008 .....	100	98	98	98	33	100	93	93	93	0	100	100	100	100	2
February 2009 .....	100	84	84	84	22	100	48	48	48	0	100	100	100	100	0
February 2010 .....	100	71	71	71	15	100	5	5	5	0	100	100	100	100	0
February 2011 .....	100	59	59	59	11	100	0	0	0	0	100	73	73	73	0
February 2012 .....	100	49	49	49	7	100	0	0	0	0	100	46	46	46	0
February 2013 .....	100	41	41	41	5	100	0	0	0	0	100	24	24	24	0
February 2014 .....	100	34	34	34	3	100	0	0	0	0	100	5	5	5	0
February 2015 .....	100	28	28	28	2	100	0	0	0	0	100	0	0	0	0
February 2016 .....	100	23	23	23	2	100	0	0	0	0	100	0	0	0	0
February 2017 .....	100	19	19	19	1	100	0	0	0	0	100	0	0	0	0
February 2018 .....	100	15	15	15	1	100	0	0	0	0	100	0	0	0	0
February 2019 .....	100	12	12	12	*	100	0	0	0	0	100	0	0	0	0
February 2020 .....	100	10	10	10	*	100	0	0	0	0	100	0	0	0	0
February 2021 .....	97	8	8	8	*	89	0	0	0	0	100	0	0	0	0
February 2022 .....	85	6	6	6	*	51	0	0	0	0	100	0	0	0	0
February 2023 .....	72	5	5	5	*	9	0	0	0	0	100	0	0	0	0
February 2024 .....	58	4	4	4	*	0	0	0	0	0	69	0	0	0	0
February 2025 .....	42	3	3	3	*	0	0	0	0	0	27	0	0	0	0
February 2026 .....	25	2	2	2	*	0	0	0	0	0	0	0	0	0	0
February 2027 .....	6	1	1	1	*	0	0	0	0	0	0	0	0	0	0
February 2028 .....	1	1	1	1	*	0	0	0	0	0	0	0	0	0	0
February 2029 .....	1	1	1	1	*	0	0	0	0	0	0	0	0	0	0
February 2030 .....	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	23.4	12.2	12.2	12.2	6.7	21.0	8.0	8.0	8.0	4.5	23.5	11.0	11.0	11.0	5.9

Date	QG Class					PB Class					FE, SE†, SF, AB and AC Classes						
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption						
	0%	100%	219%	250%	500%	0%	100%	219%	250%	500%	0%	100%	155%	219%	240%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	100	100	100	100	100	95	83	77	77	77	77	77
February 2003 .....	100	100	100	100	100	100	100	100	100	100	94	82	63	63	63	63	59
February 2004 .....	100	100	100	100	100	100	67	67	67	28	93	81	44	44	44	44	0
February 2005 .....	100	100	100	100	100	100	31	31	31	0	92	80	29	29	29	29	0
February 2006 .....	100	100	100	100	100	100	0	0	0	0	90	78	17	17	17	17	0
February 2007 .....	100	100	100	100	100	100	0	0	0	0	89	77	7	7	7	7	0
February 2008 .....	100	100	100	100	100	100	0	0	0	0	87	75	0	0	0	0	0
February 2009 .....	100	100	100	100	71	97	0	0	0	0	86	74	0	0	0	0	0
February 2010 .....	100	100	100	100	49	89	0	0	0	0	84	72	0	0	0	0	0
February 2011 .....	100	100	100	100	33	81	0	0	0	0	82	69	0	0	0	0	0
February 2012 .....	100	100	100	100	23	72	0	0	0	0	80	62	0	0	0	0	0
February 2013 .....	100	100	100	100	16	62	0	0	0	0	78	54	0	0	0	0	0
February 2014 .....	100	100	100	100	11	50	0	0	0	0	76	43	0	0	0	0	0
February 2015 .....	100	87	87	87	7	38	0	0	0	0	73	31	0	0	0	0	0
February 2016 .....	100	72	72	72	5	25	0	0	0	0	70	18	0	0	0	0	0
February 2017 .....	100	59	59	59	3	10	0	0	0	0	67	4	0	0	0	0	0
February 2018 .....	100	48	48	48	2	0	0	0	0	0	64	0	0	0	0	0	0
February 2019 .....	100	39	39	39	1	0	0	0	0	0	61	0	0	0	0	0	0
February 2020 .....	100	31	31	31	1	0	0	0	0	0	58	0	0	0	0	0	0
February 2021 .....	100	25	25	25	1	0	0	0	0	0	54	0	0	0	0	0	0
February 2022 .....	100	20	20	20	*	0	0	0	0	0	50	0	0	0	0	0	0
February 2023 .....	100	15	15	15	*	0	0	0	0	0	45	0	0	0	0	0	0
February 2024 .....	100	12	12	12	*	0	0	0	0	0	41	0	0	0	0	0	0
February 2025 .....	100	9	9	9	*	0	0	0	0	0	36	0	0	0	0	0	0
February 2026 .....	78	6	6	6	*	0	0	0	0	0	30	0	0	0	0	0	0
February 2027 .....	18	4	4	4	*	0	0	0	0	0	25	0	0	0	0	0	0
February 2028 .....	3	3	3	3	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	2	2	2	2	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	1	1	1	1	*	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	25.6	17.8	17.8	17.8	9.7	12.8	3.5	3.5	3.5	2.8	18.5	10.3	2.9	2.9	2.9	2.9	1.8

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.







Date	BK Class							BZ Class							LA Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	155%	219%	240%	250%	500%	0%	100%	155%	219%	240%	250%	500%	0%	100%	155%	219%	240%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	100	100	107	107	107	107	107	107	107	100	100	100	100	100	100	56
February 2003 .....	100	100	100	100	100	100	0	115	115	115	115	115	115	0	100	100	100	83	70	64	0
February 2004 .....	100	100	100	100	100	100	0	123	123	123	123	123	123	0	100	100	100	51	28	18	0
February 2005 .....	100	100	100	100	100	100	0	132	132	132	132	132	132	0	100	100	100	27	0	0	0
February 2006 .....	100	100	100	100	100	100	0	142	142	142	142	142	142	0	100	100	100	10	0	0	0
February 2007 .....	100	100	100	100	100	100	0	152	152	152	152	152	152	0	100	100	100	0	0	0	0
February 2008 .....	100	100	100	100	100	84	0	163	163	163	163	163	163	0	100	100	100	0	0	0	0
February 2009 .....	100	100	100	100	100	0	0	175	175	175	175	175	61	0	100	100	100	0	0	0	0
February 2010 .....	100	100	100	100	87	0	0	187	187	187	187	187	*	0	100	100	100	0	0	0	0
February 2011 .....	100	100	100	100	57	0	0	201	201	201	201	201	*	0	100	100	100	0	0	0	0
February 2012 .....	100	100	100	100	24	0	0	215	215	215	215	215	*	0	100	100	95	0	0	0	0
February 2013 .....	100	100	100	100	0	0	0	231	231	231	231	220	*	0	100	100	86	0	0	0	0
February 2014 .....	100	100	100	100	0	0	0	248	248	248	248	199	*	0	100	100	75	0	0	0	0
February 2015 .....	100	100	100	100	0	0	0	266	266	266	266	178	*	0	100	100	64	0	0	0	0
February 2016 .....	100	100	100	100	0	0	0	285	285	285	285	158	*	0	100	100	53	0	0	0	0
February 2017 .....	95	95	95	95	0	0	0	305	305	305	305	139	*	0	100	100	41	0	0	0	0
February 2018 .....	72	72	72	72	0	0	0	328	328	328	328	121	*	0	100	100	29	0	0	0	0
February 2019 .....	49	49	49	16	0	0	0	351	351	351	351	105	*	0	100	100	18	0	0	0	0
February 2020 .....	23	23	23	0	0	0	0	377	377	377	316	90	*	0	100	100	7	0	0	0	0
February 2021 .....	0	0	0	0	0	0	0	400	400	400	269	76	*	0	100	97	0	0	0	0	0
February 2022 .....	0	0	0	0	0	0	0	400	400	400	226	63	*	0	100	78	0	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	400	400	400	187	52	*	0	100	58	0	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	400	400	400	152	42	*	0	100	39	0	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	400	400	400	121	33	*	0	100	21	0	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	400	400	400	93	25	*	0	100	3	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	400	400	387	69	18	*	0	100	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	400	400	272	47	12	*	0	100	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	400	400	167	28	7	*	0	100	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	400	215	71	11	3	*	0	30	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																					
Life (years)** .....	17.9	17.9	17.9	17.4	10.2	7.2	1.9	29.9	29.1	27.8	22.8	18.4	7.9	2.0	28.8	22.5	15.2	3.2	2.5	2.3	1.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

Date	ZL Class								LB Class								LC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	155%	219%	240%	250%	500%		0%	100%	155%	219%	240%	250%	500%		0%	100%	155%	219%	240%	250%	500%	
Initial Percent	100	100	100	100	100	100	100		100	100	100	100	100	100	100		100	100	100	100	100	100	100	
February 2002	107	107	107	107	107	107	107		100	100	100	100	100	100	100		100	100	100	100	100	100	100	
February 2003	115	115	115	115	115	115	0		100	100	100	100	100	100	100	0		100	100	100	100	100	100	0
February 2004	123	123	123	123	113	70	0		100	100	100	100	100	100	0		100	100	100	100	100	100	100	0
February 2005	132	132	132	107	0	0	0		100	100	100	100	92	54	0		100	100	100	100	100	100	100	0
February 2006	142	142	142	39	0	0	0		100	100	100	100	32	0	0		100	100	100	100	100	100	81	0
February 2007	152	152	152	0	0	0	0		100	100	100	95	0	0	0		100	100	100	100	91	12	0	
February 2008	163	163	163	0	0	0	0		100	100	100	75	0	0	0		100	100	100	100	52	0	0	
February 2009	175	175	175	0	0	0	0		100	100	100	44	0	0	0		100	100	100	100	*	0	0	
February 2010	187	187	187	0	0	0	0		100	100	100	29	0	0	0		100	100	100	100	0	0	0	
February 2011	201	201	201	0	0	0	0		100	100	100	22	0	0	0		100	100	100	100	0	0	0	
February 2012	215	215	215	0	0	0	0		100	100	100	13	0	0	0		100	100	100	100	0	0	0	
February 2013	231	231	231	0	0	0	0		100	100	100	3	0	0	0		100	100	100	100	0	0	0	
February 2014	248	248	248	0	0	0	0		100	100	100	0	0	0	0		100	100	100	88	0	0	0	
February 2015	266	266	257	0	0	0	0		100	100	100	0	0	0	0		100	100	100	70	0	0	0	
February 2016	285	285	211	0	0	0	0		100	100	100	0	0	0	0		100	100	100	53	0	0	0	
February 2017	305	305	164	0	0	0	0		100	100	100	0	0	0	0		100	100	100	36	0	0	0	
February 2018	328	328	118	0	0	0	0		100	100	100	0	0	0	0		100	100	100	20	0	0	0	
February 2019	351	351	73	0	0	0	0		100	100	100	0	0	0	0		100	100	100	5	0	0	0	
February 2020	377	377	29	0	0	0	0		100	100	100	0	0	0	0		100	100	100	0	0	0	0	
February 2021	400	389	0	0	0	0	0		100	100	91	0	0	0	0		100	100	100	0	0	0	0	
February 2022	400	311	0	0	0	0	0		100	100	63	0	0	0	0		100	100	100	0	0	0	0	
February 2023	400	234	0	0	0	0	0		100	100	37	0	0	0	0		100	100	100	0	0	0	0	
February 2024	400	158	0	0	0	0	0		100	100	12	0	0	0	0		100	100	100	0	0	0	0	
February 2025	400	83	0	0	0	0	0		100	100	0	0	0	0	0		100	100	81	0	0	0	0	
February 2026	400	11	0	0	0	0	0		100	100	0	0	0	0	0		100	100	45	0	0	0	0	
February 2027	400	0	0	0	0	0	0		100	58	0	0	0	0	0		100	100	11	0	0	0	0	
February 2028	400	0	0	0	0	0	0		100	11	0	0	0	0	0		100	100	0	0	0	0	0	
February 2029	400	0	0	0	0	0	0		100	0	0	0	0	0	0		100	40	0	0	0	0	0	
February 2030	122	0	0	0	0	0	0		100	0	0	0	0	0	0		100	0	0	0	0	0	0	
February 2031	0	0	0	0	0	0	0		0	0	0	0	0	0	0		0	0	0	0	0	0	0	
Weighted Average Life (years)**	28.8	22.5	16.8	4.7	3.4	3.1	1.4		29.5	26.2	21.6	8.3	4.7	4.1	1.6		29.8	27.9	24.9	15.3	7.0	5.5	1.8	

Date	LD Class							EA Class							ZC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	155%	219%	240%	250%	500%	0%	100%	140%	219%	233%	250%	500%	0%	100%	140%	219%	233%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002	100	100	100	100	100	100	100	96	90	87	87	87	87	87	107	107	107	83	78	77	0
February 2003	100	100	100	100	100	100	0	95	88	80	80	80	80	32	115	115	115	36	22	10	0
February 2004	100	100	100	100	100	100	0	93	86	70	66	61	56	0	123	123	123	0	0	0	0
February 2005	100	100	100	100	100	100	0	91	84	62	50	43	36	0	132	132	132	0	0	0	0
February 2006	100	100	100	100	100	100	0	89	82	55	37	29	21	0	142	142	142	0	0	0	0
February 2007	100	100	100	100	100	100	0	87	80	49	28	20	11	0	152	152	152	0	0	0	0
February 2008	100	100	100	100	100	71	0	84	78	43	22	13	5	0	163	163	163	0	0	0	0
February 2009	100	100	100	100	100	18	0	82	75	39	18	9	1	0	175	175	175	0	0	0	0
February 2010	100	100	100	100	79	*	0	79	72	34	16	8	*	0	187	187	187	0	0	0	0
February 2011	100	100	100	100	75	*	0	76	69	30	15	7	*	0	201	201	201	0	0	0	0
February 2012	100	100	100	100	69	*	0	73	63	24	14	6	*	0	215	215	215	0	0	0	0
February 2013	100	100	100	100	63	*	0	70	56	17	12	6	*	0	231	231	231	0	0	0	0
February 2014	100	100	100	100	57	*	0	66	48	10	11	5	*	0	248	248	248	0	0	0	0
February 2015	100	100	100	100	51	*	0	62	39	1	10	4	*	0	266	266	266	0	0	0	0
February 2016	100	100	100	100	46	*	0	58	29	0	8	3	*	0	285	285	251	0	0	0	0
February 2017	100	100	100	100	40	*	0	53	19	0	7	2	*	0	305	305	228	0	0	0	0
February 2018	100	100	100	100	35	*	0	49	8	0	6	2	*	0	328	328	205	0	0	0	0
February 2019	100	100	100	100	30	*	0	44	0	0	4	1	*	0	351	332	182	0	0	0	0
February 2020	100	100	100	91	26	*	0	38	0	0	3	*	*	0	377	299	160	0	0	0	0
February 2021	100	100	100	78	22	*	0	32	0	0	2	0	*	0	404	266	139	0	0	0	0
February 2022	100	100	100	65	18	*	0	26	0	0	1	0	*	0	433	234	118	0	0	0	0
February 2023	100	100	100	54	15	*	0	19	0	0	*	0	*	0	464	201	98	0	0	0	0
February 2024	100	100	100	44	12	*	0	12	0	0	0	0	*	0	498	170	78	0	0	0	0
February 2025	100	100	100	35	10	*	0	4	0	0	0	0	*	0	534	138	60	0	0	0	0
February 2026	100	100	100	27	7	*	0	0	0	0	0	0	*	0	552	108	42	0	0	0	0
February 2027	100	100	100	20	5	*	0	0	0	0	0	0	*	0	551	78	26	0	0	0	0
February 2028	100	100	79	14	4	*	0	0	0	0	0	0	*	0	448	48	10	0	0	0	0
February 2029	100	100	48	8	2	*	0	0	0	0	0	0	*	0	304	20	0	0	0	0	0
February 2030	100	62	20	3	1	*	0	0	0	0	0	0	*	0	146	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.9	29.2	28.0	22.9	15.2	7.4	1.9	15.3	11.2	6.5	5.5	4.4	3.5	1.7	28.2	23.1	20.5	1.7	1.5	1.4	0.7

Date	ZB Class						CA Class								ZD Class							
	PSA Prepayment Assumption						PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	219%	233%	250%	500%	0%	100%	190%	219%	225%	250%	500%	0%	100%	190%	219%	225%	250%	500%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002	107	107	107	107	0	0	96	89	85	85	85	85	85	107	107	100	91	89	81	1		
February 2003	115	115	115	115	0	0	94	87	71	71	71	71	34	115	115	100	71	64	39	0		
February 2004	123	123	123	123	0	0	93	86	53	53	53	53	0	123	123	100	47	36	0	0		
February 2005	132	132	132	132	0	0	91	84	40	40	40	38	0	132	132	100	30	16	0	0		
February 2006	142	142	142	142	0	0	89	82	29	29	29	23	0	142	142	100	18	2	0	0		
February 2007	152	152	152	152	0	0	86	79	21	21	21	12	0	152	152	100	11	0	0	0		
February 2008	163	163	163	163	0	0	84	77	15	15	15	5	0	163	163	100	8	0	0	0		
February 2009	175	175	175	175	0	0	82	75	11	11	11	1	0	175	175	100	7	0	0	0		
February 2010	187	187	187	187	0	0	79	72	9	9	9	*	0	187	187	99	6	0	0	0		
February 2011	201	201	201	201	0	0	76	68	8	8	8	*	0	201	201	98	6	0	0	0		
February 2012	215	215	215	215	0	0	73	62	6	7	7	*	0	215	215	96	5	0	0	0		
February 2013	231	231	231	231	0	0	69	55	5	6	6	*	0	231	231	92	3	0	0	0		
February 2014	248	248	248	248	0	0	66	47	3	5	5	*	0	248	248	86	2	0	0	0		
February 2015	266	266	266	266	0	0	62	38	2	4	4	*	0	266	266	80	1	0	0	0		
February 2016	285	285	285	285	0	0	58	27	1	3	3	*	0	285	285	74	0	0	0	0		
February 2017	305	305	305	305	0	0	53	16	0	2	2	*	0	305	305	66	0	0	0	0		
February 2018	328	328	328	328	0	0	48	5	0	1	1	*	0	328	328	55	0	0	0	0		
February 2019	351	351	351	351	0	0	43	0	0	*	*	*	0	351	317	44	0	0	0	0		
February 2020	377	377	377	377	0	0	38	0	0	0	0	*	0	377	285	34	0	0	0	0		
February 2021	404	404	404	343	0	0	32	0	0	0	0	*	0	404	252	24	0	0	0	0		
February 2022	433	433	433	286	0	0	26	0	0	0	0	*	0	433	220	15	0	0	0	0		
February 2023	464	464	464	236	0	0	19	0	0	0	0	*	0	464	188	7	0	0	0	0		
February 2024	498	498	388	191	0	0	12	0	0	0	0	*	0	498	156	0	0	0	0	0		
February 2025	534	534	308	151	0	0	4	0	0	0	0	*	0	534	126	0	0	0	0	0		
February 2026	573	573	237	115	0	0	0	0	0	0	0	*	0	552	96	0	0	0	0	0		
February 2027	614	614	174	84	0	0	0	0	0	0	0	*	0	552	66	0	0	0	0	0		
February 2028	658	658	119	57	0	0	0	0	0	0	0	*	0	448	38	0	0	0	0	0		
February 2029	706	706	71	34	0	0	0	0	0	0	0	*	0	302	11	0	0	0	0	0		
February 2030	757	547	29	14	0	0	0	0	0	0	0	*	0	141	0	0	0	0	0	0		
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		
Weighted Average Life (years)**	29.9	29.3	25.4	23.5	0.5	0.1	15.2	11.0	4.1	4.3	4.3	3.4	1.7	28.1	22.8	17.2	3.6	2.6	1.7	0.6		

Date	M Class						QV Class					IK†, QR and QT Classes				
	PSA Prepayment Assumption						PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	190%	219%	225%	250%	500%	0%	100%	163%	250%	500%	0%	100%	163%	250%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002	100	100	100	100	100	100	100	100	94	94	94	94	100	100	100	100
February 2003	100	100	100	100	100	100	0	100	21	21	21	0	100	100	100	100
February 2004	100	100	100	100	100	77	0	100	0	0	0	0	100	69	69	69
February 2005	100	100	100	100	100	0	0	100	0	0	0	0	100	28	28	28
February 2006	100	100	100	100	100	0	0	95	0	0	0	0	100	0	0	0
February 2007	100	100	100	100	83	0	0	84	0	0	0	0	100	0	0	0
February 2008	100	100	100	100	71	0	0	71	0	0	0	0	100	0	0	0
February 2009	100	100	100	100	69	0	0	57	0	0	0	0	100	0	0	0
February 2010	100	100	100	100	69	0	0	42	0	0	0	0	100	0	0	0
February 2011	100	100	100	100	69	0	0	26	0	0	0	0	100	0	0	0
February 2012	100	100	100	100	69	0	0	8	0	0	0	0	100	0	0	0
February 2013	100	100	100	100	69	0	0	0	0	0	0	0	92	0	0	0
February 2014	100	100	100	100	69	0	0	0	0	0	0	0	78	0	0	0
February 2015	100	100	100	100	69	0	0	0	0	0	0	0	63	0	0	0
February 2016	100	100	100	100	69	0	0	0	0	0	0	0	47	0	0	0
February 2017	100	100	100	96	69	0	0	0	0	0	0	0	28	0	0	0
February 2018	100	100	100	93	69	0	0	0	0	0	0	0	9	0	0	0
February 2019	100	100	100	90	69	0	0	0	0	0	0	0	0	0	0	0
February 2020	100	100	100	83	64	0	0	0	0	0	0	0	0	0	0	0
February 2021	100	100	100	70	55	0	0	0	0	0	0	0	0	0	0	0
February 2022	100	100	100	59	46	0	0	0	0	0	0	0	0	0	0	0
February 2023	100	100	100	49	38	0	0	0	0	0	0	0	0	0	0	0
February 2024	100	100	97	40	31	0	0	0	0	0	0	0	0	0	0	0
February 2025	100	100	78	32	24	0	0	0	0	0	0	0	0	0	0	0
February 2026	100	100	61	24	19	0	0	0	0	0	0	0	0	0	0	0
February 2027	100	100	45	18	14	0	0	0	0	0	0	0	0	0	0	0
February 2028	100	100	31	12	9	0	0	0	0	0	0	0	0	0	0	0
February 2029	100	100	19	7	6	0	0	0	0	0	0	0	0	0	0	0
February 2030	100	56	8	3	2	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.9	29.1	25.9	22.3	17.7	3.3	1.1	8.4	1.6	1.6	1.6	1.5	14.7	3.5	3.5	3.5

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	IM†, QW, PH and QA Classes					IJ†, QJ and PJ Classes					IT† Class					PT Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	163%	250%	500%	0%	100%	163%	250%	500%	0%	100%	163%	250%	500%	0%	100%	163%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	100	100	100	100	100	100	98	98	98	98	100	99	99	99	99
February 2003 .....	100	100	100	100	100	100	100	100	100	100	100	74	74	74	49	100	83	83	83	66
February 2004 .....	100	100	100	100	52	100	100	100	100	100	100	52	52	52	11	100	68	68	68	30
February 2005 .....	100	100	100	100	0	100	100	100	100	86	100	31	31	31	2	100	54	54	54	5
February 2006 .....	100	88	88	88	0	100	100	100	100	59	98	15	15	15	0	99	41	41	41	0
February 2007 .....	100	48	48	48	0	100	100	100	100	41	95	11	11	11	0	96	29	29	29	0
February 2008 .....	100	10	10	10	0	100	100	100	100	28	91	6	6	6	0	94	17	17	17	0
February 2009 .....	100	0	0	0	0	100	88	88	88	19	86	2	2	2	0	91	6	6	6	0
February 2010 .....	100	0	0	0	0	100	73	73	73	13	81	0	0	0	0	88	0	0	0	0
February 2011 .....	100	0	0	0	0	100	60	60	60	9	76	0	0	0	0	84	0	0	0	0
February 2012 .....	100	0	0	0	0	100	50	50	50	6	70	0	0	0	0	80	0	0	0	0
February 2013 .....	100	0	0	0	0	100	41	41	41	4	63	0	0	0	0	76	0	0	0	0
February 2014 .....	100	0	0	0	0	100	34	34	34	3	56	0	0	0	0	71	0	0	0	0
February 2015 .....	100	0	0	0	0	100	27	27	27	2	49	0	0	0	0	66	0	0	0	0
February 2016 .....	100	0	0	0	0	100	22	22	22	1	40	0	0	0	0	61	0	0	0	0
February 2017 .....	100	0	0	0	0	100	18	18	18	1	31	0	0	0	0	55	0	0	0	0
February 2018 .....	100	0	0	0	0	100	14	14	14	1	21	0	0	0	0	48	0	0	0	0
February 2019 .....	86	0	0	0	0	100	11	11	11	*	15	0	0	0	0	41	0	0	0	0
February 2020 .....	60	0	0	0	0	100	9	9	9	*	12	0	0	0	0	33	0	0	0	0
February 2021 .....	32	0	0	0	0	100	7	7	7	*	9	0	0	0	0	24	0	0	0	0
February 2022 .....	1	0	0	0	0	100	5	5	5	*	5	0	0	0	0	15	0	0	0	0
February 2023 .....	0	0	0	0	0	84	4	4	4	*	2	0	0	0	0	4	0	0	0	0
February 2024 .....	0	0	0	0	0	67	3	3	3	*	0	0	0	0	0	0	0	0	0	0
February 2025 .....	0	0	0	0	0	47	2	2	2	*	0	0	0	0	0	0	0	0	0	0
February 2026 .....	0	0	0	0	0	26	1	1	1	*	0	0	0	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	3	1	1	1	*	0	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	19.3	6.0	6.0	6.0	3.1	23.8	12.2	12.2	12.2	6.3	13.5	3.4	3.4	3.4	2.1	15.8	4.5	4.5	4.5	2.5

Date	IW†, PW and PY Classes					F, S, FB and SB Classes							ZA Class						
	PSA Prepayment Assumption					PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	163%	250%	500%	0%	100%	117%	163%	225%	250%	500%	0%	100%	117%	163%	225%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	97	76	73	63	63	63	35	107	107	107	100	0	0	0
February 2003 .....	100	100	100	100	100	94	76	69	50	50	50	0	114	114	114	100	0	0	0
February 2004 .....	100	100	100	100	100	91	76	66	40	40	34	0	121	121	121	100	0	0	0
February 2005 .....	100	100	100	100	100	87	76	63	32	32	18	0	130	130	130	100	0	0	0
February 2006 .....	100	100	100	100	76	85	76	61	26	22	7	0	138	138	138	100	0	0	0
February 2007 .....	100	100	100	100	52	84	76	60	21	16	*	0	148	148	148	100	0	0	0
February 2008 .....	100	100	100	100	36	84	76	58	18	12	0	0	157	157	157	100	0	0	0
February 2009 .....	100	100	100	100	25	84	75	57	16	11	0	0	168	168	168	93	0	0	0
February 2010 .....	100	94	94	94	17	84	74	56	15	10	0	0	179	179	179	53	0	0	0
February 2011 .....	100	77	77	77	11	84	71	52	13	9	0	0	191	191	191	0	0	0	0
February 2012 .....	100	64	64	64	8	84	67	48	11	8	0	0	204	204	204	0	0	0	0
February 2013 .....	100	53	53	53	5	84	61	43	9	7	0	0	218	218	218	0	0	0	0
February 2014 .....	100	43	43	43	4	83	55	37	6	5	0	0	232	232	232	0	0	0	0
February 2015 .....	100	35	35	35	2	83	49	31	4	4	0	0	248	248	248	0	0	0	0
February 2016 .....	100	29	29	29	2	83	41	25	2	3	0	0	264	264	264	0	0	0	0
February 2017 .....	100	23	23	23	1	83	34	18	0	2	0	0	282	282	282	0	0	0	0
February 2018 .....	100	18	18	18	1	82	26	12	0	1	0	0	301	301	301	0	0	0	0
February 2019 .....	100	15	15	15	*	82	19	5	0	1	0	0	321	321	321	0	0	0	0
February 2020 .....	100	12	12	12	*	82	11	0	0	0	0	0	343	343	339	0	0	0	0
February 2021 .....	100	9	9	9	*	82	4	0	0	0	0	0	366	366	98	0	0	0	0
February 2022 .....	100	7	7	7	*	81	0	0	0	0	0	0	390	108	0	0	0	0	0
February 2023 .....	100	5	5	5	*	81	0	0	0	0	0	0	416	0	0	0	0	0	0
February 2024 .....	86	4	4	4	*	80	0	0	0	0	0	0	444	0	0	0	0	0	0
February 2025 .....	61	3	3	3	*	80	0	0	0	0	0	0	474	0	0	0	0	0	0
February 2026 .....	33	2	2	2	*	80	0	0	0	0	0	0	506	0	0	0	0	0	0
February 2027 .....	4	1	1	1	*	79	0	0	0	0	0	0	539	0	0	0	0	0	0
February 2028 .....	*	*	*	*	*	53	0	0	0	0	0	0	576	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	22	0	0	0	0	0	0	614	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	24.4	13.5	13.5	13.5	6.9	23.1	11.7	8.9	3.8	3.5	2.2	0.9	28.8	20.9	19.9	9.0	0.1	0.1	0.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	FK, SK, SL, FJ, SJ and DO Classes							DE Class							DG Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	117%	163%	225%	250%	500%	0%	100%	117%	163%	225%	250%	500%	0%	100%	117%	163%	225%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002	100	100	100	100	72	59	0	100	100	100	100	0	0	0	100	100	100	100	60	14	0
February 2003	100	100	100	100	44	21	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2004	100	100	100	100	24	10	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2005	100	100	100	100	10	10	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2006	100	100	100	100	10	10	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2007	100	100	100	100	10	10	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2008	100	100	100	100	10	2	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2009	100	100	100	100	10	*	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2010	100	100	100	100	10	*	0	100	100	100	100	0	0	0	100	100	100	100	0	0	0
February 2011	100	100	100	99	10	*	0	100	100	100	97	0	0	0	100	100	100	100	0	0	0
February 2012	100	100	100	96	10	*	0	100	100	100	79	0	0	0	100	100	100	100	0	0	0
February 2013	100	100	100	93	10	*	0	100	100	100	59	0	0	0	100	100	100	100	0	0	0
February 2014	100	100	100	89	10	*	0	100	100	100	37	0	0	0	100	100	100	100	0	0	0
February 2015	100	100	100	85	10	*	0	100	100	100	13	0	0	0	100	100	100	100	0	0	0
February 2016	100	100	100	81	10	*	0	100	100	100	0	0	0	0	100	100	100	92	0	0	0
February 2017	100	100	100	76	10	*	0	100	100	100	0	0	0	0	100	100	100	76	0	0	0
February 2018	100	100	100	67	10	*	0	100	100	100	0	0	0	0	100	100	100	44	0	0	0
February 2019	100	100	100	59	10	*	0	100	100	100	0	0	0	0	100	100	100	12	0	0	0
February 2020	100	100	97	51	10	*	0	100	100	82	0	0	0	0	100	100	100	0	0	0	0
February 2021	100	100	90	43	8	*	0	100	100	44	0	0	0	0	100	100	100	0	0	0	0
February 2022	100	100	79	36	6	*	0	100	100	0	0	0	0	0	100	100	88	0	0	0	0
February 2023	100	87	66	29	5	*	0	100	24	0	0	0	0	0	100	100	39	0	0	0	0
February 2024	100	70	53	23	4	*	0	100	0	0	0	0	0	0	100	55	0	0	0	0	0
February 2025	100	55	41	17	3	*	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2026	100	39	29	12	2	*	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2027	100	25	18	7	1	*	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2028	100	10	8	3	*	*	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2030	90	0	0	0	0	0	0	40	0	0	0	0	0	0	100	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.5	24.4	23.3	19.2	3.8	1.7	0.3	29.0	21.8	19.7	12.4	0.4	0.3	0.1	29.3	23.1	21.8	16.8	1.1	0.8	0.2

Date	DH, FH, SH and SI Classes							ON Class					OR Class				
	PSA Prepayment Assumption							PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	117%	163%	225%	250%	500%	0%	100%	176%	250%	500%	0%	100%	176%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002	100	100	100	100	100	100	100	89	64	64	64	50	100	100	100	100	100
February 2003	100	100	100	100	80	38	0	71	12	12	12	0	100	100	100	100	47
February 2004	100	100	100	100	44	18	0	51	0	0	0	0	100	68	68	68	0
February 2005	100	100	100	100	19	18	0	29	0	0	0	0	100	28	28	28	0
February 2006	100	100	100	100	18	18	0	6	0	0	0	0	100	0	0	0	0
February 2007	100	100	100	100	18	18	0	0	0	0	0	0	83	0	0	0	0
February 2008	100	100	100	100	18	4	0	0	0	0	0	0	58	0	0	0	0
February 2009	100	100	100	100	18	*	0	0	0	0	0	0	32	0	0	0	0
February 2010	100	100	100	100	18	*	0	0	0	0	0	0	3	0	0	0	0
February 2011	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2012	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2013	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2014	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2015	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2016	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2017	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2018	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2019	100	100	100	100	18	*	0	0	0	0	0	0	0	0	0	0	0
February 2020	100	100	100	91	17	*	0	0	0	0	0	0	0	0	0	0	0
February 2021	100	100	100	77	14	*	0	0	0	0	0	0	0	0	0	0	0
February 2022	100	100	100	64	11	*	0	0	0	0	0	0	0	0	0	0	0
February 2023	100	100	100	52	9	*	0	0	0	0	0	0	0	0	0	0	0
February 2024	100	100	96	41	7	*	0	0	0	0	0	0	0	0	0	0	0
February 2025	100	99	74	31	5	*	0	0	0	0	0	0	0	0	0	0	0
February 2026	100	71	53	22	3	*	0	0	0	0	0	0	0	0	0	0	0
February 2027	100	44	33	13	2	*	0	0	0	0	0	0	0	0	0	0	0
February 2028	100	19	14	5	1	*	0	0	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	25.8	25.2	22.5	6.1	2.6	0.5	3.0	1.3	1.3	1.3	1.0	7.3	3.5	3.5	3.5	2.0

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

Date	OT Class					OX Class					OI† and PL Classes					OW Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	176%	250%	500%	0%	100%	176%	250%	500%	0%	100%	176%	250%	500%	0%	100%	176%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	100	100	100	100	100	76	24	24	24	0	100	100	100	100	99	100	100	100	100	100
February 2003 .....	100	100	100	100	100	38	0	0	0	0	100	84	84	84	55	100	100	100	100	100
February 2004 .....	100	100	100	100	77	0	0	0	0	0	99	65	65	65	26	100	100	100	100	100
February 2005 .....	100	100	100	100	21	0	0	0	0	0	91	47	47	47	7	100	100	100	100	100
February 2006 .....	100	88	88	88	0	0	0	0	0	0	82	30	30	30	0	100	100	100	100	80
February 2007 .....	100	46	46	46	0	0	0	0	0	0	72	16	16	16	0	100	100	100	100	50
February 2008 .....	100	13	13	13	0	0	0	0	0	0	61	4	4	4	0	100	100	100	100	30
February 2009 .....	100	0	0	0	0	0	0	0	0	0	49	0	0	0	0	100	81	81	81	17
February 2010 .....	100	0	0	0	0	0	0	0	0	0	36	0	0	0	0	100	54	54	54	9
February 2011 .....	63	0	0	0	0	0	0	0	0	0	22	0	0	0	0	100	31	31	31	4
February 2012 .....	18	0	0	0	0	0	0	0	0	0	6	0	0	0	0	100	14	14	14	2
February 2013 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	62	0	0	0	0
February 2014 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2015 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	10.3	6.0	6.0	6.0	3.5	1.7	0.8	0.8	0.8	0.7	7.7	4.0	4.0	4.0	2.4	12.2	9.4	9.4	9.4	6.5

Date	JQ Class					OY Class					FG and SG† Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	176%	250%	500%	0%	100%	176%	250%	500%	0%	100%	311%	500%	600%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2002 .....	95	84	65	48	0	96	88	88	88	83	99	92	80	69	63
February 2003 .....	95	84	52	23	0	90	71	71	71	47	99	85	64	47	39
February 2004 .....	95	84	44	8	0	84	55	55	55	22	98	78	51	32	25
February 2005 .....	95	84	39	1	0	77	40	40	40	6	97	72	40	22	15
February 2006 .....	95	83	37	0	0	69	25	25	25	0	96	66	32	15	10
February 2007 .....	95	79	34	0	0	60	13	13	13	0	95	60	25	10	6
February 2008 .....	95	72	30	0	0	51	4	4	4	0	94	54	20	7	4
February 2009 .....	95	61	25	0	0	41	0	0	0	0	92	49	15	5	2
February 2010 .....	95	48	19	0	0	30	0	0	0	0	91	44	12	3	1
February 2011 .....	95	33	13	0	0	18	0	0	0	0	89	39	9	2	1
February 2012 .....	95	17	6	0	0	5	0	0	0	0	88	35	7	1	1
February 2013 .....	95	0	0	0	0	0	0	0	0	0	86	30	5	1	*
February 2014 .....	92	0	0	0	0	0	0	0	0	0	84	26	4	1	*
February 2015 .....	48	0	0	0	0	0	0	0	0	0	82	22	3	*	*
February 2016 .....	0	0	0	0	0	0	0	0	0	0	79	18	2	*	*
February 2017 .....	0	0	0	0	0	0	0	0	0	0	77	15	1	*	*
February 2018 .....	0	0	0	0	0	0	0	0	0	0	74	11	1	*	*
February 2019 .....	0	0	0	0	0	0	0	0	0	0	71	8	1	*	*
February 2020 .....	0	0	0	0	0	0	0	0	0	0	67	5	*	*	*
February 2021 .....	0	0	0	0	0	0	0	0	0	0	64	2	*	*	*
February 2022 .....	0	0	0	0	0	0	0	0	0	0	59	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	0	0	0	55	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	0	0	0	45	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	0	0	0	39	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	0	0	32	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	25	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	18	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	9	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	13.4	7.8	4.1	1.2	0.4	6.7	3.5	3.5	3.5	2.1	21.0	8.6	4.2	2.6	2.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.

\*\* Determined as specified under “—Weighted Average Lives of the Certificates” above.

† In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.



## Characteristics of the R and RL Classes

The R and RL Classes will not have principal balances and will not bear interest. If any assets of the Trust remain after the principal balances of all Classes are reduced to zero, we will pay the Holder of the R Class the proceeds from those assets. If any assets of the Lower Tier REMIC remain after the principal balances of the Lower Tier Regular Interests are reduced to zero, we will pay the proceeds of those assets to the Holder of the RL Class. Fannie Mae does not expect that any material assets will remain in either case.

The R and RL Classes will be subject to certain transfer restrictions. We will not permit transfer of record or beneficial ownership of an R or RL Certificate to a “disqualified organization.” In addition, we will not permit transfer of record or beneficial ownership of an R or RL Certificate to any person that is not a “U.S. Person.” Any transferee of an R or RL Certificate must execute and deliver an affidavit and an Internal Revenue Service Form W-9 on which the transferee provides its taxpayer identification number. See “Description of Certificates—Special Characteristics of Residual Certificates” and “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*” in the REMIC Prospectus. The affidavit must also state that the transferee is a “U.S. Person” and that, if the transferee is a partnership for U.S. federal income tax purposes, each person or entity that holds an interest (directly, or indirectly through a pass-through entity) in the partnership is a “U.S. Person.” In addition, the transferee must receive an affidavit containing these same representations from any new transferee. Transferors of an R or RL Certificate should consult with their own tax advisors for further information regarding such transfers.

Treasury Department regulations (the “Regulations”) provide that a transfer of a “noneconomic residual interest” to a U.S. Person will be disregarded for all federal tax purposes unless no significant purpose of the transfer is to impede the assessment or collection of tax. The R and RL Classes will constitute noneconomic residual interests under the Regulations. Having a significant purpose to impede the assessment or collection of tax means that the transferor of a Residual Certificate knew or should have known that the transferee would be unwilling or unable to pay taxes due on its share of the taxable income of the REMIC trust (that is, the transferor had “improper knowledge”).

As discussed under the caption “Special Characteristics of Residual Certificates” in the REMIC Prospectus, the Regulations presume that a transferor does not have improper knowledge if two conditions are met. The Treasury Department has proposed an amendment to the Regulations that would add a third condition, effective February 4, 2000. According to the proposed amendment, a transferor of a Residual Certificate would be presumed not to have improper knowledge only if the present value of the anticipated tax liabilities associated with holding the Residual Certificate is less than or equal to the present value of the sum of (i) any consideration given to the transferee to acquire the Residual Certificate, (ii) expected future distributions on the Residual Certificate, and (iii) anticipated tax savings associated with holding the Residual Certificate as the related REMIC trust generates losses. The application of the proposed amendment to an actual transfer is uncertain, and you should consult your own tax advisor regarding its effect on the transfer of a Residual Certificate.

The IRS has since issued a Revenue Procedure creating a safe harbor that may be used for transfers of noneconomic residual interests pending the finalization of the proposed amendment. Under this safe harbor, a transferor of a noneconomic residual interest will be presumed not to have improper knowledge if, in addition to meeting the two conditions contained in the Regulations, either (i) the terms of the proposed amendment are complied with or (ii) the transferee’s gross assets exceed \$100 million and its net assets exceed \$10 million (in each case, at the time of the transfer and at the close of each of the transferee’s two fiscal years preceding the year of transfer), the transferee is an “eligible corporation” as defined in section 860L(a)(2) of the Code, the transferee agrees in writing that any subsequent transfer of the residual interest will be to an eligible corporation and will comply with the safe harbor, and the facts and circumstances known to the transferor do not reasonably indicate that the taxes associated with the residual interest will not be paid. The Revenue

Procedure contains additional details regarding its application, and you should consult your own tax advisor regarding the application of the Revenue Procedure to an actual transfer of a Residual Certificate.

The Holder of the R Class will be considered to be the holder of the “residual interest” in the REMIC constituted by the Trust, and the Holder of the RL Class will be considered to be the holder of the “residual interest” in the REMIC constituted by the Lower Tier REMIC. See “Certain Federal Income Tax Consequences” in the REMIC Prospectus. Pursuant to the Trust Agreement, we will be obligated to provide to these Holders (i) information necessary to enable them to prepare their federal income tax returns and (ii) any reports regarding the R or RL Class that may be required under the Code.

## **CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES**

The Certificates and payments on the Certificates are not generally exempt from taxation. Therefore, you should consider the tax consequences of holding a Certificate before you acquire one. The following tax discussion supplements the discussion under the caption “Certain Federal Income Tax Consequences” in the REMIC Prospectus. When read together, the two discussions describe the current federal income tax treatment of beneficial owners of Certificates. These two tax discussions do not purport to deal with all federal tax consequences applicable to all categories of beneficial owners, some of which may be subject to special rules. In addition, these discussions may not apply to your particular circumstances for one of the reasons explained in the REMIC Prospectus. You should consult your own tax advisors regarding the federal income tax consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

### **REMIC Elections and Special Tax Attributes**

We will elect to treat the Lower Tier REMIC and the Trust as REMICs for federal income tax purposes. The REMIC Certificates, other than the R and RL Classes, will be designated as the “regular interests,” and the R Class will be designated as the “residual interest,” in the REMIC constituted by the Trust. The Lower Tier Regular Interests will be designated as the “regular interests” and the RL Class will be designated as the “residual interest” in the Lower Tier REMIC.

Because the Lower Tier REMIC and the Trust will qualify as REMICs, the REMIC Certificates and any related RCR Certificates generally will be treated as “regular or residual interests in a REMIC” for domestic building and loan associations, as “real estate assets” for real estate investment trusts, and, except for the R and RL Classes, as “qualified mortgages” for other REMICs. See “Certain Federal Income Tax Consequences—*REMIC Election and Special Tax Attributes*” in the REMIC Prospectus.

### **Taxation of Beneficial Owners of Regular Certificates**

The Notional Classes, the Accrual Classes and the Principal Only Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates—Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates—Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

The Prepayment Assumptions that will be used in determining the rate of accrual of OID will be as follows:

<u>Certificate Group</u>	<u>PSA Prepayment Assumption</u>
1	219%
2	163%
3	176%
4	311%

See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Treatment of Original Issue Discount—*Daily Portions of Original Issue Discount*” in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS or the Group 4 Ginnie Mae Certificates will prepay at any of those rates or any other rate. See “Description of the Certificates—Weighted Average Lives of the Certificates” in this prospectus supplement and “Description of Certificates—Weighted Average Life and Final Distribution Date” in the REMIC Prospectus.

### **Taxation of Beneficial Owners of Residual Certificates**

For purposes of determining the portion of the taxable income of the Trust (or the Lower Tier REMIC) that generally will not be treated as excess inclusions, the rate to be used is 120% of the “federal long-term rate.” The rate will be published on or about January 20, 2001. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*—Treatment of Excess Inclusions” and “—*Foreign Investors*—Residual Certificates” in the REMIC Prospectus.

### **Taxation of Beneficial Owners of RCR Certificates**

*General.* The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The REMIC Certificates that are exchanged for RCR Certificates (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest in those REMIC Certificates. For a general discussion of the federal income tax treatment of beneficial owners of REMIC Certificates, see “Certain Federal Income Tax Consequences” in the REMIC Prospectus.

The RCR Classes (each, a “Combination RCR Class”) will represent the beneficial ownership of the underlying REMIC Certificates set forth in Schedule 1. Each Certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in two or more underlying REMIC Certificates.

*Combination RCR Classes.* A beneficial owner of a Combination RCR Certificate will be treated as the beneficial owner of a proportionate interest in the REMIC Certificates underlying that Combination RCR Certificate. A beneficial owner of a Combination RCR Certificate must allocate its cost to acquire that Certificate among the underlying REMIC Certificates in proportion to their relative fair market values at the time of acquisition. Such owner should account for its ownership interest in each underlying REMIC Certificate as described under “—Taxation of Beneficial Owners of Regular Certificates” in this prospectus supplement and “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*” in the REMIC Prospectus. When a beneficial owner sells a Combination RCR Certificate, the owner must allocate the sale proceeds among the underlying REMIC Certificates in proportion to their relative fair market values at the time of sale.

*Exchanges.* If a beneficial owner exchanges one or more REMIC Certificates for the related RCR Certificate or Certificates in the manner described under “Description of the Certificates—Combina-

tion and Recombination” in this prospectus supplement, the exchange will not be taxable. Likewise, if a beneficial owner exchanges one or more RCR Certificates for the related REMIC Certificate or Certificates in the manner described in that discussion, the exchange will not be a taxable exchange. In each of these cases, the beneficial owner will be treated as continuing to own after the exchange the same combination of interests in the related REMIC Certificates (or the same interest in the related REMIC Certificate) that it owned immediately prior to the exchange.

## **PLAN OF DISTRIBUTION**

*General.* We are obligated to deliver the Certificates to UBS Warburg LLC (the “Dealer”) in exchange for the MBS and the Group 4 Ginnie Mae Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

*Increase in Certificates.* Before the Settlement Date, we and the Dealer may agree to offer Group 1, Group 2, Group 3 or Group 4 Classes in addition to those contemplated as of the date of this Prospectus Supplement. In this event, we will increase the related MBS or Group 4 Ginnie Mae Certificates in principal balance, but we expect that all these additional MBS or Group 4 Ginnie Mae Certificates will have the same characteristics as described under “Description of the Certificates—The Group 1, Group 2 and Group 3 MBS” and “—The Group 4 Ginnie Mae Certificates.” The proportion that the original principal balance of each Group 1, Group 2, Group 3 or Group 4 Class bears to the aggregate original principal balance of all Group 1, Group 2, Group 3 or Group 4 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

## **LEGAL MATTERS**

Brown & Wood LLP will provide legal representation for Fannie Mae. Cleary, Gottlieb, Steen & Hamilton will provide legal representation for the Dealer.

REMIC Certificates		Available Recombinations (1)							RCR Certificates	
Classes	Original Principal or Notional Principal Balances	RCR Classes	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date		
Recombination 1										
PN	\$ 28,900,999	TD	\$ 28,900,999	6.00%	FIX	PAC	31359SMX5	August 2014		
IN	1,032,178 (3)									
Recombination 2										
PQ	53,486,999	TE	53,486,999	6.00	FIX	PAC	31359SMY3	March 2019		
IQ	1,910,249 (3)									
Recombination 3										
PN	28,900,999	PB	112,417,940	6.00	FIX	PAC	31359SMZ0	February 2021		
IN	1,032,178 (3)									
PQ	53,486,999									
IQ	1,910,249 (3)									
TG	30,029,942									
Recombination 4										
PR	86,577,000	PD	86,577,000	7.00	FIX	PAC	31359SNA4	March 2031		
IR	86,577,000 (3)									
Recombination 5										
OG	35,308,473	PX	35,308,473	6.25	FIX	PAC	31359SNB2	May 2024		
IG	630,508 (3)									
Recombination 6										
OG	35,308,473	OH	35,308,473	6.50	FIX	PAC	31359SNC0	May 2024		
IG	1,891,525 (3)									
Recombination 7										
PW	49,950,772	PY	49,950,772	6.50	FIX	PAC	31359SND8	March 2031		
IW	49,950,772 (3)									
Recombination 8										
QJ	102,091,707	PJ	102,091,707	6.50	FIX	PAC	31359SNE6	March 2031		
IJ	102,091,707 (3)									
Recombination 9										
QW	49,260,946	PH	49,260,946	6.50	FIX	PAC	31359SNF3	December 2025		
IM	3,789,303 (3)									
Recombination 10										
QW	49,260,946	QA	49,260,946	6.25	FIX	PAC	31359SNG1	December 2025		
IM	1,894,651 (3)									
Recombination 11										
QR	53,220,304	QT	53,220,304	6.00	FIX	PAC	31359SNH9	February 2022		
IK	2,046,934 (3)									
Recombination 12										
ON	29,493,638	OY	88,895,011	6.00	FIX	PAC	31359SNJ5	July 2014		
OR	33,671,725									
OT	25,729,648									

(1) REMIC Certificates of like percentage interests may be exchanged for the same percentage interests in the related RCR Certificates.

(2) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus and “Description of the Certificates—Distributions of Interest” and “—Distributions of Principal” in this prospectus supplement.

(3) Notional Principal Balance.

## Principal Balance Schedules

### *AB Class Scheduled Balances*

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$26,892,821.00	July 2003 .....	\$14,747,044.43	December 2005 .....	\$ 4,941,647.85
March 2001 .....	26,606,821.88	August 2003 .....	14,320,881.07	January 2006 .....	4,688,770.84
April 2001 .....	26,271,582.38	September 2003 .....	13,901,608.88	February 2006 .....	4,440,972.33
May 2001 .....	25,887,208.91	October 2003 .....	13,489,156.87	March 2006 .....	4,198,198.16
June 2001 .....	25,453,846.93	November 2003 .....	13,083,454.75	April 2006 .....	3,960,394.66
July 2001 .....	24,971,680.95	December 2003 .....	12,684,432.82	May 2006 .....	3,727,508.67
August 2001 .....	24,440,934.49	January 2004 .....	12,292,022.06	June 2006 .....	3,499,487.53
September 2001 .....	23,861,870.02	February 2004 .....	11,906,154.07	July 2006 .....	3,276,279.07
October 2001 .....	23,234,788.79	March 2004 .....	11,526,761.10	August 2006 .....	3,057,831.60
November 2001 .....	22,560,030.68	April 2004 .....	11,153,776.01	September 2006 .....	2,844,093.93
December 2001 .....	21,837,973.92	May 2004 .....	10,787,132.27	October 2006 .....	2,635,015.34
January 2002 .....	21,069,034.85	June 2004 .....	10,426,763.99	November 2006 .....	2,430,545.59
February 2002 .....	20,832,360.79	July 2004 .....	10,072,605.86	December 2006 .....	2,230,634.92
March 2002 .....	20,580,124.24	August 2004 .....	9,724,593.21	January 2007 .....	2,035,234.03
April 2002 .....	20,312,608.67	September 2004 .....	9,382,661.93	February 2007 .....	1,844,294.07
May 2002 .....	20,030,118.34	October 2004 .....	9,046,748.53	March 2007 .....	1,657,766.67
June 2002 .....	19,732,977.92	November 2004 .....	8,716,790.10	April 2007 .....	1,475,603.91
July 2002 .....	19,421,532.09	December 2004 .....	8,392,724.32	May 2007 .....	1,297,758.32
August 2002 .....	19,096,145.10	January 2005 .....	8,074,489.43	June 2007 .....	1,124,182.88
September 2002 .....	18,757,200.24	February 2005 .....	7,762,024.25	July 2007 .....	954,831.00
October 2002 .....	18,405,099.36	March 2005 .....	7,455,268.18	August 2007 .....	789,656.55
November 2002 .....	18,040,262.31	April 2005 .....	7,154,161.18	September 2007 .....	628,613.83
December 2002 .....	17,663,126.34	May 2005 .....	6,858,643.75	October 2007 .....	471,657.57
January 2003 .....	17,274,145.51	June 2005 .....	6,568,656.96	November 2007 .....	318,742.91
February 2003 .....	16,873,789.99	July 2005 .....	6,284,142.43	December 2007 .....	169,825.45
March 2003 .....	16,462,545.48	August 2005 .....	6,005,042.31	January 2008 .....	24,861.18
April 2003 .....	16,040,912.40	September 2005 .....	5,731,299.30	February 2008 and thereafter .....	0.00
May 2003 .....	15,611,196.66	October 2005 .....	5,462,856.63		
June 2003 .....	15,178,323.18	November 2005 .....	5,199,658.05		

### *SF Class Scheduled Balances*

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$2,668,719.00	July 2002 .....	\$1,927,302.89	December 2003 .....	\$1,258,744.36
March 2001 .....	2,640,337.77	August 2002 .....	1,895,012.99	January 2004 .....	1,219,803.34
April 2001 .....	2,607,070.16	September 2002 .....	1,861,377.68	February 2004 .....	1,181,511.59
May 2001 .....	2,568,926.71	October 2002 .....	1,826,436.82	March 2004 .....	1,143,862.38
June 2001 .....	2,525,921.88	November 2002 .....	1,790,232.08	April 2004 .....	1,106,849.07
July 2001 .....	2,478,073.96	December 2002 .....	1,752,806.85	May 2004 .....	1,070,465.05
August 2001 .....	2,425,405.14	January 2003 .....	1,714,206.19	June 2004 .....	1,034,703.77
September 2001 .....	2,367,941.46	February 2003 .....	1,674,476.77	July 2004 .....	999,558.75
October 2001 .....	2,305,712.83	March 2003 .....	1,633,666.77	August 2004 .....	965,023.59
November 2001 .....	2,238,752.96	April 2003 .....	1,591,825.85	September 2004 .....	931,091.91
December 2001 .....	2,167,099.39	May 2003 .....	1,549,182.85	October 2004 .....	897,757.42
January 2002 .....	2,090,793.44	June 2003 .....	1,506,226.49	November 2004 .....	865,013.88
February 2002 .....	2,067,307.00	July 2003 .....	1,463,428.39	December 2004 .....	832,855.09
March 2002 .....	2,042,276.21	August 2003 .....	1,421,137.91	January 2005 .....	801,274.93
April 2002 .....	2,015,729.21	September 2003 .....	1,379,531.28	February 2005 .....	770,267.34
May 2002 .....	1,987,696.17	October 2003 .....	1,338,601.45	March 2005 .....	739,826.28
June 2002 .....	1,958,209.33	November 2003 .....	1,298,341.45	April 2005 .....	709,945.82



**SF Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
May 2005 .....	\$ 680,620.04	May 2006 .....	\$ 369,900.70	May 2007 .....	\$ 128,783.53
June 2005 .....	651,843.09	June 2006 .....	347,272.93	June 2007 .....	111,558.70
July 2005 .....	623,609.19	July 2006 .....	325,122.76	July 2007 .....	94,753.01
August 2005 .....	595,912.59	August 2006 .....	303,445.05	August 2007 .....	78,361.86
September 2005 .....	568,747.60	September 2006 .....	282,234.71	September 2007 .....	62,380.73
October 2005 .....	542,108.59	October 2006 .....	261,486.72	October 2007 .....	46,805.11
November 2005 .....	515,989.98	November 2006 .....	241,196.09	November 2007 .....	31,630.57
December 2005 .....	490,386.25	December 2006 .....	221,357.88	December 2007 .....	16,852.69
January 2006 .....	465,291.90	January 2007 .....	201,967.20	January 2008 .....	2,467.11
February 2006 .....	440,701.53	February 2007 .....	183,019.20	February 2008 and thereafter .....	0.00
March 2006 .....	416,609.74	March 2007 .....	164,509.09		
April 2006 .....	393,011.22	April 2007 .....	146,432.10		

**FE Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$21,834,960.00	July 2003 .....	\$11,973,497.51	December 2005 .....	\$ 4,012,248.59
March 2001 .....	21,602,750.10	August 2003 .....	11,627,484.72	January 2006 .....	3,806,931.37
April 2001 .....	21,330,560.69	September 2003 .....	11,287,067.05	February 2006 .....	3,605,737.50
May 2001 .....	21,018,478.17	October 2003 .....	10,952,186.86	March 2006 .....	3,408,623.03
June 2001 .....	20,666,620.64	November 2003 .....	10,622,787.06	April 2006 .....	3,215,544.37
July 2001 .....	20,275,137.92	December 2003 .....	10,298,811.09	May 2006 .....	3,026,458.35
August 2001 .....	19,844,211.47	January 2004 .....	9,980,202.89	June 2006 .....	2,841,322.23
September 2001 .....	19,374,054.41	February 2004 .....	9,666,906.94	July 2006 .....	2,660,093.65
October 2001 .....	18,864,911.34	March 2004 .....	9,358,868.21	August 2006 .....	2,482,730.64
November 2001 .....	18,317,058.20	April 2004 .....	9,056,032.20	September 2006 .....	2,309,191.63
December 2001 .....	17,730,802.10	May 2004 .....	8,758,344.90	October 2006 .....	2,139,435.45
January 2002 .....	17,106,481.06	June 2004 .....	8,465,752.80	November 2006 .....	1,973,421.30
February 2002 .....	16,914,319.42	July 2004 .....	8,178,202.88	December 2006 .....	1,811,108.78
March 2002 .....	16,709,522.20	August 2004 .....	7,895,642.62	January 2007 .....	1,652,457.86
April 2002 .....	16,492,319.56	September 2004 .....	7,618,019.99	February 2007 .....	1,497,428.89
May 2002 .....	16,262,958.53	October 2004 .....	7,345,283.42	March 2007 .....	1,345,982.59
June 2002 .....	16,021,702.73	November 2004 .....	7,077,381.85	April 2007 .....	1,198,080.05
July 2002 .....	15,768,832.00	December 2004 .....	6,814,264.66	May 2007 .....	1,053,682.73
August 2002 .....	15,504,642.09	January 2005 .....	6,555,881.72	June 2007 .....	912,752.45
September 2002 .....	15,229,444.20	February 2005 .....	6,302,183.36	July 2007 .....	775,251.38
October 2002 .....	14,943,564.61	March 2005 .....	6,053,120.37	August 2007 .....	641,142.08
November 2002 .....	14,647,344.21	April 2005 .....	5,808,643.99	September 2007 .....	510,387.43
December 2002 .....	14,341,138.00	May 2005 .....	5,568,705.94	October 2007 .....	382,950.68
January 2003 .....	14,025,314.64	June 2005 .....	5,333,258.35	November 2007 .....	258,795.41
February 2003 .....	13,700,255.90	July 2005 .....	5,102,253.82	December 2007 .....	137,885.57
March 2003 .....	13,366,356.10	August 2005 .....	4,875,645.39	January 2008 .....	20,185.42
April 2003 .....	13,024,021.57	September 2005 .....	4,653,386.53	February 2008 and thereafter .....	0.00
May 2003 .....	12,675,124.51	October 2005 .....	4,435,431.15		
June 2003 .....	12,323,663.61	November 2005 .....	4,221,733.58		

**AC Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$2,500,000.00	April 2001 .....	\$2,442,248.66	June 2001 .....	\$2,366,230.65
March 2001 .....	2,473,413.06	May 2001 .....	2,406,516.68	July 2001 .....	2,321,407.72

### AC Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2001 .....	\$2,272,068.68	November 2003 .....	\$1,216,259.05	February 2006 .....	\$ 412,839.95
September 2001 .....	2,218,237.91	December 2003 .....	1,179,165.33	March 2006 .....	390,271.27
October 2001 .....	2,159,943.43	January 2004 .....	1,142,686.19	April 2006 .....	368,164.67
November 2001 .....	2,097,216.83	February 2004 .....	1,106,815.28	May 2006 .....	346,515.22
December 2001 .....	2,030,093.27	March 2004 .....	1,071,546.30	June 2006 .....	325,318.00
January 2002 .....	1,958,611.45	April 2004 .....	1,036,873.00	July 2006 .....	304,568.18
February 2002 .....	1,936,609.85	May 2004 .....	1,002,789.21	August 2006 .....	284,260.96
March 2002 .....	1,913,161.53	June 2004 .....	969,288.79	September 2006 .....	264,391.56
April 2002 .....	1,888,292.85	July 2004 .....	936,365.68	October 2006 .....	244,955.27
May 2002 .....	1,862,032.10	August 2004 .....	904,013.86	November 2006 .....	225,947.44
June 2002 .....	1,834,409.44	September 2004 .....	872,227.38	December 2006 .....	207,363.42
July 2002 .....	1,805,456.94	October 2004 .....	841,000.33	January 2007 .....	189,198.64
August 2002 .....	1,775,208.44	November 2004 .....	810,326.86	February 2007 .....	171,448.55
September 2002 .....	1,743,699.58	December 2004 .....	780,201.18	March 2007 .....	154,108.66
October 2002 .....	1,710,967.71	January 2005 .....	750,617.56	April 2007 .....	137,174.52
November 2002 .....	1,677,051.87	February 2005 .....	721,570.29	May 2007 .....	120,641.71
December 2002 .....	1,641,992.70	March 2005 .....	693,053.75	June 2007 .....	104,505.85
January 2003 .....	1,605,832.42	April 2005 .....	665,062.36	July 2007 .....	88,762.63
February 2003 .....	1,568,614.72	May 2005 .....	637,590.58	August 2007 .....	73,407.75
March 2003 .....	1,530,384.77	June 2005 .....	610,632.94	September 2007 .....	58,436.96
April 2003 .....	1,491,189.08	July 2005 .....	584,184.01	October 2007 .....	43,846.05
May 2003 .....	1,451,242.01	August 2005 .....	558,238.42	November 2007 .....	29,630.86
June 2003 .....	1,411,001.40	September 2005 .....	532,790.82	December 2007 .....	15,787.25
July 2003 .....	1,370,909.03	October 2005 .....	507,835.96	January 2008 .....	2,311.14
August 2003 .....	1,331,292.19	November 2005 .....	483,368.60	February 2008 and thereafter .....	0.00
September 2003 .....	1,292,315.97	December 2005 .....	459,383.55		
October 2003 .....	1,253,973.77	January 2006 .....	435,875.70		

### QG Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		January 2016 .....	\$32,303,168.79	October 2017 .....	\$22,662,147.07
May 2014 .....	\$44,386,993.00	February 2016 .....	31,772,339.78	November 2017 .....	22,274,499.11
June 2014 .....	44,035,188.01	March 2016 .....	31,249,341.09	December 2017 .....	21,892,658.78
July 2014 .....	43,332,449.98	April 2016 .....	30,734,062.44	January 2018 .....	21,516,543.70
August 2014 .....	42,639,955.70	May 2016 .....	30,226,395.08	February 2018 .....	21,146,072.63
September 2014 .....	41,957,561.71	June 2016 .....	29,726,231.75	March 2018 .....	20,781,165.48
October 2014 .....	41,285,126.53	July 2016 .....	29,233,466.68	April 2018 .....	20,421,743.23
November 2014 .....	40,622,510.59	August 2016 .....	28,747,995.55	May 2018 .....	20,067,727.98
December 2014 .....	39,969,576.29	September 2016 .....	28,269,715.47	June 2018 .....	19,719,042.90
January 2015 .....	39,326,187.87	October 2016 .....	27,798,524.97	July 2018 .....	19,375,612.21
February 2015 .....	38,692,211.46	November 2016 .....	27,334,324.00	August 2018 .....	19,037,361.20
March 2015 .....	38,067,515.04	December 2016 .....	26,877,013.86	September 2018 .....	18,704,216.17
April 2015 .....	37,451,968.37	January 2017 .....	26,426,497.23	October 2018 .....	18,376,104.47
May 2015 .....	36,845,443.04	February 2017 .....	25,982,678.13	November 2018 .....	18,052,954.42
June 2015 .....	36,247,812.38	March 2017 .....	25,545,461.90	December 2018 .....	17,734,695.37
July 2015 .....	35,658,951.47	April 2017 .....	25,114,755.18	January 2019 .....	17,421,257.62
August 2015 .....	35,078,737.11	May 2017 .....	24,690,465.92	February 2019 .....	17,112,572.45
September 2015 .....	34,507,047.79	June 2017 .....	24,272,503.31	March 2019 .....	16,808,572.08
October 2015 .....	33,943,763.67	July 2017 .....	23,860,777.82	April 2019 .....	16,509,189.69
November 2015 .....	33,388,766.57	August 2017 .....	23,455,201.14	May 2019 .....	16,214,359.36
December 2015 .....	32,841,939.93	September 2017 .....	23,055,686.18	June 2019 .....	15,924,016.10

**QG Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2019 .....	\$15,638,095.82	June 2023 .....	\$ 6,189,519.42	May 2027 .....	\$ 1,787,745.64
August 2019 .....	15,356,535.33	July 2023 .....	6,055,471.17	June 2027 .....	1,727,468.56
September 2019 .....	15,079,272.28	August 2023 .....	5,923,589.86	July 2027 .....	1,668,261.76
October 2019 .....	14,806,245.22	September 2023 .....	5,793,843.72	August 2027 .....	1,610,108.99
November 2019 .....	14,537,393.54	October 2023 .....	5,666,201.44	September 2027 .....	1,552,994.23
December 2019 .....	14,272,657.48	November 2023 .....	5,540,632.17	October 2027 .....	1,496,901.68
January 2020 .....	14,011,978.09	December 2023 .....	5,417,105.45	November 2027 .....	1,441,815.76
February 2020 .....	13,755,297.27	January 2024 .....	5,295,591.29	December 2027 .....	1,387,721.14
March 2020 .....	13,502,557.68	February 2024 .....	5,176,060.10	January 2028 .....	1,334,602.69
April 2020 .....	13,253,702.83	March 2024 .....	5,058,482.70	February 2028 .....	1,282,445.49
May 2020 .....	13,008,676.98	April 2024 .....	4,942,830.35	March 2028 .....	1,231,234.85
June 2020 .....	12,767,425.17	May 2024 .....	4,829,074.67	April 2028 .....	1,180,956.27
July 2020 .....	12,529,893.21	June 2024 .....	4,717,187.73	May 2028 .....	1,131,595.49
August 2020 .....	12,296,027.67	July 2024 .....	4,607,141.95	June 2028 .....	1,083,138.42
September 2020 .....	12,065,775.85	August 2024 .....	4,498,910.15	July 2028 .....	1,035,571.19
October 2020 .....	11,839,085.78	September 2024 .....	4,392,465.56	August 2028 .....	988,880.13
November 2020 .....	11,615,906.23	October 2024 .....	4,287,781.75	September 2028 .....	943,051.75
December 2020 .....	11,396,186.68	November 2024 .....	4,184,832.69	October 2028 .....	898,072.78
January 2021 .....	11,179,877.29	December 2024 .....	4,083,592.69	November 2028 .....	853,930.11
February 2021 .....	10,966,928.94	January 2025 .....	3,984,036.45	December 2028 .....	810,610.84
March 2021 .....	10,757,293.19	February 2025 .....	3,886,139.00	January 2029 .....	768,102.26
April 2021 .....	10,550,922.26	March 2025 .....	3,789,875.76	February 2029 .....	726,391.81
May 2021 .....	10,347,769.06	April 2025 .....	3,695,222.45	March 2029 .....	685,467.16
June 2021 .....	10,147,787.13	May 2025 .....	3,602,155.18	April 2029 .....	645,316.10
July 2021 .....	9,950,930.67	June 2025 .....	3,510,650.35	May 2029 .....	605,926.65
August 2021 .....	9,757,154.52	July 2025 .....	3,420,684.74	June 2029 .....	567,286.96
September 2021 .....	9,566,414.15	August 2025 .....	3,332,235.43	July 2029 .....	529,385.38
October 2021 .....	9,378,665.65	September 2025 .....	3,245,279.82	August 2029 .....	492,210.42
November 2021 .....	9,193,865.72	October 2025 .....	3,159,795.65	September 2029 .....	455,750.74
December 2021 .....	9,011,971.67	November 2025 .....	3,075,760.96	October 2029 .....	419,995.19
January 2022 .....	8,832,941.39	December 2025 .....	2,993,154.11	November 2029 .....	384,932.77
February 2022 .....	8,656,733.39	January 2026 .....	2,911,953.77	December 2029 .....	350,552.62
March 2022 .....	8,483,306.72	February 2026 .....	2,832,138.88	January 2030 .....	316,844.06
April 2022 .....	8,312,621.03	March 2026 .....	2,753,688.73	February 2030 .....	283,796.56
May 2022 .....	8,144,636.53	April 2026 .....	2,676,582.87	March 2030 .....	251,399.75
June 2022 .....	7,979,313.98	May 2026 .....	2,600,801.13	April 2030 .....	219,643.38
July 2022 .....	7,816,614.69	June 2026 .....	2,526,323.67	May 2030 .....	188,517.39
August 2022 .....	7,656,500.50	July 2026 .....	2,453,130.88	June 2030 .....	158,011.83
September 2022 .....	7,498,933.82	August 2026 .....	2,381,203.46	July 2030 .....	128,116.91
October 2022 .....	7,343,877.54	September 2026 .....	2,310,522.39	August 2030 .....	98,822.99
November 2022 .....	7,191,295.10	October 2026 .....	2,241,068.90	September 2030 .....	70,120.56
December 2022 .....	7,041,150.43	November 2026 .....	2,172,824.48	October 2030 .....	45,033.82
January 2023 .....	6,893,408.00	December 2026 .....	2,105,770.92	November 2030 .....	28,022.99
February 2023 .....	6,748,032.74	January 2027 .....	2,039,890.23	December 2030 .....	11,358.45
March 2023 .....	6,604,990.10	February 2027 .....	1,975,164.70	January 2031 .....	2,478.18
April 2023 .....	6,464,245.98	March 2027 .....	1,911,576.86	February 2031 and thereafter .....	0.00
May 2023 .....	6,325,766.80	April 2027 .....	1,849,109.50		

### ***QE Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2010 .....	\$52,338,880.00	August 2011 .....	\$30,805,498.02	February 2013 .....	\$12,410,291.41
April 2010 .....	51,689,855.42	September 2011 .....	29,653,075.51	March 2013 .....	11,522,425.03
May 2010 .....	50,239,319.59	October 2011 .....	28,517,164.77	April 2013 .....	10,647,389.10
June 2010 .....	48,809,428.76	November 2011 .....	27,397,536.44	May 2013 .....	9,785,004.68
July 2010 .....	47,399,897.12	December 2011 .....	26,293,964.33	June 2013 .....	8,935,095.27
August 2010 .....	46,010,442.74	January 2012 .....	25,206,225.31	July 2013 .....	8,097,486.79
September 2010 .....	44,640,787.54	February 2012 .....	24,134,099.32	August 2013 .....	7,272,007.56
October 2010 .....	43,290,657.25	March 2012 .....	23,077,369.31	September 2013 .....	6,458,488.24
November 2010 .....	41,959,781.34	April 2012 .....	22,035,821.21	October 2013 .....	5,656,761.82
December 2010 .....	40,647,892.97	May 2012 .....	21,009,243.85	November 2013 .....	4,866,663.58
January 2011 .....	39,354,728.96	June 2012 .....	19,997,428.99	December 2013 .....	4,088,031.05
February 2011 .....	38,080,029.71	July 2012 .....	19,000,171.20	January 2014 .....	3,320,704.00
March 2011 .....	36,823,539.18	August 2012 .....	18,017,267.89	February 2014 .....	2,564,524.40
April 2011 .....	35,585,004.83	September 2012 .....	17,048,519.24	March 2014 .....	1,819,336.38
May 2011 .....	34,364,177.54	October 2012 .....	16,093,728.15	April 2014 .....	1,084,986.20
June 2011 .....	33,160,811.65	November 2012 .....	15,152,700.24	May 2014 .....	361,322.26
July 2011 .....	31,974,664.82	December 2012 .....	14,225,243.79	June 2014 and thereafter .....	0.00
		January 2013 .....	13,311,169.68		

### ***QD Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through December 2007 .....	\$43,394,726.00	October 2008 .....	\$27,119,727.29	August 2009 .....	\$11,387,233.62
January 2008 .....	41,952,505.76	November 2008 .....	25,511,645.06	September 2009 .....	9,855,823.65
February 2008 .....	40,271,911.30	December 2008 .....	23,911,411.48	October 2009 .....	8,331,862.92
March 2008 .....	38,599,542.95	January 2009 .....	22,318,985.69	November 2009 .....	6,815,312.61
April 2008 .....	36,935,357.90	February 2009 .....	20,734,327.02	December 2009 .....	5,306,134.09
May 2008 .....	35,279,313.56	March 2009 .....	19,157,395.02	January 2010 .....	3,804,288.95
June 2008 .....	33,631,367.58	April 2009 .....	17,588,149.44	February 2010 .....	2,309,738.94
July 2008 .....	31,991,477.79	May 2009 .....	16,026,550.24	March 2010 .....	822,446.05
August 2008 .....	30,359,602.25	June 2009 .....	14,472,557.59	April 2010 and thereafter .....	0.00
September 2008 .....	28,735,699.25	July 2009 .....	12,926,131.86		

### ***PR Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through December 2007 .....	\$86,577,000.00	October 2008 .....	\$76,521,086.93	October 2009 .....	\$64,912,537.25
January 2008 .....	85,685,888.32	November 2008 .....	75,527,493.29	November 2009 .....	63,975,498.89
February 2008 .....	84,647,491.20	December 2008 .....	74,538,749.14	December 2009 .....	63,043,015.38
March 2008 .....	83,614,176.79	January 2009 .....	73,554,829.23	January 2010 .....	62,115,062.98
April 2008 .....	82,585,918.63	February 2009 .....	72,575,708.42	February 2010 .....	61,191,618.05
May 2008 .....	81,562,690.42	March 2009 .....	71,601,361.73	March 2010 .....	60,272,657.11
June 2008 .....	80,544,465.97	April 2009 .....	70,631,764.29	April 2010 .....	59,363,472.36
July 2008 .....	79,531,219.24	May 2009 .....	69,666,891.35	May 2010 .....	58,467,222.69
August 2008 .....	78,522,924.32	June 2009 .....	68,706,718.31	June 2010 .....	57,583,729.05
September 2008 .....	77,519,555.43	July 2009 .....	67,751,220.68	July 2010 .....	56,712,814.84
		August 2009 .....	66,800,374.10	August 2010 .....	55,854,305.86
		September 2009 .....	65,854,154.32	September 2010 .....	55,008,030.30

**PR Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2010 .....	\$54,173,818.70	March 2015 .....	\$23,520,961.75	August 2019 .....	\$ 9,488,417.61
November 2010 .....	53,351,503.89	April 2015 .....	23,140,630.92	September 2019 .....	9,317,103.73
December 2010 .....	52,540,921.00	May 2015 .....	22,765,874.15	October 2019 .....	9,148,407.17
January 2011 .....	51,741,907.43	June 2015 .....	22,396,613.17	November 2019 .....	8,982,290.47
February 2011 .....	50,954,302.77	July 2015 .....	22,032,770.80	December 2019 .....	8,818,716.70
March 2011 .....	50,177,948.82	August 2015 .....	21,674,270.91	January 2020 .....	8,657,649.45
April 2011 .....	49,412,689.53	September 2015 .....	21,321,038.43	February 2020 .....	8,499,052.82
May 2011 .....	48,658,371.01	October 2015 .....	20,972,999.32	March 2020 .....	8,342,891.37
June 2011 .....	47,914,841.44	November 2015 .....	20,630,080.55	April 2020 .....	8,189,130.21
July 2011 .....	47,181,951.09	December 2015 .....	20,292,210.09	May 2020 .....	8,037,734.89
August 2011 .....	46,459,552.28	January 2016 .....	19,959,316.94	June 2020 .....	7,888,671.45
September 2011 .....	45,747,499.35	February 2016 .....	19,631,331.02	July 2020 .....	7,741,906.42
October 2011 .....	45,045,648.62	March 2016 .....	19,308,183.26	August 2020 .....	7,597,406.77
November 2011 .....	44,353,858.39	April 2016 .....	18,989,805.52	September 2020 .....	7,455,139.95
December 2011 .....	43,671,988.89	May 2016 .....	18,676,130.60	October 2020 .....	7,315,073.85
January 2012 .....	42,999,902.26	June 2016 .....	18,367,092.24	November 2020 .....	7,177,176.81
February 2012 .....	42,337,462.53	July 2016 .....	18,062,625.07	December 2020 .....	7,041,417.61
March 2012 .....	41,684,535.59	August 2016 .....	17,762,664.65	January 2021 .....	6,907,765.48
April 2012 .....	41,040,989.17	September 2016 .....	17,467,147.40	February 2021 .....	6,776,190.04
May 2012 .....	40,406,692.80	October 2016 .....	17,176,010.62	March 2021 .....	6,646,661.37
June 2012 .....	39,781,517.79	November 2016 .....	16,889,192.49	April 2021 .....	6,519,149.96
July 2012 .....	39,165,337.25	December 2016 .....	16,606,632.04	May 2021 .....	6,393,626.69
August 2012 .....	38,558,025.97	January 2017 .....	16,328,269.13	June 2021 .....	6,270,062.88
September 2012 .....	37,959,460.50	February 2017 .....	16,054,044.45	July 2021 .....	6,148,430.21
October 2012 .....	37,369,519.06	March 2017 .....	15,783,899.52	August 2021 .....	6,028,700.80
November 2012 .....	36,788,081.54	April 2017 .....	15,517,776.65	September 2021 .....	5,910,847.11
December 2012 .....	36,215,029.48	May 2017 .....	15,255,618.97	October 2021 .....	5,794,842.03
January 2013 .....	35,650,246.04	June 2017 .....	14,997,370.36	November 2021 .....	5,680,658.79
February 2013 .....	35,093,615.98	July 2017 .....	14,742,975.52	December 2021 .....	5,568,271.02
March 2013 .....	34,545,025.64	August 2017 .....	14,492,379.87	January 2022 .....	5,457,652.71
April 2013 .....	34,004,362.91	September 2017 .....	14,245,529.61	February 2022 .....	5,348,778.21
May 2013 .....	33,471,517.23	October 2017 .....	14,002,371.68	March 2022 .....	5,241,622.22
June 2013 .....	32,946,379.54	November 2017 .....	13,762,853.74	April 2022 .....	5,136,159.82
July 2013 .....	32,428,842.29	December 2017 .....	13,526,924.18	May 2022 .....	5,032,366.42
August 2013 .....	31,918,799.40	January 2018 .....	13,294,532.12	June 2022 .....	4,930,217.77
September 2013 .....	31,416,146.24	February 2018 .....	13,065,627.35	July 2022 .....	4,829,689.96
October 2013 .....	30,920,779.61	March 2018 .....	12,840,160.38	August 2022 .....	4,730,759.42
November 2013 .....	30,432,597.75	April 2018 .....	12,618,082.40	September 2022 .....	4,633,402.92
December 2013 .....	29,951,500.26	May 2018 .....	12,399,345.26	October 2022 .....	4,537,597.54
January 2014 .....	29,477,388.14	June 2018 .....	12,183,901.51	November 2022 .....	4,443,320.68
February 2014 .....	29,010,163.75	July 2018 .....	11,971,704.31	December 2022 .....	4,350,550.07
March 2014 .....	28,549,730.78	August 2018 .....	11,762,707.50	January 2023 .....	4,259,263.73
April 2014 .....	28,095,994.25	September 2018 .....	11,556,865.55	February 2023 .....	4,169,440.00
May 2014 .....	27,648,860.47	October 2018 .....	11,354,133.57	March 2023 .....	4,081,057.54
June 2014 .....	27,208,237.05	November 2018 .....	11,154,467.27	April 2023 .....	3,994,095.29
July 2014 .....	26,774,032.86	December 2018 .....	10,957,822.99	May 2023 .....	3,908,532.48
August 2014 .....	26,346,158.03	January 2019 .....	10,764,157.68	June 2023 .....	3,824,348.64
September 2014 .....	25,924,523.92	February 2019 .....	10,573,428.86	July 2023 .....	3,741,523.60
October 2014 .....	25,509,043.10	March 2019 .....	10,385,594.66	August 2023 .....	3,660,037.44
November 2014 .....	25,099,629.35	April 2019 .....	10,200,613.80	September 2023 .....	3,579,870.56
December 2014 .....	24,696,197.64	May 2019 .....	10,018,445.54	October 2023 .....	3,501,003.61
January 2015 .....	24,298,664.09	June 2019 .....	9,839,049.73	November 2023 .....	3,423,417.50
February 2015 .....	23,906,945.99	July 2019 .....	9,662,386.77	December 2023 .....	3,347,093.45



***PR Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2024 .....	\$ 3,272,012.90	June 2026 .....	\$ 1,560,951.96	November 2028 .....	\$ 527,621.98
February 2024 .....	3,198,157.58	July 2026 .....	1,515,727.98	December 2028 .....	500,856.09
March 2024 .....	3,125,509.46	August 2026 .....	1,471,285.83	January 2029 .....	474,591.10
April 2024 .....	3,054,050.77	September 2026 .....	1,427,613.77	February 2029 .....	448,819.26
May 2024 .....	2,983,763.99	October 2026 .....	1,384,700.20	March 2029 .....	423,532.94
June 2024 .....	2,914,631.86	November 2026 .....	1,342,533.69	April 2029 .....	398,724.62
July 2024 .....	2,846,637.33	December 2026 .....	1,301,102.98	May 2029 .....	374,386.86
August 2024 .....	2,779,763.63	January 2027 .....	1,260,396.96	June 2029 .....	350,512.37
September 2024 .....	2,713,994.19	February 2027 .....	1,220,404.68	July 2029 .....	327,093.94
October 2024 .....	2,649,312.69	March 2027 .....	1,181,115.35	August 2029 .....	304,124.46
November 2024 .....	2,585,703.04	April 2027 .....	1,142,518.33	September 2029 .....	281,596.94
December 2024 .....	2,523,149.39	May 2027 .....	1,104,603.15	October 2029 .....	259,504.49
January 2025 .....	2,461,636.09	June 2027 .....	1,067,359.45	November 2029 .....	237,840.29
February 2025 .....	2,401,147.72	July 2027 .....	1,030,777.06	December 2029 .....	216,597.66
March 2025 .....	2,341,669.08	August 2027 .....	994,845.92	January 2030 .....	195,769.99
April 2025 .....	2,283,185.18	September 2027 .....	959,556.14	February 2030 .....	175,350.77
May 2025 .....	2,225,681.24	October 2027 .....	924,897.96	March 2030 .....	155,333.59
June 2025 .....	2,169,142.71	November 2027 .....	890,861.76	April 2030 .....	135,712.13
July 2025 .....	2,113,555.22	December 2027 .....	857,438.05	May 2030 .....	116,480.16
August 2025 .....	2,058,904.61	January 2028 .....	824,617.49	June 2030 .....	97,631.54
September 2025 .....	2,005,176.92	February 2028 .....	792,390.87	July 2030 .....	79,160.22
October 2025 .....	1,952,358.40	March 2028 .....	760,749.10	August 2030 .....	61,060.25
November 2025 .....	1,900,435.47	April 2028 .....	729,683.23	September 2030 .....	43,325.73
December 2025 .....	1,849,394.78	May 2028 .....	699,184.44	October 2030 .....	27,825.26
January 2026 .....	1,799,223.12	June 2028 .....	669,244.03	November 2030 .....	17,314.70
February 2026 .....	1,749,907.51	July 2028 .....	639,853.44	December 2030 .....	7,018.10
March 2026 .....	1,701,435.13	August 2028 .....	611,004.20	January 2031 .....	1,531.20
April 2026 .....	1,653,793.35	September 2028 .....	582,688.00	February 2031 and thereafter .....	0.00
May 2026 .....	1,606,969.72	October 2028 .....	554,896.62		

***PM Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$750,000.00	September 2006 .....	\$485,926.04	June 2007 .....	\$192,821.00
February 2006 .....	723,060.71	October 2006 .....	452,713.33	July 2007 .....	161,048.12
March 2006 .....	688,680.49	November 2006 .....	419,663.95	August 2007 .....	129,431.09
April 2006 .....	654,469.68	December 2006 .....	386,777.07	September 2007 .....	97,969.11
May 2006 .....	620,427.39	January 2007 .....	354,051.82	October 2007 .....	66,661.35
June 2006 .....	586,552.75	February 2007 .....	321,487.38	November 2007 .....	35,507.03
July 2006 .....	552,844.89	March 2007 .....	289,082.91	December 2007 .....	4,505.34
August 2006 .....	519,302.94	April 2007 .....	256,837.57	January 2008 and thereafter .....	0.00
		May 2007 .....	224,750.55		

***OC Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$5,000,000.00	April 2006 .....	\$4,363,131.20	September 2006 .....	\$3,239,506.94
February 2006 .....	4,820,404.70	May 2006 .....	4,136,182.62	October 2006 .....	3,018,088.86
March 2006 .....	4,591,203.27	June 2006 .....	3,910,351.70	November 2006 .....	2,797,759.69
		July 2006 .....	3,685,632.62	December 2006 .....	2,578,513.78
		August 2006 .....	3,462,019.62	January 2007 .....	2,360,345.50

**OC Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2007 .....	\$2,143,249.23	July 2007 .....	\$1,073,654.15	November 2007 .....	\$ 236,713.54
March 2007 .....	1,927,219.41	August 2007 .....	862,873.96	December 2007 .....	30,035.62
April 2007 .....	1,712,250.50	September 2007 .....	653,127.38	January 2008 and thereafter .....	0.00
May 2007 .....	1,498,336.97	October 2007 .....	444,409.02		
June 2007 .....	1,285,473.34				

**OG Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$35,308,473.00	September 2006 .....	\$22,876,408.64	June 2007 .....	\$ 9,077,620.13
February 2006 .....	34,040,225.87	October 2006 .....	21,312,821.78	July 2007 .....	7,581,817.69
March 2006 .....	32,421,675.35	November 2006 .....	19,756,924.51	August 2007 .....	6,093,352.39
April 2006 .....	30,811,100.03	December 2006 .....	18,208,676.85	September 2007 .....	4,612,186.08
May 2006 .....	29,208,458.48	January 2007 .....	16,668,039.04	October 2007 .....	3,138,280.80
June 2006 .....	27,613,709.47	February 2007 .....	15,134,971.51	November 2007 .....	1,671,598.76
July 2006 .....	26,026,811.99	March 2007 .....	13,609,434.91	December 2007 .....	212,102.39
August 2006 .....	24,447,725.24	April 2007 .....	12,091,390.08	January 2008 and thereafter .....	0.00
		May 2007 .....	10,580,798.07		

**PK Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$25,369,000.00	September 2006 .....	\$16,436,610.29	June 2007 .....	\$ 6,522,234.62
February 2006 .....	24,457,769.39	October 2006 .....	15,313,179.24	July 2007 .....	5,447,506.41
March 2006 .....	23,294,847.16	November 2006 .....	14,195,273.13	August 2007 .....	4,378,049.90
April 2006 .....	22,137,655.08	December 2006 .....	13,082,863.23	September 2007 .....	3,313,837.70
May 2006 .....	20,986,163.38	January 2007 .....	11,975,920.97	October 2007 .....	2,254,842.50
June 2006 .....	19,840,342.45	February 2007 .....	10,874,417.94	November 2007 .....	1,201,037.18
July 2006 .....	18,700,162.80	March 2007 .....	9,778,325.85	December 2007 .....	152,394.74
August 2006 .....	17,565,595.14	April 2007 .....	8,687,616.57	January 2008 and thereafter .....	0.00
		May 2007 .....	7,602,262.11		

**PQ Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through November 2003 .....	\$53,486,999.00	May 2004 .....	\$35,138,556.58	December 2004 .....	\$11,834,863.22
December 2003 .....	52,287,081.89	June 2004 .....	31,759,677.65	January 2005 .....	8,571,337.09
January 2004 .....	48,823,197.98	July 2004 .....	28,397,536.02	February 2005 .....	5,323,949.61
February 2004 .....	45,376,492.38	August 2004 .....	25,052,044.84	March 2005 .....	2,092,617.00
March 2004 .....	41,946,875.97	September 2004 .....	21,723,117.71	April 2005 and thereafter .....	0.00
April 2004 .....	38,534,260.11	October 2004 .....	18,410,668.67		
		November 2004 .....	15,114,612.19		

**PN Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2003 .....	\$28,900,999.00	April 2003 .....	\$26,970,242.98	June 2003 .....	\$19,937,295.19
		May 2003 .....	23,477,335.17	July 2003 .....	16,380,328.24



***PN Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2003 .....	\$12,829,199.96	November 2003 .....	\$ 2,281,234.68
September 2003.....	9,295,702.48	December 2003 and thereafter .....	0.00
October 2003 .....	5,779,744.37		

***TG Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2005 .....	\$30,029,942.00	July 2005 .....	\$19,356,116.71	December 2005 .....	\$ 3,749,422.63
April 2005.....	28,907,197.90	August 2005 .....	16,203,816.77	January 2006 .....	674,124.53
May 2005 .....	25,707,725.42	September 2005.....	13,067,078.00	February 2006 and thereafter .....	0.00
June 2005 .....	22,524,059.04	October 2005 .....	9,945,819.58		
		November 2005 .....	6,839,961.12		

***PA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2002 .....	\$39,132,744.00	June 2002 .....	\$27,956,258.54	December 2002 .....	\$11,177,380.69
February 2002 .....	37,108,206.74	July 2002 .....	25,409,511.06	January 2003 .....	8,039,844.49
March 2002 .....	34,977,405.80	August 2002 .....	22,761,322.30	February 2003 .....	4,808,357.13
April 2002.....	32,741,197.71	September 2002.....	20,012,815.42	March 2003 .....	1,484,335.95
May 2002 .....	30,400,493.59	October 2002 .....	17,165,164.76	April 2003 and thereafter .....	0.00
		November 2002 .....	14,219,595.09		

***Segment Group I Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$49,275,671.00	January 2003 .....	\$35,142,699.20	December 2004 .....	\$18,595,696.12
March 2001 .....	48,975,170.14	February 2003 .....	34,361,105.86	January 2005 .....	18,041,536.80
April 2001.....	48,613,657.00	March 2003 .....	33,560,798.64	February 2005 .....	17,500,657.13
May 2001 .....	48,191,266.51	April 2003.....	32,743,022.96	March 2005 .....	16,972,859.73
June 2001 .....	47,708,205.94	May 2003 .....	31,912,581.72	April 2005.....	16,457,949.85
July 2001 .....	47,164,755.10	June 2003 .....	31,079,388.38	May 2005 .....	15,955,735.31
August 2001 .....	46,561,266.34	July 2003 .....	30,252,908.06	June 2005 .....	15,466,026.54
September 2001.....	45,898,164.45	August 2003 .....	29,440,075.91	July 2005 .....	14,988,636.45
October 2001 .....	45,175,946.37	September 2003.....	28,644,315.88	August 2005 .....	14,523,380.48
November 2001 .....	44,395,180.80	October 2003 .....	27,865,380.32	September 2005.....	14,070,076.51
December 2001 .....	43,556,507.68	November 2003 .....	27,103,024.83	October 2005 .....	13,628,544.89
January 2002 .....	42,660,637.44	December 2003 .....	26,357,008.26	November 2005 .....	13,198,608.32
February 2002 .....	42,186,524.69	January 2004 .....	25,627,092.64	December 2005 .....	12,780,091.91
March 2002 .....	41,681,942.13	February 2004 .....	24,913,043.15	January 2006 .....	12,372,823.09
April 2002.....	41,147,603.85	March 2004 .....	24,214,628.07	February 2006 .....	11,976,631.62
May 2002 .....	40,584,277.34	April 2004.....	23,531,618.76	March 2006 .....	11,591,349.52
June 2002 .....	39,992,782.25	May 2004 .....	22,863,789.59	April 2006.....	11,216,811.07
July 2002 .....	39,373,988.99	June 2004 .....	22,210,917.95	May 2006 .....	10,852,852.78
August 2002 .....	38,728,817.21	July 2004 .....	21,572,784.16	June 2006 .....	10,499,313.34
September 2002.....	38,058,234.17	August 2004 .....	20,949,171.45	July 2006 .....	10,156,033.61
October 2002 .....	37,363,252.95	September 2004.....	20,339,865.94	August 2006 .....	9,822,856.59
November 2002 .....	36,644,930.67	October 2004 .....	19,744,656.58	September 2006.....	9,499,627.40
December 2002 .....	35,904,366.40	November 2004 .....	19,163,335.13	October 2006 .....	9,186,193.22

**Segment Group I (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2006 .....	\$ 8,882,403.30	April 2011 .....	\$ 2,857,081.74	September 2015 .....	\$ 1,443,169.55
December 2006 .....	8,588,108.93	May 2011 .....	2,833,546.41	October 2015 .....	1,415,803.83
January 2007 .....	8,303,163.39	June 2011 .....	2,809,764.43	November 2015 .....	1,388,480.47
February 2007 .....	8,027,421.94	July 2011 .....	2,785,745.52	December 2015 .....	1,361,201.77
March 2007 .....	7,760,741.79	August 2011 .....	2,761,499.17	January 2016 .....	1,333,969.93
April 2007 .....	7,502,982.09	September 2011 .....	2,737,034.66	February 2016 .....	1,306,787.10
May 2007 .....	7,254,003.88	October 2011 .....	2,712,361.07	March 2016 .....	1,279,655.33
June 2007 .....	7,013,670.08	November 2011 .....	2,687,487.25	April 2016 .....	1,252,576.60
July 2007 .....	6,781,845.47	December 2011 .....	2,662,421.87	May 2016 .....	1,225,552.83
August 2007 .....	6,558,396.65	January 2012 .....	2,637,173.37	June 2016 .....	1,198,585.87
September 2007 .....	6,343,192.04	February 2012 .....	2,611,750.02	July 2016 .....	1,171,677.47
October 2007 .....	6,136,101.83	March 2012 .....	2,586,159.88	August 2016 .....	1,144,829.36
November 2007 .....	5,936,997.98	April 2012 .....	2,560,410.83	September 2016 .....	1,118,043.15
December 2007 .....	5,745,754.17	May 2012 .....	2,534,510.56	October 2016 .....	1,091,320.43
January 2008 .....	5,562,245.83	June 2012 .....	2,508,466.57	November 2016 .....	1,064,662.71
February 2008 .....	5,386,350.05	July 2012 .....	2,482,286.20	December 2016 .....	1,038,071.42
March 2008 .....	5,217,945.60	August 2012 .....	2,455,976.58	January 2017 .....	1,011,547.95
April 2008 .....	5,056,912.90	September 2012 .....	2,429,544.71	February 2017 .....	985,093.63
May 2008 .....	4,903,134.00	October 2012 .....	2,402,997.39	March 2017 .....	958,709.72
June 2008 .....	4,756,492.56	November 2012 .....	2,376,341.27	April 2017 .....	932,397.42
July 2008 .....	4,616,873.82	December 2012 .....	2,349,582.82	May 2017 .....	906,157.89
August 2008 .....	4,484,164.59	January 2013 .....	2,322,728.36	June 2017 .....	879,992.22
September 2008 .....	4,358,253.22	February 2013 .....	2,295,784.07	July 2017 .....	853,901.45
October 2008 .....	4,239,029.59	March 2013 .....	2,268,755.93	August 2017 .....	827,886.57
November 2008 .....	4,126,385.09	April 2013 .....	2,241,649.82	September 2017 .....	801,948.53
December 2008 .....	4,020,212.58	May 2013 .....	2,214,471.44	October 2017 .....	776,088.19
January 2009 .....	3,920,406.41	June 2013 .....	2,187,226.35	November 2017 .....	750,306.41
February 2009 .....	3,826,862.36	July 2013 .....	2,159,919.98	December 2017 .....	724,603.97
March 2009 .....	3,739,477.64	August 2013 .....	2,132,557.60	January 2018 .....	698,981.61
April 2009 .....	3,658,150.89	September 2013 .....	2,105,144.36	February 2018 .....	673,440.02
May 2009 .....	3,582,782.11	October 2013 .....	2,077,685.27	March 2018 .....	647,979.86
June 2009 .....	3,513,272.71	November 2013 .....	2,050,185.19	April 2018 .....	622,601.73
July 2009 .....	3,449,525.43	December 2013 .....	2,022,648.89	May 2018 .....	597,306.19
August 2009 .....	3,391,444.36	January 2014 .....	1,995,080.97	June 2018 .....	572,093.75
September 2009 .....	3,338,934.90	February 2014 .....	1,967,485.93	July 2018 .....	546,964.90
October 2009 .....	3,291,903.78	March 2014 .....	1,939,868.14	August 2018 .....	521,920.08
November 2009 .....	3,250,258.99	April 2014 .....	1,912,231.86	September 2018 .....	496,959.68
December 2009 .....	3,213,909.81	May 2014 .....	1,884,581.22	October 2018 .....	472,084.05
January 2010 .....	3,182,766.76	June 2014 .....	1,856,920.24	November 2018 .....	447,293.53
February 2010 .....	3,156,741.61	July 2014 .....	1,829,252.82	December 2018 .....	422,588.39
March 2010 .....	3,135,747.34	August 2014 .....	1,801,582.76	January 2019 .....	397,968.87
April 2010 .....	3,116,410.71	September 2014 .....	1,773,913.75	February 2019 .....	373,435.21
May 2010 .....	3,096,679.12	October 2014 .....	1,746,249.36	March 2019 .....	348,987.56
June 2010 .....	3,076,565.52	November 2014 .....	1,718,593.07	April 2019 .....	324,626.07
July 2010 .....	3,056,082.62	December 2014 .....	1,690,948.26	May 2019 .....	300,350.86
August 2010 .....	3,035,242.86	January 2015 .....	1,663,318.19	June 2019 .....	276,161.99
September 2010 .....	3,014,058.37	February 2015 .....	1,635,706.04	July 2019 .....	252,059.53
October 2010 .....	2,992,541.07	March 2015 .....	1,608,114.89	August 2019 .....	228,043.48
November 2010 .....	2,970,702.57	April 2015 .....	1,580,547.72	September 2019 .....	204,113.83
December 2010 .....	2,948,554.26	May 2015 .....	1,553,007.41	October 2019 .....	180,270.54
January 2011 .....	2,926,107.26	June 2015 .....	1,525,496.78	November 2019 .....	156,513.53
February 2011 .....	2,903,372.45	July 2015 .....	1,498,018.52	December 2019 .....	132,842.70
March 2011 .....	2,880,360.48	August 2015 .....	1,470,575.27	January 2020 .....	109,257.93

**Segment Group I (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2020 .....	\$ 85,759.07	May 2020 .....	\$ 15,775.94
March 2020 .....	62,345.92	June 2020 and thereafter .....	0.00
April 2020 .....	39,018.29		

**EA Class Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$40,771,975.00	November 2004 .....	\$26,167,967.73	August 2008 .....	\$16,675,521.35
March 2001 .....	40,496,203.99	December 2004 .....	25,901,462.40	September 2008 .....	16,512,366.45
April 2001 .....	40,183,336.61	January 2005 .....	25,637,947.02	October 2008 .....	16,350,860.06
May 2001 .....	39,833,450.00	February 2005 .....	25,377,386.59	November 2008 .....	16,190,977.15
June 2001 .....	39,446,647.66	March 2005 .....	25,119,746.33	December 2008 .....	16,032,692.83
July 2001 .....	39,023,059.49	April 2005 .....	24,864,991.76	January 2009 .....	15,875,982.40
August 2001 .....	38,562,841.71	May 2005 .....	24,613,088.66	February 2009 .....	15,720,821.35
September 2001 .....	38,066,176.87	June 2005 .....	24,364,003.05	March 2009 .....	15,567,185.32
October 2001 .....	37,533,273.70	July 2005 .....	24,117,701.23	April 2009 .....	15,415,050.14
November 2001 .....	36,964,367.02	August 2005 .....	23,874,149.75	May 2009 .....	15,264,391.79
December 2001 .....	36,359,717.58	September 2005 .....	23,633,315.41	June 2009 .....	15,115,186.43
January 2002 .....	35,719,611.85	October 2005 .....	23,395,165.28	July 2009 .....	14,967,410.40
February 2002 .....	35,522,536.33	November 2005 .....	23,159,666.64	August 2009 .....	14,821,040.17
March 2002 .....	35,315,752.17	December 2005 .....	22,926,787.07	September 2009 .....	14,676,052.40
April 2002 .....	35,099,419.35	January 2006 .....	22,696,494.36	October 2009 .....	14,532,423.90
May 2002 .....	34,873,709.63	February 2006 .....	22,468,756.54	November 2009 .....	14,390,131.66
June 2002 .....	34,638,806.34	March 2006 .....	22,243,541.92	December 2009 .....	14,249,152.79
July 2002 .....	34,394,904.21	April 2006 .....	22,020,819.00	January 2010 .....	14,109,464.60
August 2002 .....	34,142,209.09	May 2006 .....	21,800,556.55	February 2010 .....	13,971,044.52
September 2002 .....	33,880,937.66	June 2006 .....	21,582,723.57	March 2010 .....	13,833,870.14
October 2002 .....	33,611,317.23	July 2006 .....	21,367,289.28	April 2010 .....	13,694,631.81
November 2002 .....	33,333,585.37	August 2006 .....	21,154,223.13	May 2010 .....	13,551,339.41
December 2002 .....	33,047,989.64	September 2006 .....	20,943,494.83	June 2010 .....	13,404,067.41
January 2003 .....	32,754,787.23	October 2006 .....	20,735,074.27	July 2010 .....	13,252,889.00
February 2003 .....	32,454,244.67	November 2006 .....	20,528,931.60	August 2010 .....	13,097,876.08
March 2003 .....	32,146,637.39	December 2006 .....	20,325,037.18	September 2010 .....	12,939,099.31
April 2003 .....	31,832,249.39	January 2007 .....	20,123,361.59	October 2010 .....	12,776,628.10
May 2003 .....	31,512,452.53	February 2007 .....	19,923,875.63	November 2010 .....	12,610,530.67
June 2003 .....	31,190,199.62	March 2007 .....	19,726,550.31	December 2010 .....	12,440,874.00
July 2003 .....	30,868,345.65	April 2007 .....	19,531,356.86	January 2011 .....	12,267,723.93
August 2003 .....	30,549,009.23	May 2007 .....	19,338,266.72	February 2011 .....	12,091,145.09
September 2003 .....	30,233,261.63	June 2007 .....	19,147,251.56	March 2011 .....	11,911,201.00
October 2003 .....	29,921,063.22	July 2007 .....	18,958,283.22	April 2011 .....	11,727,954.03
November 2003 .....	29,612,374.65	August 2007 .....	18,771,333.78	May 2011 .....	11,541,465.42
December 2003 .....	29,307,156.87	September 2007 .....	18,586,375.51	June 2011 .....	11,351,795.33
January 2004 .....	29,005,371.16	October 2007 .....	18,403,380.89	July 2011 .....	11,159,002.84
February 2004 .....	28,706,979.09	November 2007 .....	18,222,322.59	August 2011 .....	10,963,145.94
March 2004 .....	28,411,942.51	December 2007 .....	18,043,173.49	September 2011 .....	10,764,281.58
April 2004 .....	28,120,223.59	January 2008 .....	17,865,906.67	October 2011 .....	10,562,465.69
May 2004 .....	27,831,784.78	February 2008 .....	17,690,495.39	November 2011 .....	10,357,753.13
June 2004 .....	27,546,588.81	March 2008 .....	17,516,913.11	December 2011 .....	10,150,197.81
July 2004 .....	27,264,598.73	April 2008 .....	17,345,133.50	January 2012 .....	9,939,852.60
August 2004 .....	26,985,777.85	May 2008 .....	17,175,130.39	February 2012 .....	9,726,769.41
September 2004 .....	26,710,089.75	June 2008 .....	17,006,877.81	March 2012 .....	9,510,999.20
October 2004 .....	26,437,498.33	July 2008 .....	16,840,350.00	April 2012 .....	9,292,591.94

### ***EA Class (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2012 .....	\$ 9,071,596.71	June 2013 .....	\$ 5,983,850.09	July 2014 .....	\$ 2,557,624.07
June 2012 .....	8,848,061.63	July 2013 .....	5,731,280.65	August 2014 .....	2,282,219.53
July 2012 .....	8,622,033.92	August 2013 .....	5,476,755.44	September 2014 .....	2,005,270.39
August 2012 .....	8,393,559.93	September 2013 .....	5,220,310.26	October 2014 .....	1,726,803.72
September 2012 .....	8,162,685.08	October 2013 .....	4,961,980.16	November 2014 .....	1,446,845.99
October 2012 .....	7,929,453.95	November 2013 .....	4,701,799.49	December 2014 .....	1,165,423.06
November 2012 .....	7,693,910.26	December 2013 .....	4,439,801.86	January 2015 .....	882,560.21
December 2012 .....	7,456,096.88	January 2014 .....	4,176,020.21	February 2015 .....	598,282.16
January 2013 .....	7,216,055.83	February 2014 .....	3,910,486.77	March 2015 .....	312,613.04
February 2013 .....	6,973,828.34	March 2014 .....	3,643,233.10	April 2015 .....	25,576.42
March 2013 .....	6,729,454.81	April 2014 .....	3,374,290.09	May 2015 and thereafter .....	0.00
April 2013 .....	6,482,974.84	May 2014 .....	3,103,687.97		
May 2013 .....	6,234,427.25	June 2014 .....	2,831,456.31		

### ***CA Class Scheduled Balances***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$30,959,000.00	January 2004 .....	\$16,964,531.02	December 2006 .....	\$ 6,763,963.03
March 2001 .....	30,745,696.65	February 2004 .....	16,557,378.12	January 2007 .....	6,578,350.13
April 2001 .....	30,491,790.66	March 2004 .....	16,157,990.72	February 2007 .....	6,397,731.09
May 2001 .....	30,197,722.47	April 2004 .....	15,766,273.81	March 2007 .....	6,222,041.51
June 2001 .....	29,863,619.28	May 2004 .....	15,382,133.42	April 2007 .....	6,051,217.75
July 2001 .....	29,489,647.36	June 2004 .....	15,005,476.62	May 2007 .....	5,885,196.87
August 2001 .....	29,076,011.99	July 2004 .....	14,636,211.48	June 2007 .....	5,723,916.62
September 2001 .....	28,622,957.46	August 2004 .....	14,274,247.08	July 2007 .....	5,567,315.46
October 2001 .....	28,130,766.86	September 2004 .....	13,919,493.53	August 2007 .....	5,415,332.54
November 2001 .....	27,599,761.94	October 2004 .....	13,571,861.89	September 2007 .....	5,267,907.70
December 2001 .....	27,030,302.80	November 2004 .....	13,231,264.22	October 2007 .....	5,124,981.42
January 2002 .....	26,422,787.56	December 2004 .....	12,897,613.54	November 2007 .....	4,986,494.90
February 2002 .....	26,164,242.69	January 2005 .....	12,570,823.82	December 2007 .....	4,852,389.96
March 2002 .....	25,888,841.79	February 2005 .....	12,250,809.99	January 2008 .....	4,722,609.09
April 2002 .....	25,596,930.94	March 2005 .....	11,937,487.91	February 2008 .....	4,597,095.42
May 2002 .....	25,288,881.86	April 2005 .....	11,630,774.37	March 2008 .....	4,475,792.74
June 2002 .....	24,965,091.44	May 2005 .....	11,330,587.07	April 2008 .....	4,358,645.44
July 2002 .....	24,625,981.10	June 2005 .....	11,036,844.64	May 2008 .....	4,245,598.58
August 2002 .....	24,271,996.19	July 2005 .....	10,749,466.58	June 2008 .....	4,136,597.79
September 2002 .....	23,903,605.31	August 2005 .....	10,468,373.29	July 2008 .....	4,031,589.35
October 2002 .....	23,521,299.57	September 2005 .....	10,193,486.06	August 2008 .....	3,930,520.13
November 2002 .....	23,125,591.81	October 2005 .....	9,924,727.04	September 2008 .....	3,833,337.62
December 2002 .....	22,717,015.80	November 2005 .....	9,662,019.24	October 2008 .....	3,739,989.88
January 2003 .....	22,296,125.35	December 2005 .....	9,405,286.54	November 2008 .....	3,650,425.58
February 2003 .....	21,863,493.42	January 2006 .....	9,154,453.62	December 2008 .....	3,565,051.33
March 2003 .....	21,419,711.17	February 2006 .....	8,909,446.05	January 2009 .....	3,484,584.08
April 2003 .....	20,965,386.97	March 2006 .....	8,670,190.19	February 2009 .....	3,408,946.44
May 2003 .....	20,503,090.61	April 2006 .....	8,436,613.23	March 2009 .....	3,338,062.04
June 2003 .....	20,038,224.79	May 2006 .....	8,208,643.16	April 2009 .....	3,271,855.55
July 2003 .....	19,575,978.52	June 2006 .....	7,986,208.77	May 2009 .....	3,210,252.61
August 2003 .....	19,120,177.68	July 2006 .....	7,769,239.65	June 2009 .....	3,153,179.88
September 2003 .....	18,672,734.90	August 2006 .....	7,557,666.18	July 2009 .....	3,100,564.97
October 2003 .....	18,233,548.68	September 2006 .....	7,351,419.49	August 2009 .....	3,052,336.49
November 2003 .....	17,802,518.63	October 2006 .....	7,150,431.50	September 2009 .....	3,008,423.96
December 2003 .....	17,379,545.48	November 2006 .....	6,954,634.87	October 2009 .....	2,968,757.87

### CA Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
November 2009 .....	\$ 2,933,269.63	March 2013 .....	\$ 1,976,491.05	July 2016 .....	\$ 889,645.72
December 2009 .....	2,901,891.58	April 2013 .....	1,949,339.36	August 2016 .....	863,638.97
January 2010 .....	2,874,556.94	May 2013 .....	1,922,116.09	September 2016 .....	837,734.11
February 2010 .....	2,851,199.85	June 2013 .....	1,894,828.15	October 2016 .....	811,933.39
March 2010 .....	2,831,755.32	July 2013 .....	1,867,482.31	November 2016 .....	786,238.97
April 2010 .....	2,813,501.44	August 2013 .....	1,840,085.16	December 2016 .....	760,652.94
May 2010 .....	2,794,783.89	September 2013 .....	1,812,643.16	January 2017 .....	735,177.31
June 2010 .....	2,775,618.22	October 2013 .....	1,785,162.56	February 2017 .....	709,814.03
July 2010 .....	2,756,019.65	November 2013 .....	1,757,649.51	March 2017 .....	684,564.98
August 2010 .....	2,736,003.10	December 2013 .....	1,730,109.96	April 2017 .....	659,431.95
September 2010 .....	2,715,583.17	January 2014 .....	1,702,549.75	May 2017 .....	634,416.70
October 2010 .....	2,694,774.15	February 2014 .....	1,674,974.54	June 2017 .....	609,520.90
November 2010 .....	2,673,590.03	March 2014 .....	1,647,389.89	July 2017 .....	584,746.16
December 2010 .....	2,652,044.52	April 2014 .....	1,619,801.17	August 2017 .....	560,094.03
January 2011 .....	2,630,151.01	May 2014 .....	1,592,213.64	September 2017 .....	535,566.00
February 2011 .....	2,607,922.63	June 2014 .....	1,564,632.42	October 2017 .....	511,163.49
March 2011 .....	2,585,372.23	July 2014 .....	1,537,062.51	November 2017 .....	486,887.87
April 2011 .....	2,562,512.36	August 2014 .....	1,509,508.75	December 2017 .....	462,740.47
May 2011 .....	2,539,355.33	September 2014 .....	1,481,975.88	January 2018 .....	438,722.53
June 2011 .....	2,515,913.17	October 2014 .....	1,454,468.49	February 2018 .....	414,835.25
July 2011 .....	2,492,197.65	November 2014 .....	1,426,991.08	March 2018 .....	391,079.79
August 2011 .....	2,468,220.28	December 2014 .....	1,399,547.99	April 2018 .....	367,457.23
September 2011 .....	2,443,992.32	January 2015 .....	1,372,143.48	May 2018 .....	343,968.63
October 2011 .....	2,419,524.80	February 2015 .....	1,344,781.67	June 2018 .....	320,614.98
November 2011 .....	2,394,828.50	March 2015 .....	1,317,466.57	July 2018 .....	297,397.21
December 2011 .....	2,369,913.93	April 2015 .....	1,290,202.08	August 2018 .....	274,316.24
January 2012 .....	2,344,791.42	May 2015 .....	1,262,992.00	September 2018 .....	251,372.90
February 2012 .....	2,319,471.04	June 2015 .....	1,235,840.02	October 2018 .....	228,568.00
March 2012 .....	2,293,962.63	July 2015 .....	1,208,749.71	November 2018 .....	205,902.31
April 2012 .....	2,268,275.82	August 2015 .....	1,181,724.55	December 2018 .....	183,376.53
May 2012 .....	2,242,420.03	September 2015 .....	1,154,767.92	January 2019 .....	160,991.34
June 2012 .....	2,216,404.45	October 2015 .....	1,127,883.11	February 2019 .....	138,747.37
July 2012 .....	2,190,238.07	November 2015 .....	1,101,073.28	March 2019 .....	116,645.21
August 2012 .....	2,163,929.68	December 2015 .....	1,074,341.53	April 2019 .....	94,685.41
September 2012 .....	2,137,487.86	January 2016 .....	1,047,690.85	May 2019 .....	72,868.48
October 2012 .....	2,110,920.99	February 2016 .....	1,021,124.14	June 2019 .....	51,194.89
November 2012 .....	2,084,237.27	March 2016 .....	994,644.23	July 2019 .....	29,665.09
December 2012 .....	2,057,444.69	April 2016 .....	968,253.83	August 2019 .....	8,279.46
January 2013 .....	2,030,551.07	May 2016 .....	941,955.59	September 2019 and thereafter .....	0.00
February 2013 .....	2,003,564.04	June 2016 .....	915,752.06		

### PL Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2002 .....	\$30,000,000.00	November 2002 .....	\$26,740,456.07	July 2003 .....	\$22,816,917.16
May 2002 .....	29,787,305.67	December 2002 .....	26,241,435.42	August 2003 .....	22,337,353.16
June 2002 .....	29,273,155.37	January 2003 .....	25,744,891.09	September 2003 .....	21,860,165.15
July 2002 .....	28,761,559.36	February 2003 .....	25,250,810.29	October 2003 .....	21,385,340.88
August 2002 .....	28,252,504.50	March 2003 .....	24,759,180.33	November 2003 .....	20,912,868.17
September 2002 .....	27,745,977.67	April 2003 .....	24,269,988.58	December 2003 .....	20,442,734.88
October 2002 .....	27,241,965.85	May 2003 .....	23,783,222.46	January 2004 .....	19,974,928.96
		June 2003 .....	23,298,869.47	February 2004 .....	19,509,438.41



***PL Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2004 .....	\$19,046,251.28	October 2005 .....	\$10,667,908.54	April 2007 .....	\$ 4,140,017.27
April 2004 .....	18,585,355.70	November 2005 .....	10,250,834.97	May 2007 .....	3,832,893.83
May 2004 .....	18,126,739.85	December 2005 .....	9,840,687.57	June 2007 .....	3,531,040.19
June 2004 .....	17,670,391.97	January 2006 .....	9,437,362.63	July 2007 .....	3,234,376.35
July 2004 .....	17,216,300.38	February 2006 .....	9,040,757.92	August 2007 .....	2,942,823.44
August 2004 .....	16,764,453.43	March 2006 .....	8,650,772.67	September 2007 .....	2,656,303.74
September 2004 .....	16,314,839.55	April 2006 .....	8,267,307.54	October 2007 .....	2,374,740.64
October 2004 .....	15,867,447.22	May 2006 .....	7,890,264.63	November 2007 .....	2,098,058.64
November 2004 .....	15,422,264.99	June 2006 .....	7,519,547.41	December 2007 .....	1,826,183.30
December 2004 .....	14,979,281.46	July 2006 .....	7,155,060.76	January 2008 .....	1,559,041.30
January 2005 .....	14,538,485.29	August 2006 .....	6,796,710.89	February 2008 .....	1,296,560.33
February 2005 .....	14,099,865.19	September 2006 .....	6,444,405.37	March 2008 .....	1,038,669.14
March 2005 .....	13,663,409.95	October 2006 .....	6,098,053.09	April 2008 .....	785,297.51
April 2005 .....	13,229,108.40	November 2006 .....	5,757,564.25	May 2008 .....	536,376.23
May 2005 .....	12,796,949.43	December 2006 .....	5,422,850.32	June 2008 .....	291,837.09
June 2005 .....	12,366,922.00	January 2007 .....	5,093,824.04	July 2008 .....	51,612.86
July 2005 .....	11,939,015.10	February 2007 .....	4,770,399.41	August 2008 and thereafter .....	0.00
August 2005 .....	11,513,217.80	March 2007 .....	4,452,491.68		
September 2005 .....	11,089,519.23				

***OX Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through June 2001 .....	\$5,614,989.00	October 2001 .....	\$3,458,998.85	March 2002 .....	\$ 823,322.22
July 2001 .....	5,072,241.58	November 2001 .....	2,926,593.95	April 2002 .....	304,023.52
August 2001 .....	4,531,808.84	December 2001 .....	2,396,837.45	May 2002 and thereafter .....	0.00
September 2001 .....	3,994,065.88	January 2002 .....	1,869,715.70		
		February 2002 .....	1,345,215.13		

***OT Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through October 2005 .....	\$25,729,648.00	October 2006 .....	\$15,220,740.26	October 2007 .....	\$ 5,927,352.54
November 2005 .....	25,586,083.64	November 2006 .....	14,370,880.12	November 2007 .....	5,236,754.26
December 2005 .....	24,562,355.75	December 2006 .....	13,535,434.15	December 2007 .....	4,558,153.45
January 2006 .....	23,555,656.71	January 2007 .....	12,714,184.58	January 2008 .....	3,891,367.01
February 2006 .....	22,565,731.37	February 2007 .....	11,906,916.73	February 2008 .....	3,236,214.52
March 2006 .....	21,592,328.20	March 2007 .....	11,113,419.03	March 2008 .....	2,592,518.13
April 2006 .....	20,635,199.27	April 2007 .....	10,333,482.92	April 2008 .....	1,960,102.56
May 2006 .....	19,694,100.17	May 2007 .....	9,566,902.83	May 2008 .....	1,338,795.06
June 2006 .....	18,768,790.02	June 2007 .....	8,813,476.17	June 2008 .....	728,425.37
July 2006 .....	17,859,031.34	July 2007 .....	8,073,003.23	July 2008 .....	128,825.69
August 2006 .....	16,964,590.09	August 2007 .....	7,345,287.18	August 2008 and thereafter .....	0.00
September 2006 .....	16,085,235.53	September 2007 .....	6,630,134.02		

### OR Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2003 .....		March 2004 .....	\$21,809,794.37	February 2005 .....	\$ 9,463,614.90
May 2003 .....	\$33,671,725.00	April 2004 .....	20,659,399.02	March 2005 .....	8,374,222.64
June 2003 .....	33,633,274.23	May 2004 .....	19,514,693.88	April 2005 .....	7,290,206.00
July 2003 .....	32,424,329.18	June 2004 .....	18,375,649.60	May 2005 .....	6,211,537.23
August 2003 .....	31,221,376.24	July 2004 .....	17,242,237.00	June 2005 .....	5,138,188.77
September 2003 .....	30,024,384.51	August 2004 .....	16,114,427.04	July 2005 .....	4,070,133.18
October 2003 .....	28,833,323.26	September 2004 .....	14,992,190.81	August 2005 .....	3,007,343.14
November 2003 .....	27,648,161.91	October 2004 .....	13,875,499.58	September 2005 .....	1,949,791.51
December 2003 .....	26,468,870.04	November 2004 .....	12,764,324.75	October 2005 .....	897,451.26
January 2004 .....	25,295,417.38	December 2004 .....	11,658,637.87	November 2005 and thereafter .....	0.00
February 2004 .....	24,127,773.82	January 2005 .....	10,558,410.64		
	22,965,909.42				

### ON Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through June 2001 .....		February 2002 .....	\$18,836,282.60	November 2002 .....	\$ 7,342,804.18
July 2001 .....	\$29,493,638.00	March 2002 .....	17,533,637.91	December 2002 .....	6,097,248.68
August 2001 .....	28,138,940.46	April 2002 .....	16,237,468.40	January 2003 .....	4,857,874.04
September 2001 .....	26,790,020.36	May 2002 .....	14,947,740.67	February 2003 .....	3,624,648.39
October 2001 .....	25,447,813.97	June 2002 .....	13,664,421.52	March 2003 .....	2,397,540.04
November 2001 .....	24,112,286.68	July 2002 .....	12,387,477.93	April 2003 .....	1,176,517.45
December 2001 .....	22,783,404.06	August 2002 .....	11,116,877.01	May 2003 and thereafter .....	0.00
January 2002 .....	21,461,131.86	September 2002 .....	9,852,586.07		
	20,145,436.01	October 2002 .....	8,594,572.58		

### OW Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2008 .....		January 2010 .....	\$15,804,572.79	September 2011 .....	\$ 5,843,766.96
August 2008 .....	\$28,410,000.00	February 2010 .....	15,210,948.50	October 2011 .....	5,440,747.67
September 2008 .....	27,765,467.91	March 2010 .....	14,628,361.70	November 2011 .....	5,045,748.39
October 2008 .....	26,955,122.27	April 2010 .....	14,056,639.50	December 2011 .....	4,658,640.43
November 2008 .....	26,159,176.63	May 2010 .....	13,495,611.47	January 2012 .....	4,279,296.97
December 2008 .....	25,377,409.25	June 2010 .....	12,945,109.71	February 2012 .....	3,907,593.10
January 2009 .....	24,609,601.60	July 2010 .....	12,404,968.76	March 2012 .....	3,543,405.71
February 2009 .....	23,855,538.31	August 2010 .....	11,875,025.55	April 2012 .....	3,186,613.56
March 2009 .....	23,115,007.13	September 2010 .....	11,355,119.44	May 2012 .....	2,837,097.14
April 2009 .....	22,387,798.89	October 2010 .....	10,845,092.10	June 2012 .....	2,494,738.78
May 2009 .....	21,673,707.44	November 2010 .....	10,344,787.53	July 2012 .....	2,159,422.48
June 2009 .....	20,972,529.62	December 2010 .....	9,854,052.03	August 2012 .....	1,831,034.01
July 2009 .....	20,284,065.23	January 2011 .....	9,372,734.13	September 2012 .....	1,509,460.81
August 2009 .....	19,608,116.96	February 2011 .....	8,900,684.58	October 2012 .....	1,194,592.00
September 2009 .....	18,944,490.37	March 2011 .....	8,437,756.32	November 2012 .....	886,318.34
October 2009 .....	18,292,993.85	April 2011 .....	7,983,804.47	December 2012 .....	584,532.20
November 2009 .....	17,653,438.57	May 2011 .....	7,538,686.24	January 2013 .....	289,127.57
December 2009 .....	17,025,638.44	June 2011 .....	7,102,260.97	February 2013 and thereafter .....	0.00
	16,409,410.08	July 2011 .....	6,674,390.04		
		August 2011 .....	6,254,936.89		



### ***PT Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2002 .....	\$100,000,000.00	August 2004 .....	\$ 61,186,310.25	April 2007 .....	\$ 26,971,821.53
February 2002 .....	98,651,927.96	September 2004 .....	60,032,080.21	May 2007 .....	25,988,272.97
March 2002 .....	97,309,859.00	October 2004 .....	58,883,623.05	June 2007 .....	25,009,615.77
April 2002 .....	95,974,532.37	November 2004 .....	57,740,908.96	July 2007 .....	24,035,824.66
May 2002 .....	94,645,913.30	December 2004 .....	56,603,908.30	August 2007 .....	23,066,874.48
June 2002 .....	93,323,967.17	January 2005 .....	55,472,591.57	September 2007 .....	22,102,740.23
July 2002 .....	92,008,659.55	February 2005 .....	54,346,929.41	October 2007 .....	21,143,397.02
August 2002 .....	90,699,956.19	March 2005 .....	53,226,892.64	November 2007 .....	20,188,820.09
September 2002 .....	89,397,823.02	April 2005 .....	52,112,452.21	December 2007 .....	19,238,984.81
October 2002 .....	88,102,226.12	May 2005 .....	51,003,579.22	January 2008 .....	18,293,866.67
November 2002 .....	86,813,131.76	June 2005 .....	49,900,244.91	February 2008 .....	17,353,441.31
December 2002 .....	85,530,506.40	July 2005 .....	48,802,420.70	March 2008 .....	16,417,684.46
January 2003 .....	84,254,316.65	August 2005 .....	47,710,078.12	April 2008 .....	15,486,572.00
February 2003 .....	82,984,529.30	September 2005 .....	46,623,188.88	May 2008 .....	14,560,079.92
March 2003 .....	81,721,111.31	October 2005 .....	45,541,724.80	June 2008 .....	13,638,184.34
April 2003 .....	80,464,029.80	November 2005 .....	44,465,657.86	July 2008 .....	12,720,861.51
May 2003 .....	79,213,252.07	December 2005 .....	43,394,960.21	August 2008 .....	11,808,087.79
June 2003 .....	77,968,745.60	January 2006 .....	42,329,604.10	September 2008 .....	10,899,839.66
July 2003 .....	76,730,478.01	February 2006 .....	41,269,561.95	October 2008 .....	9,996,093.73
August 2003 .....	75,498,417.11	March 2006 .....	40,214,806.31	November 2008 .....	9,096,826.73
September 2003 .....	74,272,530.86	April 2006 .....	39,165,309.88	December 2008 .....	8,202,015.50
October 2003 .....	73,052,787.39	May 2006 .....	38,121,045.50	January 2009 .....	7,311,637.01
November 2003 .....	71,839,154.99	June 2006 .....	37,081,986.13	February 2009 .....	6,431,858.89
December 2003 .....	70,631,602.12	July 2006 .....	36,048,104.90	March 2009 .....	5,564,753.66
January 2004 .....	69,430,097.40	August 2006 .....	35,019,375.05	April 2009 .....	4,710,144.44
February 2004 .....	68,234,609.62	September 2006 .....	33,995,769.98	May 2009 .....	3,867,856.76
March 2004 .....	67,045,107.70	October 2006 .....	32,977,263.22	June 2009 .....	3,037,718.56
April 2004 .....	65,861,560.76	November 2006 .....	31,963,828.42	July 2009 .....	2,219,560.13
May 2004 .....	64,683,938.05	December 2006 .....	30,955,439.38	August 2009 .....	1,413,214.09
June 2004 .....	63,512,208.98	January 2007 .....	29,952,070.04	September 2009 .....	618,515.38
July 2004 .....	62,346,343.14	February 2007 .....	28,953,694.46	October 2009 and thereafter .....	0.00
		March 2007 .....	27,960,286.85		

### ***PW Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2009 .....	\$49,950,772.00	October 2010 .....	\$41,226,997.16	December 2011 .....	\$32,969,914.62
October 2009 .....	49,786,073.17	November 2010 .....	40,579,243.68	January 2012 .....	32,442,738.41
November 2009 .....	49,014,182.91	December 2010 .....	39,940,916.99	February 2012 .....	31,923,294.22
December 2009 .....	48,253,458.24	January 2011 .....	39,311,884.82	March 2012 .....	31,411,473.16
January 2010 .....	47,503,742.95	February 2011 .....	38,692,016.73	April 2012 .....	30,907,167.81
February 2010 .....	46,764,883.02	March 2011 .....	38,081,184.06	May 2012 .....	30,410,272.23
March 2010 .....	46,036,726.52	April 2011 .....	37,479,259.93	June 2012 .....	29,920,681.96
April 2010 .....	45,319,123.62	May 2011 .....	36,886,119.20	July 2012 .....	29,438,293.98
May 2010 .....	44,611,926.54	June 2011 .....	36,301,638.48	August 2012 .....	28,963,006.68
June 2010 .....	43,914,989.54	July 2011 .....	35,725,696.05	September 2012 .....	28,494,719.86
July 2010 .....	43,228,168.90	August 2011 .....	35,158,171.88	October 2012 .....	28,033,334.71
August 2010 .....	42,551,322.83	September 2011 .....	34,598,947.60	November 2012 .....	27,578,753.77
September 2010 .....	41,884,311.55	October 2011 .....	34,047,906.45	December 2012 .....	27,130,880.93
		November 2011 .....	33,504,933.31	January 2013 .....	26,689,621.42

***PW Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2013 .....	\$26,254,881.77	July 2017 .....	\$10,505,627.77	December 2021 .....	\$ 3,592,864.75
March 2013 .....	25,826,569.81	August 2017 .....	10,314,308.66	January 2022 .....	3,511,261.06
April 2013 .....	25,404,594.62	September 2017 .....	10,125,945.88	February 2022 .....	3,431,009.77
May 2013 .....	24,988,866.58	October 2017 .....	9,940,496.75	March 2022 .....	3,352,090.73
June 2013 .....	24,579,297.26	November 2017 .....	9,757,919.14	April 2022 .....	3,274,484.10
July 2013 .....	24,175,799.49	December 2017 .....	9,578,171.56	May 2022 .....	3,198,170.30
August 2013 .....	23,778,287.29	January 2018 .....	9,401,213.07	June 2022 .....	3,123,130.03
September 2013 .....	23,386,675.87	February 2018 .....	9,227,003.31	July 2022 .....	3,049,344.27
October 2013 .....	23,000,881.62	March 2018 .....	9,055,502.48	August 2022 .....	2,976,794.26
November 2013 .....	22,620,822.09	April 2018 .....	8,886,671.35	September 2022 .....	2,905,461.53
December 2013 .....	22,246,415.94	May 2018 .....	8,720,471.22	October 2022 .....	2,835,327.85
January 2014 .....	21,877,583.01	June 2018 .....	8,556,863.95	November 2022 .....	2,766,375.26
February 2014 .....	21,514,244.20	July 2018 .....	8,395,811.92	December 2022 .....	2,698,586.04
March 2014 .....	21,156,321.53	August 2018 .....	8,237,278.06	January 2023 .....	2,631,942.75
April 2014 .....	20,803,738.09	September 2018 .....	8,081,225.79	February 2023 .....	2,566,428.18
May 2014 .....	20,456,418.06	October 2018 .....	7,927,619.05	March 2023 .....	2,502,025.36
June 2014 .....	20,114,286.64	November 2018 .....	7,776,422.31	April 2023 .....	2,438,717.58
July 2014 .....	19,777,270.08	December 2018 .....	7,627,600.50	May 2023 .....	2,376,488.35
August 2014 .....	19,445,295.65	January 2019 .....	7,481,119.07	June 2023 .....	2,315,321.44
September 2014 .....	19,118,291.63	February 2019 .....	7,336,943.95	July 2023 .....	2,255,200.82
October 2014 .....	18,796,187.29	March 2019 .....	7,195,041.55	August 2023 .....	2,196,110.70
November 2014 .....	18,478,912.90	April 2019 .....	7,055,378.72	September 2023 .....	2,138,035.54
December 2014 .....	18,166,399.67	May 2019 .....	6,917,922.83	October 2023 .....	2,080,959.99
January 2015 .....	17,858,579.78	June 2019 .....	6,782,641.67	November 2023 .....	2,024,868.93
February 2015 .....	17,555,386.35	July 2019 .....	6,649,503.48	December 2023 .....	1,969,747.46
March 2015 .....	17,256,753.43	August 2019 .....	6,518,476.98	January 2024 .....	1,915,580.89
April 2015 .....	16,962,615.97	September 2019 .....	6,389,531.29	February 2024 .....	1,862,354.74
May 2015 .....	16,672,909.85	October 2019 .....	6,262,635.99	March 2024 .....	1,810,054.74
June 2015 .....	16,387,571.82	November 2019 .....	6,137,761.08	April 2024 .....	1,758,666.83
July 2015 .....	16,106,539.51	December 2019 .....	6,014,876.99	May 2024 .....	1,708,177.13
August 2015 .....	15,829,751.43	January 2020 .....	5,893,954.54	June 2024 .....	1,658,571.98
September 2015 .....	15,557,146.93	February 2020 .....	5,774,965.00	July 2024 .....	1,609,837.91
October 2015 .....	15,288,666.21	March 2020 .....	5,657,880.01	August 2024 .....	1,561,961.63
November 2015 .....	15,024,250.30	April 2020 .....	5,542,671.63	September 2024 .....	1,514,930.07
December 2015 .....	14,763,841.06	May 2020 .....	5,429,312.30	October 2024 .....	1,468,730.33
January 2016 .....	14,507,381.14	June 2020 .....	5,317,774.86	November 2024 .....	1,423,349.68
February 2016 .....	14,254,813.99	July 2020 .....	5,208,032.53	December 2024 .....	1,378,775.60
March 2016 .....	14,006,083.87	August 2020 .....	5,100,058.91	January 2025 .....	1,334,995.73
April 2016 .....	13,761,135.79	September 2020 .....	4,993,827.96	February 2025 .....	1,291,997.91
May 2016 .....	13,519,915.54	October 2020 .....	4,889,314.01	March 2025 .....	1,249,770.13
June 2016 .....	13,282,369.66	November 2020 .....	4,786,491.78	April 2025 .....	1,208,300.58
July 2016 .....	13,048,445.42	December 2020 .....	4,685,336.30	May 2025 .....	1,167,577.58
August 2016 .....	12,818,090.86	January 2021 .....	4,585,823.00	June 2025 .....	1,127,589.66
September 2016 .....	12,591,254.71	February 2021 .....	4,487,927.62	July 2025 .....	1,088,325.49
October 2016 .....	12,367,886.44	March 2021 .....	4,391,626.26	August 2025 .....	1,049,773.92
November 2016 .....	12,147,936.19	April 2021 .....	4,296,895.36	September 2025 .....	1,011,923.94
December 2016 .....	11,931,354.83	May 2021 .....	4,203,711.68	October 2025 .....	974,764.72
January 2017 .....	11,718,093.91	June 2021 .....	4,112,052.33	November 2025 .....	938,285.58
February 2017 .....	11,508,105.63	July 2021 .....	4,021,894.73	December 2025 .....	902,475.98
March 2017 .....	11,301,342.89	August 2021 .....	3,933,216.61	January 2026 .....	867,325.56
April 2017 .....	11,097,759.23	September 2021 .....	3,845,996.03	February 2026 .....	832,824.08
May 2017 .....	10,897,308.82	October 2021 .....	3,760,211.36	March 2026 .....	798,961.48
June 2017 .....	10,699,946.52	November 2021 .....	3,675,841.28	April 2026 .....	765,727.80

***PW Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2026 .....	\$ 733,113.28	April 2027 .....	\$ 412,555.97	March 2028 .....	\$ 154,120.45
June 2026 .....	701,108.26	May 2027 .....	386,657.44	April 2028 .....	133,347.30
July 2026 .....	669,703.23	June 2027 .....	361,263.03	May 2028 .....	112,996.70
August 2026 .....	638,888.83	July 2027 .....	336,364.76	June 2028 .....	93,061.85
September 2026 .....	608,655.82	August 2027 .....	311,954.77	July 2028 .....	73,536.09
October 2026 .....	578,995.11	September 2027 .....	288,025.32	August 2028 .....	54,412.84
November 2026 .....	549,897.73	October 2027 .....	264,568.78	September 2028 .....	35,685.60
December 2026 .....	521,354.84	November 2027 .....	241,577.64	October 2028 .....	17,347.98
January 2027 .....	493,357.74	December 2027 .....	219,044.48	November 2028 and thereafter .....	0.00
February 2027 .....	465,897.85	January 2028 .....	196,962.00		
March 2027 .....	438,966.70	February 2028 .....	175,323.02		

***QJ Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2008 .....	\$102,091,707.00	May 2011 .....	\$ 58,755,315.13	June 2014 .....	\$ 32,039,728.65
June 2008 .....	101,289,841.52	June 2011 .....	57,824,305.04	July 2014 .....	31,502,900.30
July 2008 .....	99,828,652.51	July 2011 .....	56,906,895.47	August 2014 .....	30,974,103.49
August 2008 .....	98,374,709.71	August 2011 .....	56,002,895.21	September 2014 .....	30,453,223.97
September 2008 .....	96,927,975.64	September 2011 .....	55,112,115.70	October 2014 .....	29,940,149.07
October 2008 .....	95,488,413.07	October 2011 .....	54,234,370.99	November 2014 .....	29,434,767.72
November 2008 .....	94,055,984.90	November 2011 .....	53,369,477.66	December 2014 .....	28,936,970.34
December 2008 .....	92,630,654.26	December 2011 .....	52,517,254.87	January 2015 .....	28,446,648.92
January 2009 .....	91,212,384.47	January 2012 .....	51,677,524.22	February 2015 .....	27,963,696.90
February 2009 .....	89,810,999.83	February 2012 .....	50,850,109.81	March 2015 .....	27,488,009.25
March 2009 .....	88,429,801.65	March 2012 .....	50,034,838.15	April 2015 .....	27,019,482.35
April 2009 .....	87,068,508.15	April 2012 .....	49,231,538.13	May 2015 .....	26,558,014.05
May 2009 .....	85,726,841.45	May 2012 .....	48,440,041.04	June 2015 .....	26,103,503.62
June 2009 .....	84,404,527.46	June 2012 .....	47,660,180.46	July 2015 .....	25,655,851.71
July 2009 .....	83,101,295.84	July 2012 .....	46,891,792.28	August 2015 .....	25,214,960.36
August 2009 .....	81,816,880.01	August 2012 .....	46,134,714.67	September 2015 .....	24,780,732.97
September 2009 .....	80,551,017.01	September 2012 .....	45,388,788.01	October 2015 .....	24,353,074.28
October 2009 .....	79,303,447.51	October 2012 .....	44,653,854.90	November 2015 .....	23,931,890.37
November 2009 .....	78,073,915.74	November 2012 .....	43,929,760.12	December 2015 .....	23,517,088.61
December 2009 .....	76,862,169.45	December 2012 .....	43,216,350.57	January 2016 .....	23,108,577.66
January 2010 .....	75,667,959.85	January 2013 .....	42,513,475.29	February 2016 .....	22,706,267.46
February 2010 .....	74,491,041.56	February 2013 .....	41,820,985.38	March 2016 .....	22,310,069.19
March 2010 .....	73,331,172.61	March 2013 .....	41,138,734.04	April 2016 .....	21,919,895.27
April 2010 .....	72,188,114.31	April 2013 .....	40,466,576.45	May 2016 .....	21,535,659.36
May 2010 .....	71,061,631.28	May 2013 .....	39,804,369.83	June 2016 .....	21,157,276.28
June 2010 .....	69,951,491.38	June 2013 .....	39,151,973.35	July 2016 .....	20,784,662.07
July 2010 .....	68,857,465.64	July 2013 .....	38,509,248.14	August 2016 .....	20,417,733.94
August 2010 .....	67,779,328.27	August 2013 .....	37,876,057.26	September 2016 .....	20,056,410.23
September 2010 .....	66,716,856.56	September 2013 .....	37,252,265.63	October 2016 .....	19,700,610.44
October 2010 .....	65,669,830.88	October 2013 .....	36,637,740.08	November 2016 .....	19,350,255.18
November 2010 .....	64,638,034.62	November 2013 .....	36,032,349.26	December 2016 .....	19,005,266.16
December 2010 .....	63,621,254.15	December 2013 .....	35,435,963.65	January 2017 .....	18,665,566.21
January 2011 .....	62,619,278.77	January 2014 .....	34,848,455.51	February 2017 .....	18,331,079.22
February 2011 .....	61,631,900.70	February 2014 .....	34,269,698.87	March 2017 .....	18,001,730.12
March 2011 .....	60,658,915.01	March 2014 .....	33,699,569.52	April 2017 .....	17,677,444.92
April 2011 .....	59,700,119.59	April 2014 .....	33,137,944.95	May 2017 .....	17,358,150.65
		May 2014 .....	32,584,704.37	June 2017 .....	17,043,775.36

### ***QJ Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2017 .....	\$ 16,734,248.10	May 2021 .....	\$ 6,696,025.77	March 2025 .....	\$ 1,990,739.06
August 2017 .....	16,429,498.92	June 2021 .....	6,550,023.04	April 2025 .....	1,924,682.85
September 2017 .....	16,129,458.84	July 2021 .....	6,406,412.42	May 2025 .....	1,859,815.83
October 2017 .....	15,834,059.84	August 2021 .....	6,265,158.44	June 2025 .....	1,796,119.71
November 2017 .....	15,543,234.87	September 2021 .....	6,126,226.17	July 2025 .....	1,733,576.44
December 2017 .....	15,256,917.80	October 2021 .....	5,989,581.13	August 2025 .....	1,672,168.25
January 2018 .....	14,975,043.42	November 2021 .....	5,855,189.36	September 2025 .....	1,611,877.62
February 2018 .....	14,697,547.44	December 2021 .....	5,723,017.36	October 2025 .....	1,552,687.29
March 2018 .....	14,424,366.49	January 2022 .....	5,593,032.13	November 2025 .....	1,494,580.24
April 2018 .....	14,155,438.05	February 2022 .....	5,465,201.12	December 2025 .....	1,437,539.70
May 2018 .....	13,890,700.50	March 2022 .....	5,339,492.24	January 2026 .....	1,381,549.15
June 2018 .....	13,630,093.07	April 2022 .....	5,215,873.87	February 2026 .....	1,326,592.30
July 2018 .....	13,373,555.85	May 2022 .....	5,094,314.82	March 2026 .....	1,272,653.08
August 2018 .....	13,121,029.77	June 2022 .....	4,974,784.37	April 2026 .....	1,219,715.69
September 2018 .....	12,872,456.58	July 2022 .....	4,857,252.19	May 2026 .....	1,167,764.53
October 2018 .....	12,627,778.84	August 2022 .....	4,741,688.44	June 2026 .....	1,116,784.24
November 2018 .....	12,386,939.94	September 2022 .....	4,628,063.66	July 2026 .....	1,066,759.67
December 2018 .....	12,149,884.04	October 2022 .....	4,516,348.83	August 2026 .....	1,017,675.90
January 2019 .....	11,916,556.10	November 2022 .....	4,406,515.34	September 2026 .....	969,518.22
February 2019 .....	11,686,901.83	December 2022 .....	4,298,534.97	October 2026 .....	922,272.15
March 2019 .....	11,460,867.73	January 2023 .....	4,192,379.93	November 2026 .....	875,923.39
April 2019 .....	11,238,401.04	February 2023 .....	4,088,022.80	December 2026 .....	830,457.88
May 2019 .....	11,019,449.72	March 2023 .....	3,985,436.57	January 2027 .....	785,861.74
June 2019 .....	10,803,962.50	April 2023 .....	3,884,594.61	February 2027 .....	742,121.30
July 2019 .....	10,591,888.79	May 2023 .....	3,785,470.66	March 2027 .....	699,223.10
August 2019 .....	10,383,178.74	June 2023 .....	3,688,038.85	April 2027 .....	657,153.87
September 2019 .....	10,177,783.20	July 2023 .....	3,592,273.66	May 2027 .....	615,900.52
October 2019 .....	9,975,653.69	August 2023 .....	3,498,149.96	June 2027 .....	575,450.16
November 2019 .....	9,776,742.42	September 2023 .....	3,405,642.95	July 2027 .....	535,790.10
December 2019 .....	9,581,002.29	October 2023 .....	3,314,728.21	August 2027 .....	496,907.81
January 2020 .....	9,388,386.85	November 2023 .....	3,225,381.65	September 2027 .....	458,790.97
February 2020 .....	9,198,850.29	December 2023 .....	3,137,579.53	October 2027 .....	421,427.42
March 2020 .....	9,012,347.46	January 2024 .....	3,051,298.46	November 2027 .....	384,805.19
April 2020 .....	8,828,833.85	February 2024 .....	2,966,515.38	December 2027 .....	348,912.48
May 2020 .....	8,648,265.58	March 2024 .....	2,883,207.54	January 2028 .....	313,737.65
June 2020 .....	8,470,599.36	April 2024 .....	2,801,352.54	February 2028 .....	279,269.27
July 2020 .....	8,295,792.54	May 2024 .....	2,720,928.30	March 2028 .....	245,496.03
August 2020 .....	8,123,803.07	June 2024 .....	2,641,913.04	April 2028 .....	212,406.81
September 2020 .....	7,954,589.47	July 2024 .....	2,564,285.31	May 2028 .....	179,990.65
October 2020 .....	7,788,110.86	August 2024 .....	2,488,023.95	June 2028 .....	148,236.75
November 2020 .....	7,624,326.95	September 2024 .....	2,413,108.12	July 2028 .....	117,134.48
December 2020 .....	7,463,198.00	October 2024 .....	2,339,517.28	August 2028 .....	86,673.35
January 2021 .....	7,304,684.83	November 2024 .....	2,267,231.16	September 2028 .....	56,843.02
February 2021 .....	7,148,748.83	December 2024 .....	2,196,229.81	October 2028 .....	27,633.33
March 2021 .....	6,995,351.92	January 2025 .....	2,126,493.56	November 2028 and thereafter .....	0.00
April 2021 .....	6,844,456.57	February 2025 .....	2,058,003.01		

### ***QW Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through October 2005 .....	\$49,260,946.00	November 2005 .....	\$48,302,728.89	January 2006 .....	\$44,900,242.68
		December 2005 .....	46,597,231.55	February 2006 .....	43,211,718.32

***QW Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2006 .....	\$41,531,614.77	January 2007 .....	\$25,184,264.69	November 2007 .....	\$ 9,632,538.46
April 2006 .....	39,859,888.53	February 2007 .....	23,593,968.04	December 2007 .....	8,119,560.88
May 2006 .....	38,196,496.33	March 2007 .....	22,011,584.79	January 2008 .....	6,614,097.18
June 2006 .....	36,541,395.12	April 2007 .....	20,437,074.04	February 2008 .....	5,116,108.51
July 2006 .....	34,894,542.08	May 2007 .....	18,870,395.12	March 2008 .....	3,625,556.24
August 2006 .....	33,255,894.60	June 2007 .....	17,311,507.56	April 2008 .....	2,142,401.95
September 2006 .....	31,625,410.29	July 2007 .....	15,760,371.12	May 2008 .....	666,607.39
October 2006 .....	30,003,046.99	August 2007 .....	14,216,945.72	June 2008 and thereafter .....	0.00
November 2006 .....	28,388,762.75	September 2007 .....	12,681,191.54		
December 2006 .....	26,782,515.82	October 2007 .....	11,153,068.93		

***QR Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2003 .....	\$53,220,304.00	March 2004 .....	\$35,008,230.95	February 2005 .....	\$14,781,503.86
June 2003 .....	52,408,320.77	April 2004 .....	33,122,977.77	March 2005 .....	12,997,415.02
July 2003 .....	50,435,903.94	May 2004 .....	31,247,161.20	April 2005 .....	11,222,240.50
August 2003 .....	48,473,373.64	June 2004 .....	29,380,732.53	May 2005 .....	9,455,934.27
September 2003 .....	46,520,678.84	July 2004 .....	27,523,643.30	June 2005 .....	7,698,450.54
October 2003 .....	44,577,768.78	August 2004 .....	25,675,845.28	July 2005 .....	5,949,743.73
November 2003 .....	42,644,592.95	September 2004 .....	23,837,290.52	August 2005 .....	4,209,768.54
December 2003 .....	40,721,101.12	October 2004 .....	22,007,931.30	September 2005 .....	2,478,479.87
January 2004 .....	38,807,243.28	November 2004 .....	20,187,720.12	October 2005 .....	755,832.87
February 2004 .....	36,902,969.72	December 2004 .....	18,376,609.78	November 2005 and thereafter .....	0.00
		January 2005 .....	16,574,553.27		

***QV Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2002 .....	\$34,281,253.00	July 2002 .....	\$21,551,973.36	February 2003 .....	\$ 7,177,579.19
February 2002 .....	32,133,930.40	August 2002 .....	19,467,360.50	March 2003 .....	5,165,100.68
March 2002 .....	29,996,170.00	September 2002 .....	17,393,213.19	April 2003 .....	3,162,715.45
April 2002 .....	27,869,149.36	October 2002 .....	15,329,477.40	May 2003 .....	1,170,371.42
May 2002 .....	25,752,813.08	November 2002 .....	13,276,099.42	June 2003 and thereafter .....	0.00
June 2002 .....	23,647,106.03	December 2002 .....	11,233,025.80		
		January 2003 .....	9,200,203.36		

***Aggregate Group I Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2001 .....	\$20,324,787.00	October 2001 .....	\$10,498,587.89	January 2002 .....	\$ 2,007.52
August 2001 .....	17,137,502.48	November 2001 .....	7,049,895.18	February 2002 and thereafter .....	0.00
September 2001 .....	13,861,620.31	December 2001 .....	3,517,073.59		



### ***Aggregate Group II First Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$127,380,378.00	May 2005 .....	\$ 92,934,260.88	August 2009 .....	\$ 83,835,115.23
March 2001 .....	124,273,105.37	June 2005 .....	92,667,466.32	September 2009 .....	83,597,170.39
April 2001 .....	121,055,846.14	July 2005 .....	92,405,254.64	October 2009 .....	83,343,250.58
May 2001 .....	117,730,216.54	August 2005 .....	92,147,584.60	November 2009 .....	83,073,687.46
June 2001 .....	114,297,895.69	September 2005 .....	91,894,415.27	December 2009 .....	82,788,807.51
July 2001 .....	110,760,625.04	October 2005 .....	91,645,706.03	January 2010 .....	82,488,932.05
August 2001 .....	110,307,491.41	November 2005 .....	91,401,416.56	February 2010 .....	82,174,377.32
September 2001 .....	109,841,669.57	December 2005 .....	91,161,506.85	March 2010 .....	81,845,454.60
October 2001 .....	109,363,631.51	January 2006 .....	90,925,937.20	April 2010 .....	81,502,470.21
November 2001 .....	108,873,862.79	February 2006 .....	90,694,668.19	May 2010 .....	81,145,725.65
December 2001 .....	108,372,861.92	March 2006 .....	90,467,660.73	June 2010 .....	80,775,517.62
January 2002 .....	107,878,489.65	April 2006 .....	90,244,875.99	July 2010 .....	80,392,138.11
February 2002 .....	107,390,689.43	May 2006 .....	90,026,275.46	August 2010 .....	79,995,874.46
March 2002 .....	106,909,405.08	June 2006 .....	89,811,820.91	September 2010 .....	79,587,009.44
April 2002 .....	106,434,580.87	July 2006 .....	89,601,474.41	October 2010 .....	79,165,821.31
May 2002 .....	105,966,161.47	August 2006 .....	89,395,198.30	November 2010 .....	78,732,583.87
June 2002 .....	105,504,091.98	September 2006 .....	89,192,955.22	December 2010 .....	78,287,566.55
July 2002 .....	105,048,317.90	October 2006 .....	88,994,708.10	January 2011 .....	77,831,034.44
August 2002 .....	104,598,785.13	November 2006 .....	88,800,420.12	February 2011 .....	77,363,248.39
September 2002 .....	104,155,439.98	December 2006 .....	88,610,054.77	March 2011 .....	76,884,465.05
October 2002 .....	103,718,229.15	January 2007 .....	88,423,575.82	April 2011 .....	76,394,936.93
November 2002 .....	103,287,099.77	February 2007 .....	88,240,947.28	May 2011 .....	75,894,912.46
December 2002 .....	102,861,999.32	March 2007 .....	88,062,133.47	June 2011 .....	75,384,636.08
January 2003 .....	102,442,875.71	April 2007 .....	87,887,098.96	July 2011 .....	74,864,348.23
February 2003 .....	102,029,677.22	May 2007 .....	87,715,808.60	August 2011 .....	74,334,285.49
March 2003 .....	101,622,352.52	June 2007 .....	87,548,227.50	September 2011 .....	73,794,680.55
April 2003 .....	101,220,850.66	July 2007 .....	87,384,321.04	October 2011 .....	73,245,762.35
May 2003 .....	100,825,121.09	August 2007 .....	87,224,054.86	November 2011 .....	72,687,756.08
June 2003 .....	100,435,113.62	September 2007 .....	87,067,394.87	December 2011 .....	72,120,883.25
July 2003 .....	100,050,778.44	October 2007 .....	86,914,307.23	January 2012 .....	71,545,361.74
August 2003 .....	99,672,066.11	November 2007 .....	86,764,758.36	February 2012 .....	70,961,405.88
September 2003 .....	99,298,927.57	December 2007 .....	86,618,714.93	March 2012 .....	70,369,226.43
October 2003 .....	98,931,314.11	January 2008 .....	86,476,143.88	April 2012 .....	69,769,030.73
November 2003 .....	98,569,177.42	February 2008 .....	86,337,012.39	May 2012 .....	69,161,022.67
December 2003 .....	98,212,469.51	March 2008 .....	86,201,287.90	June 2012 .....	68,545,402.79
January 2004 .....	97,861,142.78	April 2008 .....	86,068,938.07	July 2012 .....	67,922,368.28
February 2004 .....	97,515,149.97	May 2008 .....	85,939,930.85	August 2012 .....	67,292,113.09
March 2004 .....	97,174,444.19	June 2008 .....	85,814,234.39	September 2012 .....	66,654,827.93
April 2004 .....	96,838,978.88	July 2008 .....	85,691,817.13	October 2012 .....	66,010,700.32
May 2004 .....	96,508,707.86	August 2008 .....	85,572,647.71	November 2012 .....	65,359,914.67
June 2004 .....	96,183,585.28	September 2008 .....	85,456,695.02	December 2012 .....	64,702,652.30
July 2004 .....	95,863,565.62	October 2008 .....	85,343,928.21	January 2013 .....	64,039,091.49
August 2004 .....	95,548,603.74	November 2008 .....	85,234,316.64	February 2013 .....	63,369,407.50
September 2004 .....	95,238,654.80	December 2008 .....	85,127,829.91	March 2013 .....	62,693,772.68
October 2004 .....	94,933,674.32	January 2009 .....	85,024,437.86	April 2013 .....	62,012,356.44
November 2004 .....	94,633,618.15	February 2009 .....	84,908,059.19	May 2013 .....	61,325,325.33
December 2004 .....	94,338,442.48	March 2009 .....	84,773,231.24	June 2013 .....	60,632,843.09
January 2005 .....	94,048,103.81	April 2009 .....	84,620,324.40	July 2013 .....	59,935,070.67
February 2005 .....	93,762,558.99	May 2009 .....	84,449,703.25	August 2013 .....	59,232,166.27
March 2005 .....	93,481,765.18	June 2009 .....	84,261,726.72	September 2013 .....	58,524,285.40
April 2005 .....	93,205,679.87	July 2009 .....	84,056,748.12	October 2013 .....	57,811,580.90

**Aggregate Group II First (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2013 .....	\$ 57,094,203.00	December 2015 .....	\$ 38,030,965.14	January 2018 .....	\$ 17,928,399.37
December 2013 .....	56,372,299.34	January 2016 .....	37,237,075.21	February 2018 .....	17,121,142.77
January 2014 .....	55,646,015.02	February 2016 .....	36,441,706.08	March 2018 .....	16,314,220.15
February 2014 .....	54,915,492.61	March 2016 .....	35,644,948.45	April 2018 .....	15,507,686.71
March 2014 .....	54,180,872.23	April 2016 .....	34,846,891.32	May 2018 .....	14,701,596.52
April 2014 .....	53,442,291.58	May 2016 .....	34,047,622.00	June 2018 .....	13,896,002.47
May 2014 .....	52,699,885.94	June 2016 .....	33,247,226.18	July 2018 .....	13,090,956.39
June 2014 .....	51,953,788.22	July 2016 .....	32,445,787.93	August 2018 .....	12,286,508.96
July 2014 .....	51,204,129.02	August 2016 .....	31,643,389.71	September 2018 .....	11,482,709.80
August 2014 .....	50,451,036.65	September 2016 .....	30,840,112.41	October 2018 .....	10,679,607.47
September 2014 .....	49,694,637.16	October 2016 .....	30,036,035.40	November 2018 .....	9,877,249.46
October 2014 .....	48,935,054.35	November 2016 .....	29,231,236.48	December 2018 .....	9,075,682.23
November 2014 .....	48,172,409.85	December 2016 .....	28,425,791.98	January 2019 .....	8,274,951.23
December 2014 .....	47,406,823.14	January 2017 .....	27,619,776.76	February 2019 .....	7,475,100.92
January 2015 .....	46,638,411.55	February 2017 .....	26,813,264.19	March 2019 .....	6,676,174.74
February 2015 .....	45,867,290.34	March 2017 .....	26,006,326.24	April 2019 .....	5,878,215.20
March 2015 .....	45,093,572.66	April 2017 .....	25,199,033.45	May 2019 .....	5,081,263.81
April 2015 .....	44,317,369.69	May 2017 .....	24,391,454.98	June 2019 .....	4,285,361.19
May 2015 .....	43,538,790.55	June 2017 .....	23,583,658.62	July 2019 .....	3,490,546.99
June 2015 .....	42,757,942.42	July 2017 .....	22,775,710.80	August 2019 .....	2,696,859.98
July 2015 .....	41,974,930.53	August 2017 .....	21,967,676.64	September 2019 .....	1,904,338.02
August 2015 .....	41,189,858.18	September 2017 .....	21,159,619.95	October 2019 .....	1,113,018.08
September 2015 .....	40,402,826.81	October 2017 .....	20,351,603.24	November 2019 .....	322,936.29
October 2015 .....	39,613,935.99	November 2017 .....	19,543,687.78	December 2019 and thereafter .....	0.00
November 2015 .....	38,823,283.45	December 2017 .....	18,735,933.56		

**ZA Class First Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$2,000,312.00	January 2003 .....	\$2,264,946.57	December 2004 .....	\$2,564,589.18
March 2001 .....	2,011,148.77	February 2003 .....	2,277,215.03	January 2005 .....	2,578,480.71
April 2001 .....	2,022,042.49	March 2003 .....	2,289,549.95	February 2005 .....	2,592,447.48
May 2001 .....	2,032,995.22	April 2003 .....	2,301,951.68	March 2005 .....	2,606,489.90
June 2001 .....	2,044,007.28	May 2003 .....	2,314,420.58	April 2005 .....	2,620,608.39
July 2001 .....	2,055,078.99	June 2003 .....	2,326,957.03	May 2005 .....	2,634,803.35
August 2001 .....	2,066,210.66	July 2003 .....	2,339,561.38	June 2005 .....	2,649,075.20
September 2001 .....	2,077,402.64	August 2003 .....	2,352,234.00	July 2005 .....	2,663,424.36
October 2001 .....	2,088,655.24	September 2003 .....	2,364,975.27	August 2005 .....	2,677,851.24
November 2001 .....	2,099,968.78	October 2003 .....	2,377,785.55	September 2005 .....	2,692,356.27
December 2001 .....	2,111,343.62	November 2003 .....	2,390,665.22	October 2005 .....	2,706,939.87
January 2002 .....	2,122,780.06	December 2003 .....	2,403,614.66	November 2005 .....	2,721,602.46
February 2002 .....	2,134,278.45	January 2004 .....	2,416,634.24	December 2005 .....	2,736,344.47
March 2002 .....	2,145,839.13	February 2004 .....	2,429,724.34	January 2006 .....	2,751,166.34
April 2002 .....	2,157,462.42	March 2004 .....	2,442,885.35	February 2006 .....	2,766,068.49
May 2002 .....	2,169,148.68	April 2004 .....	2,456,117.64	March 2006 .....	2,781,051.36
June 2002 .....	2,180,898.23	May 2004 .....	2,469,421.61	April 2006 .....	2,796,115.39
July 2002 .....	2,192,711.43	June 2004 .....	2,482,797.65	May 2006 .....	2,811,261.01
August 2002 .....	2,204,588.62	July 2004 .....	2,496,246.14	June 2006 .....	2,826,488.68
September 2002 .....	2,216,530.14	August 2004 .....	2,509,767.47	July 2006 .....	2,841,798.82
October 2002 .....	2,228,536.34	September 2004 .....	2,523,362.04	August 2006 .....	2,857,191.90
November 2002 .....	2,240,607.58	October 2004 .....	2,537,030.25	September 2006 .....	2,872,668.36
December 2002 .....	2,252,744.21	November 2004 .....	2,550,772.50	October 2006 .....	2,888,228.64



**ZA Class First (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2006 .....	\$2,903,873.22	April 2011 .....	\$3,866,516.80	September 2015 .....	\$5,148,279.92
December 2006 .....	2,919,602.53	May 2011 .....	3,887,460.43	October 2015 .....	5,176,166.43
January 2007 .....	2,935,417.04	June 2011 .....	3,908,517.51	November 2015 .....	5,204,204.00
February 2007 .....	2,951,317.22	July 2011 .....	3,929,688.65	December 2015 .....	5,232,393.44
March 2007 .....	2,967,303.52	August 2011 .....	3,950,974.46	January 2016 .....	5,260,735.57
April 2007 .....	2,983,376.41	September 2011 .....	3,972,375.57	February 2016 .....	5,289,231.22
May 2007 .....	2,999,536.37	October 2011 .....	3,993,892.61	March 2016 .....	5,317,881.22
June 2007 .....	3,015,783.86	November 2011 .....	4,015,526.19	April 2016 .....	5,346,686.41
July 2007 .....	3,032,119.35	December 2011 .....	4,037,276.96	May 2016 .....	5,375,647.63
August 2007 .....	3,048,543.33	January 2012 .....	4,059,145.54	June 2016 .....	5,404,765.72
September 2007 .....	3,065,056.28	February 2012 .....	4,081,132.58	July 2016 .....	5,434,041.54
October 2007 .....	3,081,658.67	March 2012 .....	4,103,238.71	August 2016 .....	5,463,475.93
November 2007 .....	3,098,350.98	April 2012 .....	4,125,464.59	September 2016 .....	5,493,069.76
December 2007 .....	3,115,133.72	May 2012 .....	4,147,810.86	October 2016 .....	5,522,823.89
January 2008 .....	3,132,007.36	June 2012 .....	4,170,278.17	November 2016 .....	5,552,739.18
February 2008 .....	3,148,972.40	July 2012 .....	4,192,867.17	December 2016 .....	5,582,816.52
March 2008 .....	3,166,029.33	August 2012 .....	4,215,578.54	January 2017 .....	5,613,056.77
April 2008 .....	3,183,178.66	September 2012 .....	4,238,412.92	February 2017 .....	5,643,460.83
May 2008 .....	3,200,420.88	October 2012 .....	4,261,370.99	March 2017 .....	5,674,029.58
June 2008 .....	3,217,756.49	November 2012 .....	4,284,453.42	April 2017 .....	5,704,763.91
July 2008 .....	3,235,186.00	December 2012 .....	4,307,660.87	May 2017 .....	5,735,664.71
August 2008 .....	3,252,709.93	January 2013 .....	4,330,994.03	June 2017 .....	5,766,732.89
September 2008 .....	3,270,328.77	February 2013 .....	4,354,453.59	July 2017 .....	5,797,969.36
October 2008 .....	3,288,043.05	March 2013 .....	4,378,040.21	August 2017 .....	5,829,375.03
November 2008 .....	3,305,853.29	April 2013 .....	4,401,754.59	September 2017 .....	5,860,950.81
December 2008 .....	3,323,759.99	May 2013 .....	4,425,597.43	October 2017 .....	5,892,697.63
January 2009 .....	3,341,763.69	June 2013 .....	4,449,569.42	November 2017 .....	5,924,616.41
February 2009 .....	3,359,864.91	July 2013 .....	4,473,671.25	December 2017 .....	5,956,708.08
March 2009 .....	3,378,064.18	August 2013 .....	4,497,903.64	January 2018 .....	5,988,973.58
April 2009 .....	3,396,362.03	September 2013 .....	4,522,267.28	February 2018 .....	6,021,413.86
May 2009 .....	3,414,758.99	October 2013 .....	4,546,762.90	March 2018 .....	6,054,029.85
June 2009 .....	3,433,255.60	November 2013 .....	4,571,391.20	April 2018 .....	6,086,822.51
July 2009 .....	3,451,852.40	December 2013 .....	4,596,152.90	May 2018 .....	6,119,792.80
August 2009 .....	3,470,549.93	January 2014 .....	4,621,048.73	June 2018 .....	6,152,941.68
September 2009 .....	3,489,348.75	February 2014 .....	4,646,079.41	July 2018 .....	6,186,270.11
October 2009 .....	3,508,249.39	March 2014 .....	4,671,245.67	August 2018 .....	6,219,779.07
November 2009 .....	3,527,252.40	April 2014 .....	4,696,548.25	September 2018 .....	6,253,469.54
December 2009 .....	3,546,358.35	May 2014 .....	4,721,987.89	October 2018 .....	6,287,342.50
January 2010 .....	3,565,567.80	June 2014 .....	4,747,565.32	November 2018 .....	6,321,398.94
February 2010 .....	3,584,881.29	July 2014 .....	4,773,281.30	December 2018 .....	6,355,639.85
March 2010 .....	3,604,299.39	August 2014 .....	4,799,136.57	January 2019 .....	6,390,066.23
April 2010 .....	3,623,822.68	September 2014 .....	4,825,131.90	February 2019 .....	6,424,679.09
May 2010 .....	3,643,451.72	October 2014 .....	4,851,268.03	March 2019 .....	6,459,479.44
June 2010 .....	3,663,187.09	November 2014 .....	4,877,545.73	April 2019 .....	6,494,468.29
July 2010 .....	3,683,029.35	December 2014 .....	4,903,965.77	May 2019 .....	6,529,646.66
August 2010 .....	3,702,979.09	January 2015 .....	4,930,528.92	June 2019 .....	6,565,015.57
September 2010 .....	3,723,036.89	February 2015 .....	4,957,235.95	July 2019 .....	6,600,576.08
October 2010 .....	3,743,203.34	March 2015 .....	4,984,087.64	August 2019 .....	6,636,329.20
November 2010 .....	3,763,479.03	April 2015 .....	5,011,084.79	September 2019 .....	6,672,275.98
December 2010 .....	3,783,864.54	May 2015 .....	5,038,228.16	October 2019 .....	6,708,417.47
January 2011 .....	3,804,360.47	June 2015 .....	5,065,518.56	November 2019 .....	6,744,754.74
February 2011 .....	3,824,967.43	July 2015 .....	5,092,956.79	December 2019 .....	6,781,288.82
March 2011 .....	3,845,686.00	August 2015 .....	5,120,543.64	January 2020 .....	6,818,020.81

***ZA Class First (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2020 .....	\$6,854,951.75	August 2020 .....	\$6,355,180.01	February 2021 .....	\$1,957,321.61
March 2020 .....	6,892,082.74	September 2020 .....	5,617,638.51	March 2021 .....	1,230,921.57
April 2020 .....	6,929,414.85	October 2020 .....	4,881,886.64	April 2021 .....	506,467.93
May 2020 .....	6,966,949.18	November 2020 .....	4,147,952.21	May 2021 and thereafter .....	0.00
June 2020 .....	7,004,686.83	December 2020 .....	3,415,862.38		
July 2020 .....	7,042,628.88	January 2021 .....	2,685,643.58		

***Segment Group II First Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance through November 2019 .....	\$61,583,662.00	November 2022 .....	\$42,722,482.04	December 2025 .....	\$19,135,357.72
December 2019 .....	61,117,786.89	December 2022 .....	42,041,177.20	January 2026 .....	18,545,534.38
January 2020 .....	60,330,286.30	January 2023 .....	41,362,199.26	February 2026 .....	17,958,260.70
February 2020 .....	59,544,127.11	February 2023 .....	40,685,560.78	March 2026 .....	17,373,537.21
March 2020 .....	58,759,342.10	March 2023 .....	40,011,273.87	April 2026 .....	16,791,364.18
April 2020 .....	57,975,963.23	April 2023 .....	39,339,350.19	May 2026 .....	16,211,741.71
May 2020 .....	57,194,021.69	May 2023 .....	38,669,801.01	June 2026 .....	15,634,669.63
June 2020 .....	56,413,547.89	June 2023 .....	38,002,637.16	July 2026 .....	15,060,147.60
July 2020 .....	55,634,571.48	July 2023 .....	37,337,869.04	August 2026 .....	14,488,175.05
August 2020 .....	55,582,717.80	August 2023 .....	36,675,506.68	September 2026 .....	13,918,751.23
September 2020 .....	55,582,717.80	September 2023 .....	36,015,559.69	October 2026 .....	13,351,875.18
October 2020 .....	55,582,717.80	October 2023 .....	35,358,037.30	November 2026 .....	12,787,545.73
November 2020 .....	55,582,717.80	November 2023 .....	34,702,948.35	December 2026 .....	12,225,761.54
December 2020 .....	55,582,717.80	December 2023 .....	34,050,301.30	January 2027 .....	11,666,521.09
January 2021 .....	55,582,717.80	January 2024 .....	33,400,104.25	February 2027 .....	11,109,822.65
February 2021 .....	55,582,717.80	February 2024 .....	32,752,364.92	March 2027 .....	10,555,664.33
March 2021 .....	55,582,717.80	March 2024 .....	32,107,090.71	April 2027 .....	10,004,044.07
April 2021 .....	55,582,717.80	April 2024 .....	31,464,288.61	May 2027 .....	9,454,959.62
May 2021 .....	55,366,702.30	May 2024 .....	30,823,965.32	June 2027 .....	8,908,408.58
June 2021 .....	54,646,212.26	June 2024 .....	30,186,127.18	July 2027 .....	8,364,388.37
July 2021 .....	53,927,738.19	July 2024 .....	29,550,780.19	August 2027 .....	7,822,896.26
August 2021 .....	53,211,302.04	August 2024 .....	28,917,930.04	September 2027 .....	7,283,929.35
September 2021 .....	52,496,925.15	September 2024 .....	28,287,582.08	October 2027 .....	6,747,484.60
October 2021 .....	51,784,628.30	October 2024 .....	27,659,741.37	November 2027 .....	6,213,558.81
November 2021 .....	51,074,431.65	November 2024 .....	27,034,412.64	December 2027 .....	5,682,148.64
December 2021 .....	50,366,354.83	December 2024 .....	26,411,600.32	January 2028 .....	5,153,250.59
January 2022 .....	49,660,416.87	January 2025 .....	25,791,308.56	February 2028 .....	4,626,861.03
February 2022 .....	48,956,636.27	February 2025 .....	25,173,541.21	March 2028 .....	4,102,976.20
March 2022 .....	48,255,030.98	March 2025 .....	24,558,301.82	April 2028 .....	3,581,592.18
April 2022 .....	47,555,618.43	April 2025 .....	23,945,593.66	May 2028 .....	3,062,704.93
May 2022 .....	46,858,415.50	May 2025 .....	23,335,419.75	June 2028 .....	2,546,310.30
June 2022 .....	46,163,438.56	June 2025 .....	22,727,782.81	July 2028 .....	2,032,403.97
July 2022 .....	45,470,703.50	July 2025 .....	22,122,685.31	August 2028 .....	1,520,981.54
August 2022 .....	44,780,225.68	August 2025 .....	21,520,129.46	September 2028 .....	1,012,038.47
September 2022 .....	44,092,019.97	September 2025 .....	20,920,117.19	October 2028 .....	505,570.09
October 2022 .....	43,406,100.79	October 2025 .....	20,322,650.22	November 2028 and thereafter .....	0.00
		November 2025 .....	19,727,730.00		

### ***Aggregate Group II Second Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$127,380,378.00	May 2005 .....	\$ 44,702,942.09	August 2009 .....	\$ 22,909,557.91
March 2001 .....	123,263,563.91	June 2005 .....	43,892,413.62	September 2009 .....	22,723,630.56
April 2001 .....	118,998,146.54	July 2005 .....	43,100,338.92	October 2009 .....	22,533,454.11
May 2001 .....	114,587,095.58	August 2005 .....	42,326,508.41	November 2009 .....	22,339,166.15
June 2001 .....	110,033,498.18	September 2005 .....	41,570,714.54	December 2009 .....	22,140,901.54
July 2001 .....	105,340,556.30	October 2005 .....	40,832,751.81	January 2010 .....	21,938,792.43
August 2001 .....	103,698,867.44	November 2005 .....	40,112,416.70	February 2010 .....	21,732,968.37
September 2001 .....	102,013,164.87	December 2005 .....	39,409,507.74	March 2010 .....	21,523,556.28
October 2001 .....	100,285,524.48	January 2006 .....	38,723,825.37	April 2010 .....	21,310,680.57
November 2001 .....	98,518,078.55	February 2006 .....	38,055,172.05	May 2010 .....	21,094,463.12
December 2001 .....	96,713,012.52	March 2006 .....	37,403,352.13	June 2010 .....	20,875,023.36
January 2002 .....	94,937,331.77	April 2006 .....	36,768,171.92	July 2010 .....	20,652,478.28
February 2002 .....	93,190,721.09	May 2006 .....	36,149,439.62	August 2010 .....	20,426,942.51
March 2002 .....	91,472,868.32	June 2006 .....	35,546,965.32	September 2010 .....	20,198,528.34
April 2002 .....	89,783,464.26	July 2006 .....	34,960,560.96	October 2010 .....	19,967,345.75
May 2002 .....	88,122,202.67	August 2006 .....	34,390,040.37	November 2010 .....	19,733,502.46
June 2002 .....	86,488,780.26	September 2006 .....	33,835,219.19	December 2010 .....	19,497,103.99
July 2002 .....	84,882,896.63	October 2006 .....	33,295,914.88	January 2011 .....	19,258,253.65
August 2002 .....	83,304,254.28	November 2006 .....	32,771,946.72	February 2011 .....	19,017,052.61
September 2002 .....	81,752,558.53	December 2006 .....	32,263,135.75	March 2011 .....	18,773,599.94
October 2002 .....	80,227,517.56	January 2007 .....	31,769,304.80	April 2011 .....	18,527,992.65
November 2002 .....	78,728,842.34	February 2007 .....	31,290,278.44	May 2011 .....	18,280,325.67
December 2002 .....	77,256,246.61	March 2007 .....	30,825,882.98	June 2011 .....	18,030,691.98
January 2003 .....	75,809,446.88	April 2007 .....	30,375,946.46	July 2011 .....	17,779,182.55
February 2003 .....	74,388,162.38	May 2007 .....	29,940,298.60	August 2011 .....	17,525,886.45
March 2003 .....	72,992,115.02	June 2007 .....	29,518,770.84	September 2011 .....	17,270,890.82
April 2003 .....	71,621,029.42	July 2007 .....	29,111,196.27	October 2011 .....	17,014,280.97
May 2003 .....	70,274,632.83	August 2007 .....	28,717,409.65	November 2011 .....	16,756,140.34
June 2003 .....	68,952,655.14	September 2007 .....	28,337,247.37	December 2011 .....	16,496,550.58
July 2003 .....	67,654,828.83	October 2007 .....	27,970,547.47	January 2012 .....	16,235,591.59
August 2003 .....	66,380,888.97	November 2007 .....	27,617,149.57	February 2012 .....	15,973,341.50
September 2003 .....	65,130,573.20	December 2007 .....	27,276,894.92	March 2012 .....	15,709,876.74
October 2003 .....	63,903,621.68	January 2008 .....	26,949,626.33	April 2012 .....	15,445,272.08
November 2003 .....	62,699,777.07	February 2008 .....	26,635,188.19	May 2012 .....	15,179,600.62
December 2003 .....	61,518,784.54	March 2008 .....	26,333,426.43	June 2012 .....	14,912,933.84
January 2004 .....	60,360,391.72	April 2008 .....	26,044,188.53	July 2012 .....	14,645,341.63
February 2004 .....	59,224,348.67	May 2008 .....	25,767,323.50	August 2012 .....	14,376,892.32
March 2004 .....	58,110,407.87	June 2008 .....	25,502,681.84	September 2012 .....	14,107,652.71
April 2004 .....	57,018,324.23	July 2008 .....	25,250,115.57	October 2012 .....	13,837,688.08
May 2004 .....	55,947,854.99	August 2008 .....	25,011,677.67	November 2012 .....	13,567,062.22
June 2004 .....	54,898,759.78	September 2008 .....	24,790,945.77	December 2012 .....	13,295,837.48
July 2004 .....	53,870,800.55	October 2008 .....	24,587,659.81	January 2013 .....	13,024,074.79
August 2004 .....	52,863,741.56	November 2008 .....	24,401,562.82	February 2013 .....	12,751,833.64
September 2004 .....	51,877,349.36	December 2008 .....	24,232,400.96	March 2013 .....	12,479,172.16
October 2004 .....	50,911,392.78	January 2009 .....	24,079,923.42	April 2013 .....	12,206,147.14
November 2004 .....	49,965,642.88	February 2009 .....	23,927,831.06	May 2013 .....	11,932,814.02
December 2004 .....	49,039,872.97	March 2009 .....	23,770,446.16	June 2013 .....	11,659,226.94
January 2005 .....	48,133,858.55	April 2009 .....	23,607,926.73	July 2013 .....	11,385,438.75
February 2005 .....	47,247,377.32	May 2009 .....	23,440,427.74	August 2013 .....	11,111,501.05
March 2005 .....	46,380,209.14	June 2009 .....	23,268,101.12	September 2013 .....	10,837,464.21
April 2005 .....	45,532,136.02	July 2009 .....	23,091,095.82	October 2013 .....	10,563,377.36

**Aggregate Group II Second (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2013 .....	\$ 10,289,288.45	January 2015 .....	\$ 6,476,023.19	March 2016 .....	\$ 2,775,199.86
December 2013 .....	10,015,244.28	February 2015 .....	6,206,910.40	April 2016 .....	2,517,264.66
January 2014 .....	9,741,290.47	March 2015 .....	5,938,417.29	May 2016 .....	2,260,307.47
February 2014 .....	9,467,471.52	April 2015 .....	5,670,574.60	June 2016 .....	2,004,348.48
March 2014 .....	9,193,830.84	May 2015 .....	5,403,412.19	July 2016 .....	1,749,407.22
April 2014 .....	8,920,410.73	June 2015 .....	5,136,959.12	August 2016 .....	1,495,502.59
May 2014 .....	8,647,252.43	July 2015 .....	4,871,243.61	September 2016 .....	1,242,652.87
June 2014 .....	8,374,396.13	August 2015 .....	4,606,293.07	October 2016 .....	990,875.72
July 2014 .....	8,101,881.01	September 2015 .....	4,342,134.13	November 2016 .....	740,188.20
August 2014 .....	7,829,745.20	October 2015 .....	4,078,792.65	December 2016 .....	490,606.79
September 2014 .....	7,558,025.89	November 2015 .....	3,816,293.73	January 2017 .....	242,147.41
October 2014 .....	7,286,759.26	December 2015 .....	3,554,661.73	February 2017 and thereafter .....	0.00
November 2014 .....	7,015,980.56	January 2016 .....	3,293,920.26		
December 2014 .....	6,745,724.07	February 2016 .....	3,034,092.23		

**ZA Class Second Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance through July 2008 .....	\$2,000,312.00	May 2009 .....	\$1,725,451.64	April 2010 .....	\$ 855,736.63
August 2008 .....	1,998,114.25	June 2009 .....	1,669,074.75	May 2010 .....	751,516.15
September 2008 .....	1,989,992.59	July 2009 .....	1,607,867.27	June 2010 .....	643,492.90
October 2008 .....	1,976,065.25	August 2009 .....	1,541,929.76	July 2010 .....	531,752.16
November 2008 .....	1,956,447.04	September 2009 .....	1,471,361.31	August 2010 .....	416,377.95
December 2008 .....	1,931,251.10	October 2009 .....	1,396,259.55	September 2010 .....	297,452.98
January 2009 .....	1,900,588.94	November 2009 .....	1,316,720.65	October 2010 .....	175,058.75
February 2009 .....	1,864,570.43	December 2009 .....	1,232,839.36	November 2010 .....	49,275.51
March 2009 .....	1,823,303.84	January 2010 .....	1,144,709.04	December 2010 and thereafter .....	0.00
April 2009 .....	1,776,895.87	February 2010 .....	1,052,421.65		
		March 2010 .....	956,067.77		

**Segment Group II Second Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance through November 2010 .....	\$61,583,662.00	March 2012 .....	\$59,220,441.84	September 2013 .....	\$55,838,942.67
December 2010 .....	61,503,841.29	April 2012 .....	59,048,203.48	October 2013 .....	55,636,615.81
January 2011 .....	61,371,515.91	May 2012 .....	58,873,827.15	November 2013 .....	55,433,090.18
February 2011 .....	61,236,035.03	June 2012 .....	58,697,372.52	December 2013 .....	55,228,410.24
March 2011 .....	61,097,474.11	July 2012 .....	58,518,898.30	January 2014 .....	55,022,619.73
April 2011 .....	60,955,907.47	August 2012 .....	58,338,462.29	February 2014 .....	54,815,761.62
May 2011 .....	60,811,408.31	September 2012 .....	58,156,121.36	March 2014 .....	54,607,878.18
June 2011 .....	60,664,048.67	October 2012 .....	57,971,931.47	April 2014 .....	54,399,010.99
July 2011 .....	60,513,899.51	November 2012 .....	57,785,947.67	May 2014 .....	54,189,200.88
August 2011 .....	60,361,030.66	December 2012 .....	57,598,224.16	June 2014 .....	53,978,488.03
September 2011 .....	60,205,510.90	January 2013 .....	57,408,814.24	July 2014 .....	53,766,911.93
October 2011 .....	60,047,407.94	February 2013 .....	57,217,770.36	August 2014 .....	53,554,511.38
November 2011 .....	59,886,788.43	March 2013 .....	57,025,144.12	September 2014 .....	53,341,324.54
December 2011 .....	59,723,717.98	April 2013 .....	56,830,986.28	October 2014 .....	53,127,388.91
January 2012 .....	59,558,261.18	May 2013 .....	56,635,346.78	November 2014 .....	52,912,741.32
February 2012 .....	59,390,481.61	June 2013 .....	56,438,274.75	December 2014 .....	52,697,418.00
		July 2013 .....	56,239,818.50	January 2015 .....	52,481,454.54
		August 2013 .....	56,040,025.56	February 2015 .....	52,264,885.89

**Segment Group II Second (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
March 2015 .....	\$52,047,746.43	August 2019 .....	\$33,591,664.00	January 2024 .....	\$14,344,169.73
April 2015 .....	51,830,069.90	September 2019 .....	33,173,695.16	February 2024 .....	14,039,252.92
May 2015 .....	51,611,889.47	October 2019 .....	32,757,706.38	March 2024 .....	13,736,472.08
June 2015 .....	51,393,237.72	November 2019 .....	32,343,710.76	April 2024 .....	13,435,822.90
July 2015 .....	51,174,146.65	December 2019 .....	31,931,720.87	May 2024 .....	13,137,300.88
August 2015 .....	50,954,647.69	January 2020 .....	31,521,748.77	June 2024 .....	12,840,901.37
September 2015 .....	50,734,771.71	February 2020 .....	31,113,805.99	July 2024 .....	12,546,619.54
October 2015 .....	50,514,549.03	March 2020 .....	30,707,903.55	August 2024 .....	12,254,450.43
November 2015 .....	50,294,009.43	April 2020 .....	30,304,051.97	September 2024 .....	11,964,388.92
December 2015 .....	50,073,182.13	May 2020 .....	29,902,261.31	October 2024 .....	11,676,429.73
January 2016 .....	49,852,095.85	June 2020 .....	29,502,541.14	November 2024 .....	11,390,567.43
February 2016 .....	49,630,778.77	July 2020 .....	29,104,900.55	December 2024 .....	11,106,796.49
March 2016 .....	49,409,258.55	August 2020 .....	28,709,348.20	January 2025 .....	10,825,111.20
April 2016 .....	49,187,562.35	September 2020 .....	28,315,892.27	February 2025 .....	10,545,505.73
May 2016 .....	48,965,716.84	October 2020 .....	27,924,540.52	March 2025 .....	10,267,974.13
June 2016 .....	48,743,748.17	November 2020 .....	27,535,300.28	April 2025 .....	9,992,510.32
July 2016 .....	48,521,682.03	December 2020 .....	27,148,178.45	May 2025 .....	9,719,108.09
August 2016 .....	48,299,543.61	January 2021 .....	26,763,181.51	June 2025 .....	9,447,761.11
September 2016 .....	48,077,357.63	February 2021 .....	26,380,315.56	July 2025 .....	9,178,462.95
October 2016 .....	47,855,148.37	March 2021 .....	25,999,586.27	August 2025 .....	8,911,207.06
November 2016 .....	47,632,939.60	April 2021 .....	25,620,998.94	September 2025 .....	8,645,986.77
December 2016 .....	47,410,754.68	May 2021 .....	25,244,558.49	October 2025 .....	8,382,795.32
January 2017 .....	47,188,616.51	June 2021 .....	24,870,269.47	November 2025 .....	8,121,625.84
February 2017 .....	46,961,372.93	July 2021 .....	24,498,136.03	December 2025 .....	7,862,471.36
March 2017 .....	46,493,225.32	August 2021 .....	24,128,162.01	January 2026 .....	7,605,324.81
April 2017 .....	46,026,356.93	September 2021 .....	23,760,350.87	February 2026 .....	7,350,179.03
May 2017 .....	45,560,802.66	October 2021 .....	23,394,705.73	March 2026 .....	7,097,026.78
June 2017 .....	45,096,596.45	November 2021 .....	23,031,229.37	April 2026 .....	6,845,860.71
July 2017 .....	44,633,771.36	December 2021 .....	22,669,924.27	May 2026 .....	6,596,673.40
August 2017 .....	44,172,359.51	January 2022 .....	22,310,792.54	June 2026 .....	6,349,457.35
September 2017 .....	43,712,392.17	February 2022 .....	21,953,836.01	July 2026 .....	6,104,204.96
October 2017 .....	43,253,899.70	March 2022 .....	21,599,056.20	August 2026 .....	5,860,908.58
November 2017 .....	42,796,911.63	April 2022 .....	21,246,454.30	September 2026 .....	5,619,560.46
December 2017 .....	42,341,456.66	May 2022 .....	20,896,031.23	October 2026 .....	5,380,152.81
January 2018 .....	41,887,562.64	June 2022 .....	20,547,787.62	November 2026 .....	5,142,677.73
February 2018 .....	41,435,256.63	July 2022 .....	20,201,723.81	December 2026 .....	4,907,127.29
March 2018 .....	40,984,564.89	August 2022 .....	19,857,839.85	January 2027 .....	4,673,493.48
April 2018 .....	40,535,512.90	September 2022 .....	19,516,135.54	February 2027 .....	4,441,768.21
May 2018 .....	40,088,125.36	October 2022 .....	19,176,610.42	March 2027 .....	4,211,943.37
June 2018 .....	39,642,426.25	November 2022 .....	18,839,263.74	April 2027 .....	3,984,010.75
July 2018 .....	39,198,438.77	December 2022 .....	18,504,094.53	May 2027 .....	3,757,962.11
August 2018 .....	38,756,185.44	January 2023 .....	18,171,101.55	June 2027 .....	3,533,789.17
September 2018 .....	38,315,688.02	February 2023 .....	17,840,283.33	July 2027 .....	3,311,483.55
October 2018 .....	37,876,967.62	March 2023 .....	17,511,638.16	August 2027 .....	3,091,036.88
November 2018 .....	37,440,044.63	April 2023 .....	17,185,164.11	September 2027 .....	2,872,440.69
December 2018 .....	37,004,938.78	May 2023 .....	16,860,858.99	October 2027 .....	2,655,686.51
January 2019 .....	36,571,669.14	June 2023 .....	16,538,720.44	November 2027 .....	2,440,765.80
February 2019 .....	36,140,254.12	July 2023 .....	16,218,745.84	December 2027 .....	2,227,669.98
March 2019 .....	35,710,711.51	August 2023 .....	15,900,932.39	January 2028 .....	2,016,390.45
April 2019 .....	35,283,058.48	September 2023 .....	15,585,277.06	February 2028 .....	1,806,918.55
May 2019 .....	34,857,311.55	October 2023 .....	15,271,776.63	March 2028 .....	1,599,245.60
June 2019 .....	34,433,486.69	November 2023 .....	14,960,427.71	April 2028 .....	1,393,362.87
July 2019 .....	34,011,599.25	December 2023 .....	14,651,226.67	May 2028 .....	1,189,261.62



**Segment Group II Second (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
June 2028 .....	\$ 986,933.08	October 2028 .....	\$ 195,169.32
July 2028 .....	786,368.42	November 2028 and thereafter .....	0.00
August 2028 .....	587,558.82		
September 2028 .....	390,495.41		

**Aggregate Group II Third Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$127,380,378.00	October 2004 .....	\$ 50,911,392.78	June 2008 .....	\$ 16,701,655.97
March 2001 .....	123,263,563.91	November 2004 .....	49,965,642.88	July 2008 .....	16,486,584.87
April 2001 .....	118,998,146.54	December 2004 .....	49,039,872.97	August 2008 .....	16,292,986.68
May 2001 .....	114,587,095.58	January 2005 .....	48,133,858.55	September 2008 .....	16,120,509.61
June 2001 .....	110,033,498.18	February 2005 .....	47,247,377.32	October 2008 .....	15,968,806.60
July 2001 .....	105,340,556.30	March 2005 .....	46,180,131.53	November 2008 .....	15,837,535.26
August 2001 .....	103,698,867.44	April 2005 .....	44,795,420.46	December 2008 .....	15,726,357.81
September 2001 .....	102,013,164.87	May 2005 .....	43,450,312.89	January 2009 .....	15,634,941.00
October 2001 .....	100,285,524.48	June 2005 .....	42,144,217.48	February 2009 .....	15,546,904.75
November 2001 .....	98,518,078.55	July 2005 .....	40,876,550.61	March 2009 .....	15,456,491.79
December 2001 .....	96,713,012.52	August 2005 .....	39,646,736.29	April 2009 .....	15,363,782.04
January 2002 .....	94,937,331.77	September 2005 .....	38,454,206.06	May 2009 .....	15,268,853.78
February 2002 .....	93,190,721.09	October 2005 .....	37,298,398.89	June 2009 .....	15,171,783.62
March 2002 .....	91,472,868.32	November 2005 .....	36,178,761.09	July 2009 .....	15,072,646.55
April 2002 .....	89,783,464.26	December 2005 .....	35,094,746.22	August 2009 .....	14,971,516.01
May 2002 .....	88,122,202.67	January 2006 .....	34,045,815.03	September 2009 .....	14,868,463.87
June 2002 .....	86,488,780.26	February 2006 .....	33,031,435.29	October 2009 .....	14,763,560.46
July 2002 .....	84,882,896.63	March 2006 .....	32,051,081.80	November 2009 .....	14,656,874.64
August 2002 .....	83,304,254.28	April 2006 .....	31,104,236.23	December 2009 .....	14,548,473.78
September 2002 .....	81,752,558.53	May 2006 .....	30,190,387.07	January 2010 .....	14,438,423.79
October 2002 .....	80,227,517.56	June 2006 .....	29,309,029.54	February 2010 .....	14,326,789.19
November 2002 .....	78,728,842.34	July 2006 .....	28,459,665.48	March 2010 .....	14,213,633.09
December 2002 .....	77,256,246.61	August 2006 .....	27,641,803.33	April 2010 .....	14,099,017.24
January 2003 .....	75,809,446.88	September 2006 .....	26,854,957.96	May 2010 .....	13,983,002.02
February 2003 .....	74,388,162.38	October 2006 .....	26,098,650.66	June 2010 .....	13,865,646.51
March 2003 .....	72,992,115.02	November 2006 .....	25,372,409.05	July 2010 .....	13,747,008.51
April 2003 .....	71,621,029.42	December 2006 .....	24,675,766.96	August 2010 .....	13,627,144.50
May 2003 .....	70,274,632.83	January 2007 .....	24,008,264.39	September 2010 .....	13,506,109.76
June 2003 .....	68,952,655.14	February 2007 .....	23,369,447.43	October 2010 .....	13,383,958.31
July 2003 .....	67,654,828.83	March 2007 .....	22,758,868.17	November 2010 .....	13,260,742.98
August 2003 .....	66,380,888.97	April 2007 .....	22,176,084.63	December 2010 .....	13,136,515.42
September 2003 .....	65,130,573.20	May 2007 .....	21,620,660.69	January 2011 .....	13,011,326.09
October 2003 .....	63,903,621.68	June 2007 .....	21,092,166.01	February 2011 .....	12,885,224.35
November 2003 .....	62,699,777.07	July 2007 .....	20,590,175.98	March 2011 .....	12,758,258.41
December 2003 .....	61,518,784.54	August 2007 .....	20,114,271.60	April 2011 .....	12,630,475.41
January 2004 .....	60,360,391.72	September 2007 .....	19,664,039.45	May 2011 .....	12,501,921.38
February 2004 .....	59,224,348.67	October 2007 .....	19,239,071.63	June 2011 .....	12,372,641.31
March 2004 .....	58,110,407.87	November 2007 .....	18,838,965.65	July 2011 .....	12,242,679.16
April 2004 .....	57,018,324.23	December 2007 .....	18,463,324.39	August 2011 .....	12,112,077.84
May 2004 .....	55,947,854.99	January 2008 .....	18,111,756.01	September 2011 .....	11,980,879.29
June 2004 .....	54,898,759.78	February 2008 .....	17,783,873.93	October 2011 .....	11,849,124.46
July 2004 .....	53,870,800.55	March 2008 .....	17,479,296.71	November 2011 .....	11,716,853.31
August 2004 .....	52,863,741.56	April 2008 .....	17,197,648.01	December 2011 .....	11,584,104.89
September 2004 .....	51,877,349.36	May 2008 .....	16,938,556.54	January 2012 .....	11,450,917.31

**Aggregate Group II Third (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2012 .....	\$ 11,317,327.76	November 2014 .....	\$ 6,879,965.63	July 2017 .....	\$ 2,973,514.16
March 2012 .....	11,183,372.54	December 2014 .....	6,749,347.84	August 2017 .....	2,861,985.82
April 2012 .....	11,049,087.07	January 2015 .....	6,619,171.49	September 2017 .....	2,751,162.27
May 2012 .....	10,914,505.93	February 2015 .....	6,489,450.38	October 2017 .....	2,641,047.02
June 2012 .....	10,779,662.82	March 2015 .....	6,360,197.88	November 2017 .....	2,531,643.38
July 2012 .....	10,644,590.65	April 2015 .....	6,231,426.92	December 2017 .....	2,422,954.42
August 2012 .....	10,509,321.48	May 2015 .....	6,103,150.04	January 2018 .....	2,314,983.01
September 2012 .....	10,373,886.60	June 2015 .....	5,975,379.32	February 2018 .....	2,207,731.82
October 2012 .....	10,238,316.50	July 2015 .....	5,848,126.48	March 2018 .....	2,101,203.33
November 2012 .....	10,102,640.93	August 2015 .....	5,721,402.81	April 2018 .....	1,995,399.79
December 2012 .....	9,966,888.85	September 2015 .....	5,595,219.24	May 2018 .....	1,890,323.31
January 2013 .....	9,831,088.50	October 2015 .....	5,469,586.29	June 2018 .....	1,785,975.78
February 2013 .....	9,695,267.41	November 2015 .....	5,344,514.14	July 2018 .....	1,682,358.92
March 2013 .....	9,559,452.37	December 2015 .....	5,220,012.58	August 2018 .....	1,579,474.27
April 2013 .....	9,423,669.50	January 2016 .....	5,096,091.06	September 2018 .....	1,477,323.22
May 2013 .....	9,287,944.22	February 2016 .....	4,972,758.68	October 2018 .....	1,375,906.95
June 2013 .....	9,152,301.28	March 2016 .....	4,850,024.19	November 2018 .....	1,275,226.52
July 2013 .....	9,016,764.80	April 2016 .....	4,727,896.01	December 2018 .....	1,175,282.79
August 2013 .....	8,881,358.21	May 2016 .....	4,606,382.23	January 2019 .....	1,076,076.51
September 2013 .....	8,746,104.34	June 2016 .....	4,485,490.64	February 2019 .....	977,608.23
October 2013 .....	8,611,025.41	July 2016 .....	4,365,228.68	March 2019 .....	879,878.39
November 2013 .....	8,476,142.99	August 2016 .....	4,245,603.52	April 2019 .....	782,887.26
December 2013 .....	8,341,478.11	September 2016 .....	4,126,622.01	May 2019 .....	686,634.99
January 2014 .....	8,207,051.16	October 2016 .....	4,008,290.71	June 2019 .....	591,121.58
February 2014 .....	8,072,882.00	November 2016 .....	3,890,615.90	July 2019 .....	496,346.89
March 2014 .....	7,938,989.92	December 2016 .....	3,773,603.57	August 2019 .....	402,310.67
April 2014 .....	7,805,393.64	January 2017 .....	3,657,259.43	September 2019 .....	309,012.52
May 2014 .....	7,672,111.37	February 2017 .....	3,541,588.96	October 2019 .....	216,451.94
June 2014 .....	7,539,160.77	March 2017 .....	3,426,597.32	November 2019 .....	124,628.29
July 2014 .....	7,406,559.00	April 2017 .....	3,312,289.46	December 2019 .....	33,540.83
August 2014 .....	7,274,322.69	May 2017 .....	3,198,670.07	January 2020 and thereafter .....	0.00
September 2014 .....	7,142,468.00	June 2017 .....	3,085,743.57		
October 2014 .....	7,011,010.59				

**Segment Group II Third Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$61,583,662.00	May 2002 .....	\$39,487,398.00	August 2003 .....	\$20,480,698.66
March 2001 .....	61,583,662.00	June 2002 .....	37,975,649.32	September 2003 .....	19,470,472.39
April 2001 .....	60,722,099.19	July 2002 .....	36,501,434.50	October 2003 .....	18,489,324.24
May 2001 .....	59,220,123.80	August 2002 .....	35,064,130.74	November 2003 .....	17,536,753.61
June 2001 .....	57,674,208.80	September 2002 .....	33,663,124.17	December 2003 .....	16,612,267.22
July 2001 .....	56,087,033.03	October 2002 .....	32,297,809.74	January 2004 .....	15,715,378.97
August 2001 .....	54,461,360.00	November 2002 .....	30,967,591.12	February 2004 .....	14,845,609.87
September 2001 .....	52,800,031.90	December 2002 .....	29,671,880.55	March 2004 .....	14,002,487.95
October 2001 .....	51,105,963.45	January 2003 .....	28,410,098.75	April 2004 .....	13,185,548.13
November 2001 .....	49,382,135.55	February 2003 .....	27,181,674.78	May 2004 .....	12,394,332.16
December 2001 .....	47,631,588.68	March 2003 .....	25,986,045.97	June 2004 .....	11,628,388.53
January 2002 .....	45,922,507.15	April 2003 .....	24,822,657.76	July 2004 .....	10,887,272.33
February 2002 .....	44,254,211.90	May 2003 .....	23,690,963.64	August 2004 .....	10,170,545.23
March 2002 .....	42,626,033.59	June 2003 .....	22,590,424.99	September 2004 .....	9,477,775.35
April 2002 .....	41,037,312.41	July 2003 .....	21,520,511.03	October 2004 .....	8,808,537.16



***Segment Group II Third (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2004 .....	\$ 8,162,411.43	April 2009 .....	\$ 6,000,941.21	September 2013 .....	\$ 6,000,941.21
December 2004 .....	7,538,985.12	May 2009 .....	6,000,941.21	October 2013 .....	6,000,941.21
January 2005 .....	6,937,851.32	June 2009 .....	6,000,941.21	November 2013 .....	6,000,941.21
February 2005 .....	6,358,609.13	July 2009 .....	6,000,941.21	December 2013 .....	6,000,941.21
March 2005 .....	6,000,941.21	August 2009 .....	6,000,941.21	January 2014 .....	6,000,941.21
April 2005 .....	6,000,941.21	September 2009 .....	6,000,941.21	February 2014 .....	6,000,941.21
May 2005 .....	6,000,941.21	October 2009 .....	6,000,941.21	March 2014 .....	6,000,941.21
June 2005 .....	6,000,941.21	November 2009 .....	6,000,941.21	April 2014 .....	6,000,941.21
July 2005 .....	6,000,941.21	December 2009 .....	6,000,941.21	May 2014 .....	6,000,941.21
August 2005 .....	6,000,941.21	January 2010 .....	6,000,941.21	June 2014 .....	6,000,941.21
September 2005 .....	6,000,941.21	February 2010 .....	6,000,941.21	July 2014 .....	6,000,941.21
October 2005 .....	6,000,941.21	March 2010 .....	6,000,941.21	August 2014 .....	6,000,941.21
November 2005 .....	6,000,941.21	April 2010 .....	6,000,941.21	September 2014 .....	6,000,941.21
December 2005 .....	6,000,941.21	May 2010 .....	6,000,941.21	October 2014 .....	6,000,941.21
January 2006 .....	6,000,941.21	June 2010 .....	6,000,941.21	November 2014 .....	6,000,941.21
February 2006 .....	6,000,941.21	July 2010 .....	6,000,941.21	December 2014 .....	6,000,941.21
March 2006 .....	6,000,941.21	August 2010 .....	6,000,941.21	January 2015 .....	6,000,941.21
April 2006 .....	6,000,941.21	September 2010 .....	6,000,941.21	February 2015 .....	6,000,941.21
May 2006 .....	6,000,941.21	October 2010 .....	6,000,941.21	March 2015 .....	6,000,941.21
June 2006 .....	6,000,941.21	November 2010 .....	6,000,941.21	April 2015 .....	6,000,941.21
July 2006 .....	6,000,941.21	December 2010 .....	6,000,941.21	May 2015 .....	6,000,941.21
August 2006 .....	6,000,941.21	January 2011 .....	6,000,941.21	June 2015 .....	6,000,941.21
September 2006 .....	6,000,941.21	February 2011 .....	6,000,941.21	July 2015 .....	6,000,941.21
October 2006 .....	6,000,941.21	March 2011 .....	6,000,941.21	August 2015 .....	6,000,941.21
November 2006 .....	6,000,941.21	April 2011 .....	6,000,941.21	September 2015 .....	6,000,941.21
December 2006 .....	6,000,941.21	May 2011 .....	6,000,941.21	October 2015 .....	6,000,941.21
January 2007 .....	6,000,941.21	June 2011 .....	6,000,941.21	November 2015 .....	6,000,941.21
February 2007 .....	6,000,941.21	July 2011 .....	6,000,941.21	December 2015 .....	6,000,941.21
March 2007 .....	6,000,941.21	August 2011 .....	6,000,941.21	January 2016 .....	6,000,941.21
April 2007 .....	6,000,941.21	September 2011 .....	6,000,941.21	February 2016 .....	6,000,941.21
May 2007 .....	6,000,941.21	October 2011 .....	6,000,941.21	March 2016 .....	6,000,941.21
June 2007 .....	6,000,941.21	November 2011 .....	6,000,941.21	April 2016 .....	6,000,941.21
July 2007 .....	6,000,941.21	December 2011 .....	6,000,941.21	May 2016 .....	6,000,941.21
August 2007 .....	6,000,941.21	January 2012 .....	6,000,941.21	June 2016 .....	6,000,941.21
September 2007 .....	6,000,941.21	February 2012 .....	6,000,941.21	July 2016 .....	6,000,941.21
October 2007 .....	6,000,941.21	March 2012 .....	6,000,941.21	August 2016 .....	6,000,941.21
November 2007 .....	6,000,941.21	April 2012 .....	6,000,941.21	September 2016 .....	6,000,941.21
December 2007 .....	6,000,941.21	May 2012 .....	6,000,941.21	October 2016 .....	6,000,941.21
January 2008 .....	6,000,941.21	June 2012 .....	6,000,941.21	November 2016 .....	6,000,941.21
February 2008 .....	6,000,941.21	July 2012 .....	6,000,941.21	December 2016 .....	6,000,941.21
March 2008 .....	6,000,941.21	August 2012 .....	6,000,941.21	January 2017 .....	6,000,941.21
April 2008 .....	6,000,941.21	September 2012 .....	6,000,941.21	February 2017 .....	6,000,941.21
May 2008 .....	6,000,941.21	October 2012 .....	6,000,941.21	March 2017 .....	6,000,941.21
June 2008 .....	6,000,941.21	November 2012 .....	6,000,941.21	April 2017 .....	6,000,941.21
July 2008 .....	6,000,941.21	December 2012 .....	6,000,941.21	May 2017 .....	6,000,941.21
August 2008 .....	6,000,941.21	January 2013 .....	6,000,941.21	June 2017 .....	6,000,941.21
September 2008 .....	6,000,941.21	February 2013 .....	6,000,941.21	July 2017 .....	6,000,941.21
October 2008 .....	6,000,941.21	March 2013 .....	6,000,941.21	August 2017 .....	6,000,941.21
November 2008 .....	6,000,941.21	April 2013 .....	6,000,941.21	September 2017 .....	6,000,941.21
December 2008 .....	6,000,941.21	May 2013 .....	6,000,941.21	October 2017 .....	6,000,941.21
January 2009 .....	6,000,941.21	June 2013 .....	6,000,941.21	November 2017 .....	6,000,941.21
February 2009 .....	6,000,941.21	July 2013 .....	6,000,941.21	December 2017 .....	6,000,941.21
March 2009 .....	6,000,941.21	August 2013 .....	6,000,941.21	January 2018 .....	6,000,941.21

***Segment Group II Third (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2018 .....	\$ 6,000,941.21	October 2021 .....	\$ 4,214,009.74	June 2025 .....	\$ 1,542,738.35
March 2018 .....	6,000,941.21	November 2021 .....	4,139,421.77	July 2025 .....	1,495,390.73
April 2018 .....	6,000,941.21	December 2021 .....	4,065,524.22	August 2025 .....	1,448,580.09
May 2018 .....	6,000,941.21	January 2022 .....	3,992,314.26	September 2025 .....	1,402,302.63
June 2018 .....	6,000,941.21	February 2022 .....	3,919,789.05	October 2025 .....	1,356,554.52
July 2018 .....	6,000,941.21	March 2022 .....	3,847,945.69	November 2025 .....	1,311,331.97
August 2018 .....	6,000,941.21	April 2022 .....	3,776,781.21	December 2025 .....	1,266,631.16
September 2018 .....	6,000,941.21	May 2022 .....	3,706,292.62	January 2026 .....	1,222,448.28
October 2018 .....	6,000,941.21	June 2022 .....	3,636,476.88	February 2026 .....	1,178,779.52
November 2018 .....	6,000,941.21	July 2022 .....	3,567,330.88	March 2026 .....	1,135,621.07
December 2018 .....	6,000,941.21	August 2022 .....	3,498,851.50	April 2026 .....	1,092,969.15
January 2019 .....	6,000,941.21	September 2022 .....	3,431,035.56	May 2026 .....	1,050,819.95
February 2019 .....	6,000,941.21	October 2022 .....	3,363,879.84	June 2026 .....	1,009,169.67
March 2019 .....	6,000,941.21	November 2022 .....	3,297,381.10	July 2026 .....	968,014.53
April 2019 .....	6,000,941.21	December 2022 .....	3,231,536.05	August 2026 .....	927,350.76
May 2019 .....	6,000,941.21	January 2023 .....	3,166,341.36	September 2026 .....	887,174.56
June 2019 .....	6,000,941.21	February 2023 .....	3,101,793.69	October 2026 .....	847,482.17
July 2019 .....	6,000,941.21	March 2023 .....	3,037,889.63	November 2026 .....	808,269.84
August 2019 .....	6,000,941.21	April 2023 .....	2,974,625.78	December 2026 .....	769,533.80
September 2019 .....	6,000,941.21	May 2023 .....	2,911,998.69	January 2027 .....	731,270.31
October 2019 .....	6,000,941.21	June 2023 .....	2,850,004.88	February 2027 .....	693,475.63
November 2019 .....	6,000,941.21	July 2023 .....	2,788,640.85	March 2027 .....	656,146.02
December 2019 .....	6,000,941.21	August 2023 .....	2,727,903.08	April 2027 .....	619,277.78
January 2020 .....	5,944,129.91	September 2023 .....	2,667,788.02	May 2027 .....	582,867.19
February 2020 .....	5,854,512.12	October 2023 .....	2,608,292.09	June 2027 .....	546,910.54
March 2020 .....	5,765,627.60	November 2023 .....	2,549,411.71	July 2027 .....	511,404.15
April 2020 .....	5,677,475.16	December 2023 .....	2,491,143.26	August 2027 .....	476,344.34
May 2020 .....	5,590,053.52	January 2024 .....	2,433,483.10	September 2027 .....	441,727.44
June 2020 .....	5,503,361.28	February 2024 .....	2,376,427.58	October 2027 .....	407,549.79
July 2020 .....	5,417,396.97	March 2024 .....	2,319,973.05	November 2027 .....	373,807.75
August 2020 .....	5,332,159.00	April 2024 .....	2,264,115.81	December 2027 .....	340,497.68
September 2020 .....	5,247,645.72	May 2024 .....	2,208,852.16	January 2028 .....	307,615.98
October 2020 .....	5,163,855.35	June 2024 .....	2,154,178.40	February 2028 .....	275,159.02
November 2020 .....	5,080,786.06	July 2024 .....	2,100,090.79	March 2028 .....	243,123.21
December 2020 .....	4,998,435.93	August 2024 .....	2,046,585.61	April 2028 .....	211,504.98
January 2021 .....	4,916,802.95	September 2024 .....	1,993,659.10	May 2028 .....	180,300.76
February 2021 .....	4,835,885.03	October 2024 .....	1,941,307.52	June 2028 .....	149,506.99
March 2021 .....	4,755,680.01	November 2024 .....	1,889,527.08	July 2028 .....	119,120.14
April 2021 .....	4,676,185.66	December 2024 .....	1,838,314.01	August 2028 .....	89,136.68
May 2021 .....	4,597,399.67	January 2025 .....	1,787,664.55	September 2028 .....	59,553.10
June 2021 .....	4,519,319.67	February 2025 .....	1,737,574.88	October 2028 .....	30,365.91
July 2021 .....	4,441,943.21	March 2025 .....	1,688,041.24	November 2028 and thereafter .....	0.00
August 2021 .....	4,365,267.80	April 2025 .....	1,639,059.80		
September 2021 .....	4,289,290.85	May 2025 .....	1,590,626.77		

***Aggregate Group II Fourth Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$127,380,378.00	June 2001 .....	\$110,033,498.18	October 2001 .....	\$100,285,524.48
March 2001 .....	123,263,563.91	July 2001 .....	105,340,556.30	November 2001 .....	98,518,078.55
April 2001 .....	118,998,146.54	August 2001 .....	103,698,867.44	December 2001 .....	96,713,012.52
May 2001 .....	114,587,095.58	September 2001 .....	102,013,164.87	January 2002 .....	94,937,331.77

***Aggregate Group II Fourth (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2002 .....	\$ 93,190,721.09	November 2003 .....	\$ 56,566,508.21	August 2005 .....	\$ 17,703,550.36
March 2002 .....	91,472,868.32	December 2003 .....	54,150,801.31	September 2005 .....	16,407,499.88
April 2002 .....	89,783,464.26	January 2004 .....	51,797,526.76	October 2005 .....	15,155,705.21
May 2002 .....	88,122,202.67	February 2004 .....	49,505,687.91	November 2005 .....	13,947,431.64
June 2002 .....	86,488,780.26	March 2004 .....	47,274,302.43	December 2005 .....	12,781,955.13
July 2002 .....	84,882,896.63	April 2004 .....	45,102,402.04	January 2006 .....	11,658,562.14
August 2002 .....	83,304,254.28	May 2004 .....	42,989,032.36	February 2006 .....	10,576,549.50
September 2002 .....	81,752,558.53	June 2004 .....	40,933,252.74	March 2006 .....	9,535,224.28
October 2002 .....	80,227,517.56	July 2004 .....	38,934,135.99	April 2006 .....	8,533,903.62
November 2002 .....	78,728,842.34	August 2004 .....	36,990,768.30	May 2006 .....	7,571,914.59
December 2002 .....	77,256,246.61	September 2004 .....	35,102,248.97	June 2006 .....	6,648,594.09
January 2003 .....	75,809,446.88	October 2004 .....	33,267,690.26	July 2006 .....	5,763,288.67
February 2003 .....	74,388,162.38	November 2004 .....	31,486,217.21	August 2006 .....	4,915,354.42
March 2003 .....	72,992,115.02	December 2004 .....	29,756,967.49	September 2006 .....	4,104,156.83
April 2003 .....	71,621,029.42	January 2005 .....	28,079,091.16	October 2006 .....	3,329,070.66
May 2003 .....	70,274,632.83	February 2005 .....	26,451,750.56	November 2006 .....	2,589,479.82
June 2003 .....	68,952,655.14	March 2005 .....	24,874,120.12	December 2006 .....	1,884,777.21
July 2003 .....	66,874,103.33	April 2005 .....	23,345,386.18	January 2007 .....	1,214,364.65
August 2003 .....	64,198,407.89	May 2005 .....	21,864,746.84	February 2007 .....	577,652.70
September 2003 .....	61,589,278.25	June 2005 .....	20,431,411.80	March 2007 and thereafter .....	0.00
October 2003 .....	59,045,658.59	July 2005 .....	19,044,602.17		

***Segment Group II Fourth Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$61,583,662.00	May 2003 .....	\$ 8,155,799.94	August 2005 .....	\$ 6,000,941.21
March 2001 .....	61,583,662.00	June 2003 .....	6,665,721.75	September 2005 .....	6,000,941.21
April 2001 .....	59,548,154.30	July 2003 .....	6,000,941.21	October 2005 .....	6,000,941.21
May 2001 .....	57,432,379.68	August 2003 .....	6,000,941.21	November 2005 .....	6,000,941.21
June 2001 .....	55,256,465.38	September 2003 .....	6,000,941.21	December 2005 .....	6,000,941.21
July 2001 .....	53,024,406.53	October 2003 .....	6,000,941.21	January 2006 .....	6,000,941.21
August 2001 .....	50,740,321.17	November 2003 .....	6,000,941.21	February 2006 .....	6,000,941.21
September 2001 .....	48,408,440.78	December 2003 .....	6,000,941.21	March 2006 .....	6,000,941.21
October 2001 .....	46,033,100.45	January 2004 .....	6,000,941.21	April 2006 .....	6,000,941.21
November 2001 .....	43,618,728.76	February 2004 .....	6,000,941.21	May 2006 .....	6,000,941.21
December 2001 .....	41,169,837.33	March 2004 .....	6,000,941.21	June 2006 .....	6,000,941.21
January 2002 .....	38,782,761.26	April 2004 .....	6,000,941.21	July 2006 .....	6,000,941.21
February 2002 .....	36,456,409.46	May 2004 .....	6,000,941.21	August 2006 .....	6,000,941.21
March 2002 .....	34,189,707.75	June 2004 .....	6,000,941.21	September 2006 .....	6,000,941.21
April 2002 .....	31,981,598.61	July 2004 .....	6,000,941.21	October 2006 .....	6,000,941.21
May 2002 .....	29,831,040.94	August 2004 .....	6,000,941.21	November 2006 .....	6,000,941.21
June 2002 .....	27,737,009.82	September 2004 .....	6,000,941.21	December 2006 .....	6,000,941.21
July 2002 .....	25,698,496.30	October 2004 .....	6,000,941.21	January 2007 .....	6,000,941.21
August 2002 .....	23,714,507.11	November 2004 .....	6,000,941.21	February 2007 .....	6,000,941.21
September 2002 .....	21,784,064.48	December 2004 .....	6,000,941.21	March 2007 .....	5,975,001.80
October 2002 .....	19,906,205.90	January 2005 .....	6,000,941.21	April 2007 .....	5,403,957.26
November 2002 .....	18,079,983.87	February 2005 .....	6,000,941.21	May 2007 .....	4,864,896.43
December 2002 .....	16,304,465.74	March 2005 .....	6,000,941.21	June 2007 .....	4,357,263.74
January 2003 .....	14,578,733.42	April 2005 .....	6,000,941.21	July 2007 .....	3,880,511.79
February 2003 .....	12,901,883.24	May 2005 .....	6,000,941.21	August 2007 .....	3,434,101.25
March 2003 .....	11,273,025.67	June 2005 .....	6,000,941.21	September 2007 .....	3,017,500.72
April 2003 .....	9,691,285.17	July 2005 .....	6,000,941.21	October 2007 .....	2,630,186.63

**Segment Group II Fourth (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2007 .....	\$ 2,271,643.16	April 2012 .....	\$ 1,571.63	September 2016 .....	\$ 1,571.63
December 2007 .....	1,941,362.08	May 2012 .....	1,571.63	October 2016 .....	1,571.63
January 2008 .....	1,638,842.70	June 2012 .....	1,571.63	November 2016 .....	1,571.63
February 2008 .....	1,363,591.71	July 2012 .....	1,571.63	December 2016 .....	1,571.63
March 2008 .....	1,115,123.12	August 2012 .....	1,571.63	January 2017 .....	1,571.63
April 2008 .....	892,958.13	September 2012 .....	1,571.63	February 2017 .....	1,571.63
May 2008 .....	696,625.05	October 2012 .....	1,571.63	March 2017 .....	1,571.63
June 2008 .....	525,659.19	November 2012 .....	1,571.63	April 2017 .....	1,571.63
July 2008 .....	379,602.75	December 2012 .....	1,571.63	May 2017 .....	1,571.63
August 2008 .....	258,004.76	January 2013 .....	1,571.63	June 2017 .....	1,571.63
September 2008 .....	160,420.94	February 2013 .....	1,571.63	July 2017 .....	1,571.63
October 2008 .....	86,413.64	March 2013 .....	1,571.63	August 2017 .....	1,571.63
November 2008 .....	35,551.72	April 2013 .....	1,571.63	September 2017 .....	1,571.63
December 2008 .....	7,410.50	May 2013 .....	1,571.63	October 2017 .....	1,571.63
January 2009 .....	1,571.63	June 2013 .....	1,571.63	November 2017 .....	1,571.63
February 2009 .....	1,571.63	July 2013 .....	1,571.63	December 2017 .....	1,571.63
March 2009 .....	1,571.63	August 2013 .....	1,571.63	January 2018 .....	1,571.63
April 2009 .....	1,571.63	September 2013 .....	1,571.63	February 2018 .....	1,571.63
May 2009 .....	1,571.63	October 2013 .....	1,571.63	March 2018 .....	1,571.63
June 2009 .....	1,571.63	November 2013 .....	1,571.63	April 2018 .....	1,571.63
July 2009 .....	1,571.63	December 2013 .....	1,571.63	May 2018 .....	1,571.63
August 2009 .....	1,571.63	January 2014 .....	1,571.63	June 2018 .....	1,571.63
September 2009 .....	1,571.63	February 2014 .....	1,571.63	July 2018 .....	1,571.63
October 2009 .....	1,571.63	March 2014 .....	1,571.63	August 2018 .....	1,571.63
November 2009 .....	1,571.63	April 2014 .....	1,571.63	September 2018 .....	1,571.63
December 2009 .....	1,571.63	May 2014 .....	1,571.63	October 2018 .....	1,571.63
January 2010 .....	1,571.63	June 2014 .....	1,571.63	November 2018 .....	1,571.63
February 2010 .....	1,571.63	July 2014 .....	1,571.63	December 2018 .....	1,571.63
March 2010 .....	1,571.63	August 2014 .....	1,571.63	January 2019 .....	1,571.63
April 2010 .....	1,571.63	September 2014 .....	1,571.63	February 2019 .....	1,571.63
May 2010 .....	1,571.63	October 2014 .....	1,571.63	March 2019 .....	1,571.63
June 2010 .....	1,571.63	November 2014 .....	1,571.63	April 2019 .....	1,571.63
July 2010 .....	1,571.63	December 2014 .....	1,571.63	May 2019 .....	1,571.63
August 2010 .....	1,571.63	January 2015 .....	1,571.63	June 2019 .....	1,571.63
September 2010 .....	1,571.63	February 2015 .....	1,571.63	July 2019 .....	1,571.63
October 2010 .....	1,571.63	March 2015 .....	1,571.63	August 2019 .....	1,571.63
November 2010 .....	1,571.63	April 2015 .....	1,571.63	September 2019 .....	1,571.63
December 2010 .....	1,571.63	May 2015 .....	1,571.63	October 2019 .....	1,571.63
January 2011 .....	1,571.63	June 2015 .....	1,571.63	November 2019 .....	1,571.63
February 2011 .....	1,571.63	July 2015 .....	1,571.63	December 2019 .....	1,571.63
March 2011 .....	1,571.63	August 2015 .....	1,571.63	January 2020 .....	1,571.63
April 2011 .....	1,571.63	September 2015 .....	1,571.63	February 2020 .....	1,571.63
May 2011 .....	1,571.63	October 2015 .....	1,571.63	March 2020 .....	1,571.63
June 2011 .....	1,571.63	November 2015 .....	1,571.63	April 2020 .....	1,571.63
July 2011 .....	1,571.63	December 2015 .....	1,571.63	May 2020 .....	1,571.63
August 2011 .....	1,571.63	January 2016 .....	1,571.63	June 2020 .....	1,571.63
September 2011 .....	1,571.63	February 2016 .....	1,571.63	July 2020 .....	1,571.63
October 2011 .....	1,571.63	March 2016 .....	1,571.63	August 2020 .....	1,571.63
November 2011 .....	1,571.63	April 2016 .....	1,571.63	September 2020 .....	1,571.63
December 2011 .....	1,571.63	May 2016 .....	1,571.63	October 2020 .....	1,571.63
January 2012 .....	1,571.63	June 2016 .....	1,571.63	November 2020 .....	1,571.63
February 2012 .....	1,571.63	July 2016 .....	1,571.63	December 2020 .....	1,571.63
March 2012 .....	1,571.63	August 2016 .....	1,571.63	January 2021 .....	1,571.63

**Segment Group II Fourth (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2021 .....	\$ 1,571.63	October 2023 .....	\$ 1,571.63	June 2026 .....	\$ 1,571.63
March 2021 .....	1,571.63	November 2023 .....	1,571.63	July 2026 .....	1,571.63
April 2021 .....	1,571.63	December 2023 .....	1,571.63	August 2026 .....	1,571.63
May 2021 .....	1,571.63	January 2024 .....	1,571.63	September 2026 .....	1,571.63
June 2021 .....	1,571.63	February 2024 .....	1,571.63	October 2026 .....	1,571.63
July 2021 .....	1,571.63	March 2024 .....	1,571.63	November 2026 .....	1,571.63
August 2021 .....	1,571.63	April 2024 .....	1,571.63	December 2026 .....	1,571.63
September 2021 .....	1,571.63	May 2024 .....	1,571.63	January 2027 .....	1,571.63
October 2021 .....	1,571.63	June 2024 .....	1,571.63	February 2027 .....	1,571.63
November 2021 .....	1,571.63	July 2024 .....	1,571.63	March 2027 .....	1,571.63
December 2021 .....	1,571.63	August 2024 .....	1,571.63	April 2027 .....	1,571.63
January 2022 .....	1,571.63	September 2024 .....	1,571.63	May 2027 .....	1,571.63
February 2022 .....	1,571.63	October 2024 .....	1,571.63	June 2027 .....	1,571.63
March 2022 .....	1,571.63	November 2024 .....	1,571.63	July 2027 .....	1,571.63
April 2022 .....	1,571.63	December 2024 .....	1,571.63	August 2027 .....	1,571.63
May 2022 .....	1,571.63	January 2025 .....	1,571.63	September 2027 .....	1,571.63
June 2022 .....	1,571.63	February 2025 .....	1,571.63	October 2027 .....	1,571.63
July 2022 .....	1,571.63	March 2025 .....	1,571.63	November 2027 .....	1,571.63
August 2022 .....	1,571.63	April 2025 .....	1,571.63	December 2027 .....	1,571.63
September 2022 .....	1,571.63	May 2025 .....	1,571.63	January 2028 .....	1,571.63
October 2022 .....	1,571.63	June 2025 .....	1,571.63	February 2028 .....	1,571.63
November 2022 .....	1,571.63	July 2025 .....	1,571.63	March 2028 .....	1,571.63
December 2022 .....	1,571.63	August 2025 .....	1,571.63	April 2028 .....	1,571.63
January 2023 .....	1,571.63	September 2025 .....	1,571.63	May 2028 .....	1,571.63
February 2023 .....	1,571.63	October 2025 .....	1,571.63	June 2028 .....	1,571.63
March 2023 .....	1,571.63	November 2025 .....	1,571.63	July 2028 .....	1,571.63
April 2023 .....	1,571.63	December 2025 .....	1,571.63	August 2028 .....	1,571.63
May 2023 .....	1,571.63	January 2026 .....	1,571.63	September 2028 .....	1,571.63
June 2023 .....	1,571.63	February 2026 .....	1,571.63	October 2028 .....	1,571.63
July 2023 .....	1,571.63	March 2026 .....	1,571.63	November 2028 and thereafter .....	0.00
August 2023 .....	1,571.63	April 2026 .....	1,571.63		
September 2023 .....	1,571.63	May 2026 .....	1,571.63		

**TD Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2003 .....	\$28,900,999.00	June 2003 .....	\$19,937,295.19	October 2003 .....	\$ 5,779,744.37
April 2003 .....	26,970,242.98	July 2003 .....	16,380,328.24	November 2003 .....	2,281,234.68
May 2003 .....	23,477,335.17	August 2003 .....	12,829,199.96	December 2003 and thereafter .....	0.00
		September 2003 .....	9,295,702.48		

**TE Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through November 2003 .....	\$53,486,999.00	April 2004 .....	\$38,534,260.11	November 2004 .....	\$15,114,612.19
December 2003 .....	52,287,081.89	May 2004 .....	35,138,556.58	December 2004 .....	11,834,863.22
January 2004 .....	48,823,197.98	June 2004 .....	31,759,677.65	January 2005 .....	8,571,337.09
February 2004 .....	45,376,492.38	July 2004 .....	28,397,536.02	February 2005 .....	5,323,949.61
March 2004 .....	41,946,875.97	August 2004 .....	25,052,044.84	March 2005 .....	2,092,617.00
		September 2004 .....	21,723,117.71	April 2005 and thereafter .....	0.00
		October 2004 .....	18,410,668.67		



### ***PB Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2003 .....	\$112,417,940.00	March 2004 .....	\$ 71,976,817.97	April 2005 .....	\$ 28,907,197.90
April 2003 .....	110,487,183.98	April 2004 .....	68,564,202.11	May 2005 .....	25,707,725.42
May 2003 .....	106,994,276.17	May 2004 .....	65,168,498.58	June 2005 .....	22,524,059.04
June 2003 .....	103,454,236.19	June 2004 .....	61,789,619.65	July 2005 .....	19,356,116.71
July 2003 .....	99,897,269.24	July 2004 .....	58,427,478.02	August 2005 .....	16,203,816.77
August 2003 .....	96,346,140.96	August 2004 .....	55,081,986.84	September 2005 .....	13,067,078.00
September 2003 .....	92,812,643.48	September 2004 .....	51,753,059.71	October 2005 .....	9,945,819.58
October 2003 .....	89,296,685.37	October 2004 .....	48,440,610.67	November 2005 .....	6,839,961.12
November 2003 .....	85,798,175.68	November 2004 .....	45,144,554.19	December 2005 .....	3,749,422.63
December 2003 .....	82,317,023.89	December 2004 .....	41,864,805.22	January 2006 .....	674,124.53
January 2004 .....	78,853,139.98	January 2005 .....	38,601,279.09	February 2006 and thereafter .....	0.00
February 2004 .....	75,406,434.38	February 2005 .....	35,353,891.61		
		March 2005 .....	32,122,559.00		

### ***PD Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through December 2007 .....	\$86,577,000.00	August 2010 .....	\$55,854,305.86	May 2013 .....	\$33,471,517.23
January 2008 .....	85,685,888.32	September 2010 .....	55,008,030.30	June 2013 .....	32,946,379.54
February 2008 .....	84,647,491.20	October 2010 .....	54,173,818.70	July 2013 .....	32,428,842.29
March 2008 .....	83,614,176.79	November 2010 .....	53,351,503.89	August 2013 .....	31,918,799.40
April 2008 .....	82,585,918.63	December 2010 .....	52,540,921.00	September 2013 .....	31,416,146.24
May 2008 .....	81,562,690.42	January 2011 .....	51,741,907.43	October 2013 .....	30,920,779.61
June 2008 .....	80,544,465.97	February 2011 .....	50,954,302.77	November 2013 .....	30,432,597.75
July 2008 .....	79,531,219.24	March 2011 .....	50,177,948.82	December 2013 .....	29,951,500.26
August 2008 .....	78,522,924.32	April 2011 .....	49,412,689.53	January 2014 .....	29,477,388.14
September 2008 .....	77,519,555.43	May 2011 .....	48,658,371.01	February 2014 .....	29,010,163.75
October 2008 .....	76,521,086.93	June 2011 .....	47,914,841.44	March 2014 .....	28,549,730.78
November 2008 .....	75,527,493.29	July 2011 .....	47,181,951.09	April 2014 .....	28,095,994.25
December 2008 .....	74,538,749.14	August 2011 .....	46,459,552.28	May 2014 .....	27,648,860.47
January 2009 .....	73,554,829.23	September 2011 .....	45,747,499.35	June 2014 .....	27,208,237.05
February 2009 .....	72,575,708.42	October 2011 .....	45,045,648.62	July 2014 .....	26,774,032.86
March 2009 .....	71,601,361.73	November 2011 .....	44,353,858.39	August 2014 .....	26,346,158.03
April 2009 .....	70,631,764.29	December 2011 .....	43,671,988.89	September 2014 .....	25,924,523.92
May 2009 .....	69,666,891.35	January 2012 .....	42,999,902.26	October 2014 .....	25,509,043.10
June 2009 .....	68,706,718.31	February 2012 .....	42,337,462.53	November 2014 .....	25,099,629.35
July 2009 .....	67,751,220.68	March 2012 .....	41,684,535.59	December 2014 .....	24,696,197.64
August 2009 .....	66,800,374.10	April 2012 .....	41,040,989.17	January 2015 .....	24,298,664.09
September 2009 .....	65,854,154.32	May 2012 .....	40,406,692.80	February 2015 .....	23,906,945.99
October 2009 .....	64,912,537.25	June 2012 .....	39,781,517.79	March 2015 .....	23,520,961.75
November 2009 .....	63,975,498.89	July 2012 .....	39,165,337.25	April 2015 .....	23,140,630.92
December 2009 .....	63,043,015.38	August 2012 .....	38,558,025.97	May 2015 .....	22,765,874.15
January 2010 .....	62,115,062.98	September 2012 .....	37,959,460.50	June 2015 .....	22,396,613.17
February 2010 .....	61,191,618.05	October 2012 .....	37,369,519.06	July 2015 .....	22,032,770.80
March 2010 .....	60,272,657.11	November 2012 .....	36,788,081.54	August 2015 .....	21,674,270.91
April 2010 .....	59,363,472.36	December 2012 .....	36,215,029.48	September 2015 .....	21,321,038.43
May 2010 .....	58,467,222.69	January 2013 .....	35,650,246.04	October 2015 .....	20,972,999.32
June 2010 .....	57,583,729.05	February 2013 .....	35,093,615.98	November 2015 .....	20,630,080.55
July 2010 .....	56,712,814.84	March 2013 .....	34,545,025.64	December 2015 .....	20,292,210.09
		April 2013 .....	34,004,362.91	January 2016 .....	19,959,316.94



**PD Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2016 .....	\$19,631,331.02	July 2020 .....	\$ 7,741,906.42	December 2024 .....	\$ 2,523,149.39
March 2016 .....	19,308,183.26	August 2020 .....	7,597,406.77	January 2025 .....	2,461,636.09
April 2016 .....	18,989,805.52	September 2020 .....	7,455,139.95	February 2025 .....	2,401,147.72
May 2016 .....	18,676,130.60	October 2020 .....	7,315,073.85	March 2025 .....	2,341,669.08
June 2016 .....	18,367,092.24	November 2020 .....	7,177,176.81	April 2025 .....	2,283,185.18
July 2016 .....	18,062,625.07	December 2020 .....	7,041,417.61	May 2025 .....	2,225,681.24
August 2016 .....	17,762,664.65	January 2021 .....	6,907,765.48	June 2025 .....	2,169,142.71
September 2016 .....	17,467,147.40	February 2021 .....	6,776,190.04	July 2025 .....	2,113,555.22
October 2016 .....	17,176,010.62	March 2021 .....	6,646,661.37	August 2025 .....	2,058,904.61
November 2016 .....	16,889,192.49	April 2021 .....	6,519,149.96	September 2025 .....	2,005,176.92
December 2016 .....	16,606,632.04	May 2021 .....	6,393,626.69	October 2025 .....	1,952,358.40
January 2017 .....	16,328,269.13	June 2021 .....	6,270,062.88	November 2025 .....	1,900,435.47
February 2017 .....	16,054,044.45	July 2021 .....	6,148,430.21	December 2025 .....	1,849,394.78
March 2017 .....	15,783,899.52	August 2021 .....	6,028,700.80	January 2026 .....	1,799,223.12
April 2017 .....	15,517,776.65	September 2021 .....	5,910,847.11	February 2026 .....	1,749,907.51
May 2017 .....	15,255,618.97	October 2021 .....	5,794,842.03	March 2026 .....	1,701,435.13
June 2017 .....	14,997,370.36	November 2021 .....	5,680,658.79	April 2026 .....	1,653,793.35
July 2017 .....	14,742,975.52	December 2021 .....	5,568,271.02	May 2026 .....	1,606,969.72
August 2017 .....	14,492,379.87	January 2022 .....	5,457,652.71	June 2026 .....	1,560,951.96
September 2017 .....	14,245,529.61	February 2022 .....	5,348,778.21	July 2026 .....	1,515,727.98
October 2017 .....	14,002,371.68	March 2022 .....	5,241,622.22	August 2026 .....	1,471,285.83
November 2017 .....	13,762,853.74	April 2022 .....	5,136,159.82	September 2026 .....	1,427,613.77
December 2017 .....	13,526,924.18	May 2022 .....	5,032,366.42	October 2026 .....	1,384,700.20
January 2018 .....	13,294,532.12	June 2022 .....	4,930,217.77	November 2026 .....	1,342,533.69
February 2018 .....	13,065,627.35	July 2022 .....	4,829,689.96	December 2026 .....	1,301,102.98
March 2018 .....	12,840,160.38	August 2022 .....	4,730,759.42	January 2027 .....	1,260,396.96
April 2018 .....	12,618,082.40	September 2022 .....	4,633,402.92	February 2027 .....	1,220,404.68
May 2018 .....	12,399,345.26	October 2022 .....	4,537,597.54	March 2027 .....	1,181,115.35
June 2018 .....	12,183,901.51	November 2022 .....	4,443,320.68	April 2027 .....	1,142,518.33
July 2018 .....	11,971,704.31	December 2022 .....	4,350,550.07	May 2027 .....	1,104,603.15
August 2018 .....	11,762,707.50	January 2023 .....	4,259,263.73	June 2027 .....	1,067,359.45
September 2018 .....	11,556,865.55	February 2023 .....	4,169,440.00	July 2027 .....	1,030,777.06
October 2018 .....	11,354,133.57	March 2023 .....	4,081,057.54	August 2027 .....	994,845.92
November 2018 .....	11,154,467.27	April 2023 .....	3,994,095.29	September 2027 .....	959,556.14
December 2018 .....	10,957,822.99	May 2023 .....	3,908,532.48	October 2027 .....	924,897.96
January 2019 .....	10,764,157.68	June 2023 .....	3,824,348.64	November 2027 .....	890,861.76
February 2019 .....	10,573,428.86	July 2023 .....	3,741,523.60	December 2027 .....	857,438.05
March 2019 .....	10,385,594.66	August 2023 .....	3,660,037.44	January 2028 .....	824,617.49
April 2019 .....	10,200,613.80	September 2023 .....	3,579,870.56	February 2028 .....	792,390.87
May 2019 .....	10,018,445.54	October 2023 .....	3,501,003.61	March 2028 .....	760,749.10
June 2019 .....	9,839,049.73	November 2023 .....	3,423,417.50	April 2028 .....	729,683.23
July 2019 .....	9,662,386.77	December 2023 .....	3,347,093.45	May 2028 .....	699,184.44
August 2019 .....	9,488,417.61	January 2024 .....	3,272,012.90	June 2028 .....	669,244.03
September 2019 .....	9,317,103.73	February 2024 .....	3,198,157.58	July 2028 .....	639,853.44
October 2019 .....	9,148,407.17	March 2024 .....	3,125,509.46	August 2028 .....	611,004.20
November 2019 .....	8,982,290.47	April 2024 .....	3,054,050.77	September 2028 .....	582,688.00
December 2019 .....	8,818,716.70	May 2024 .....	2,983,763.99	October 2028 .....	554,896.62
January 2020 .....	8,657,649.45	June 2024 .....	2,914,631.86	November 2028 .....	527,621.98
February 2020 .....	8,499,052.82	July 2024 .....	2,846,637.33	December 2028 .....	500,856.09
March 2020 .....	8,342,891.37	August 2024 .....	2,779,763.63	January 2029 .....	474,591.10
April 2020 .....	8,189,130.21	September 2024 .....	2,713,994.19	February 2029 .....	448,819.26
May 2020 .....	8,037,734.89	October 2024 .....	2,649,312.69	March 2029 .....	423,532.94
June 2020 .....	7,888,671.45	November 2024 .....	2,585,703.04	April 2029 .....	398,724.62

**PD Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2029 .....	\$ 374,386.86	January 2030 .....	\$ 195,769.99	September 2030 .....	\$ 43,325.73
June 2029 .....	350,512.37	February 2030 .....	175,350.77	October 2030 .....	27,825.26
July 2029 .....	327,093.94	March 2030 .....	155,333.59	November 2030 .....	17,314.70
August 2029 .....	304,124.46	April 2030 .....	135,712.13	December 2030 .....	7,018.10
September 2029 .....	281,596.94	May 2030 .....	116,480.16	January 2031 .....	1,531.20
October 2029 .....	259,504.49	June 2030 .....	97,631.54	February 2031 and thereafter .....	0.00
November 2029 .....	237,840.29	July 2030 .....	79,160.22		
December 2029 .....	216,597.66	August 2030 .....	61,060.25		

**PX Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$35,308,473.00	September 2006 .....	\$22,876,408.64	June 2007 .....	\$ 9,077,620.13
February 2006 .....	34,040,225.87	October 2006 .....	21,312,821.78	July 2007 .....	7,581,817.69
March 2006 .....	32,421,675.35	November 2006 .....	19,756,924.51	August 2007 .....	6,093,352.39
April 2006 .....	30,811,100.03	December 2006 .....	18,208,676.85	September 2007 .....	4,612,186.08
May 2006 .....	29,208,458.48	January 2007 .....	16,668,039.04	October 2007 .....	3,138,280.80
June 2006 .....	27,613,709.47	February 2007 .....	15,134,971.51	November 2007 .....	1,671,598.76
July 2006 .....	26,026,811.99	March 2007 .....	13,609,434.91	December 2007 .....	212,102.39
August 2006 .....	24,447,725.24	April 2007 .....	12,091,390.08	January 2008 and thereafter .....	0.00
		May 2007 .....	10,580,798.07		

**OH Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2006 .....	\$35,308,473.00	September 2006 .....	\$22,876,408.64	June 2007 .....	\$ 9,077,620.13
February 2006 .....	34,040,225.87	October 2006 .....	21,312,821.78	July 2007 .....	7,581,817.69
March 2006 .....	32,421,675.35	November 2006 .....	19,756,924.51	August 2007 .....	6,093,352.39
April 2006 .....	30,811,100.03	December 2006 .....	18,208,676.85	September 2007 .....	4,612,186.08
May 2006 .....	29,208,458.48	January 2007 .....	16,668,039.04	October 2007 .....	3,138,280.80
June 2006 .....	27,613,709.47	February 2007 .....	15,134,971.51	November 2007 .....	1,671,598.76
July 2006 .....	26,026,811.99	March 2007 .....	13,609,434.91	December 2007 .....	212,102.39
August 2006 .....	24,447,725.24	April 2007 .....	12,091,390.08	January 2008 and thereafter .....	0.00
		May 2007 .....	10,580,798.07		

**PY Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2009 .....	\$49,950,772.00	July 2010 .....	\$43,228,168.90	June 2011 .....	\$36,301,638.48
October 2009 .....	49,786,073.17	August 2010 .....	42,551,322.83	July 2011 .....	35,725,696.05
November 2009 .....	49,014,182.91	September 2010 .....	41,884,311.55	August 2011 .....	35,158,171.88
December 2009 .....	48,253,458.24	October 2010 .....	41,226,997.16	September 2011 .....	34,598,947.60
January 2010 .....	47,503,742.95	November 2010 .....	40,579,243.68	October 2011 .....	34,047,906.45
February 2010 .....	46,764,883.02	December 2010 .....	39,940,916.99	November 2011 .....	33,504,933.31
March 2010 .....	46,036,726.52	January 2011 .....	39,311,884.82	December 2011 .....	32,969,914.62
April 2010 .....	45,319,123.62	February 2011 .....	38,692,016.73	January 2012 .....	32,442,738.41
May 2010 .....	44,611,926.54	March 2011 .....	38,081,184.06	February 2012 .....	31,923,294.22
June 2010 .....	43,914,989.54	April 2011 .....	37,479,259.93	March 2012 .....	31,411,473.16
		May 2011 .....	36,886,119.20	April 2012 .....	30,907,167.81

***PY Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2012 .....	\$30,410,272.23	October 2016 .....	\$12,367,886.44	March 2021 .....	\$ 4,391,626.26
June 2012 .....	29,920,681.96	November 2016 .....	12,147,936.19	April 2021 .....	4,296,895.36
July 2012 .....	29,438,293.98	December 2016 .....	11,931,354.83	May 2021 .....	4,203,711.68
August 2012 .....	28,963,006.68	January 2017 .....	11,718,093.91	June 2021 .....	4,112,052.33
September 2012 .....	28,494,719.86	February 2017 .....	11,508,105.63	July 2021 .....	4,021,894.73
October 2012 .....	28,033,334.71	March 2017 .....	11,301,342.89	August 2021 .....	3,933,216.61
November 2012 .....	27,578,753.77	April 2017 .....	11,097,759.23	September 2021 .....	3,845,996.03
December 2012 .....	27,130,880.93	May 2017 .....	10,897,308.82	October 2021 .....	3,760,211.36
January 2013 .....	26,689,621.42	June 2017 .....	10,699,946.52	November 2021 .....	3,675,841.28
February 2013 .....	26,254,881.77	July 2017 .....	10,505,627.77	December 2021 .....	3,592,864.75
March 2013 .....	25,826,569.81	August 2017 .....	10,314,308.66	January 2022 .....	3,511,261.06
April 2013 .....	25,404,594.62	September 2017 .....	10,125,945.88	February 2022 .....	3,431,009.77
May 2013 .....	24,988,866.58	October 2017 .....	9,940,496.75	March 2022 .....	3,352,090.73
June 2013 .....	24,579,297.26	November 2017 .....	9,757,919.14	April 2022 .....	3,274,484.10
July 2013 .....	24,175,799.49	December 2017 .....	9,578,171.56	May 2022 .....	3,198,170.30
August 2013 .....	23,778,287.29	January 2018 .....	9,401,213.07	June 2022 .....	3,123,130.03
September 2013 .....	23,386,675.87	February 2018 .....	9,227,003.31	July 2022 .....	3,049,344.27
October 2013 .....	23,000,881.62	March 2018 .....	9,055,502.48	August 2022 .....	2,976,794.26
November 2013 .....	22,620,822.09	April 2018 .....	8,886,671.35	September 2022 .....	2,905,461.53
December 2013 .....	22,246,415.94	May 2018 .....	8,720,471.22	October 2022 .....	2,835,327.85
January 2014 .....	21,877,583.01	June 2018 .....	8,556,863.95	November 2022 .....	2,766,375.26
February 2014 .....	21,514,244.20	July 2018 .....	8,395,811.92	December 2022 .....	2,698,586.04
March 2014 .....	21,156,321.53	August 2018 .....	8,237,278.06	January 2023 .....	2,631,942.75
April 2014 .....	20,803,738.09	September 2018 .....	8,081,225.79	February 2023 .....	2,566,428.18
May 2014 .....	20,456,418.06	October 2018 .....	7,927,619.05	March 2023 .....	2,502,025.36
June 2014 .....	20,114,286.64	November 2018 .....	7,776,422.31	April 2023 .....	2,438,717.58
July 2014 .....	19,777,270.08	December 2018 .....	7,627,600.50	May 2023 .....	2,376,488.35
August 2014 .....	19,445,295.65	January 2019 .....	7,481,119.07	June 2023 .....	2,315,321.44
September 2014 .....	19,118,291.63	February 2019 .....	7,336,943.95	July 2023 .....	2,255,200.82
October 2014 .....	18,796,187.29	March 2019 .....	7,195,041.55	August 2023 .....	2,196,110.70
November 2014 .....	18,478,912.90	April 2019 .....	7,055,378.72	September 2023 .....	2,138,035.54
December 2014 .....	18,166,399.67	May 2019 .....	6,917,922.83	October 2023 .....	2,080,959.99
January 2015 .....	17,858,579.78	June 2019 .....	6,782,641.67	November 2023 .....	2,024,868.93
February 2015 .....	17,555,386.35	July 2019 .....	6,649,503.48	December 2023 .....	1,969,747.46
March 2015 .....	17,256,753.43	August 2019 .....	6,518,476.98	January 2024 .....	1,915,580.89
April 2015 .....	16,962,615.97	September 2019 .....	6,389,531.29	February 2024 .....	1,862,354.74
May 2015 .....	16,672,909.85	October 2019 .....	6,262,635.99	March 2024 .....	1,810,054.74
June 2015 .....	16,387,571.82	November 2019 .....	6,137,761.08	April 2024 .....	1,758,666.83
July 2015 .....	16,106,539.51	December 2019 .....	6,014,876.99	May 2024 .....	1,708,177.13
August 2015 .....	15,829,751.43	January 2020 .....	5,893,954.54	June 2024 .....	1,658,571.98
September 2015 .....	15,557,146.93	February 2020 .....	5,774,965.00	July 2024 .....	1,609,837.91
October 2015 .....	15,288,666.21	March 2020 .....	5,657,880.01	August 2024 .....	1,561,961.63
November 2015 .....	15,024,250.30	April 2020 .....	5,542,671.63	September 2024 .....	1,514,930.07
December 2015 .....	14,763,841.06	May 2020 .....	5,429,312.30	October 2024 .....	1,468,730.33
January 2016 .....	14,507,381.14	June 2020 .....	5,317,774.86	November 2024 .....	1,423,349.68
February 2016 .....	14,254,813.99	July 2020 .....	5,208,032.53	December 2024 .....	1,378,775.60
March 2016 .....	14,006,083.87	August 2020 .....	5,100,058.91	January 2025 .....	1,334,995.73
April 2016 .....	13,761,135.79	September 2020 .....	4,993,827.96	February 2025 .....	1,291,997.91
May 2016 .....	13,519,915.54	October 2020 .....	4,889,314.01	March 2025 .....	1,249,770.13
June 2016 .....	13,282,369.66	November 2020 .....	4,786,491.78	April 2025 .....	1,208,300.58
July 2016 .....	13,048,445.42	December 2020 .....	4,685,336.30	May 2025 .....	1,167,577.58
August 2016 .....	12,818,090.86	January 2021 .....	4,585,823.00	June 2025 .....	1,127,589.66
September 2016 .....	12,591,254.71	February 2021 .....	4,487,927.62	July 2025 .....	1,088,325.49

***PY Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2025 .....	\$ 1,049,773.92	October 2026 .....	\$ 578,995.11	December 2027 .....	\$ 219,044.48
September 2025 .....	1,011,923.94	November 2026 .....	549,897.73	January 2028 .....	196,962.00
October 2025 .....	974,764.72	December 2026 .....	521,354.84	February 2028 .....	175,323.02
November 2025 .....	938,285.58	January 2027 .....	493,357.74	March 2028 .....	154,120.45
December 2025 .....	902,475.98	February 2027 .....	465,897.85	April 2028 .....	133,347.30
January 2026 .....	867,325.56	March 2027 .....	438,966.70	May 2028 .....	112,996.70
February 2026 .....	832,824.08	April 2027 .....	412,555.97	June 2028 .....	93,061.85
March 2026 .....	798,961.48	May 2027 .....	386,657.44	July 2028 .....	73,536.09
April 2026 .....	765,727.80	June 2027 .....	361,263.03	August 2028 .....	54,412.84
May 2026 .....	733,113.28	July 2027 .....	336,364.76	September 2028 .....	35,685.60
June 2026 .....	701,108.26	August 2027 .....	311,954.77	October 2028 .....	17,347.98
July 2026 .....	669,703.23	September 2027 .....	288,025.32	November 2028 and thereafter .....	0.00
August 2026 .....	638,888.83	October 2027 .....	264,568.78		
September 2026 .....	608,655.82	November 2027 .....	241,577.64		

***PJ Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2008 .....	\$102,091,707.00	February 2011 .....	\$ 61,631,900.70	December 2013 .....	\$ 35,435,963.65
June 2008 .....	101,289,841.52	March 2011 .....	60,658,915.01	January 2014 .....	34,848,455.51
July 2008 .....	99,828,652.51	April 2011 .....	59,700,119.59	February 2014 .....	34,269,698.87
August 2008 .....	98,374,709.71	May 2011 .....	58,755,315.13	March 2014 .....	33,699,569.52
September 2008 .....	96,927,975.64	June 2011 .....	57,824,305.04	April 2014 .....	33,137,944.95
October 2008 .....	95,488,413.07	July 2011 .....	56,906,895.47	May 2014 .....	32,584,704.37
November 2008 .....	94,055,984.90	August 2011 .....	56,002,895.21	June 2014 .....	32,039,728.65
December 2008 .....	92,630,654.26	September 2011 .....	55,112,115.70	July 2014 .....	31,502,900.30
January 2009 .....	91,212,384.47	October 2011 .....	54,234,370.99	August 2014 .....	30,974,103.49
February 2009 .....	89,810,999.83	November 2011 .....	53,369,477.66	September 2014 .....	30,453,223.97
March 2009 .....	88,429,801.65	December 2011 .....	52,517,254.87	October 2014 .....	29,940,149.07
April 2009 .....	87,068,508.15	January 2012 .....	51,677,524.22	November 2014 .....	29,434,767.72
May 2009 .....	85,726,841.45	February 2012 .....	50,850,109.81	December 2014 .....	28,936,970.34
June 2009 .....	84,404,527.46	March 2012 .....	50,034,838.15	January 2015 .....	28,446,648.92
July 2009 .....	83,101,295.84	April 2012 .....	49,231,538.13	February 2015 .....	27,963,696.90
August 2009 .....	81,816,880.01	May 2012 .....	48,440,041.04	March 2015 .....	27,488,009.25
September 2009 .....	80,551,017.01	June 2012 .....	47,660,180.46	April 2015 .....	27,019,482.35
October 2009 .....	79,303,447.51	July 2012 .....	46,891,792.28	May 2015 .....	26,558,014.05
November 2009 .....	78,073,915.74	August 2012 .....	46,134,714.67	June 2015 .....	26,103,503.62
December 2009 .....	76,862,169.45	September 2012 .....	45,388,788.01	July 2015 .....	25,655,851.71
January 2010 .....	75,667,959.85	October 2012 .....	44,653,854.90	August 2015 .....	25,214,960.36
February 2010 .....	74,491,041.56	November 2012 .....	43,929,760.12	September 2015 .....	24,780,732.97
March 2010 .....	73,331,172.61	December 2012 .....	43,216,350.57	October 2015 .....	24,353,074.28
April 2010 .....	72,188,114.31	January 2013 .....	42,513,475.29	November 2015 .....	23,931,890.37
May 2010 .....	71,061,631.28	February 2013 .....	41,820,985.38	December 2015 .....	23,517,088.61
June 2010 .....	69,951,491.38	March 2013 .....	41,138,734.04	January 2016 .....	23,108,577.66
July 2010 .....	68,857,465.64	April 2013 .....	40,466,576.45	February 2016 .....	22,706,267.46
August 2010 .....	67,779,328.27	May 2013 .....	39,804,369.83	March 2016 .....	22,310,069.19
September 2010 .....	66,716,856.56	June 2013 .....	39,151,973.35	April 2016 .....	21,919,895.27
October 2010 .....	65,669,830.88	July 2013 .....	38,509,248.14	May 2016 .....	21,535,659.36
November 2010 .....	64,638,034.62	August 2013 .....	37,876,057.26	June 2016 .....	21,157,276.28
December 2010 .....	63,621,254.15	September 2013 .....	37,252,265.63	July 2016 .....	20,784,662.07
January 2011 .....	62,619,278.77	October 2013 .....	36,637,740.08	August 2016 .....	20,417,733.94
		November 2013 .....	36,032,349.26	September 2016 .....	20,056,410.23

***PJ Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2016 .....	\$ 19,700,610.44	November 2020 .....	\$ 7,624,326.95	December 2024 .....	\$ 2,196,229.81
November 2016 .....	19,350,255.18	December 2020 .....	7,463,198.00	January 2025 .....	2,126,493.56
December 2016 .....	19,005,266.16	January 2021 .....	7,304,684.83	February 2025 .....	2,058,003.01
January 2017 .....	18,665,566.21	February 2021 .....	7,148,748.83	March 2025 .....	1,990,739.06
February 2017 .....	18,331,079.22	March 2021 .....	6,995,351.92	April 2025 .....	1,924,682.85
March 2017 .....	18,001,730.12	April 2021 .....	6,844,456.57	May 2025 .....	1,859,815.83
April 2017 .....	17,677,444.92	May 2021 .....	6,696,025.77	June 2025 .....	1,796,119.71
May 2017 .....	17,358,150.65	June 2021 .....	6,550,023.04	July 2025 .....	1,733,576.44
June 2017 .....	17,043,775.36	July 2021 .....	6,406,412.42	August 2025 .....	1,672,168.25
July 2017 .....	16,734,248.10	August 2021 .....	6,265,158.44	September 2025 .....	1,611,877.62
August 2017 .....	16,429,498.92	September 2021 .....	6,126,226.17	October 2025 .....	1,552,687.29
September 2017 .....	16,129,458.84	October 2021 .....	5,989,581.13	November 2025 .....	1,494,580.24
October 2017 .....	15,834,059.84	November 2021 .....	5,855,189.36	December 2025 .....	1,437,539.70
November 2017 .....	15,543,234.87	December 2021 .....	5,723,017.36	January 2026 .....	1,381,549.15
December 2017 .....	15,256,917.80	January 2022 .....	5,593,032.13	February 2026 .....	1,326,592.30
January 2018 .....	14,975,043.42	February 2022 .....	5,465,201.12	March 2026 .....	1,272,653.08
February 2018 .....	14,697,547.44	March 2022 .....	5,339,492.24	April 2026 .....	1,219,715.69
March 2018 .....	14,424,366.49	April 2022 .....	5,215,873.87	May 2026 .....	1,167,764.53
April 2018 .....	14,155,438.05	May 2022 .....	5,094,314.82	June 2026 .....	1,116,784.24
May 2018 .....	13,890,700.50	June 2022 .....	4,974,784.37	July 2026 .....	1,066,759.67
June 2018 .....	13,630,093.07	July 2022 .....	4,857,252.19	August 2026 .....	1,017,675.90
July 2018 .....	13,373,555.85	August 2022 .....	4,741,688.44	September 2026 .....	969,518.22
August 2018 .....	13,121,029.77	September 2022 .....	4,628,063.66	October 2026 .....	922,272.15
September 2018 .....	12,872,456.58	October 2022 .....	4,516,348.83	November 2026 .....	875,923.39
October 2018 .....	12,627,778.84	November 2022 .....	4,406,515.34	December 2026 .....	830,457.88
November 2018 .....	12,386,939.94	December 2022 .....	4,298,534.97	January 2027 .....	785,861.74
December 2018 .....	12,149,884.04	January 2023 .....	4,192,379.93	February 2027 .....	742,121.30
January 2019 .....	11,916,556.10	February 2023 .....	4,088,022.80	March 2027 .....	699,223.10
February 2019 .....	11,686,901.83	March 2023 .....	3,985,436.57	April 2027 .....	657,153.87
March 2019 .....	11,460,867.73	April 2023 .....	3,884,594.61	May 2027 .....	615,900.52
April 2019 .....	11,238,401.04	May 2023 .....	3,785,470.66	June 2027 .....	575,450.16
May 2019 .....	11,019,449.72	June 2023 .....	3,688,038.85	July 2027 .....	535,790.10
June 2019 .....	10,803,962.50	July 2023 .....	3,592,273.66	August 2027 .....	496,907.81
July 2019 .....	10,591,888.79	August 2023 .....	3,498,149.96	September 2027 .....	458,790.97
August 2019 .....	10,383,178.74	September 2023 .....	3,405,642.95	October 2027 .....	421,427.42
September 2019 .....	10,177,783.20	October 2023 .....	3,314,728.21	November 2027 .....	384,805.19
October 2019 .....	9,975,653.69	November 2023 .....	3,225,381.65	December 2027 .....	348,912.48
November 2019 .....	9,776,742.42	December 2023 .....	3,137,579.53	January 2028 .....	313,737.65
December 2019 .....	9,581,002.29	January 2024 .....	3,051,298.46	February 2028 .....	279,269.27
January 2020 .....	9,388,386.85	February 2024 .....	2,966,515.38	March 2028 .....	245,496.03
February 2020 .....	9,198,850.29	March 2024 .....	2,883,207.54	April 2028 .....	212,406.81
March 2020 .....	9,012,347.46	April 2024 .....	2,801,352.54	May 2028 .....	179,990.65
April 2020 .....	8,828,833.85	May 2024 .....	2,720,928.30	June 2028 .....	148,236.75
May 2020 .....	8,648,265.58	June 2024 .....	2,641,913.04	July 2028 .....	117,134.48
June 2020 .....	8,470,599.36	July 2024 .....	2,564,285.31	August 2028 .....	86,673.35
July 2020 .....	8,295,792.54	August 2024 .....	2,488,023.95	September 2028 .....	56,843.02
August 2020 .....	8,123,803.07	September 2024 .....	2,413,108.12	October 2028 .....	27,633.33
September 2020 .....	7,954,589.47	October 2024 .....	2,339,517.28	November 2028 and thereafter .....	0.00
October 2020 .....	7,788,110.86	November 2024 .....	2,267,231.16		



### ***PH Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through October 2005 .....	\$49,260,946.00	September 2006 .....	\$31,625,410.29	September 2007 .....	\$12,681,191.54
November 2005 .....	48,302,728.89	October 2006 .....	30,003,046.99	October 2007 .....	11,153,068.93
December 2005 .....	46,597,231.55	November 2006 .....	28,388,762.75	November 2007 .....	9,632,538.46
January 2006 .....	44,900,242.68	December 2006 .....	26,782,515.82	December 2007 .....	8,119,560.88
February 2006 .....	43,211,718.32	January 2007 .....	25,184,264.69	January 2008 .....	6,614,097.18
March 2006 .....	41,531,614.77	February 2007 .....	23,593,968.04	February 2008 .....	5,116,108.51
April 2006 .....	39,859,888.53	March 2007 .....	22,011,584.79	March 2008 .....	3,625,556.24
May 2006 .....	38,196,496.33	April 2007 .....	20,437,074.04	April 2008 .....	2,142,401.95
June 2006 .....	36,541,395.12	May 2007 .....	18,870,395.12	May 2008 .....	666,607.39
July 2006 .....	34,894,542.08	June 2007 .....	17,311,507.56	June 2008 and thereafter .....	0.00
August 2006 .....	33,255,894.60	July 2007 .....	15,760,371.12		
		August 2007 .....	14,216,945.72		

### ***QA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through October 2005 .....	\$49,260,946.00	September 2006 .....	\$31,625,410.29	September 2007 .....	\$12,681,191.54
November 2005 .....	48,302,728.89	October 2006 .....	30,003,046.99	October 2007 .....	11,153,068.93
December 2005 .....	46,597,231.55	November 2006 .....	28,388,762.75	November 2007 .....	9,632,538.46
January 2006 .....	44,900,242.68	December 2006 .....	26,782,515.82	December 2007 .....	8,119,560.88
February 2006 .....	43,211,718.32	January 2007 .....	25,184,264.69	January 2008 .....	6,614,097.18
March 2006 .....	41,531,614.77	February 2007 .....	23,593,968.04	February 2008 .....	5,116,108.51
April 2006 .....	39,859,888.53	March 2007 .....	22,011,584.79	March 2008 .....	3,625,556.24
May 2006 .....	38,196,496.33	April 2007 .....	20,437,074.04	April 2008 .....	2,142,401.95
June 2006 .....	36,541,395.12	May 2007 .....	18,870,395.12	May 2008 .....	666,607.39
July 2006 .....	34,894,542.08	June 2007 .....	17,311,507.56	June 2008 and thereafter .....	0.00
August 2006 .....	33,255,894.60	July 2007 .....	15,760,371.12		
		August 2007 .....	14,216,945.72		

### ***QT Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2003 .....	\$53,220,304.00	March 2004 .....	\$35,008,230.95	February 2005 .....	\$14,781,503.86
June 2003 .....	52,408,320.77	April 2004 .....	33,122,977.77	March 2005 .....	12,997,415.02
July 2003 .....	50,435,903.94	May 2004 .....	31,247,161.20	April 2005 .....	11,222,240.50
August 2003 .....	48,473,373.64	June 2004 .....	29,380,732.53	May 2005 .....	9,455,934.27
September 2003 .....	46,520,678.84	July 2004 .....	27,523,643.30	June 2005 .....	7,698,450.54
October 2003 .....	44,577,768.78	August 2004 .....	25,675,845.28	July 2005 .....	5,949,743.73
November 2003 .....	42,644,592.95	September 2004 .....	23,837,290.52	August 2005 .....	4,209,768.54
December 2003 .....	40,721,101.12	October 2004 .....	22,007,931.30	September 2005 .....	2,478,479.87
January 2004 .....	38,807,243.28	November 2004 .....	20,187,720.12	October 2005 .....	755,832.87
February 2004 .....	36,902,969.72	December 2004 .....	18,376,609.78	November 2005 and thereafter .....	0.00
		January 2005 .....	16,574,553.27		



***OY Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through June 2001 .....	\$88,895,011.00	November 2003 .....	\$52,198,518.04	May 2006 .....	\$19,694,100.17
July 2001 .....	87,540,313.46	December 2003 .....	51,025,065.38	June 2006 .....	18,768,790.02
August 2001 .....	86,191,393.36	January 2004 .....	49,857,421.82	July 2006 .....	17,859,031.34
September 2001.....	84,849,186.97	February 2004 .....	48,695,557.42	August 2006 .....	16,964,590.09
October 2001 .....	83,513,659.68	March 2004 .....	47,539,442.37	September 2006.....	16,085,235.53
November 2001 .....	82,184,777.06	April 2004.....	46,389,047.02	October 2006 .....	15,220,740.26
December 2001 .....	80,862,504.86	May 2004 .....	45,244,341.88	November 2006 .....	14,370,880.12
January 2002 .....	79,546,809.01	June 2004 .....	44,105,297.60	December 2006 .....	13,535,434.15
February 2002 .....	78,237,655.60	July 2004 .....	42,971,885.00	January 2007 .....	12,714,184.58
March 2002 .....	76,935,010.91	August 2004 .....	41,844,075.04	February 2007 .....	11,906,916.73
April 2002.....	75,638,841.40	September 2004.....	40,721,838.81	March 2007 .....	11,113,419.03
May 2002 .....	74,349,113.67	October 2004 .....	39,605,147.58	April 2007.....	10,333,482.92
June 2002 .....	73,065,794.52	November 2004 .....	38,493,972.75	May 2007 .....	9,566,902.83
July 2002 .....	71,788,850.93	December 2004 .....	37,388,285.87	June 2007 .....	8,813,476.17
August 2002 .....	70,518,250.01	January 2005 .....	36,288,058.64	July 2007 .....	8,073,003.23
September 2002.....	69,253,959.07	February 2005 .....	35,193,262.90	August 2007 .....	7,345,287.18
October 2002 .....	67,995,945.58	March 2005 .....	34,103,870.64	September 2007.....	6,630,134.02
November 2002 .....	66,744,177.18	April 2005.....	33,019,854.00	October 2007 .....	5,927,352.54
December 2002 .....	65,498,621.68	May 2005 .....	31,941,185.23	November 2007 .....	5,236,754.26
January 2003 .....	64,259,247.04	June 2005 .....	30,867,836.77	December 2007 .....	4,558,153.45
February 2003 .....	63,026,021.39	July 2005 .....	29,799,781.18	January 2008 .....	3,891,367.01
March 2003 .....	61,798,913.04	August 2005 .....	28,736,991.14	February 2008 .....	3,236,214.52
April 2003.....	60,577,890.45	September 2005.....	27,679,439.51	March 2008 .....	2,592,518.13
May 2003 .....	59,362,922.23	October 2005 .....	26,627,099.26	April 2008.....	1,960,102.56
June 2003 .....	58,153,977.18	November 2005 .....	25,586,083.64	May 2008 .....	1,338,795.06
July 2003 .....	56,951,024.24	December 2005 .....	24,562,355.75	June 2008 .....	728,425.37
August 2003 .....	55,754,032.51	January 2006 .....	23,555,656.71	July 2008 .....	128,825.69
September 2003.....	54,562,971.26	February 2006 .....	22,565,731.37	August 2008 and thereafter .....	0.00
October 2003 .....	53,377,809.91	March 2006 .....	21,592,328.20		
		April 2006.....	20,635,199.27		

---

---

No one is authorized to give information or to make representations in connection with the Certificates other than the information and representations contained in this Prospectus Supplement and the additional Disclosure Documents. You must not rely on any unauthorized information or representation. This Prospectus Supplement and the additional Disclosure Documents do not constitute an offer or solicitation with regard to the Certificates if it is illegal to make such an offer or solicitation to you under state law. By delivering this Prospectus Supplement and the additional Disclosure Documents at any time, no one implies that the information contained herein or therein is correct after the date hereof or thereof.

The Securities and Exchange Commission has not approved or disapproved the Certificates or determined if this Prospectus Supplement is truthful and complete. Any representation to the contrary is a criminal offense.

---

## TABLE OF CONTENTS

	<u>Page</u>
Table of Contents . . . . .	S- 2
Available Information . . . . .	S- 3
Reference Sheet . . . . .	S- 4
Additional Risk Factors . . . . .	S-12
Description of the Certificates . . . . .	S-13
Certain Additional Federal Income Tax Consequences . . . . .	S-50
Plan of Distribution . . . . .	S-52
Legal Matters . . . . .	S-52
Schedule 1 . . . . .	A- 1
Principal Balance Schedules . . . . .	B- 1

---

---

---

---

**\$1,538,702,226**



**Guaranteed REMIC  
Pass-Through Certificates**

**Fannie Mae REMIC Trust 2001-5**

---

## PROSPECTUS SUPPLEMENT

---

**UBS Warburg LLC**

---

---

**January 16, 2001**