

Supplement to Prospectus Supplement dated August 14, 2001

**\$2,174,846,000**



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2001-52**

This is a supplement to the prospectus supplement dated August 14, 2001 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement. We and the Dealer have agreed, as described in the Prospectus Supplement under "Plan of Distribution—*Increase in Certificates*", to increase the size of the Group 4 Classes. This supplement describes the resulting changes.

Notwithstanding anything set forth in the Prospectus Supplement:

- The Group 4 MBS will have an aggregate principal balance of \$870,000,000.
- The actual original class balances of the Group 4 Classes listed below are set forth opposite their respective class designations:

<u>Class</u>	<u>Original Class Balance</u>
XE(2) .....	\$200,232,000
YE(2) .....	104,400,000
VE(2) .....	82,731,000
KV(2) .....	111,627,000
UE .....	21,750,000
YM(2) .....	23,226,000
YN(2) .....	20,043,000
YZ(2) .....	29,031,000
YI(2) .....	53,908,615(1)
IU .....	12,046,153(1)
UK .....	177,456,000
UO .....	50,604,000
UZ .....	48,900,000

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

(2) Exchangeable classes.

*(Continued on page S-2)*

**Carefully consider the risk factors starting on page S-11 of the 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.**

**The certificates, together with any 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.**

The date of this Supplement is September 27, 2001

- Clause (i) of the section entitled “Distributions of Principal—*Group 4 Principal Distribution Amount—Group 4 Cash Flow Distribution Amount*”, on page S-22 of the Prospectus Supplement is revised to read (with a corresponding change on the Reference Sheet on page S-8 of the Prospectus Supplement) as follows:

“(i) an amount up to \$30 on each Distribution Date to the UK Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;”.

- The description of each Calculation Amount on pages S-23 and S-24 of the Prospectus Supplement is revised to read as follows:

“Each Calculation Amount for any Distribution Date will be equal to

- the *absolute value* of

the Ending MBS Balance *multiplied* by 0.0008

*minus*

the Beginning MBS Balance *multiplied* by the applicable Calculation Factor specified below

*plus*

the Scheduled MBS Distribution Amount *multiplied* by the applicable Calculation Factor specified below

*minus*

- 0.3 (but in no event ever less than zero).”

- The revised Available Recombinations are shown on Schedule 1 (page A-1) of this supplement. The remaining Available Recombinations are unchanged.
- The dollar amounts shown in the Principal Balance Schedules for each Group 4 Class will increase to correspond to the increase of the principal balances of the applicable Classes.
- The revised Principal Balance Schedule for the Group 4 MBS is found on page B-1 of this supplement.

Schedule 1

Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Classes	Original Principal Balances	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
<b>Recombination 4</b>								
EX	\$153,615,000	EK	\$353,847,000	5.75%	FIX	PAC/AD	313921NJ3	March 2021
XI	23,633,077(3)							
XE	200,232,000							
YI	30,804,924(3)							
<b>Recombination 6</b>								
KU	96,791,000	KL	208,418,000	6.50	FIX	PAC/AD	313921NL8	January 2030
KV	111,627,000							
<b>Recombination 8</b>								
XM	20,000,000	EG(4)	134,561,000	6.50	FIX	PAC/AD	313921NN4	October 2031
XN	17,261,000							
XZ	25,000,000							
YM	23,226,000							
YN	20,043,000							
YZ	29,031,000							

(1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above.  
(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 the Prospectus Supplement.  
(3) Notional principal balance.  
(4) Principal payments on the REMIC Certificates in Recombination 8 from the XZ and YZ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

## Principal Balance Schedule

### Group 4 MBS Specified Balances

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
Initial Balance .....	\$870,000,000.00	May 2006 .....	\$477,293,228.64	January 2011 .....	\$216,217,898.78
October 2001 .....	868,263,303.17	June 2006 .....	470,721,620.63	February 2011 .....	213,110,154.50
November 2001 .....	866,180,317.21	July 2006 .....	464,236,527.71	March 2011 .....	210,044,129.59
December 2001 .....	863,751,864.92	August 2006 .....	457,836,835.37	April 2011 .....	207,019,281.38
January 2002 .....	860,979,183.70	September 2006 .....	451,521,443.27	May 2011 .....	204,035,074.19
February 2002 .....	857,863,926.47	October 2006 .....	445,289,265.12	June 2011 .....	201,090,979.19
March 2002 .....	854,408,161.63	November 2006 .....	439,139,228.45	July 2011 .....	198,186,474.31
April 2002 .....	850,614,372.35	December 2006 .....	433,070,274.49	August 2011 .....	195,321,044.19
May 2002 .....	846,485,454.91	January 2007 .....	427,081,357.92	September 2011 .....	192,494,180.04
June 2002 .....	842,024,716.27	February 2007 .....	421,171,446.77	October 2011 .....	189,705,379.61
July 2002 .....	837,235,870.79	March 2007 .....	415,339,522.23	November 2011 .....	186,954,147.09
August 2002 .....	832,123,036.15	April 2007 .....	409,584,578.45	December 2011 .....	184,239,993.00
September 2002 .....	826,690,728.33	May 2007 .....	403,905,622.43	January 2012 .....	181,562,434.16
October 2002 .....	820,943,855.90	June 2007 .....	398,301,673.83	February 2012 .....	178,920,993.56
November 2002 .....	814,887,713.39	July 2007 .....	392,771,764.78	March 2012 .....	176,315,200.31
December 2002 .....	808,527,973.89	August 2007 .....	387,314,939.79	April 2012 .....	173,744,589.57
January 2003 .....	801,870,680.83	September 2007 .....	381,930,255.53	May 2012 .....	171,208,702.44
February 2003 .....	794,922,238.96	October 2007 .....	376,616,780.71	June 2012 .....	168,707,085.92
March 2003 .....	787,689,404.64	November 2007 .....	371,373,595.92	July 2012 .....	166,239,292.80
April 2003 .....	780,179,275.22	December 2007 .....	366,199,793.47	August 2012 .....	163,804,881.64
May 2003 .....	772,399,277.88	January 2008 .....	361,094,477.25	September 2012 .....	161,403,416.62
June 2003 .....	764,357,157.57	February 2008 .....	356,056,762.60	October 2012 .....	159,034,467.53
July 2003 .....	756,060,964.43	March 2008 .....	351,085,776.13	November 2012 .....	156,697,609.70
August 2003 .....	747,519,040.44	April 2008 .....	346,180,655.59	December 2012 .....	154,392,423.87
September 2003 .....	738,740,005.52	May 2008 .....	341,340,549.75	January 2013 .....	152,118,496.18
October 2003 .....	729,732,742.95	June 2008 .....	336,564,618.23	February 2013 .....	149,875,418.10
November 2003 .....	720,506,384.30	July 2008 .....	331,852,031.39	March 2013 .....	147,662,786.30
December 2003 .....	711,070,293.85	August 2008 .....	327,201,970.16	April 2013 .....	145,480,202.67
January 2004 .....	701,434,052.38	September 2008 .....	322,613,625.94	May 2013 .....	143,327,274.18
February 2004 .....	691,923,721.81	October 2008 .....	318,086,200.45	June 2013 .....	141,203,612.87
March 2004 .....	682,537,686.23	November 2008 .....	313,618,905.60	July 2013 .....	139,108,835.75
April 2004 .....	673,274,350.26	December 2008 .....	309,210,963.37	August 2013 .....	137,042,564.76
May 2004 .....	664,132,138.83	January 2009 .....	304,861,605.66	September 2013 .....	135,004,426.66
June 2004 .....	655,109,496.91	February 2009 .....	300,570,074.19	October 2013 .....	132,994,053.06
July 2004 .....	646,204,889.22	March 2009 .....	296,335,620.38	November 2013 .....	131,011,080.26
August 2004 .....	637,416,800.03	April 2009 .....	292,157,505.17	December 2013 .....	129,055,149.26
September 2004 .....	628,743,732.88	May 2009 .....	288,034,998.99	January 2014 .....	127,125,905.65
October 2004 .....	620,184,210.35	June 2009 .....	283,967,381.55	February 2014 .....	125,222,999.60
November 2004 .....	611,736,773.81	July 2009 .....	279,953,941.78	March 2014 .....	123,346,085.75
December 2004 .....	603,399,983.19	August 2009 .....	275,993,977.71	April 2014 .....	121,494,823.21
January 2005 .....	595,172,416.75	September 2009 .....	272,086,796.32	May 2014 .....	119,668,875.45
February 2005 .....	587,052,670.82	October 2009 .....	268,231,713.44	June 2014 .....	117,867,910.28
March 2005 .....	579,039,359.62	November 2009 .....	264,428,053.67	July 2014 .....	116,091,599.78
April 2005 .....	571,131,114.99	December 2009 .....	260,675,150.23	August 2014 .....	114,339,620.24
May 2005 .....	563,326,586.17	January 2010 .....	256,972,344.87	September 2014 .....	112,611,652.12
June 2005 .....	555,624,439.62	February 2010 .....	253,318,987.74	October 2014 .....	110,907,380.00
July 2005 .....	548,023,358.74	March 2010 .....	249,714,437.31	November 2014 .....	109,226,492.50
August 2005 .....	540,522,043.73	April 2010 .....	246,158,060.26	December 2014 .....	107,568,682.27
September 2005 .....	533,119,211.29	May 2010 .....	242,649,231.36	January 2015 .....	105,933,645.91
October 2005 .....	525,813,594.50	June 2010 .....	239,187,333.37	February 2015 .....	104,321,083.90
November 2005 .....	518,603,942.54	July 2010 .....	235,771,756.97	March 2015 .....	102,730,700.62
December 2005 .....	511,489,020.54	August 2010 .....	232,401,900.61	April 2015 .....	101,162,204.22
January 2006 .....	504,467,609.34	September 2010 .....	229,077,170.45	May 2015 .....	99,615,306.63
February 2006 .....	497,538,505.30	October 2010 .....	225,796,980.24	June 2015 .....	98,089,723.48
March 2006 .....	490,700,520.13	November 2010 .....	222,560,751.23	July 2015 .....	96,585,174.07
April 2006 .....	483,952,480.65	December 2010 .....	219,367,912.08	August 2015 .....	95,101,381.31

**Group 4 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
September 2015.....	\$ 93,638,071.69	July 2020 .....	\$ 36,054,146.18	May 2025 .....	\$ 11,308,457.03
October 2015 .....	92,194,975.21	August 2020 .....	35,421,669.54	June 2025 .....	11,045,430.34
November 2015 .....	90,771,825.38	September 2020.....	34,798,358.16	July 2025 .....	10,786,527.97
December 2015 .....	89,368,359.10	October 2020 .....	34,184,088.57	August 2025.....	10,531,692.52
January 2016 .....	87,984,316.71	November 2020 .....	33,578,738.91	September 2025.....	10,280,867.35
February 2016 .....	86,619,441.86	December 2020 .....	32,982,188.89	October 2025 .....	10,033,996.58
March 2016 .....	85,273,481.54	January 2021 .....	32,394,319.80	November 2025 .....	9,791,025.05
April 2016 .....	83,946,185.97	February 2021 .....	31,815,014.47	December 2025 .....	9,551,898.36
May 2016 .....	82,637,308.62	March 2021 .....	31,244,157.27	January 2026 .....	9,316,562.80
June 2016 .....	81,346,606.13	April 2021 .....	30,681,634.06	February 2026 .....	9,084,965.39
July 2016 .....	80,073,838.28	May 2021 .....	30,127,332.22	March 2026 .....	8,857,053.85
August 2016 .....	78,818,767.95	June 2021 .....	29,581,140.56	April 2026 .....	8,632,776.59
September 2016.....	77,581,161.09	July 2021 .....	29,042,949.37	May 2026 .....	8,412,082.70
October 2016 .....	76,360,786.66	August 2021 .....	28,512,650.37	June 2026 .....	8,194,921.97
November 2016 .....	75,157,416.61	September 2021.....	27,990,136.68	July 2026 .....	7,981,244.81
December 2016 .....	73,970,825.84	October 2021 .....	27,475,302.82	August 2026 .....	7,771,002.34
January 2017 .....	72,800,792.14	November 2021 .....	26,968,044.70	September 2026.....	7,564,146.30
February 2017 .....	71,647,096.19	December 2021 .....	26,468,259.58	October 2026 .....	7,360,629.06
March 2017 .....	70,509,521.50	January 2022 .....	25,975,846.06	November 2026 .....	7,160,403.66
April 2017.....	69,387,854.38	February 2022 .....	25,490,704.08	December 2026 .....	6,963,423.74
May 2017 .....	68,281,883.88	March 2022 .....	25,012,734.87	January 2027 .....	6,769,643.56
June 2017 .....	67,191,401.82	April 2022 .....	24,541,840.97	February 2027 .....	6,579,017.98
July 2017 .....	66,116,202.66	May 2022 .....	24,077,926.18	March 2027 .....	6,391,502.48
August 2017.....	65,056,083.57	June 2022 .....	23,620,895.56	April 2027 .....	6,207,053.13
September 2017.....	64,010,844.30	July 2022 .....	23,170,655.43	May 2027 .....	6,025,626.56
October 2017 .....	62,980,287.22	August 2022 .....	22,727,113.32	June 2027 .....	5,847,180.02
November 2017.....	61,964,217.24	September 2022.....	22,290,177.97	July 2027 .....	5,671,671.28
December 2017 .....	60,962,441.80	October 2022 .....	21,859,759.32	August 2027 .....	5,499,058.72
January 2018 .....	59,974,770.85	November 2022 .....	21,435,768.50	September 2027.....	5,329,301.25
February 2018 .....	59,001,016.76	December 2022 .....	21,018,117.80	October 2027 .....	5,162,358.34
March 2018 .....	58,040,994.38	January 2023 .....	20,606,720.64	November 2027 .....	4,998,189.97
April 2018 .....	57,094,520.91	February 2023 .....	20,201,491.59	December 2027 .....	4,836,756.71
May 2018 .....	56,161,415.95	March 2023 .....	19,802,346.36	January 2028 .....	4,678,019.61
June 2018 .....	55,241,501.42	April 2023 .....	19,409,201.74	February 2028 .....	4,521,940.25
July 2018 .....	54,334,601.56	May 2023 .....	19,021,975.61	March 2028 .....	4,368,480.74
August 2018.....	53,440,542.88	June 2023 .....	18,640,586.94	April 2028 .....	4,217,603.69
September 2018.....	52,559,154.14	July 2023 .....	18,264,955.77	May 2028 .....	4,069,272.21
October 2018 .....	51,690,266.32	August 2023 .....	17,895,003.18	June 2028 .....	3,923,449.88
November 2018.....	50,833,712.60	September 2023.....	17,530,651.28	July 2028 .....	3,780,100.81
December 2018 .....	49,989,328.30	October 2023 .....	17,171,823.22	August 2028 .....	3,639,189.57
January 2019 .....	49,156,950.91	November 2023 .....	16,818,443.14	September 2028.....	3,500,681.20
February 2019 .....	48,336,420.00	December 2023 .....	16,470,436.20	October 2028 .....	3,364,541.21
March 2019 .....	47,527,577.24	January 2024 .....	16,127,728.54	November 2028 .....	3,230,735.57
April 2019 .....	46,730,266.34	February 2024 .....	15,790,247.25	December 2028 .....	3,099,230.74
May 2019 .....	45,944,333.04	March 2024 .....	15,457,920.40	January 2029 .....	2,969,993.58
June 2019 .....	45,169,625.11	April 2024 .....	15,130,677.00	February 2029 .....	2,842,991.42
July 2019 .....	44,405,992.26	May 2024 .....	14,808,447.00	March 2029 .....	2,718,192.04
August 2019.....	43,653,286.18	June 2024 .....	14,491,161.27	April 2029 .....	2,595,563.64
September 2019.....	42,911,360.46	July 2024 .....	14,178,751.59	May 2029 .....	2,475,074.83
October 2019 .....	42,180,070.63	August 2024 .....	13,871,150.64	June 2029 .....	2,356,694.68
November 2019.....	41,459,274.05	September 2024.....	13,568,291.97	July 2029 .....	2,240,392.66
December 2019 .....	40,748,829.98	October 2024 .....	13,270,110.04	August 2029.....	2,126,138.63
January 2020 .....	40,048,599.48	November 2024 .....	12,976,540.15	September 2029.....	2,013,902.89
February 2020 .....	39,358,445.43	December 2024 .....	12,687,518.47	October 2029 .....	1,903,656.12
March 2020 .....	38,678,232.49	January 2025 .....	12,402,981.98	November 2029 .....	1,795,369.41
April 2020 .....	38,007,827.08	February 2025 .....	12,122,868.54	December 2029 .....	1,689,014.21
May 2020 .....	37,347,097.36	March 2025 .....	11,847,116.79	January 2030 .....	1,584,562.39
June 2020 .....	36,695,913.20	April 2025.....	11,575,666.19	February 2030 .....	1,481,986.18

**Group 4 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
March 2030 .....	\$ 1,381,258.20	September 2030 .....	\$ 814,215.29	March 2031 .....	\$ 307,205.47
April 2030 .....	1,282,351.43	October 2030 .....	725,688.48	April 2031 .....	228,174.04
May 2030 .....	1,185,239.20	November 2030 .....	638,803.72	May 2031 .....	150,644.14
June 2030 .....	1,089,895.24	December 2030 .....	553,536.77	June 2031 .....	74,593.47
July 2030 .....	996,293.60	January 2031 .....	469,863.74	July 2031 and	
August 2030 .....	904,408.69	February 2031 .....	387,761.05	thereafter .....	0.00

\$1,594,846,000



Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2001-52

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 an accrual class), 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 own Fannie Mae MBS.

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

Carefully consider the risk factors starting on page S-11 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	\$ 19,269,000	PAC/AD	5.750%	FIX	313921 K L 1	August 2007
PB	1	21,971,000	PAC/AD	6.000	FIX	313921 KM9	July 2011
PC	1	15,471,000	PAC/AD	6.000	FIX	313921 KN7	August 2013
PD	1	14,000,000	PAC/AD	6.000	FIX	313921 K P 2	April 2015
PE	1	15,433,000	PAC/AD	6.000	FIX	313921 K Q 0	October 2016
PI	1	802,875 (1)	NTL	6.000	FIX/IO	313921 K R 8	August 2007
CL	1	24,556,000	TAC/AD/NSJ	6.000	FIX	313921 K S 6	October 2016
ZA	1	3,300,000	SUP/NSJ	6.000	FIX/Z	313921 K T 4	October 2016
KA	2	25,000,000	SEQ	6.400	FIX	313921 K U 1	May 2030
AI	2	384,615 (1)	NTL	6.500	FIX/IO	313921 K V 9	May 2030
KB	2	3,721,000	SEQ	6.500	FIX	313921 K W 7	October 2031
AM(2)	2	86,487,500	SEQ	6.000	FIX	313921 K X 5	November 2027
IM(2)	2	6,652,884 (1)	NTL	6.500	FIX/IO	313921 K Y 3	November 2027
MP	2	17,012,500	SEQ	6.500	FIX	313921 K Z 0	November 2011
MC	2	100,000,000	SEQ	5.785	FIX	313921 L A 4	November 2027
MD	2	30,000,000	SEQ	6.500	FIX	313921 L B 2	April 2029
MI	2	11,000,000 (1)	NTL	6.500	FIX/IO	313921 L C 0	November 2027
VM	2	10,000,000	SEQ/AD	6.500	FIX	313921 L D 8	August 2008
VN	2	38,500,000	SEQ/AD	6.500	FIX	313921 L E 6	December 2021
ZM	2	18,000,000	SEQ	6.500	FIX/Z	313921 L F 3	October 2031
EQ	3	14,000,000	PAC/AD	5.500	FIX	313921 L G 1	July 2018
QE	3	5,000,000	PAC/AD	6.000	FIX	313921 L H 9	March 2021
EX(2)	3	153,615,000	PAC/AD	4.750	FIX	313921 L J 5	March 2021
XI(2)	3	41,357,884 (1)	NTL	6.500	FIX/IO	313921 L K 2	March 2021
EL	3	50,000,000	PAC/AD	6.500	FIX	313921 L L 0	February 2025
EY(2)	3	40,000,000	PAC/AD	5.750	FIX	313921 L M 8	February 2025
EV(2)	3	70,572,000	PAC/AD	6.500	FIX	313921 L N 6	June 2027
KU(2)	3	96,791,000	PAC/AD	6.500	FIX	313921 L P 1	January 2030
EU	3	19,003,000	PAC/AD	6.500	FIX	313921 L Q 9	June 2030
XM(2)	3	20,000,000	PAC/AD	6.500	FIX	313921 L R 7	November 2010
XN(2)	3	17,261,000	PAC/AD	6.500	FIX	313921 L S 5	November 2015
XZ(2)	3	25,000,000	PAC/AD	6.500	FIX/Z	313921 L T 3	October 2031
TI	3	7,153,846 (1)	NTL	6.500	FIX/IO	313921 L U 0	February 2025
FR(2)	3	104,878,647	SCH/AD	(3)	FLT	313921 L V 8	October 2031
SQ(2)	3	20,471,505	SCH/AD	(3)	INV	313921 L W 6	October 2031
ST(2)	3	11,798,848	SCH/AD	(3)	INV	313921 L X 4	October 2031
SI(2)	3	104,878,647 (1)	NTL	(3)	INV/IO	313921 L Y 2	October 2031
IS(2)	3	104,878,647 (1)	NTL	(3)	INV/IO	313921 L Z 9	October 2031
WZ	3	33,148,000	SUP	6.500	FIX/Z	313921 MA3	November 2030
EN	3	25,384,077	SUP/AD	6.500	FIX	313921 MB1	March 2031
FQ	3	35,000,000	SUP/AD	(3)	FLT	313921 MC9	October 2031
TS(2)	3	7,000,000	SUP/AD	(3)	INV	313921 MD7	October 2031
EO(2)	3	1,076,923	SUP/AD	(4)	PO	313921 ME5	October 2031
XE(2)	4	66,744,000	PAC/AD	4.750	FIX	313921 MF2	March 2021
YE(2)	4	34,800,000	PAC/AD	5.750	FIX	313921 MG0	February 2025
VE(2)	4	27,577,000	PAC/AD	6.500	FIX	313921 MH8	July 2027
KV(2)	4	37,209,000	PAC/AD	6.500	FIX	313921 MJ4	January 2030
UE	4	7,250,000	PAC/AD	6.500	FIX	313921 MK1	June 2030
YM(2)	4	7,742,000	PAC/AD	6.500	FIX	313921 ML9	November 2010
YN(2)	4	6,681,000	PAC/AD	6.500	FIX	313921 MM7	November 2015
YZ(2)	4	9,677,000	PAC/AD	6.500	FIX/Z	313921 MN5	October 2031
YI(2)	4	17,969,538 (1)	NTL	6.500	FIX/IO	313921 MP0	March 2021
IU	4	4,015,384 (1)	NTL	6.500	FIX/IO	313921 MQ8	February 2025
UK	4	59,152,000	SCH/AD/NSJ	6.500	FIX	313921 MR6	October 2031
UO	4	16,868,000	SUP/AD/NSJ	6.500	FIX	313921 MS4	October 2031
UZ	4	16,300,000	SUP/NSJ	6.500	FIX/Z	313921 MT2	March 2031
HA	5	18,948,000	PAC/AD	5.500	FIX	313921 MU9	July 2018
HB	5	26,798,000	PAC/AD	6.500	FIX	313921 MV7	August 2026
HC	5	21,709,000	PAC/AD	6.500	FIX	313921 MW5	July 2030
HD	5	8,999,000	PAC/AD	6.500	FIX	313921 MX3	October 2031
HI	5	2,915,076 (1)	NTL	6.500	FIX/IO	313921 MY1	July 2018
XG	5	10,000,000	SCH/AD/NSJ	6.500	FIX	313921 MZ8	October 2031
GX	5	10,000,000	SCH/AD/NSJ	6.500	FIX	313921 NA2	October 2031
HK	5	8,570,000	SUP/AD/NSJ	6.500	FIX	313921 NB0	June 2026
ZH	5	7,101,000	SUP/NSJ	6.500	FIX/Z	313921 NC8	October 2031
R		0	NPR	0	NPR	313921 ND6	October 2031
RL		0	NPR	0	NPR	313921 NE4	October 2031

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

(3) Based on LIBOR.  
(4) Principal only class.

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 MB, MA, ER, EK, EP, KL, EC, EG, FT, SY and SW 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 September 28, 2001.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated September 18, 1998 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates dated October 1, 1999 (the “MBS Prospectus”); and
- our Information Statement dated March 30, 2001 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:

Lehman Brothers Inc.  
Prospectus Department  
c/o ADP Services  
55 Mercedes Way  
Edgewood, New York 11717  
(telephone 631-254-7106).

## 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 MBS
5	Group 5 MBS

### Assumed Characteristics of the Mortgage Loans Underlying the MBS (as of September 1, 2001)

	<u>Approximate Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Approximate Weighted Average Remaining Term to Maturity (in months)</u>	<u>Approximate Weighted Average Loan Age (in months)</u>	<u>Approximate Weighted Average Coupon</u>
Group 1 MBS	\$114,000,000	180	178	1	6.60%
Group 2 MBS	\$328,721,000	360	350	4	7.01%
Group 3 MBS	\$750,000,000	360	358	2	7.10%
Group 4 MBS	\$290,000,000	360	358	2	7.10%
Group 5 MBS	\$112,125,000	360	358	2	7.05%

The actual remaining terms to maturity, weighted average loan ages and 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 September 28, 2001.

### Distribution Dates

We will make payments on the certificates on the 25th day of each calendar month, or on the next business day if the 25th 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, 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:

Fed Book-Entry

Physical

All classes other than the R and RL 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 the 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 all of the available combinations of the certificates eligible for exchange and the related RCR certificates.

**Interest Payments**

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 or on Schedule 1.

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>
FR .....	4.00000%	8.50000%	0.45%	LIBOR + 45 basis points
SQ .....	17.67487%	35.86207%	0.00%	$35.86207\% - (5.123153 \times \text{LIBOR})$
ST .....	8.00000%	8.00000%	0.00%	$70.22222\% - (8.8888872 \times \text{LIBOR})$
SI .....	0.10000%	0.10000%	0.00%	8% - LIBOR
IS .....	0.05000%	0.05000%	0.00%	8.05% - LIBOR
FQ .....	4.85000%	8.00000%	1.30%	LIBOR + 130 basis points
TS .....	15.75000%	33.50000%	0.00%	$33.5\% - (5 \times \text{LIBOR})$
FT .....	4.05000%	8.50000%	0.50%	LIBOR + 50 basis points
SY .....	14.46250%	26.00000%	0.00%	$26\% - (3.25 \times \text{LIBOR})$
SW .....	13.65000%	29.03333%	0.00%	$29.03333\% - (4.333333 \times \text{LIBOR})$

(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>	
PI .....	4.166666667% of the PA Class
AI .....	1.5384615385% of the KA Class
IM .....	7.6923076923% of the AM Class
MI .....	11.0% of the MC Class
XI .....	26.9230769231% of the EX Class
TI .....	15.3846153846% of the EQ Class
	7.6923076923% of the QE Class
	11.5384615385% of the EY Class
SI .....	100% of the FR Class
IS .....	100% of the FR Class
YI .....	26.9230769231% of the XE Class
IU .....	11.5384615385% of the YE Class
HI .....	15.3846153846% of the HA Class

## Distributions of Principal

### *Group 1 Principal Distribution Amount*

#### *ZA Accrual Amount and the Group 1 Cash Flow Distribution Amount*

1. To the PA, PB, PC, PD and PE Classes, in that order, to their Planned Balances.
2. The Formula I Distribution Amount to the ZA and CL Classes, in that order, to zero.
3. To the CL Class to its Targeted Balance.
4. To the ZA Class to zero.
5. To the CL Class to zero.
6. To the PA, PB, PC, PD and PE Classes, in that order, to zero.

For a description of the Formula I Distribution Amount, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

### *Group 2 Principal Distribution Amount*

#### *ZM Accrual Amount*

To the VM and VN Classes, in that order, to zero, and thereafter to the ZM Class.

#### *Group 2 Cash Flow Distribution Amount*

1. 8.7371965892% to the KA and KB Classes, in that order, to zero.
2. (a) 42.5% of the remaining amount to the AM Class to zero, and  
(b) 57.5% of such remaining amount as follows:
  - first*, an amount up to \$172,500 on each Distribution Date to the MP and MC Classes, in the proportions of 99% and 1%, respectively, to zero; and
  - second*, to the MC and MP Classes, in that order, to zero.
3. To the MD, VM, VN and ZM Classes, in that order, to zero.

*Group 3 Principal Distribution Amount*

*XZ Accrual Amount*

To the XM and XN Classes, in that order, to zero, and thereafter to the XZ Class.

*Group 3 Cash Flow Distribution Amount*

1. An amount up to \$10 on each Distribution Date to the FR, SQ and ST Classes, pro rata, to zero.
2. To the EQ and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, until the EQ Class is reduced to its Planned Balance.
3. To the QE and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, to their Planned Balances.
4. To the EL and EY Classes, pro rata, to their Planned Balances.
5. To the EV, KU and EU Classes, in that order, to their Planned Balances.
6. For so long as the XM Class remains outstanding, to the XM, XN and XZ Classes, pro rata, to their Planned Balances.
7. For so long as the XN Class remains outstanding, to the XN and XZ Classes, pro rata, to their Planned Balances.
8. To the XZ Class to its Planned Balance.

*WZ Accrual Amount and Remaining Group 3 Cash Flow Distribution Amount*

1. To the FR, SQ and ST Classes, pro rata, to their Scheduled Balances.
2. To the WZ and EN Classes, in that order, to zero.
3. To the FQ, TS and EO Classes, pro rata, to zero.
4. To the FR, SQ and ST Classes, pro rata, to zero.
5. To the EQ and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, until the EQ Class is reduced to zero.
6. To the QE and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, to zero.
7. To the EL and EY Classes, pro rata, to zero.
8. To the EV, KU and EU Classes, in that order, to zero.
9. For so long as the XM Class remains outstanding, to the XM, XN and XZ Classes, in proportion to their then current balances, to zero.
10. For so long as the XN Class remains outstanding, to the XN and XZ Classes, in proportion to their then current principal balances, to zero.
11. To the XZ Class to zero.

*Group 4 Principal Distribution Amount*

*YZ Accrual Amount*

To the YM and YN Classes, in that order, to zero, and thereafter to the YZ Class.

*Group 4 Cash Flow Distribution Amount*

1. An amount of up to \$10 on each Distribution Date to the UK Class to zero.
2. To the XE, YE, VE, KV and UE Classes, in that order, to their Planned Balances.
3. For so long as the YM Class remains outstanding, to the YM, YN and YZ Classes, pro rata, to their Planned Balances.
4. For so long as the YN Class remains outstanding, to the YN and YZ Classes, pro rata, to their Planned Balances.
5. To the YZ Class to its Planned Balance.

*UZ Accrual Amount and Remaining Group 4 Cash Flow Distribution Amount*

1. Up to 5% of such amount to the UK Class to its Scheduled Balance.
2. The Formula II Distribution Amount to the UZ, UO and UK Classes, in that order, to zero.
3. To the UK Class to its Scheduled Balance.
4. To the UZ and UO Classes, in that order, to zero.
5. To the UK Class to zero.
6. To the XE, YE, VE, KV and UE Classes, in that order, to zero.
7. For so long as the YM Class remains outstanding, to the YM, YN and YZ Classes, in proportion to their then current principal balances, to zero.
8. For so long as the YN Class remains outstanding, to the YN and YZ Classes, in proportion to their then current principal balances, to zero.
9. To the YZ Class to zero.

For a description of the Formula II Distribution Amount, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

*Group 5 Principal Distribution Amount*

*Group 5 Cash Flow Distribution Amount*

1. An amount up to \$50 on each Distribution Date to the XG and GX Classes, pro rata, to zero.
2. To the HA, HB, HC and HD Classes, in that order, to their Planned Balances.

*ZH Accrual Amount and Remaining Group 5 Cash Flow Distribution Amount*

1. Up to 5% of such amount to the XG and GX Classes, pro rata, to their Scheduled Balances.
2. The Formula III Distribution Amount as follows:  
*first*, to the ZH and HK Classes, in that order, to zero; and  
*second*, to the XG and GX Classes, pro rata, to zero.
3. To the XG and GX Classes, pro rata, to their Scheduled Balances.
4. To the HK and ZH Classes, in that order, to zero.
5. To the XG and GX Classes, pro rata, to zero.
6. To the HA, HB, HC and HD Classes, in that order, to zero.

For a description of the Formula III Distribution Amount, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

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>190%</u>	<u>250%</u>	<u>500%</u>
PA and PI .....	3.0	2.0	2.0	2.0	1.9
PB .....	6.5	4.0	4.0	4.0	2.9
PC .....	9.0	6.0	6.0	6.0	3.9
PD .....	10.6	8.0	8.0	8.0	5.1
PE .....	12.3	11.5	11.5	11.5	8.0

  

	<u>PSA Prepayment Assumption</u>								
	<u>0%</u>	<u>100%</u>	<u>190%</u>	<u>195%</u>	<u>199%</u>	<u>200%</u>	<u>201%</u>	<u>250%</u>	<u>500%</u>
CL .....	11.4	7.9	3.0	2.8	2.8	2.8	4.6	2.4	1.3
ZA .....	14.7	13.9	12.2	11.9	12.0	12.1	0.9	0.3	0.2

  

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>209%</u>	<u>300%</u>	<u>500%</u>
KA and AI .....	19.8	9.1	5.5	4.1	2.8
KB .....	29.3	25.2	18.8	14.5	9.1
AM, IM, MB and MA .....	17.7	6.7	4.0	3.0	2.1
MP .....	5.6	4.2	4.2	3.9	3.0
MC and MI .....	19.8	7.1	3.9	2.9	2.0
MD .....	26.8	16.1	9.6	7.1	4.5
VM .....	3.7	3.7	3.7	3.7	3.4
VN .....	14.5	14.3	11.4	9.1	6.1
ZM .....	28.8	23.4	18.4	14.8	9.9

  

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
EQ .....	8.5	2.5	2.5	2.5	2.3
QE .....	15.0	4.4	4.4	4.4	3.1
EX and XI .....	10.2	3.0	3.0	3.0	2.5
EL and EY .....	18.1	6.0	6.0	6.0	3.7
EV .....	21.0	8.1	8.1	8.1	4.5
KU .....	23.3	11.0	11.0	11.0	5.9
EU .....	24.7	14.0	14.0	14.0	7.5
XM .....	5.0	5.0	5.0	5.0	5.0
XN .....	11.7	11.7	11.7	11.7	9.8
XZ .....	25.7	19.0	19.0	19.0	10.9
TI .....	15.0	4.9	4.9	4.9	3.2

  

	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
FR, SQ, ST, SI, IS, FT and SY .....	15.1	10.0	4.0	4.0	4.0	3.5	1.8
WZ .....	27.6	19.8	8.5	2.0	1.9	1.2	0.6
EN .....	29.2	24.6	16.7	5.4	4.5	2.3	1.1
FQ, TS, EO and SW .....	29.7	27.7	23.4	19.7	18.9	3.7	1.5

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
XE and YI .....	10.2	3.0	3.0	3.0	2.5
YE and IU .....	18.1	6.0	6.0	6.0	3.7
VE .....	21.0	8.1	8.1	8.1	4.5
KV .....	23.3	11.0	11.0	11.0	5.9
UE .....	24.7	14.0	14.0	14.0	7.5
YM .....	5.0	5.0	5.0	5.0	5.0
YN .....	11.7	11.7	11.7	11.7	9.8
YZ .....	25.7	19.0	19.0	19.0	10.9

	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>200%</u>	<u>203%</u>	<u>234%</u>	<u>235%</u>	<u>236%</u>	<u>250%</u>	<u>500%</u>
UK .....	14.1	9.9	4.0	4.0	4.0	4.4	4.4	5.5	3.8	1.8
UO .....	29.7	27.7	23.4	19.6	18.6	5.7	5.2	1.9	2.4	1.2
UZ .....	27.9	20.8	15.0	3.2	2.8	1.7	1.7	0.7	1.1	0.6

	<u>CPR Prepayment Assumption</u>											
	<u>5.0%</u>	<u>5.1%</u>	<u>6.0%</u>	<u>6.1%</u>	<u>7.0%</u>	<u>7.1%</u>	<u>8.0%</u>	<u>8.1%</u>	<u>9.0%</u>	<u>9.1%</u>	<u>10.0%</u>	<u>10.1%</u>
UK .....	12.0	20.5	11.6	19.4	11.1	18.3	10.4	16.9	8.9	13.6	7.9	10.6
UO .....	28.2	26.7	27.6	18.7	26.8	9.7	24.9	1.2	18.2	1.0	11.2	0.9
UZ .....	19.9	0.5	16.5	0.4	11.0	0.4	0.5	0.4	0.4	0.3	0.4	0.3

<u>RCR Classes from Group 3 and Group 4</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
ER and EK .....	10.2	3.0	3.0	3.0	2.5
EP .....	18.1	6.0	6.0	6.0	3.7
KL .....	23.3	11.0	11.0	11.0	5.9
EC .....	21.0	8.1	8.1	8.1	4.5
EG .....	25.7	19.0	19.0	19.0	10.5

<u>Group 5 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>210%</u>	<u>250%</u>	<u>500%</u>
HA and HI .....	8.5	2.5	2.5	2.5	2.3
HB .....	17.9	6.0	6.0	6.0	3.7
HC .....	23.2	11.0	11.0	11.0	6.0
HD .....	25.7	19.1	19.1	19.1	10.5

	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>170%</u>	<u>200%</u>	<u>210%</u>	<u>249%</u>	<u>250%</u>	<u>251%</u>	<u>500%</u>	
XG and GX .....	11.9	8.7	2.7	2.7	2.7	2.7	2.7	3.8	2.0	
HK .....	22.6	16.1	7.3	3.6	2.8	1.7	1.7	2.5	1.2	
ZH .....	28.2	23.3	18.7	15.5	13.8	5.4	5.2	1.6	0.5	

\* Determined as specified under “Description of the Certificates—Weighted Average Lives of the Certificates” in this prospectus supplement.

## 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, 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 MBS 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.

*Weighted average lives of the UK, UO and UZ Classes are especially sensitive to prepayments under certain scenarios.* The weighted average lives of the UK, UO and UZ Classes are sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans. These degrees of sensitivity to prepayments are not necessarily proportional to the changes in prepayment rates.

*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 of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of September 1, 2001 (the “Issue Date”). 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 the Issue Date (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 five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS” and, together, the “MBS”).

Each MBS represents a beneficial ownership interest in a pool of first lien, one- to four-family (“single-family”), fixed-rate residential mortgage loans (the “Mortgage Loans”) having the characteristics described in this prospectus supplement.

*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 underlying MBS.

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 (except the R and RL 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.” 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 Certificates 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 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 applicable class 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 AM, IM, EX, XI, XE, YI, EY, YE, KU, KV, EV, VE, XM, XN, XZ, YM, YN, YZ, FR, IS, SQ, ST, SI, TS and EO Classes of REMIC Certificates for a proportionate interest in the related 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 and RCR Certificates in any combination may be exchanged only in the proportions shown on Schedule 1.

*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.

## **The 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 provides 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 single-family residential properties. These Mortgage Loans have original maturities of up to 15 years in the case of the Group 1 MBS and up to 30 years in the case of the Group 2 MBS, Group 3 MBS, Group 4 MBS and Group 5 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 the Issue Date to be as follows:

**Group 1 MBS**

Aggregate Unpaid Principal Balance .....	\$114,000,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	121 months to 180 months
Approximate Weighted Average WAM.....	178 months
Approximate Weighted Average WALA (Weighted Average Loan Age).....	1 month

**Group 2 MBS**

Aggregate Unpaid Principal Balance .....	\$328,721,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	350 months
Approximate Weighted Average WALA.....	4 months

**Group 3 MBS**

Aggregate Unpaid Principal Balance .....	\$750,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	358 months
Approximate Weighted Average WALA.....	2 months

**Group 4 MBS**

Aggregate Unpaid Principal Balance .....	\$290,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	358 months
Approximate Weighted Average WALA.....	2 months

**Group 5 MBS**

Aggregate Unpaid Principal Balance .....	\$112,125,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	358 months
Approximate Weighted Average WALA.....	2 months

**Final Data Statement**

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including 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. 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, PB, PC, PD, PE, PI, CL and ZA
Accrual	ZA
Interest Only	PI
<b>Group 2 Classes</b>	
Fixed Rate	KA, AI, KB, AM, IM, MP, MC, MD, MI, VM, VN and ZM
Accrual	ZM
Interest Only	AI, IM and MI
RCR**	MB and MA
<b>Group 3 Classes</b>	
Fixed Rate	EQ, QE, EX, XI, EL, EY, EV, KU, EU, XM, XN, XZ, TI, WZ and EN
Floating Rate	FR and FQ
Inverse Floating Rate	SQ, ST, SI, IS and TS
Accrual	XZ and WZ
Interest Only	XI, TI, SI and IS
Principal Only	EO
RCR**	FT, SY, SW, ER(1), EK(1), EP(2), KL(3), EC(4) and EG(5)
<b>Group 4 Classes</b>	
Fixed Rate	XE, YE, VE, KV, UE, YM, YN, YZ, YI, IU, UK, UO and UZ
Accrual	YZ and UZ
Interest Only	YI and IU
RCR**	ER(1), EK(1), EP(2), KL(3), EC(4) and EG(5)
<b>Group 5 Classes</b>	
Fixed Rate	HA, HB, HC, HD, HI, XG, GX, HK and ZH
Accrual	ZH
Interest Only	HI
<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.
- (1) The ER and EK Classes are formed from combinations of the EX and XI Classes in Group 3 and the XE and YI Classes in Group 4.
  - (2) The EP Class is formed from a combination of the EY Class in Group 3 and the YE Class in Group 4.
  - (3) The KL Class is formed from a combination of the KU Class in Group 3 and the KV Class in Group 4.
  - (4) The EC Class is formed from a combination of the EV Class in Group 3 and the VE Class in Group 4.
  - (5) The EG Class is formed from a combination of the XM, XN and XZ Classes in Group 3 and the YM, YN and YZ Classes in Group 4.

*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 an assumed 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 SQ, ST, SI, IS, FQ, TS, SY and SW Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
The FR and FT Classes	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

See “—Calculation of LIBOR” and “Additional Risk Factors—*Delay classes have lower yields and market values*” in this prospectus supplement.

The Dealer will treat the EO Class as a Delay Class for the sole purpose of facilitating trading.

*Accrual Classes.* The ZA, ZM, XZ, WZ, YZ, UZ and ZH 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” in this prospectus supplement.

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” in this prospectus supplement.

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.” In the case of the FR and FT Classes, however, the “Index Determination Date” for the related Interest Accrual Period means the second business day before the first day of the calendar month preceding the month in which the related Distribution Date occurs.

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 3.55%.

## 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, PB, PC, PD and PE
TAC	CL
Support	ZA
Accretion Directed	PA, PB, PC, PD, PE and CL
Notional	PI
Non-Sticky Jump	ZA and CL
<b>Group 2 Classes</b>	
Sequential Pay	KA, KB, AM, MP, MC, MD, VM, VN and ZM
Accretion Directed	VM and VN
Notional	AI, IM and MI
RCR**	MB and MA
<b>Group 3 Classes</b>	
PAC	EQ, QE, EX, EL, EY, EV, KU, EU, XM, XN and XZ
Scheduled	FR, SQ and ST
Support	WZ, EN, FQ, TS and EO
Accretion Directed	EQ, QE, EX, EL, EY, EV, KU, EU, XM, XN, XZ, FR, SQ, ST, EN, FQ, TS and EO
Notional	XI, TI, SI and IS
RCR**	FT, SY, SW, ER(1), EK(1), EP(2), KL(3), EC(4) and EG(5)
<b>Group 4 Classes</b>	
PAC	XE, YE, VE, KV, UE, YM, YN and YZ
Scheduled	UK
Support	UO and UZ
Accretion Directed	XE, YE, VE, KV, UE, YM, YN, YZ, UK and UO
Non-Sticky Jump	UZ, UO and UK
Notional	YI and IU
RCR**	ER(1), EK(1), EP(2), KL(3), EC(4) and EG(5)
<b>Group 5 Classes</b>	
PAC	HA, HB, HC and HD
Scheduled	XG and GX
Support	HK and ZH
Notional	HI
Accretion Directed	HA, HB, HC, HD, XG, GX and HK
Non-Sticky Jump	ZH, HK, XG and GX
<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.

- (1) The ER and EK Classes are formed from combinations of the EX and XI Classes in Group 3 and the XE and YI Classes in Group 4.
- (2) The EP Class is formed from a combination of the EY Class in Group 3 and the YE Class in Group 4.
- (3) The KL Class is formed from a combination of the KU Class in Group 3 and the KV Class in Group 4.
- (4) The EC Class is formed from a combination of the EV Class in Group 3 and the VE Class in Group 4.
- (5) The EG Class is formed from a combination of the XM, XN and XZ Classes in Group 3 and the YM, YN and YZ Classes in Group 4.

*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 balance of the ZA Class (the “ZA Accrual Amount” 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 ZM Class (the “ZM 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 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the XZ and WZ Classes (the “XZ Accrual Amount” and “WZ Accrual Amount,” respectively, and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the YZ and UZ Classes (the “YZ Accrual Amount” and “UZ Accrual Amount,” respectively, and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”), and
- the principal then paid on the Group 5 MBS (the “Group 5 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZH Class (the “ZH Accrual Amount” and, together with the Group 5 Cash Flow Distribution Amount, the “Group 5 Principal Distribution Amount”).

*Group 1 Principal Distribution Amount*

*ZA Accrual Amount and the Group 1 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the ZA Accrual Amount and the Group 1 Cash Flow Distribution Amount as principal of the Group 1 Classes specified below in the following priority:

- (i) sequentially, to the PA, PB, PC, PD and PE Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date; } PAC Classes
- (ii) an amount equal to the Formula I Distribution Amount (described below), sequentially, to the ZA and CL Classes, in that order, until their principal balances are reduced to zero; } Non-Sticky Jump Classes
- (iii) to the CL Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; } TAC Class
- (iv) to the ZA Class, until its principal balance is reduced to zero; } Support Class
- (v) to the CL Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and } TAC Class
- (vi) sequentially, to the PA, PB, PC, PD and PE Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero. } PAC Classes

The “Formula I Distribution Amount” for any Distribution Date is equal to the *product* (but not less than zero) of

- the Group 1 Principal Distribution Amount

*multiplied by*

- the Group 1 MBS Specified Balance for that Distribution Date *minus* the Group 1 MBS balance after giving effect to all distributions on that date, *minus* \$10,000.

The Group 1 MBS Specified Balances are set forth beginning on page B-3 of this prospectus supplement.

#### *Group 2 Principal Distribution Amount*

##### *ZM Accrual Amount*

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

} Accretion  
Directed  
Classes  
and Accrual  
Class

#### *Group 2 Cash Flow Distribution Amount*

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

(i) 8.7371965892% of the Group 2 Cash Flow Distribution Amount, sequentially, to the KA and KB Classes, in that order, until their principal balances are reduced to zero;

(ii) (a) 42.5% of the remaining amount to the AM Class, until its principal balance is reduced to zero, and

(b) 57.5% of such remaining amount as follows:

*first*, an amount up to \$172,500 on each Distribution Date, concurrently, to the MP and MC Classes, in the proportions of 99% and 1%, respectively, until their principal balances are reduced to zero; and

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

(iii) sequentially, to the MD, VM, VN and ZM Classes, in that order, until their principal balances are reduced to zero.

} Sequential  
Pay  
Classes

#### *Group 3 Principal Distribution Amount*

##### *XZ Accrual Amount*

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

} Accretion  
Directed  
Classes  
and Accrual  
Class

*Group 3 Cash Flow Distribution Amount*

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

(i) an amount up to \$10 on each Distribution Date, concurrently, to the FR, SQ and ST Classes, pro rata (or 76.4705881924%, 14.9264704810% and 8.6029413266%, respectively), until their principal balances are reduced to zero; } Scheduled Classes

(ii) concurrently, to the EQ and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, until the principal balance of the EQ Class is reduced to its Planned Balance for such Distribution Date;

(iii) concurrently, to the QE and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, until their principal balances are reduced to their Planned Balances for such Distribution Date;

(iv) concurrently, to the EL and EY Classes, pro rata (or 55.5555555556% and 44.4444444444%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date;

(v) sequentially, to the EV, KU and EU Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date; } PAC Classes

(vi) for so long as the principal balance of the XM Class remains outstanding, concurrently, to the XM, XN and XZ Classes, pro rata, (or 32.1228377315%, 27.7236151042% and 40.1535471643%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date;

(vii) for so long as the XN Class remains outstanding, concurrently, to the XN and XZ Classes, pro rata (or 40.8438039800% and 59.1561960200%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date; and

(viii) to the XZ Class, until its principal balance is reduced to its Planned Balance for such Distribution Date.

*WZ Accrual Amount and Remaining Group 3 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the WZ Accrual Amount together with the remaining Group 3 Cash Flow Distribution Amount as principal of the Group 3 Classes in the following priority:

(i) concurrently, to the FR, SQ and ST Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for such Distribution Date; } Scheduled Classes

(ii) sequentially, to the WZ and EN Classes, in that order, until their principal balances are reduced to zero;

(iii) concurrently, to the FQ, TS and EO Classes, pro rata (or 81.2500001451%, 16.2500000290% and 2.4999998259%, respectively), until their principal balances are reduced to zero; } Support Classes

(iv) concurrently, to the FR, SQ and ST Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero; } Scheduled Classes

(v) concurrently, to the EQ and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, without regard to their Planned Balances and until the principal balance of the EQ Class is reduced to zero;

(vi) concurrently, to the QE and EX Classes, in the proportions of 11.0071546505% and 88.9928453495%, respectively, without regard to their Planned Balances and until their principal balances are reduced to zero;

(vii) concurrently, to the EL and EY Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero;

(viii) sequentially, to the EV, KU and EU Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;

(ix) for so long as the principal balance of the XM Class remains outstanding, concurrently, to the XM, XN and XZ Classes, in proportion to their then current principal balances, without regard to their Planned Balances and until their principal balances are reduced to zero;

(x) for so long as the XN Class remains outstanding, concurrently, to the XN and XZ Classes, in proportion to their then current principal balances, without regard to their Planned Balances and until their principal balances are reduced to zero; and

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

PAC  
Classes

#### *Group 4 Principal Distribution Amount*

##### *YZ Accrual Amount*

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

Accretion  
Directed  
Classes and  
Accrual Class

##### *Group 4 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 4 Cash Flow Distribution Amount as principal of the Group 4 Classes in the following priority:

(i) an amount of up to \$10 on each Distribution Date to the UK Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;

Scheduled  
Class

(ii) sequentially, to the XE, YE, VE, KV and UE Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date;

(iii) for so long as the YM Class remains outstanding, concurrently, to the YM, YN and YZ Classes, pro rata (or 32.1244813278%, 27.7219917012% and 40.1535269710%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date;

PAC  
Classes

(iv) for so long as the YN Class remains outstanding, concurrently, to the YN and YZ Classes, pro rata (or 40.8424012715% and 59.1575987285%, respectively), until their principal balances are reduced to their Planned Balances for such Distribution Date; and

(v) to the YZ Class, until its principal balance is reduced to its Planned Balance for such Distribution Date.

*UZ Accrual Amount and Remaining Group 4 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the UZ Accrual Amount together with the remaining Group 4 Cash Flow Distribution Amount as principal of the Group 4 Classes as follows:

- |  |                           |
|--|---------------------------|
| (i) up to 5% of such amount to the UK Class, until its principal balance is reduced to its Scheduled Balance for such Distribution Date;   | } Scheduled Class         |
| (ii) an amount equal to the Formula II Distribution Amount (described below), sequentially, to the UZ, UO and UK Classes, in that order, until their principal balances are reduced to zero;   | } Non-Sticky Jump Classes |
| (iii) to the UK Class, until its principal balance is reduced to its Scheduled Balance for such Distribution Date;   | } Scheduled Class         |
| (iv) sequentially, to the UZ and UO Classes, in that order, until their principal balances are reduced to zero;  | } Support Classes         |
| (v) to the UK Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;   | } Scheduled Classes       |
| (vi) sequentially, to the XE, YE, VE, KV and UE Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;   | } PAC Classes             |
| (vii) for so long as the YM Class remains outstanding, concurrently, to the YM, YN and YZ Classes, in proportion to their then current principal balances, without regard to their Planned Balances and until their principal balances are reduced to zero;  | } PAC Classes             |
| (viii) for so long as the YN Class remains outstanding, concurrently, to the YN and YZ Classes, in proportion to their then current principal balances, without regard to their Planned Balances and until their principal balances are reduced to zero; and | } PAC Classes             |
| (ix) to the YZ Class, without regard to its Planned Balance and until its principal balance is reduced to zero.  | } PAC Classes             |

The “Formula II Distribution Amount” for any Distribution Date is equal to the *product* (but not less than zero) of

- the Specified Calculation Amount (described below)
- multiplied by*
- the Group 4 MBS Specified Balance for that Distribution Date *minus* the Group 4 MBS balance after giving effect to all distributions on such date.

The Group 4 MBS Specified Balances are set forth beginning on page B-19 of this prospectus supplement.

The “Specified Calculation Amount” for any such Distribution Date is equal to the *product* of Calculation Amount 1, Calculation Amount 2, Calculation Amount 3, Calculation Amount 4, Calculation Amount 5, Calculation Amount 6, Calculation Amount 7, Calculation Amount 8 and Calculation Amount 9.

Each Calculation Amount for any Distribution Date will be equal to

- the *absolute value* of
- the Ending MBS Balance *multiplied by* 0.0008
- minus*

the Beginning MBS Balance *multiplied* by the applicable Calculation Factor specified below

*plus*

the Scheduled MBS Distribution Amount multiplied by the applicable Calculation Factor specified below

*minus*

- 0.1 (but in no event ever less than zero).

The Calculation Factors are:

	<u>Applicable Calculation Factor</u>
Calculation Amount 1	0.0007979720
Calculation Amount 2	0.0007972832
Calculation Amount 3	0.0007965877
Calculation Amount 4	0.0007958856
Calculation Amount 5	0.0007951766
Calculation Amount 6	0.0007944605
Calculation Amount 7	0.0007937373
Calculation Amount 8	0.0007930067
Calculation Amount 9	0.0007922687

The “Beginning MBS Balance” for any Distribution Date is the unpaid principal balance of the Group 4 MBS after giving effect to all distributions on the immediately preceding Distribution Date.

The “Ending MBS Balance” for any Distribution Date is the unpaid principal balance of the Group 4 MBS after giving effect to all distributions on such date.

The “Scheduled MBS Distribution Amount” for any Distribution Date is equal to the principal distributions scheduled to be received in respect of the Mortgage Loans underlying the Group 4 MBS in the month of such Distribution Date.

The “absolute value” of any positive number or zero is such number, and of any negative number is that number without the negative sign.

*Group 5 Principal Distribution Amount*

*Group 5 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 5 Cash Flow Distribution Amount as principal of the Group 5 Classes in the following priority:

- (i) an amount up to \$50 on each Distribution Date, concurrently, to the XG and GX Classes, pro rata (or 50% and 50%, respectively), without regard to their Scheduled Balances and until their principal balances are reduced to zero; and
- (ii) sequentially, to the HA, HB, HC and HD Classes, in that order, until their principal balances are reduced to their Planned Balances for such Distribution Date.

} Scheduled  
Classes

} PAC  
Classes

*ZH Accrual Amount and Remaining Group 5 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the ZH Accrual Amount together with the remaining Group 5 Cash Flow Distribution Amount as principal of the Group 5 Classes in the following priority:

- (i) up to 5% of such amount, concurrently, to the XG and GX Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for such Distribution Date, and

} Scheduled  
Classes

- (ii) an amount equal to the Formula III Distribution Amount (described below) as follows:
- first*, sequentially, to the ZH and HK Classes, in that order, until their principal balances are reduced to zero; and
  - second*, concurrently, to the XG and GX Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero;
- (iii) concurrently, to the XG and GX Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for such Distribution Date;
- (iv) sequentially, to the HK and ZH Classes, in that order, until their principal balances are reduced to zero;
- (v) concurrently, to the XG and GX Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero; and
- (vi) sequentially, to the HA, HB, HC and HD Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

} Non-Sticky Jump Classes

} Scheduled Classes

} Support Classes

} Scheduled Classes

} PAC Classes

The “Formula III Distribution Amount” for any Distribution Date is equal to the *product* (but not less than zero) of

- 13.14
- multiplied by*
- the Group 5 MBS Specified Balance for that Distribution Date *minus* the Group 5 MBS balance after giving effect to all distributions on that date.

The Group 5 MBS Specified Balances are set forth beginning on page B-24 of this prospectus supplement.

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 have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;
- 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 September 28, 2001;
- each Distribution Date occurs on the 25th day of the month; 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 Range or at the applicable rate set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Classes and Groups</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	PA, PB, PC, PD, PE, EQ, QE, EX, EL, EY, EV, KU, EU, XM, XN, XZ, XE, YE, VE, KV, UE, YM, YN, YZ, HA, HB, HC, HD, ER, EK, EP, KL, EC and EG	Between 100% and 250% (1)
Targeted Balances	CL	195%
Specified Balances	Group 1 MBS	200%
Specified Balances	Group 4 MBS	235%
Specified Balances	Group 5 MBS	250%
Scheduled Balances	FR, SQ, ST, UK, XG, GX, FT and SY	Between 170% and 200% (2)

(1) The Planned Balances for the PA, PB, EQ, QE, EX, EL, EY, EV, KU, EU, XZ, XE, YE, VE, KV, UE, YZ, HA, HB, HC, ER, EK, EP, KL, EC and EG Classes have been structured between 100% and 250% PSA and have Initial Effective Ranges as shown below.

(2) The Scheduled Balances for the GX and XG Classes have been structured between 170% and 200% PSA and have Initial Effective Ranges as shown below.

**We cannot assure you that the balance of any Class 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 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 to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Class 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 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 specified above may not be reduced to their scheduled balances, even if prepayments occur at a *constant* rate within the applicable Structuring Range or at the rate specified above.

*Initial Effective Ranges.* The Effective Range for a Class is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Class 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</u>	<u>Initial Effective Ranges</u>
PA	Between 101% and 352%
PB	Between 101% and 256%
PC	Between 99% and 250%
PD	Between 96% and 250%
PE	Between 69% and 250%
EQ	Between 101% and 346%
QE	Between 101% and 296%
EX	Between 101% and 296%
EL	Between 101% and 257%
EY	Between 101% and 257%
EV	Between 101% and 249%

<u>Classes</u>	<u>Initial Effective Ranges</u>
KU	Between 100% and 249%
EU	Between 88% and 249%
XM	Between 0% and 430%
XN	Between 0% and 263%
XZ	Between 82% and 249%
FR	Between 154% and 203%
SQ	Between 154% and 203%
ST	Between 154% and 203%
UK	Between 162% and 205%
XE	Between 101% and 296%
YE	Between 101% and 257%
VE	Between 101% and 249%
KV	Between 100% and 249%
UE	Between 88% and 249%
YM	Between 0% and 430%
YN	Between 0% and 263%
YZ	Between 82% and 249%
HA	Between 101% and 345%
HB	Between 101% and 251%
HC	Between 101% and 250%
HD	Between 81% and 250%
GX	Between 171% and 250%
XG	Between 171% and 250%
ER	Between 101% and 296%
EK	Between 101% and 296%
EP	Between 101% and 257%
KL	Between 100% and 249%
EC	Between 101% and 249%
EG	Between 82% and 249%
FT	Between 154% and 203%
SY	Between 154% and 203%

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 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 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 will be supported in part by the TAC and Support Classes. When the related TAC and Support Classes are retired, the PAC and Scheduled Classes, 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 the Mortgage Loans will prepay at the same rate or
- the level of the Index will remain constant.

***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 SI and IS 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” in this prospectus supplement 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>
SQ.....	100.00000%
ST.....	100.00000%
SI.....	0.31250%
IS.....	0.15625%
TS.....	100.00000%
SY.....	100.00000%
SW.....	100.00000%

\* 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 SQ 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
1.55% .....	28.9%	28.9%	28.5%	28.5%	28.5%	28.5%	28.0%
3.55% .....	18.1%	18.0%	17.8%	17.8%	17.8%	17.8%	17.5%
5.55% .....	7.5%	7.5%	7.4%	7.4%	7.4%	7.4%	7.3%
7.00% and above .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%

**Sensitivity of the ST 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
7.00% and below .....	8.1%	8.0%	8.0%	8.0%	8.0%	7.9%	7.8%
7.55% .....	3.1%	3.1%	3.1%	3.1%	3.1%	3.1%	3.0%
7.90% and above .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

**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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
7.90% and below .....	27.9%	26.0%	7.6%	7.6%	7.6%	3.8%	(44.7)%
7.95% .....	10.9%	8.1%	(11.8)%	(11.8)%	(11.8)%	(19.6)%	(79.1)%
8.00% and above .....	*	*	*	*	*	*	*

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

**Sensitivity of the IS 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
8.000% and below .....	27.9%	26.0%	7.6%	7.6%	7.6%	3.8%	(44.7)%
8.025% .....	10.9%	8.1%	(11.8)%	(11.8)%	(11.8)%	(19.6)%	(79.1)%
8.050% .....	*	*	*	*	*	*	*

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

**Sensitivity of the TS 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
1.55% .....	26.7%	26.7%	26.7%	26.7%	26.7%	26.3%	25.6%
3.55% .....	16.1%	16.1%	16.1%	16.1%	16.1%	15.9%	15.4%
5.55% .....	5.8%	5.8%	5.8%	5.8%	5.8%	5.7%	5.6%
6.70% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%

**Sensitivity of the SY 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
1.55% .....	21.5%	21.5%	21.2%	21.2%	21.2%	21.2%	20.8%
3.55% .....	14.7%	14.7%	14.5%	14.5%	14.5%	14.5%	14.2%
5.55% .....	8.0%	8.0%	7.9%	7.9%	7.9%	7.9%	7.8%
7.55% .....	1.5%	1.5%	1.5%	1.5%	1.5%	1.5%	1.5%
8.00% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%

**Sensitivity of the SW 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>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
1.55% .....	23.0%	23.0%	23.0%	23.0%	23.0%	22.7%	22.0%
3.55% .....	13.9%	13.9%	13.9%	13.9%	13.9%	13.7%	13.3%
5.55% .....	5.0%	5.0%	5.0%	5.0%	5.0%	5.0%	4.8%
6.70% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%

*The Fixed Rate Interest Only Classes.* **The yields to investors in the Fixed Rate Interest Only 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 Fixed Rate Interest Only Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rates shown in the table below:**

<u>Class</u>	<u>% PSA</u>
PI .....	740%
AI .....	400%
IM .....	350%
MI .....	387%
XI .....	534%
TI .....	889%
YI .....	517%
IU .....	440%
HI .....	629%

**For any Fixed Rate Interest Only Class, if the actual prepayment rate of the related Mortgage Loans were to exceed the level specified for as little as one month while equaling**

that level for the remaining months, the investors in the applicable Class 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 Fixed Rate Interest Only Classes (expressed in each case as a percentage of the original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
PI .....	9.50%
AI .....	21.00%
IM .....	17.25%
MI .....	15.00%
XI .....	15.25%
TI .....	14.00%
YI .....	15.50%
IU .....	26.00%
HI .....	13.00%

\* 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 PI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>190%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	27.5%	18.2%	18.2%	18.2%	13.4%

#### Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>209%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	27.3%	24.0%	16.0%	8.6%	(8.8)%

#### Sensitivity of the IM Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>209%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	33.1%	28.5%	16.6%	5.9%	(17.1)%

#### Sensitivity of the MI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>209%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	41.4%	36.5%	23.8%	11.6%	(14.2)%

#### Sensitivity of the XI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	26.9%	13.4%	13.4%	13.4%	2.4%

### Sensitivity of the TI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . . .	43.2%	37.2%	37.2%	37.2%	24.5%

### Sensitivity of the YI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . . .	25.9%	12.3%	12.3%	12.3%	1.2%

### Sensitivity of the IU Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . . .	21.4%	14.0%	14.0%	14.0%	(5.1)%

### Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>210%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . . .	29.7%	14.2%	14.2%	14.2%	7.7%

*The Principal Only Class.* **The EO Class will not bear interest. As indicated in the table 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 EO Class.**

The information shown in the yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the EO Class (expressed as a percentage of its original principal balance) is as follows:

<u>Class</u>	<u>Price</u>
EO . . . . .	62.0%

### Sensitivity of the EO Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>200%</u>	<u>203%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	1.7%	1.7%	2.1%	2.5%	2.6%	13.3%	35.2%

### 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 Certificates, and
- in the case of the Group 1, Group 3, Group 4 and Group 5 Classes, the payment of principal of certain 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 in the case of the UK, UO and UZ Classes, percentages of CPR as well, 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	180 months	180 months	8.50%
Group 2 MBS	360 months	360 months	9.00%
Group 3 MBS	360 months	360 months	9.00%
Group 4 MBS	360 months	360 months	9.00%
Group 5 MBS	360 months	360 months	9.00%

It is unlikely

- that all of the underlying Mortgage Loans will have the interest rates, 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 WALAs of the Mortgage Loans are identical to the dispersion specified in the Pricing Assumptions.

### Percent of Original Principal Balances Outstanding

Date	PA and PI† Classes					PB Class					PC Class					PD Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	190%	250%	500%	0%	100%	190%	250%	500%	0%	100%	190%	250%	500%	0%	100%	190%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	98	97	97	97	97	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2003	75	49	49	49	49	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2004	49	0	0	0	0	100	94	94	94	33	100	100	100	100	100	100	100	100	100	100
September 2005	22	0	0	0	0	100	47	47	47	0	100	100	100	100	32	100	100	100	100	100
September 2006	0	0	0	0	0	93	4	4	4	0	100	100	100	100	0	100	100	100	100	50
September 2007	0	0	0	0	0	64	0	0	0	0	100	47	47	47	0	100	100	100	100	0
September 2008	0	0	0	0	0	33	0	0	0	0	100	0	0	0	0	100	94	94	94	0
September 2009	0	0	0	0	0	0	0	0	0	0	99	0	0	0	0	100	45	45	45	0
September 2010	0	0	0	0	0	0	0	0	0	0	47	0	0	0	0	100	6	6	6	0
September 2011	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	89	0	0	0	0
September 2012	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	21	0	0	0	0
September 2013	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2014	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	3.0	2.0	2.0	2.0	1.9	6.5	4.0	4.0	4.0	2.9	9.0	6.0	6.0	6.0	3.9	10.6	8.0	8.0	8.0	5.1

\*\* 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	PE Class					CL Class								
	PSA Prepayment Assumption					PSA Prepayment Assumption								
	0%	100%	190%	250%	500%	0%	100%	190%	195%	199%	200%	201%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	85	76	70	70	70	70	80	80	63
September 2003	100	100	100	100	100	85	76	56	55	55	55	69	58	5
September 2004	100	100	100	100	100	85	76	39	37	37	37	51	32	0
September 2005	100	100	100	100	100	85	76	27	24	24	24	38	14	0
September 2006	100	100	100	100	100	85	75	19	16	16	16	30	4	0
September 2007	100	100	100	100	94	85	74	14	11	11	11	27	*	0
September 2008	100	100	100	100	60	85	72	11	8	9	9	25	*	0
September 2009	100	100	100	100	38	85	66	7	5	5	5	23	*	0
September 2010	100	100	100	100	23	85	57	2	0	1	1	20	*	0
September 2011	100	77	77	77	14	85	45	0	0	0	0	17	*	0
September 2012	100	53	53	53	8	85	31	0	0	0	0	13	*	0
September 2013	52	35	35	35	4	85	15	0	0	0	0	10	*	0
September 2014	20	20	20	20	2	59	0	0	0	0	0	6	*	0
September 2015	8	8	8	8	1	16	0	0	0	0	0	3	*	0
September 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.3	11.5	11.5	11.5	8.0	11.4	7.9	3.0	2.8	2.8	2.8	4.6	2.4	1.3

Date	ZA Class										KA and AI† Classes					KB Class				
	PSA Prepayment Assumption										PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	190%	195%	199%	200%	201%	250%	500%	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2002	106	106	106	106	104	104	23	0	0	99	96	94	92	87	100	100	100	100	100	
September 2003	113	113	113	113	106	105	0	0	0	98	90	82	76	63	100	100	100	100	100	
September 2004	120	120	120	120	108	105	0	0	0	97	83	69	59	39	100	100	100	100	100	
September 2005	127	127	127	127	112	108	0	0	0	96	75	58	45	22	100	100	100	100	100	
September 2006	135	135	135	135	118	114	0	0	0	95	69	48	33	11	100	100	100	100	100	
September 2007	143	143	143	143	125	121	0	0	0	94	62	39	24	3	100	100	100	100	100	
September 2008	152	152	152	152	133	128	0	0	0	93	57	31	16	0	100	100	100	100	81	
September 2009	161	161	161	161	141	136	0	0	0	91	51	25	10	0	100	100	100	100	56	
September 2010	171	171	171	171	150	145	0	0	0	90	46	19	5	0	100	100	100	100	38	
September 2011	182	182	159	143	131	128	0	0	0	88	41	14	1	0	100	100	100	100	26	
September 2012	193	193	126	113	104	101	0	0	0	86	36	10	0	0	100	100	100	87	18	
September 2013	205	205	92	83	75	74	0	0	0	84	32	6	0	0	100	100	100	69	12	
September 2014	218	210	58	52	48	47	0	0	0	82	27	3	0	0	100	100	100	55	8	
September 2015	231	97	26	23	21	21	0	0	0	79	24	*	0	0	100	100	100	43	6	
September 2016	0	0	0	0	0	0	0	0	0	76	20	0	0	0	100	100	85	34	4	
September 2017	0	0	0	0	0	0	0	0	0	73	16	0	0	0	100	100	71	27	3	
September 2018	0	0	0	0	0	0	0	0	0	70	13	0	0	0	100	100	59	21	2	
September 2019	0	0	0	0	0	0	0	0	0	66	10	0	0	0	100	100	49	16	1	
September 2020	0	0	0	0	0	0	0	0	0	62	7	0	0	0	100	100	40	13	1	
September 2021	0	0	0	0	0	0	0	0	0	58	4	0	0	0	100	100	33	10	*	
September 2022	0	0	0	0	0	0	0	0	0	53	2	0	0	0	100	100	26	7	*	
September 2023	0	0	0	0	0	0	0	0	0	48	0	0	0	0	100	95	21	5	*	
September 2024	0	0	0	0	0	0	0	0	0	43	0	0	0	0	100	79	16	4	*	
September 2025	0	0	0	0	0	0	0	0	0	36	0	0	0	0	100	64	12	3	*	
September 2026	0	0	0	0	0	0	0	0	0	30	0	0	0	0	100	51	9	2	*	
September 2027	0	0	0	0	0	0	0	0	0	22	0	0	0	0	100	37	6	1	*	
September 2028	0	0	0	0	0	0	0	0	0	14	0	0	0	0	100	25	4	1	*	
September 2029	0	0	0	0	0	0	0	0	0	5	0	0	0	0	100	13	2	*	*	
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	71	2	*	*	*	
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	14.7	13.9	12.2	11.9	12.0	12.1	0.9	0.3	0.2	19.8	9.1	5.5	4.1	2.8	29.3	25.2	18.8	14.5	9.1	

\* 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	AM, IM†, MB and MA Classes					MP Class					MC and MI† Classes					MD Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	99	95	92	89	83	93	88	88	88	88	100	97	93	89	82	100	100	100	100	100
September 2003	98	87	77	69	52	86	76	76	76	76	100	89	78	68	48	100	100	100	100	100
September 2004	97	78	60	47	22	77	64	64	64	64	100	80	60	44	14	100	100	100	100	100
September 2005	95	68	46	29	*	68	52	52	52	2	100	71	44	25	0	100	100	100	100	100
September 2006	94	60	33	14	0	59	40	40	40	0	100	63	31	10	0	100	100	100	100	1
September 2007	92	52	21	2	0	48	28	28	16	0	100	56	20	0	0	100	100	100	100	0
September 2008	91	44	12	0	0	36	16	16	0	0	100	49	11	0	0	100	100	100	50	0
September 2009	89	37	3	0	0	24	4	4	0	0	100	43	3	0	0	100	100	100	0	0
September 2010	87	30	0	0	0	12	0	0	0	0	99	35	0	0	0	100	100	73	0	0
September 2011	84	24	0	0	0	*	0	0	0	0	99	28	0	0	0	100	100	30	0	0
September 2012	82	18	0	0	0	0	0	0	0	0	96	21	0	0	0	100	100	0	0	0
September 2013	79	12	0	0	0	0	0	0	0	0	93	14	0	0	0	100	100	0	0	0
September 2014	76	7	0	0	0	0	0	0	0	0	89	8	0	0	0	100	100	0	0	0
September 2015	73	2	0	0	0	0	0	0	0	0	85	2	0	0	0	100	100	0	0	0
September 2016	70	0	0	0	0	0	0	0	0	0	81	0	0	0	0	100	81	0	0	0
September 2017	66	0	0	0	0	0	0	0	0	0	77	0	0	0	0	100	50	0	0	0
September 2018	61	0	0	0	0	0	0	0	0	0	72	0	0	0	0	100	22	0	0	0
September 2019	57	0	0	0	0	0	0	0	0	0	66	0	0	0	0	100	0	0	0	0
September 2020	52	0	0	0	0	0	0	0	0	0	61	0	0	0	0	100	0	0	0	0
September 2021	46	0	0	0	0	0	0	0	0	0	54	0	0	0	0	100	0	0	0	0
September 2022	40	0	0	0	0	0	0	0	0	0	47	0	0	0	0	100	0	0	0	0
September 2023	34	0	0	0	0	0	0	0	0	0	39	0	0	0	0	100	0	0	0	0
September 2024	26	0	0	0	0	0	0	0	0	0	31	0	0	0	0	100	0	0	0	0
September 2025	18	0	0	0	0	0	0	0	0	0	22	0	0	0	0	100	0	0	0	0
September 2026	10	0	0	0	0	0	0	0	0	0	11	0	0	0	0	100	0	0	0	0
September 2027	*	0	0	0	0	0	0	0	0	0	*	0	0	0	0	100	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	31	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	17.7	6.7	4.0	3.0	2.1	5.6	4.2	4.2	3.9	3.0	19.8	7.1	3.9	2.9	2.0	26.8	16.1	9.6	7.1	4.5

Date	VM Class					VN Class					ZM Class					EQ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%	0%	100%	209%	300%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	88	88	88	88	88	100	100	100	100	100	107	107	107	107	107	100	98	98	98	98
September 2003	75	75	75	75	75	100	100	100	100	100	114	114	114	114	114	95	69	69	69	69
September 2004	61	61	61	61	61	100	100	100	100	100	121	121	121	121	121	90	30	30	30	0
September 2005	47	47	47	47	47	100	100	100	100	100	130	130	130	130	130	85	0	0	0	0
September 2006	31	31	31	31	31	100	100	100	100	100	138	138	138	138	138	79	0	0	0	0
September 2007	14	14	14	14	0	100	100	100	100	51	148	148	148	148	148	73	0	0	0	0
September 2008	0	0	0	0	0	99	99	99	99	9	157	157	157	157	157	66	0	0	0	0
September 2009	0	0	0	0	0	94	94	94	92	0	168	168	168	168	121	59	0	0	0	0
September 2010	0	0	0	0	0	89	89	89	53	0	179	179	179	179	83	50	0	0	0	0
September 2011	0	0	0	0	0	83	83	83	20	0	191	191	191	191	57	41	0	0	0	0
September 2012	0	0	0	0	0	77	77	72	0	0	204	204	204	187	39	31	0	0	0	0
September 2013	0	0	0	0	0	71	71	40	0	0	218	218	218	149	26	21	0	0	0	0
September 2014	0	0	0	0	0	64	64	12	0	0	232	232	232	119	18	9	0	0	0	0
September 2015	0	0	0	0	0	57	57	0	0	0	248	248	217	94	12	0	0	0	0	0
September 2016	0	0	0	0	0	49	49	0	0	0	264	264	183	74	8	0	0	0	0	0
September 2017	0	0	0	0	0	41	41	0	0	0	282	282	153	58	5	0	0	0	0	0
September 2018	0	0	0	0	0	32	32	0	0	0	301	301	127	45	4	0	0	0	0	0
September 2019	0	0	0	0	0	23	18	0	0	0	321	321	105	35	2	0	0	0	0	0
September 2020	0	0	0	0	0	13	0	0	0	0	343	318	87	27	2	0	0	0	0	0
September 2021	0	0	0	0	0	2	0	0	0	0	366	278	70	21	1	0	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	369	241	57	16	1	0	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	369	205	45	12	*	0	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	369	171	35	8	*	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	369	139	26	6	*	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	369	109	19	4	*	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	369	81	13	3	*	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	369	54	8	2	*	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	294	28	4	1	*	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	153	4	1	*	*	0	0	0	0	0
September 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)**	3.7	3.7	3.7	3.7	3.4	14.5	14.3	11.4	9.1	6.1	28.8	23.4	18.4	14.8	9.9	8.5	2.5	2.5	2.5	2.3

\* 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	QE Class					EX and XI† Classes					EL and EY Classes					EV Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	100	99	99	99	99	100	100	100	100	100	100	100	100	100	100
September 2003	100	100	100	100	100	96	77	77	77	77	100	100	100	100	100	100	100	100	100	100
September 2004	100	100	100	100	72	93	49	49	49	19	100	100	100	100	100	100	100	100	100	100
September 2005	100	83	83	83	0	89	22	22	22	0	100	100	100	100	9	100	100	100	100	100
September 2006	100	0	0	0	0	85	0	0	0	0	100	93	93	93	0	100	100	100	100	0
September 2007	100	0	0	0	0	80	0	0	0	0	100	48	48	48	0	100	100	100	100	0
September 2008	100	0	0	0	0	75	0	0	0	0	100	4	4	4	0	100	100	100	100	0
September 2009	100	0	0	0	0	70	0	0	0	0	100	0	0	0	0	100	54	54	54	0
September 2010	100	0	0	0	0	63	0	0	0	0	100	0	0	0	0	100	5	5	5	0
September 2011	100	0	0	0	0	57	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2012	100	0	0	0	0	50	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2013	100	0	0	0	0	42	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2014	100	0	0	0	0	33	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2015	89	0	0	0	0	23	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2016	49	0	0	0	0	13	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2017	6	0	0	0	0	2	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2018	0	0	0	0	0	0	0	0	0	0	79	0	0	0	0	100	0	0	0	0
September 2019	0	0	0	0	0	0	0	0	0	0	53	0	0	0	0	100	0	0	0	0
September 2020	0	0	0	0	0	0	0	0	0	0	24	0	0	0	0	100	0	0	0	0
September 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	91	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	47	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	15.0	4.4	4.4	4.4	3.1	10.2	3.0	3.0	3.0	2.5	18.1	6.0	6.0	6.0	3.7	21.0	8.1	8.1	8.1	4.5

Date	KU Class					EU Class					XM Class					XN Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	100	100	100	100	100	92	92	92	92	92	100	100	100	100	100
September 2003	100	100	100	100	100	100	100	100	100	100	83	83	83	83	83	100	100	100	100	100
September 2004	100	100	100	100	100	100	100	100	100	100	73	73	73	73	73	100	100	100	100	100
September 2005	100	100	100	100	100	100	100	100	100	100	63	63	63	63	63	100	100	100	100	100
September 2006	100	100	100	100	99	100	100	100	100	100	52	52	52	52	52	100	100	100	100	100
September 2007	100	100	100	100	42	100	100	100	100	100	41	41	41	41	41	100	100	100	100	100
September 2008	100	100	100	100	3	100	100	100	100	100	28	28	28	28	28	100	100	100	100	100
September 2009	100	100	100	100	0	100	100	100	100	0	15	15	15	15	14	100	100	100	100	93
September 2010	100	100	100	100	0	100	100	100	100	0	1	1	1	1	1	100	100	100	100	64
September 2011	100	72	72	72	0	100	100	100	100	0	0	0	0	0	0	84	84	84	84	37
September 2012	100	46	46	46	0	100	100	100	100	0	0	0	0	0	0	65	65	65	65	19
September 2013	100	23	23	23	0	100	100	100	100	0	0	0	0	0	0	45	45	45	45	9
September 2014	100	5	5	5	0	100	100	100	100	0	0	0	0	0	0	24	24	24	24	3
September 2015	100	0	0	0	0	100	43	43	43	0	0	0	0	0	0	2	2	2	2	*
September 2016	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2017	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	62	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	20	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	23.3	11.0	11.0	11.0	5.9	24.7	14.0	14.0	14.0	7.5	5.0	5.0	5.0	5.0	5.0	11.7	11.7	11.7	11.7	9.8

\* 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	XZ Class					TI† Class					FR, SQ, ST, SI†, IS†, FT and SY Classes						
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption						
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	170%	200%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	107	107	107	107	107	100	99	99	99	99	95	85	81	81	81	81	81
September 2003	114	114	114	114	114	99	91	91	91	91	93	84	69	69	69	69	45
September 2004	121	121	121	121	121	97	79	79	79	68	91	82	53	53	53	53	0
September 2005	130	130	130	130	130	96	69	69	69	6	89	80	40	40	40	40	0
September 2006	138	138	138	138	138	94	60	60	60	0	87	78	30	30	30	30	0
September 2007	148	148	148	148	148	92	31	31	31	0	85	75	22	22	22	16	0
September 2008	157	157	157	157	157	90	3	3	3	0	83	73	16	16	16	6	0
September 2009	168	168	168	168	156	88	0	0	0	0	80	71	12	12	12	1	0
September 2010	179	179	179	179	114	85	0	0	0	0	77	68	9	9	9	*	0
September 2011	191	191	191	191	83	82	0	0	0	0	75	64	7	7	7	*	0
September 2012	204	204	204	204	61	79	0	0	0	0	71	57	5	5	5	*	0
September 2013	218	218	218	218	44	76	0	0	0	0	68	49	2	2	2	*	0
September 2014	232	232	232	232	32	73	0	0	0	0	65	38	0	0	0	0	0
September 2015	248	248	248	248	23	69	0	0	0	0	61	27	0	0	0	0	0
September 2016	249	231	231	231	16	67	0	0	0	0	57	15	0	0	0	0	0
September 2017	249	189	189	189	11	65	0	0	0	0	53	2	0	0	0	0	0
September 2018	249	153	153	153	7	51	0	0	0	0	48	0	0	0	0	0	0
September 2019	249	124	124	124	5	34	0	0	0	0	43	0	0	0	0	0	0
September 2020	249	99	99	99	3	16	0	0	0	0	38	0	0	0	0	0	0
September 2021	249	79	79	79	2	0	0	0	0	0	32	0	0	0	0	0	0
September 2022	249	62	62	62	1	0	0	0	0	0	26	0	0	0	0	0	0
September 2023	249	49	49	49	1	0	0	0	0	0	20	0	0	0	0	0	0
September 2024	249	37	37	37	1	0	0	0	0	0	13	0	0	0	0	0	0
September 2025	249	28	28	28	*	0	0	0	0	0	6	0	0	0	0	0	0
September 2026	227	20	20	20	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	34	14	14	14	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	9	9	9	9	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	5	5	5	5	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	2	2	2	2	*	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.7	19.0	19.0	19.0	10.9	15.0	4.9	4.9	4.9	3.2	15.1	10.0	4.0	4.0	4.0	3.5	1.8

Date	WZ Class							EN Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	170%	200%	203%	250%	500%	0%	100%	170%	200%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	107	107	96	85	84	66	0	100	100	100	100	100	100	60
September 2003	114	114	88	51	47	0	0	100	100	100	100	100	87	0
September 2004	121	121	77	10	3	0	0	100	100	100	100	100	0	0
September 2005	130	130	69	0	0	0	0	100	100	100	73	61	0	0
September 2006	138	138	63	0	0	0	0	100	100	100	44	31	0	0
September 2007	148	148	59	0	0	0	0	100	100	100	25	10	0	0
September 2008	157	157	56	0	0	0	0	100	100	100	13	0	0	0
September 2009	168	168	55	0	0	0	0	100	100	100	8	0	0	0
September 2010	179	179	54	0	0	0	0	100	100	100	7	0	0	0
September 2011	191	191	51	0	0	0	0	100	100	100	6	0	0	0
September 2012	204	204	46	0	0	0	0	100	100	100	6	0	0	0
September 2013	218	218	40	0	0	0	0	100	100	100	5	0	0	0
September 2014	232	232	32	0	0	0	0	100	100	100	3	0	0	0
September 2015	248	248	13	0	0	0	0	100	100	100	0	0	0	0
September 2016	264	264	0	0	0	0	0	100	100	91	0	0	0	0
September 2017	282	282	0	0	0	0	0	100	100	66	0	0	0	0
September 2018	301	251	0	0	0	0	0	100	100	41	0	0	0	0
September 2019	321	212	0	0	0	0	0	100	100	17	0	0	0	0
September 2020	343	173	0	0	0	0	0	100	100	0	0	0	0	0
September 2021	366	134	0	0	0	0	0	100	100	0	0	0	0	0
September 2022	390	95	0	0	0	0	0	100	100	0	0	0	0	0
September 2023	416	57	0	0	0	0	0	100	100	0	0	0	0	0
September 2024	444	19	0	0	0	0	0	100	100	0	0	0	0	0
September 2025	474	0	0	0	0	0	0	100	78	0	0	0	0	0
September 2026	500	0	0	0	0	0	0	100	32	0	0	0	0	0
September 2027	500	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2028	359	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2029	188	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2030	*	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	19.8	8.5	2.0	1.9	1.2	0.6	29.2	24.6	16.7	5.4	4.5	2.3	1.1

\* 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	FQ, TS, EO and SW Classes							XE and YI† Classes					YE and IU† Classes					
	PSA Prepayment Assumption							PSA Prepayment Assumption					PSA Prepayment Assumption					
	0%	100%	170%	200%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	100	100	100	99	99	99	99	99	100	100	100	100	100
September 2003	100	100	100	100	100	100	100	96	77	77	77	77	77	100	100	100	100	100
September 2004	100	100	100	100	100	83	0	93	49	49	49	19	19	100	100	100	100	100
September 2005	100	100	100	100	100	34	0	89	22	22	22	0	0	100	100	100	100	9
September 2006	100	100	100	100	100	1	0	85	0	0	0	0	0	100	93	93	93	0
September 2007	100	100	100	100	100	0	0	80	0	0	0	0	0	100	48	48	48	0
September 2008	100	100	100	100	99	0	0	75	0	0	0	0	0	100	4	4	4	0
September 2009	100	100	100	100	96	0	0	70	0	0	0	0	0	100	0	0	0	0
September 2010	100	100	100	100	95	0	0	63	0	0	0	0	0	100	0	0	0	0
September 2011	100	100	100	100	95	0	0	57	0	0	0	0	0	100	0	0	0	0
September 2012	100	100	100	100	95	0	0	50	0	0	0	0	0	100	0	0	0	0
September 2013	100	100	100	100	95	0	0	42	0	0	0	0	0	100	0	0	0	0
September 2014	100	100	100	100	94	0	0	33	0	0	0	0	0	100	0	0	0	0
September 2015	100	100	100	92	86	0	0	23	0	0	0	0	0	100	0	0	0	0
September 2016	100	100	100	83	77	0	0	13	0	0	0	0	0	100	0	0	0	0
September 2017	100	100	100	74	69	0	0	2	0	0	0	0	0	100	0	0	0	0
September 2018	100	100	100	65	60	0	0	0	0	0	0	0	0	79	0	0	0	0
September 2019	100	100	100	57	53	0	0	0	0	0	0	0	0	53	0	0	0	0
September 2020	100	100	96	50	46	0	0	0	0	0	0	0	0	24	0	0	0	0
September 2021	100	100	84	42	39	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	100	100	72	36	33	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	100	61	30	28	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	100	100	50	25	22	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	100	100	41	20	18	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	100	100	32	15	14	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	100	92	24	11	10	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	100	67	17	8	7	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	100	42	10	5	4	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	19	4	2	2	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	27.7	23.4	19.7	18.9	3.7	1.5	10.2	3.0	3.0	3.0	2.5	18.1	6.0	6.0	6.0	6.0	3.7

Date	VE Class					KV Class					UE Class					YM Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2002	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	92	92	92	
September 2003	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	83	83	83		
September 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	73	73	73			
September 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	63	63	63				
September 2006	100	100	100	100	0	100	100	100	100	100	100	100	100	52	52	52				
September 2007	100	100	100	100	0	100	100	100	100	43	100	100	100	41	41	41				
September 2008	100	100	100	100	0	100	100	100	100	3	100	100	100	28	28	28				
September 2009	100	54	54	54	0	100	100	100	100	0	100	100	100	15	15	15				
September 2010	100	6	6	6	0	100	100	100	100	0	100	100	100	1	1	1				
September 2011	100	0	0	0	0	100	73	73	73	0	100	100	100	0	0	0				
September 2012	100	0	0	0	0	100	46	46	46	0	100	100	100	0	0	0				
September 2013	100	0	0	0	0	100	24	24	24	0	100	100	100	0	0	0				
September 2014	100	0	0	0	0	100	5	5	5	0	100	100	100	0	0	0				
September 2015	100	0	0	0	0	100	0	0	0	0	100	43	43	43	0	0	0			
September 2016	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2017	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2018	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2019	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2020	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2021	91	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2022	48	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2023	1	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0			
September 2024	0	0	0	0	0	62	0	0	0	0	100	0	0	0	0	0	0			
September 2025	0	0	0	0	0	20	0	0	0	0	100	0	0	0	0	0	0			
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
Weighted Average Life (years)**	21.0	8.1	8.1	8.1	4.5	23.3	11.0	11.0	11.0	5.9	24.7	14.0	14.0	14.0	7.5	5.0	5.0	5.0		

\*\* 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	YN Class					YZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	107	107	107	107	107
September 2003	100	100	100	100	100	114	114	114	114	114
September 2004	100	100	100	100	100	121	121	121	121	121
September 2005	100	100	100	100	100	130	130	130	130	130
September 2006	100	100	100	100	100	138	138	138	138	138
September 2007	100	100	100	100	100	148	148	148	148	148
September 2008	100	100	100	100	100	157	157	157	157	157
September 2009	100	100	100	100	93	168	168	168	168	156
September 2010	100	100	100	100	64	179	179	179	179	114
September 2011	84	84	84	84	36	191	191	191	191	83
September 2012	65	65	65	65	19	204	204	204	204	61
September 2013	45	45	45	45	9	218	218	218	218	44
September 2014	24	24	24	24	3	232	232	232	232	32
September 2015	2	2	2	2	*	248	248	248	248	23
September 2016	0	0	0	0	0	249	231	231	231	16
September 2017	0	0	0	0	0	249	188	188	188	11
September 2018	0	0	0	0	0	249	153	153	153	7
September 2019	0	0	0	0	0	249	124	124	124	5
September 2020	0	0	0	0	0	249	99	99	99	3
September 2021	0	0	0	0	0	249	79	79	79	2
September 2022	0	0	0	0	0	249	62	62	62	1
September 2023	0	0	0	0	0	249	48	48	48	1
September 2024	0	0	0	0	0	249	37	37	37	1
September 2025	0	0	0	0	0	249	28	28	28	*
September 2026	0	0	0	0	0	226	20	20	20	*
September 2027	0	0	0	0	0	34	14	14	14	*
September 2028	0	0	0	0	0	9	9	9	9	*
September 2029	0	0	0	0	0	5	5	5	5	*
September 2030	0	0	0	0	0	2	2	2	2	*
September 2031	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.7	11.7	11.7	11.7	9.8	25.7	19.0	19.0	19.0	10.9

Date	UK Class										UK Class													
	PSA Prepayment Assumption										CPR Prepayment Assumption													
	0%	100%	170%	200%	203%	234%	235%	236%	250%	500%	5%	5.1%	6%	6.1%	7%	7.1%	8%	8.1%	9%	9.1%	10%	10.1%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		
September 2002	95	86	83	83	83	83	83	99	88	87	83	99	83	98	83	98	83	98	83	98	83	97		
September 2003	93	85	69	69	69	69	69	98	78	41	78	97	75	97	73	97	71	97	70	89	69	80		
September 2004	91	82	53	53	53	53	53	78	71	0	77	97	74	97	70	95	66	92	61	80	58	68		
September 2005	89	80	40	40	40	40	40	54	45	0	75	97	73	97	69	94	62	88	55	74	50	60		
September 2006	86	78	29	29	29	29	29	36	27	0	74	97	72	97	68	93	60	85	51	69	44	54		
September 2007	84	75	21	21	21	21	21	24	14	0	72	97	71	97	67	93	58	83	48	66	40	49		
September 2008	81	73	15	15	15	15	15	16	6	0	71	97	70	97	67	93	57	82	46	64	37	47		
September 2009	78	70	11	11	11	11	11	11	1	0	69	97	69	97	66	93	57	82	45	63	36	46		
September 2010	75	67	9	9	9	9	9	10	*	0	67	97	68	97	66	93	57	82	45	63	36	46		
September 2011	72	62	7	7	7	7	7	8	9	*	0	65	97	66	97	65	93	57	82	45	63	36	46	
September 2012	68	55	5	5	5	5	5	8	8	*	0	63	97	65	97	64	92	55	80	44	62	36	45	
September 2013	65	47	3	3	3	3	3	7	7	8	*	0	61	97	63	97	59	89	52	77	42	59	34	44
September 2014	60	37	1	1	1	1	6	6	7	0	0	59	97	62	97	54	84	48	74	38	56	31	41	
September 2015	56	26	0	0	0	0	5	6	6	0	0	56	97	56	91	48	79	44	69	35	53	29	39	
September 2016	52	14	0	0	0	0	5	5	6	0	0	53	97	48	85	42	74	39	64	31	49	26	36	
September 2017	47	1	0	0	0	0	4	4	5	0	0	48	93	39	78	35	68	34	59	27	45	22	33	
September 2018	42	0	0	0	0	0	3	3	4	0	0	37	85	29	71	27	61	28	54	22	41	19	29	
September 2019	36	0	0	0	0	0	2	3	4	0	0	25	76	19	63	20	55	23	49	18	37	16	26	
September 2020	30	0	0	0	0	0	2	2	3	0	0	12	67	9	56	12	49	18	44	14	33	13	23	
September 2021	24	0	0	0	0	0	1	2	3	0	0	0	58	0	48	5	42	13	39	10	29	10	20	
September 2022	17	0	0	0	0	0	1	1	2	0	0	0	49	0	41	0	36	7	34	6	25	7	18	
September 2023	10	0	0	0	0	*	1	2	0	0	0	0	40	0	33	0	30	3	29	2	21	4	15	
September 2024	2	0	0	0	0	0	*	1	0	0	0	0	31	0	26	0	25	0	25	0	18	2	12	
September 2025	0	0	0	0	0	0	*	1	0	0	0	0	22	0	19	0	19	0	20	0	15	0	10	
September 2026	0	0	0	0	0	0	0	1	0	0	0	0	13	0	12	0	14	0	16	0	12	0	8	
September 2027	0	0	0	0	0	0	0	1	0	0	0	0	5	0	5	0	8	0	12	0	9	0	6	
September 2028	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	4	0	9	0	6	0	4	
September 2029	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0	6	0	4	0	3		
September 2030	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0	2	0	2	0	1		
September 2031	0	0	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)**	14.1	9.9	4.0	4.0	4.0	4.4	4.4	5.5	3.8	1.8	12.0	20.5	11.6	19.4	11.1	18.3	10.4	16.9	8.9	13.6	7.9	10.6		

\* 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" herein.

Date	UO Class										UO Class												
	PSA Prepayment Assumption										CPR Prepayment Assumption												
	0%	100%	170%	200%	203%	234%	235%	236%	250%	500%	5%	5.1%	6%	6.1%	7%	7.1%	8%	8.1%	9%	9.1%	10%	10.1%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2002	100	100	100	100	100	100	100	100	100	100	85	100	100	100	87	100	71	100	54	93	38	76	22
September 2003	100	100	100	100	100	100	100	100	37	92	0	100	94	100	65	100	31	96	1	69	0	40	0
September 2004	100	100	100	100	100	89	87	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2005	100	100	100	100	100	54	52	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2006	100	100	100	100	100	31	28	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2007	100	100	100	100	100	16	13	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2008	100	100	100	100	95	8	6	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2009	100	100	100	100	92	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2010	100	100	100	100	92	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2011	100	100	100	100	92	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2012	100	100	100	100	92	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2013	100	100	100	99	92	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2014	100	100	100	98	91	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2015	100	100	100	91	85	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2016	100	100	100	82	76	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2017	100	100	100	73	68	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2018	100	100	100	65	60	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2019	100	100	100	57	52	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2020	100	100	95	49	45	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2021	100	100	83	42	39	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2022	100	100	71	35	33	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2023	100	100	60	30	27	7	4	0	0	0	0	100	94	100	65	100	31	96	0	69	0	40	0
September 2024	100	100	50	24	22	6	4	0	0	0	0	100	94	100	65	100	31	89	0	64	0	40	0
September 2025	100	100	40	19	18	5	4	0	0	0	0	100	94	100	65	100	31	73	0	53	0	37	0
September 2026	100	100	32	15	14	4	3	0	0	0	0	100	94	100	65	81	31	59	0	42	0	29	0
September 2027	100	91	24	11	10	3	2	0	0	0	0	100	94	85	65	62	31	45	0	32	0	22	0
September 2028	100	66	17	8	7	2	2	0	0	0	0	84	81	62	60	45	31	32	0	23	0	15	0
September 2029	100	42	10	5	4	1	1	0	0	0	0	54	52	39	38	28	27	20	0	14	0	9	0
September 2030	100	19	4	2	2	*	*	0	0	0	0	24	23	17	17	12	12	9	0	6	0	4	0
September 2031	0	0	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)**	29.7	27.7	23.4	19.6	18.6	5.7	5.2	1.9	2.4	1.2	28.2	26.7	27.6	18.7	26.8	9.7	24.9	1.2	18.2	1.0	11.2	0.9	

Date	UZ Class										UZ Class											
	PSA Prepayment Assumption										CPR Prepayment Assumption											
	0%	100%	170%	200%	203%	234%	235%	236%	250%	500%	5%	5.1%	6%	6.1%	7%	7.1%	8%	8.1%	9%	9.1%	10%	10.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	107	107	100	91	90	81	80	21	56	0	63	3	45	0	28	0	10	0	0	0	0	0
September 2003	114	114	100	71	68	38	37	0	0	0	67	0	46	0	22	0	0	0	0	0	0	0
September 2004	121	121	100	47	42	0	0	0	0	0	72	0	49	0	24	0	0	0	0	0	0	0
September 2005	130	130	100	29	22	0	0	0	0	0	76	0	52	0	25	0	0	0	0	0	0	0
September 2006	138	138	100	17	9	0	0	0	0	0	82	0	56	0	27	0	0	0	0	0	0	0
September 2007	148	148	100	8	0	0	0	0	0	0	87	0	60	0	29	0	0	0	0	0	0	0
September 2008	157	157	100	3	0	0	0	0	0	0	93	0	64	0	30	0	0	0	0	0	0	0
September 2009	168	168	100	1	0	0	0	0	0	0	99	0	68	0	33	0	0	0	0	0	0	0
September 2010	179	179	99	1	0	0	0	0	0	0	106	0	72	0	35	0	0	0	0	0	0	0
September 2011	191	191	97	1	0	0	0	0	0	0	113	0	77	0	37	0	0	0	0	0	0	0
September 2012	204	204	93	0	0	0	0	0	0	0	120	0	82	0	39	0	0	0	0	0	0	0
September 2013	218	218	88	0	0	0	0	0	0	0	128	0	88	0	42	0	0	0	0	0	0	0
September 2014	232	232	82	0	0	0	0	0	0	0	137	0	94	0	45	0	0	0	0	0	0	0
September 2015	248	248	69	0	0	0	0	0	0	0	146	0	100	0	48	0	0	0	0	0	0	0
September 2016	264	264	54	0	0	0	0	0	0	0	156	0	107	0	51	0	0	0	0	0	0	0
September 2017	282	282	38	0	0	0	0	0	0	0	166	0	114	0	55	0	0	0	0	0	0	0
September 2018	301	256	23	0	0	0	0	0	0	0	178	0	122	0	58	0	0	0	0	0	0	0
September 2019	321	226	9	0	0	0	0	0	0	0	190	0	130	0	62	0	0	0	0	0	0	0
September 2020	343	195	0	0	0	0	0	0	0	0	202	0	139	0	66	0	0	0	0	0	0	0
September 2021	366	164	0	0	0	0	0	0	0	0	213	0	144	0	71	0	0	0	0	0	0	0
September 2022	390	134	0	0	0	0	0	0	0	0	180	0	116	0	65	0	0	0	0	0	0	0
September 2023	416	104	0	0	0	0	0	0	0	0	146	0	89	0	42	0	0	0	0	0	0	0
September 2024	444	74	0	0	0	0	0	0	0	0	113	0	62	0	21	0	0	0	0	0	0	0
September 2025	452	46	0	0	0	0	0	0	0	0	80	0	35	0	0	0	0	0	0	0	0	0
September 2026	452	18	0	0	0	0	0	0	0	0	47	0	9	0	0	0	0	0	0	0	0	0
September 2027	452	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0	0	0
September 2028	341	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	207	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	0	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)**	27.9	20.8	15.0	3.2	2.8	1.7	1.7	0.7	1.1	0.6	19.9	0.5	16.5	0.4	11.0	0.4	0.5	0.4	0.4	0.3	0.4	0.3

\* 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" herein.

Date	ER and EK Classes					EP Class					KL Class					EC Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%	0%	100%	203%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	99	99	99	99	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2003	96	77	77	77	77	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2004	93	49	49	49	19	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2005	89	22	22	22	0	100	100	100	100	9	100	100	100	100	100	100	100	100	100	100
September 2006	85	0	0	0	0	100	93	93	93	0	100	100	100	100	99	100	100	100	100	0
September 2007	80	0	0	0	0	100	48	48	48	0	100	100	100	100	42	100	100	100	100	0
September 2008	75	0	0	0	0	100	4	4	4	0	100	100	100	100	3	100	100	100	100	0
September 2009	70	0	0	0	0	100	0	0	0	0	100	100	100	100	0	100	54	54	54	0
September 2010	63	0	0	0	0	100	0	0	0	0	100	100	100	100	0	100	6	6	6	0
September 2011	57	0	0	0	0	100	0	0	0	0	100	72	72	72	0	100	0	0	0	0
September 2012	50	0	0	0	0	100	0	0	0	0	100	46	46	46	0	100	0	0	0	0
September 2013	42	0	0	0	0	100	0	0	0	0	100	23	23	23	0	100	0	0	0	0
September 2014	33	0	0	0	0	100	0	0	0	0	100	5	5	5	0	100	0	0	0	0
September 2015	23	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2016	13	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2017	2	0	0	0	0	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2018	0	0	0	0	0	79	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2019	0	0	0	0	0	53	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2020	0	0	0	0	0	24	0	0	0	0	100	0	0	0	0	100	0	0	0	0
September 2021	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	91	0	0	0	0
September 2022	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	48	0	0	0	0
September 2023	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0	0
September 2024	0	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0	0
September 2025	0	0	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0	0
September 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	10.2	3.0	3.0	3.0	2.5	18.1	6.0	6.0	6.0	3.7	23.3	11.0	11.0	11.0	5.9	21.0	8.1	8.1	8.1	4.5

Date	EG Class					HA and HI† Classes					HB Class					HC Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	203%	250%	500%	0%	100%	210%	250%	500%	0%	100%	210%	250%	500%	0%	100%	210%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	100	98	98	98	98	100	100	100	100	100	100	100	100	100	100
September 2003	100	100	100	100	100	95	68	68	68	68	100	100	100	100	100	100	100	100	100	100
September 2004	100	100	100	100	100	90	30	30	30	0	100	100	100	100	93	100	100	100	100	100
September 2005	100	100	100	100	100	85	0	0	0	0	100	95	95	95	29	100	100	100	100	100
September 2006	100	100	100	100	100	79	0	0	0	0	100	71	71	71	0	100	100	100	100	80
September 2007	100	100	100	100	100	73	0	0	0	0	100	48	48	48	0	100	100	100	100	43
September 2008	100	100	100	100	100	66	0	0	0	0	100	26	26	26	0	100	100	100	100	16
September 2009	100	100	100	100	93	59	0	0	0	0	100	6	6	6	0	100	100	100	100	0
September 2010	100	100	100	100	64	50	0	0	0	0	100	0	0	0	0	100	84	84	84	0
September 2011	100	100	100	100	44	41	0	0	0	0	100	0	0	0	0	100	62	62	62	0
September 2012	100	100	100	100	30	31	0	0	0	0	100	0	0	0	0	100	45	45	45	0
September 2013	100	100	100	100	20	20	0	0	0	0	100	0	0	0	0	100	30	30	30	0
September 2014	100	100	100	100	14	9	0	0	0	0	100	0	0	0	0	100	17	17	17	0
September 2015	100	100	100	100	9	0	0	0	0	0	97	0	0	0	0	100	7	7	7	0
September 2016	100	93	93	93	6	0	0	0	0	0	87	0	0	0	0	100	0	0	0	0
September 2017	100	76	76	76	4	0	0	0	0	0	76	0	0	0	0	100	0	0	0	0
September 2018	100	62	62	62	3	0	0	0	0	0	64	0	0	0	0	100	0	0	0	0
September 2019	100	50	50	50	2	0	0	0	0	0	51	0	0	0	0	100	0	0	0	0
September 2020	100	40	40	40	1	0	0	0	0	0	36	0	0	0	0	100	0	0	0	0
September 2021	100	32	32	32	1	0	0	0	0	0	21	0	0	0	0	100	0	0	0	0
September 2022	100	25	25	25	1	0	0	0	0	0	4	0	0	0	0	100	0	0	0	0
September 2023	100	19	19	19	*	0	0	0	0	0	0	0	0	0	0	81	0	0	0	0
September 2024	100	15	15	15	*	0	0	0	0	0	0	0	0	0	0	56	0	0	0	0
September 2025	100	11	11	11	*	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0
September 2026	91	8	8	8	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	14	6	6	6	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	4	4	4	4	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	2	2	2	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	1	1	1	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 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)**	25.7	19.0	19.0	19.0	10.5	8.5	2.5	2.5	2.5	2.3	17.9	6.0	6.0	6.0	3.7	23.2	11.0	11.0	11.0	6.0

\* 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.

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

Date	HD Class					XG and GX Classes								
	PSA Prepayment Assumption					PSA Prepayment Assumption								
	0%	100%	210%	250%	500%	0%	100%	170%	200%	210%	249%	250%	251%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	100	100	100	94	84	79	79	79	79	79	79	97
September 2003	100	100	100	100	100	92	82	62	62	62	62	62	75	46
September 2004	100	100	100	100	100	89	79	41	41	41	41	41	73	0
September 2005	100	100	100	100	100	86	76	23	23	23	23	23	51	0
September 2006	100	100	100	100	100	83	73	10	10	10	10	10	30	0
September 2007	100	100	100	100	100	80	70	0	0	0	0	0	15	0
September 2008	100	100	100	100	100	76	66	0	0	0	0	0	6	0
September 2009	100	100	100	100	96	72	62	0	0	0	0	0	1	0
September 2010	100	100	100	100	66	68	58	0	0	0	0	0	0	0
September 2011	100	100	100	100	45	64	53	0	0	0	0	0	0	0
September 2012	100	100	100	100	31	60	45	0	0	0	0	0	0	0
September 2013	100	100	100	100	21	55	35	0	0	0	0	0	0	0
September 2014	100	100	100	100	14	50	23	0	0	0	0	0	0	0
September 2015	100	100	100	100	10	44	9	0	0	0	0	0	0	0
September 2016	100	96	96	96	7	38	0	0	0	0	0	0	0	0
September 2017	100	78	78	78	4	32	0	0	0	0	0	0	0	0
September 2018	100	64	64	64	3	25	0	0	0	0	0	0	0	0
September 2019	100	51	51	51	2	18	0	0	0	0	0	0	0	0
September 2020	100	41	41	41	1	10	0	0	0	0	0	0	0	0
September 2021	100	33	33	33	1	2	0	0	0	0	0	0	0	0
September 2022	100	26	26	26	1	0	0	0	0	0	0	0	0	0
September 2023	100	20	20	20	*	0	0	0	0	0	0	0	0	0
September 2024	100	15	15	15	*	0	0	0	0	0	0	0	0	0
September 2025	100	12	12	12	*	0	0	0	0	0	0	0	0	0
September 2026	94	8	8	8	*	0	0	0	0	0	0	0	0	0
September 2027	14	6	6	6	*	0	0	0	0	0	0	0	0	0
September 2028	4	4	4	4	*	0	0	0	0	0	0	0	0	0
September 2029	2	2	2	2	*	0	0	0	0	0	0	0	0	0
September 2030	1	1	1	1	*	0	0	0	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.7	19.1	19.1	19.1	10.5	11.9	8.7	2.7	2.7	2.7	2.7	2.7	3.8	2.0

Date	HK Class								ZH Class									
	PSA Prepayment Assumption								PSA Prepayment Assumption									
	0%	100%	170%	200%	210%	249%	250%	251%	500%	0%	100%	170%	200%	210%	249%	250%	251%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	100	100	97	90	88	79	79	93	69	107	107	107	107	107	107	107	88	0
September 2003	100	100	96	74	67	40	39	93	0	114	114	114	114	114	114	114	11	0
September 2004	100	100	95	56	44	0	0	18	0	121	121	121	121	121	115	114	0	0
September 2005	100	100	93	41	24	0	0	0	0	130	130	130	130	130	82	80	0	0
September 2006	100	100	89	28	8	0	0	0	0	138	138	138	138	138	60	58	0	0
September 2007	100	100	83	16	0	0	0	0	0	148	148	148	148	141	47	45	0	0
September 2008	100	100	59	0	0	0	0	0	0	157	157	157	143	116	21	18	0	0
September 2009	100	100	39	0	0	0	0	0	0	168	168	168	128	101	6	4	0	0
September 2010	100	100	23	0	0	0	0	0	0	179	179	179	120	94	2	*	0	0
September 2011	100	100	7	0	0	0	0	0	0	191	191	191	115	89	2	*	0	0
September 2012	100	100	0	0	0	0	0	0	0	204	204	190	108	84	2	*	0	0
September 2013	100	100	0	0	0	0	0	0	0	218	218	179	100	77	2	*	0	0
September 2014	100	100	0	0	0	0	0	0	0	232	232	166	92	71	2	*	0	0
September 2015	100	100	0	0	0	0	0	0	0	248	248	153	84	64	1	*	0	0
September 2016	100	88	0	0	0	0	0	0	0	264	264	139	75	57	1	*	0	0
September 2017	100	52	0	0	0	0	0	0	0	282	282	126	67	51	1	*	0	0
September 2018	100	15	0	0	0	0	0	0	0	301	301	112	59	45	1	*	0	0
September 2019	100	0	0	0	0	0	0	0	0	321	291	99	52	39	1	*	0	0
September 2020	100	0	0	0	0	0	0	0	0	343	264	87	45	34	1	*	0	0
September 2021	100	0	0	0	0	0	0	0	0	366	237	76	38	29	1	*	0	0
September 2022	85	0	0	0	0	0	0	0	0	390	210	65	33	24	*	*	0	0
September 2023	63	0	0	0	0	0	0	0	0	416	183	55	27	20	*	*	0	0
September 2024	40	0	0	0	0	0	0	0	0	444	157	45	22	16	*	*	0	0
September 2025	15	0	0	0	0	0	0	0	0	474	132	37	18	13	*	*	0	0
September 2026	0	0	0	0	0	0	0	0	0	492	107	29	14	10	*	*	0	0
September 2027	0	0	0	0	0	0	0	0	0	492	83	22	10	7	*	*	0	0
September 2028	0	0	0	0	0	0	0	0	0	395	61	15	7	5	*	*	0	0
September 2029	0	0	0	0	0	0	0	0	0	275	38	9	4	3	*	*	0	0
September 2030	0	0	0	0	0	0	0	0	0	144	17	4	2	1	*	*	0	0
September 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.6	16.1	7.3	3.6	2.8	1.7	1.7	2.5	1.2	28.2	23.3	18.7	15.5	13.8	5.4	5.2	1.6	0.5

\* 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.

## 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” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate. Any transferee of an R or RL Certificate must execute and deliver an affidavit and an Internal Revenue Service Form W-9 (or, if applicable, a Form W-8ECI) 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” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate 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” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate. 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” 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 Principal Only Class and the Accrual 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	190%
2	209%
3	203%
4	203%
5	210%

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 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 August 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—Combination 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 Lehman Brothers Inc. (the “Dealer”) in exchange for the MBS. 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, 2, 3, 4 or 5 Classes in addition to those contemplated as of the date of this Prospectus Supplement. In this event, we will increase the related MBS in principal balance, but we expect that all these additional MBS will have the same characteristics as described under “Description of the Certificates—The MBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3, 4 or 5 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 4 or 5 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**

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

Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Classes	Original Principal Balances	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
<b>Recombination 1</b>								
AM	\$ 86,487,500	MB	\$ 86,487,500	6.25%	FIX	SEQ	313921NF1	November 2027
IM	3,326,442(3)							
<b>Recombination 2</b>								
AM	86,487,500	MA	86,487,500	6.50	FIX	SEQ	313921NG9	November 2027
IM	6,652,884(3)							
<b>Recombination 3</b>								
EX	153,615,000	ER	220,359,000	5.00	FIX	PAC/AD	313921NH7	March 2021
XI	5,908,269(3)							
XE	66,744,000							
YI	2,567,077(3)							
<b>Recombination 4</b>								
EX	153,615,000	EK	220,359,000	5.75	FIX	PAC/AD	313921NJ3	March 2021
XI	23,633,077(3)							
XE	66,744,000							
YI	10,268,308(3)							
<b>Recombination 5</b>								
EY	40,000,000	EP	74,800,000	5.75	FIX	PAC/AD	313921NK0	February 2025
YE	34,800,000							
<b>Recombination 6</b>								
KU	96,791,000	KL	134,000,000	6.50	FIX	PAC/AD	313921NL8	January 2030
KV	37,209,000							
<b>Recombination 7</b>								
EY	70,572,000	EC	98,149,000	6.50	FIX	PAC/AD	313921NM6	July 2027
VE	27,577,000							
<b>Recombination 8</b>								
XM	20,000,000	EG(4)	86,361,000	6.50	FIX	PAC/AD	313921NN4	October 2031
XN	17,261,000							
XZ	25,000,000							
YM	7,742,000							
YN	6,681,000							
YZ	9,677,000							
<b>Recombination 9</b>								
FR	104,878,647	FT	104,878,647	(5)	FLT	SCH/AD	313921NP9	October 2031
IS	104,878,647(3)							
<b>Recombination 10</b>								
SQ	20,471,505	SY	32,270,353	(5)	INV	SCH/AD	313921NQ7	October 2031
ST	11,798,848							
SI	104,878,647(3)							
<b>Recombination 11</b>								
TS	7,000,000	SW	8,076,923	(5)	INV	SUP/AD	313921NR5	October 2031
EO	1,076,923							

(1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above.  
(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.  
(4) Principal payments on the REMIC Certificates in Recombination 8 from the XZ and YZ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.  
(5) For a description of these interest rates, see “Description of the Certificates—Distributions of Interest” in this prospectus supplement.

## Principal Balance Schedules

### *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		April 2003 .....	\$13,590,225.36	January 2004 .....	\$ 5,943,328.40
August 2002 .....	\$19,269,000.00	May 2003 .....	12,801,788.93	February 2004 .....	5,023,425.22
September 2002 .....	18,623,487.28	June 2003 .....	11,997,107.24	March 2004 .....	4,108,471.55
October 2002 .....	17,958,941.40	July 2003 .....	11,176,571.23	April 2004 .....	3,198,440.61
November 2002 .....	17,275,675.24	August 2003 .....	10,340,580.28	May 2004 .....	2,293,305.79
December 2002 .....	16,574,012.37	September 2003 .....	9,489,541.86	June 2004 .....	1,393,040.61
January 2003 .....	15,854,286.80	October 2003 .....	8,623,871.25	July 2004 .....	497,618.72
February 2003 .....	15,116,842.75	November 2003 .....	7,743,991.15	August 2004 and thereafter .....	0.00
March 2003 .....	14,362,034.34	December 2003 .....	6,850,331.35		

### *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		May 2005 .....	\$13,775,088.15	March 2006 .....	\$ 5,537,951.32
July 2004 .....	\$21,971,000.00	June 2005 .....	12,931,244.54	April 2006 .....	4,738,400.54
August 2004 .....	21,578,013.94	July 2005 .....	12,091,939.08	May 2006 .....	3,943,148.36
September 2004 .....	20,692,200.22	August 2005 .....	11,257,147.22	June 2006 .....	3,152,171.54
October 2004 .....	19,811,151.63	September 2005 .....	10,426,844.57	July 2006 .....	2,365,446.94
November 2004 .....	18,934,842.42	October 2005 .....	9,601,006.83	August 2006 .....	1,582,951.58
December 2004 .....	18,063,246.94	November 2005 .....	8,779,609.87	September 2006 .....	804,662.58
January 2005 .....	17,196,339.71	December 2005 .....	7,962,629.66	October 2006 .....	30,557.19
February 2005 .....	16,334,095.36	January 2006 .....	7,150,042.31	November 2006 and thereafter .....	0.00
March 2005 .....	15,476,488.69	February 2006 .....	6,341,824.08		
April 2005 .....	14,623,494.60				

### *PC 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 2007 .....	\$ 9,456,634.40	February 2008 .....	\$ 3,680,191.85
October 2006 .....	\$15,471,000.00	July 2007 .....	8,719,177.86	March 2008 .....	2,991,980.83
November 2006 .....	14,731,612.78	August 2007 .....	7,985,684.09	April 2008 .....	2,314,975.93
December 2006 .....	13,965,806.86	September 2007 .....	7,256,131.66	May 2008 .....	1,649,010.79
January 2007 .....	13,204,117.03	October 2007 .....	6,530,499.26	June 2008 .....	993,921.38
February 2007 .....	12,446,521.04	November 2007 .....	5,808,765.68	July 2008 .....	349,546.01
March 2007 .....	11,692,996.74	December 2007 .....	5,090,909.84	August 2008 and thereafter .....	0.00
April 2007 .....	10,943,522.12	January 2008 .....	4,379,777.78		
May 2007 .....	10,198,075.26				

### *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		April 2009 .....	\$ 9,006,734.18	February 2010 .....	\$ 3,943,043.37
July 2008 .....	\$14,000,000.00	May 2009 .....	8,461,096.68	March 2010 .....	3,482,311.95
August 2008 .....	13,715,725.29	June 2009 .....	7,924,539.55	April 2010 .....	3,029,383.99
September 2008 .....	13,092,302.11	July 2009 .....	7,396,926.69	May 2010 .....	2,584,141.66
October 2008 .....	12,479,121.58	August 2009 .....	6,878,123.91	June 2010 .....	2,146,468.77
November 2008 .....	11,876,031.01	September 2009 .....	6,367,998.96	July 2010 .....	1,716,250.81
December 2008 .....	11,282,879.90	October 2009 .....	5,866,421.47	August 2010 .....	1,293,374.94
January 2009 .....	10,699,519.87	November 2009 .....	5,373,262.93	September 2010 .....	877,729.89
February 2009 .....	10,125,804.68	December 2009 .....	4,888,396.67	October 2010 .....	469,206.03
March 2009 .....	9,561,590.15	January 2010 .....	4,411,697.84		

**PD Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>
November 2010 .....	\$ 67,695.28
December 2010 and thereafter .....	0.00

**PE 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 2012 .....	\$ 7,974,846.70	October 2014 .....	\$ 2,865,283.06
November 2010 .....	\$15,433,000.00	November 2012 .....	7,712,959.49	November 2014 .....	2,699,314.20
December 2010 .....	15,106,091.12	December 2012 .....	7,455,835.92	December 2014 .....	2,536,600.52
January 2011 .....	14,718,288.57	January 2013 .....	7,203,401.97	January 2015 .....	2,377,090.02
February 2011 .....	14,337,184.13	February 2013 .....	6,955,584.66	February 2015 .....	2,220,731.46
March 2011 .....	13,962,675.82	March 2013 .....	6,712,312.09	March 2015 .....	2,067,474.38
April 2011 .....	13,594,663.11	April 2013 .....	6,473,513.41	April 2015 .....	1,917,269.04
May 2011 .....	13,233,046.93	May 2013 .....	6,239,118.79	May 2015 .....	1,770,066.44
June 2011 .....	12,877,729.62	June 2013 .....	6,009,059.42	June 2015 .....	1,625,818.31
July 2011 .....	12,528,614.94	July 2013 .....	5,783,267.51	July 2015 .....	1,484,477.08
August 2011 .....	12,185,608.02	August 2013 .....	5,561,676.22	August 2015 .....	1,345,995.90
September 2011 .....	11,848,615.39	September 2013 .....	5,344,219.72	September 2015 .....	1,210,328.59
October 2011 .....	11,517,544.90	October 2013 .....	5,130,833.13	October 2015 .....	1,077,429.67
November 2011 .....	11,192,305.73	November 2013 .....	4,921,452.50	November 2015 .....	947,254.33
December 2011 .....	10,872,808.39	December 2013 .....	4,716,014.85	December 2015 .....	819,758.41
January 2012 .....	10,558,964.67	January 2014 .....	4,514,458.08	January 2016 .....	694,898.44
February 2012 .....	10,250,687.63	February 2014 .....	4,316,721.02	February 2016 .....	572,631.55
March 2012 .....	9,947,891.60	March 2014 .....	4,122,743.41	March 2016 .....	452,915.53
April 2012 .....	9,650,492.15	April 2014 .....	3,932,465.83	April 2016 .....	335,708.80
May 2012 .....	9,358,406.05	May 2014 .....	3,745,829.76	May 2016 .....	220,970.39
June 2012 .....	9,071,551.29	June 2014 .....	3,562,777.54	June 2016 .....	108,659.93
July 2012 .....	8,789,847.05	July 2014 .....	3,383,252.34	July 2016 and thereafter .....	0.00
August 2012 .....	8,513,213.68	August 2014 .....	3,207,198.17		
September 2012 .....	8,241,572.68	September 2014 .....	3,034,559.86		

**CL 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 .....	\$24,556,000.00	June 2003 .....	\$14,505,152.08	March 2005 .....	\$ 7,355,315.88
October 2001 .....	24,086,451.75	July 2003 .....	14,162,607.33	April 2005 .....	7,094,641.77
November 2001 .....	23,578,171.30	August 2003 .....	13,811,366.19	May 2005 .....	6,842,274.62
December 2001 .....	23,031,489.77	September 2003 .....	13,452,040.97	June 2005 .....	6,598,096.30
January 2002 .....	22,446,778.64	October 2003 .....	13,085,256.03	July 2005 .....	6,361,990.06
February 2002 .....	21,824,449.48	November 2003 .....	12,711,646.57	August 2005 .....	6,133,840.49
March 2002 .....	21,164,953.50	December 2003 .....	12,331,857.41	September 2005 .....	5,913,533.54
April 2002 .....	20,468,781.08	January 2004 .....	11,946,541.72	October 2005 .....	5,700,956.47
May 2002 .....	19,736,461.27	February 2004 .....	11,556,359.74	November 2005 .....	5,495,997.87
June 2002 .....	18,968,561.09	March 2004 .....	11,176,291.62	December 2005 .....	5,298,547.63
July 2002 .....	18,165,684.90	April 2004 .....	10,806,198.34	January 2006 .....	5,108,496.91
August 2002 .....	17,328,473.65	May 2004 .....	10,445,942.45	February 2006 .....	4,925,738.16
September 2002 .....	17,103,116.76	June 2004 .....	10,095,388.10	March 2006 .....	4,750,165.07
October 2002 .....	16,863,846.23	July 2004 .....	9,754,401.02	April 2006 .....	4,581,672.59
November 2002 .....	16,611,094.67	August 2004 .....	9,422,848.48	May 2006 .....	4,420,156.89
December 2002 .....	16,345,316.92	September 2004 .....	9,100,599.26	June 2006 .....	4,265,515.35
January 2003 .....	16,066,989.18	October 2004 .....	8,787,523.70	July 2006 .....	4,117,646.57
February 2003 .....	15,776,608.21	November 2004 .....	8,483,493.61	August 2006 .....	3,976,450.32
March 2003 .....	15,474,690.34	December 2004 .....	8,188,382.29	September 2006 .....	3,841,827.57
April 2003 .....	15,161,770.52	January 2005 .....	7,902,064.51	October 2006 .....	3,713,680.42
May 2003 .....	14,838,401.38	February 2005 .....	7,624,416.49	November 2006 .....	3,591,912.16

**CL 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>
December 2006 .....	\$ 3,476,427.19	April 2008 .....	\$ 2,352,283.43	August 2009 .....	\$ 1,220,069.39
January 2007 .....	3,367,131.04	May 2008 .....	2,297,218.33	September 2009 .....	1,134,088.70
February 2007 .....	3,263,930.37	June 2008 .....	2,239,774.62	October 2009 .....	1,046,630.06
March 2007 .....	3,166,732.91	July 2008 .....	2,180,017.48	November 2009 .....	957,740.58
April 2007 .....	3,075,447.51	August 2008 .....	2,118,010.80	December 2009 .....	867,466.36
May 2007 .....	2,989,984.07	September 2008 .....	2,053,817.21	January 2010 .....	775,852.55
June 2007 .....	2,910,253.58	October 2008 .....	1,987,498.12	February 2010 .....	682,943.37
July 2007 .....	2,836,168.05	November 2008 .....	1,919,113.72	March 2010 .....	588,782.10
August 2007 .....	2,767,640.57	December 2008 .....	1,848,722.99	April 2010 .....	493,411.11
September 2007 .....	2,704,585.24	January 2009 .....	1,776,383.76	May 2010 .....	396,871.88
October 2007 .....	2,646,917.16	February 2009 .....	1,702,152.67	June 2010 .....	299,204.99
November 2007 .....	2,594,552.47	March 2009 .....	1,626,085.26	July 2010 .....	200,450.18
December 2007 .....	2,547,408.29	April 2009 .....	1,548,235.93	August 2010 .....	100,646.32
January 2008 .....	2,502,535.69	May 2009 .....	1,468,657.98	September 2010 and thereafter .....	0.00
February 2008 .....	2,455,010.57	June 2009 .....	1,387,403.64		
March 2008 .....	2,404,903.44	July 2009 .....	1,304,524.07		

**Group 1 MBS Specified Balances**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
Initial Balance .....	\$114,000,000.00	October 2004 .....	\$ 76,971,239.67	November 2007 .....	\$ 41,892,402.44
October 2001 .....	113,545,044.25	November 2004 .....	75,796,737.95	December 2007 .....	41,152,067.23
November 2001 .....	113,050,494.37	December 2004 .....	74,636,531.46	January 2008 .....	40,421,104.77
December 2001 .....	112,516,689.73	January 2005 .....	73,490,459.21	February 2008 .....	39,699,407.85
January 2002 .....	111,944,012.07	February 2005 .....	72,358,361.92	March 2008 .....	38,986,870.47
February 2002 .....	111,332,885.20	March 2005 .....	71,240,082.09	April 2008 .....	38,283,387.77
March 2002 .....	110,683,774.54	April 2005 .....	70,135,463.91	May 2008 .....	37,588,856.05
April 2002 .....	109,997,186.64	May 2005 .....	69,044,353.28	June 2008 .....	36,903,172.76
May 2002 .....	109,273,668.59	June 2005 .....	67,966,597.77	July 2008 .....	36,226,236.45
June 2002 .....	108,513,807.40	July 2005 .....	66,902,046.63	August 2008 .....	35,557,946.80
July 2002 .....	107,718,229.25	August 2005 .....	65,850,550.75	September 2008 .....	34,898,204.60
August 2002 .....	106,887,598.68	September 2005 .....	64,811,962.63	October 2008 .....	34,246,911.72
September 2002 .....	106,022,617.78	October 2005 .....	63,786,136.41	November 2008 .....	33,603,971.11
October 2002 .....	105,124,025.17	November 2005 .....	62,772,927.80	December 2008 .....	32,969,286.79
November 2002 .....	104,192,595.06	December 2005 .....	61,772,194.09	January 2009 .....	32,342,763.82
December 2002 .....	103,229,136.17	January 2006 .....	60,783,794.13	February 2009 .....	31,724,308.34
January 2003 .....	102,234,490.53	February 2006 .....	59,807,588.31	March 2009 .....	31,113,827.49
February 2003 .....	101,209,532.35	March 2006 .....	58,843,438.56	April 2009 .....	30,511,229.44
March 2003 .....	100,155,166.72	April 2006 .....	57,891,208.30	May 2009 .....	29,916,423.38
April 2003 .....	99,072,328.30	May 2006 .....	56,950,762.45	June 2009 .....	29,329,319.48
May 2003 .....	97,961,979.93	June 2006 .....	56,021,967.40	July 2009 .....	28,749,828.93
June 2003 .....	96,825,111.21	July 2006 .....	55,104,691.01	August 2009 .....	28,177,863.87
July 2003 .....	95,662,737.02	August 2006 .....	54,198,802.59	September 2009 .....	27,613,337.43
August 2003 .....	94,475,896.00	September 2006 .....	53,304,172.86	October 2009 .....	27,056,163.67
September 2003 .....	93,265,648.94	October 2006 .....	52,420,673.97	November 2009 .....	26,506,257.62
October 2003 .....	92,033,077.23	November 2006 .....	51,548,179.47	December 2009 .....	25,963,535.24
November 2003 .....	90,779,281.16	December 2006 .....	50,686,564.27	January 2010 .....	25,427,913.42
December 2003 .....	89,505,378.26	January 2007 .....	49,835,704.69	February 2010 .....	24,899,309.96
January 2004 .....	88,212,501.59	February 2007 .....	48,995,478.37	March 2010 .....	24,377,643.57
February 2004 .....	86,901,797.98	March 2007 .....	48,165,764.29	April 2010 .....	23,862,833.86
March 2004 .....	85,606,920.91	April 2007 .....	47,346,442.79	May 2010 .....	23,354,801.33
April 2004 .....	84,327,692.70	May 2007 .....	46,537,395.48	June 2010 .....	22,853,467.34
May 2004 .....	83,063,937.57	June 2007 .....	45,738,505.28	July 2010 .....	22,358,754.14
June 2004 .....	81,815,481.70	July 2007 .....	44,949,656.41	August 2010 .....	21,870,584.82
July 2004 .....	80,582,153.13	August 2007 .....	44,170,734.34	September 2010 .....	21,388,883.34
August 2004 .....	79,363,781.78	September 2007 .....	43,401,625.80	October 2010 .....	20,913,574.49
September 2004 .....	78,160,199.42	October 2007 .....	42,642,218.77	November 2010 .....	20,444,583.88

**Group 1 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
December 2010 .....	\$ 19,981,837.96	November 2012 .....	\$ 10,904,640.33	October 2014 .....	\$ 4,330,621.48
January 2011 .....	19,525,263.99	December 2012 .....	10,571,689.54	November 2014 .....	4,091,694.54
February 2011 .....	19,074,790.03	January 2013 .....	10,243,387.39	December 2014 .....	3,856,294.35
March 2011 .....	18,630,344.94	February 2013 .....	9,919,678.83	January 2015 .....	3,624,378.41
April 2011 .....	18,191,858.35	March 2013 .....	9,600,509.45	February 2015 .....	3,395,904.69
May 2011 .....	17,759,260.71	April 2013 .....	9,285,825.43	March 2015 .....	3,170,831.66
June 2011 .....	17,332,483.19	May 2013 .....	8,975,573.56	April 2015 .....	2,949,118.21
July 2011 .....	16,911,457.75	June 2013 .....	8,669,701.21	May 2015 .....	2,730,723.74
August 2011 .....	16,496,117.12	July 2013 .....	8,368,156.36	June 2015 .....	2,515,608.06
September 2011 .....	16,086,394.73	August 2013 .....	8,070,887.53	July 2015 .....	2,303,731.48
October 2011 .....	15,682,224.80	September 2013 .....	7,777,843.87	August 2015 .....	2,095,054.71
November 2011 .....	15,283,542.23	October 2013 .....	7,488,975.04	September 2015 .....	1,889,538.94
December 2011 .....	14,890,282.67	November 2013 .....	7,204,231.30	October 2015 .....	1,687,145.76
January 2012 .....	14,502,382.49	December 2013 .....	6,923,563.46	November 2015 .....	1,487,837.23
February 2012 .....	14,119,778.74	January 2014 .....	6,646,922.86	December 2015 .....	1,291,575.81
March 2012 .....	13,742,409.20	February 2014 .....	6,374,261.41	January 2016 .....	1,098,324.39
April 2012 .....	13,370,212.31	March 2014 .....	6,105,531.54	February 2016 .....	908,046.29
May 2012 .....	13,003,127.22	April 2014 .....	5,840,686.21	March 2016 .....	720,705.22
June 2012 .....	12,641,093.73	May 2014 .....	5,579,678.93	April 2016 .....	536,265.32
July 2012 .....	12,284,052.34	June 2014 .....	5,322,463.70	May 2016 .....	354,691.13
August 2012 .....	11,931,944.18	July 2014 .....	5,068,995.05	June 2016 .....	175,947.58
September 2012 .....	11,584,711.05	August 2014 .....	4,819,228.02	July 2016 and thereafter .....	0.00
October 2012 .....	11,242,295.41	September 2014 .....	4,573,118.15		

**EQ 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 August 2002 .....	\$14,000,000.00	August 2003 .....	\$10,012,718.65	September 2004 .....	\$ 4,252,689.71
September 2002 .....	13,738,973.01	September 2003 .....	9,599,995.00	October 2004 .....	3,814,968.66
October 2002 .....	13,464,571.39	October 2003 .....	9,175,663.16	November 2004 .....	3,379,444.28
November 2002 .....	13,176,906.21	November 2003 .....	8,739,910.33	December 2004 .....	2,946,105.24
December 2002 .....	12,876,095.40	December 2003 .....	8,292,929.28	January 2005 .....	2,514,940.24
January 2003 .....	12,562,263.68	January 2004 .....	7,834,918.23	February 2005 .....	2,085,938.07
February 2003 .....	12,235,542.48	February 2004 .....	7,379,208.56	March 2005 .....	1,659,087.57
March 2003 .....	11,896,069.86	March 2004 .....	6,925,788.41	April 2005 .....	1,234,377.63
April 2003 .....	11,543,990.40	April 2004 .....	6,474,645.94	May 2005 .....	811,797.20
May 2003 .....	11,179,455.12	May 2004 .....	6,025,769.42	June 2005 .....	391,335.28
June 2003 .....	10,802,621.35	June 2004 .....	5,579,147.13	July 2005 and thereafter .....	0.00
July 2003 .....	10,413,652.64	July 2004 .....	5,134,767.46		
		August 2004 .....	4,692,618.83		

**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 June 2005 .....	\$5,000,000.00	November 2005 .....	\$3,320,422.63	May 2006 .....	\$ 902,988.33
July 2005 .....	4,972,980.94	December 2005 .....	2,912,444.11	June 2006 .....	507,111.45
August 2005 .....	4,556,723.31	January 2006 .....	2,506,508.72	July 2006 .....	113,215.22
September 2005 .....	4,142,551.55	February 2006 .....	2,102,605.92	August 2006 and thereafter .....	0.00
October 2005 .....	3,730,454.89	March 2006 .....	1,700,725.20		
		April 2006 .....	1,300,856.13		

***EX 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 August 2002 .....	\$153,615,000.00	December 2003 .....	\$107,473,333.21	May 2005 .....	\$ 46,988,380.33
September 2002 .....	151,504,596.79	January 2004 .....	103,770,313.88	June 2005 .....	43,588,945.73
October 2002 .....	149,286,059.72	February 2004 .....	100,085,901.23	July 2005 .....	40,206,550.92
November 2002 .....	146,960,286.74	March 2004 .....	96,419,999.26	August 2005 .....	36,841,107.93
December 2002 .....	144,528,231.33	April 2004 .....	92,772,512.43	September 2005 .....	33,492,529.25
January 2003 .....	141,990,901.86	May 2004 .....	89,143,345.72	October 2005 .....	30,160,727.81
February 2003 .....	139,349,360.97	June 2004 .....	85,532,404.57	November 2005 .....	26,845,617.00
March 2003 .....	136,604,724.83	July 2004 .....	81,939,594.93	December 2005 .....	23,547,110.65
April 2003 .....	133,758,162.41	August 2004 .....	78,364,823.21	January 2006 .....	20,265,123.02
May 2003 .....	130,810,894.65	September 2004 .....	74,807,996.32	February 2006 .....	16,999,568.84
June 2003 .....	127,764,193.61	October 2004 .....	71,269,021.64	March 2006 .....	13,750,363.25
July 2003 .....	124,619,381.62	November 2004 .....	67,747,807.03	April 2006 .....	10,517,421.84
August 2003 .....	121,377,830.28	December 2004 .....	64,244,260.83	May 2006 .....	7,300,660.63
September 2003 .....	118,040,959.54	January 2005 .....	60,758,291.83	June 2006 .....	4,099,996.08
October 2003 .....	114,610,236.62	February 2005 .....	57,289,809.31	July 2006 .....	915,345.06
November 2003 .....	111,087,174.98	March 2005 .....	53,838,723.01	August 2006 and thereafter .....	0.00
		April 2005 .....	50,404,943.13		

***EL 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 2006 .....	\$50,000,000.00	May 2007 .....	\$31,229,200.27	March 2008 .....	\$12,831,516.78
August 2006 .....	48,593,285.72	June 2007 .....	29,347,733.63	April 2008 .....	11,041,841.46
September 2006 .....	46,625,042.86	July 2007 .....	27,475,661.53	May 2008 .....	9,261,086.48
October 2006 .....	44,666,642.70	August 2007 .....	25,612,935.43	June 2008 .....	7,489,205.76
November 2006 .....	42,718,034.41	September 2007 .....	23,759,507.06	July 2008 .....	5,726,153.45
December 2006 .....	40,779,167.42	October 2007 .....	21,915,328.39	August 2008 .....	3,971,883.92
January 2007 .....	38,849,991.43	November 2007 .....	20,080,351.64	September 2008 .....	2,226,351.80
February 2007 .....	36,930,456.38	December 2007 .....	18,254,529.28	October 2008 .....	489,511.94
March 2007 .....	35,020,512.48	January 2008 .....	16,437,814.00	November 2008 and thereafter .....	0.00
April 2007 .....	33,120,110.21	February 2008 .....	14,630,158.77		

***EY 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 2006 .....	\$40,000,000.00	May 2007 .....	\$24,983,360.21	March 2008 .....	\$10,265,213.42
August 2006 .....	38,874,628.58	June 2007 .....	23,478,186.91	April 2008 .....	8,833,473.17
September 2006 .....	37,300,034.29	July 2007 .....	21,980,529.22	May 2008 .....	7,408,869.19
October 2006 .....	35,733,314.16	August 2007 .....	20,490,348.35	June 2008 .....	5,991,364.61
November 2006 .....	34,174,427.53	September 2007 .....	19,007,605.65	July 2008 .....	4,580,922.76
December 2006 .....	32,623,333.93	October 2007 .....	17,532,262.71	August 2008 .....	3,177,507.13
January 2007 .....	31,079,993.14	November 2007 .....	16,064,281.31	September 2008 .....	1,781,081.44
February 2007 .....	29,544,365.10	December 2007 .....	14,603,623.42	October 2008 .....	391,609.55
March 2007 .....	28,016,409.99	January 2008 .....	13,150,251.20	November 2008 and thereafter .....	0.00
April 2007 .....	26,496,088.17	February 2008 .....	11,704,127.02		

***EV 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 2009 .....	\$44,007,184.73	April 2010 .....	\$17,764,799.65
October 2008 .....	\$70,572,000.00	August 2009 .....	41,032,954.79	May 2010 .....	14,920,865.31
November 2008 .....	68,342,374.95	September 2009 .....	38,073,504.08	June 2010 .....	12,091,036.62
December 2008 .....	65,247,113.21	October 2009 .....	35,128,756.21	July 2010 .....	9,275,240.64
January 2009 .....	62,167,256.22	November 2009 .....	32,198,635.17	August 2010 .....	6,473,404.82
February 2009 .....	59,102,724.38	December 2009 .....	29,283,065.35	September 2010 .....	3,685,456.97
March 2009 .....	56,053,438.50	January 2010 .....	26,381,971.54	October 2010 .....	925,919.65
April 2009 .....	53,019,319.79	February 2010 .....	23,495,278.88	November 2010 and thereafter .....	0.00
May 2009 .....	50,000,289.84	March 2010 .....	20,622,912.94		
June 2009 .....	46,996,270.68				

***KU 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 2012 .....	\$56,424,582.00	September 2013 .....	\$22,511,408.60
October 2010 .....	\$96,791,000.00	April 2012 .....	54,298,090.53	October 2013 .....	20,876,376.43
November 2010 .....	94,996,900.41	May 2012 .....	52,202,293.33	November 2013 .....	19,265,158.93
December 2010 .....	92,315,849.40	June 2012 .....	50,136,761.58	December 2013 .....	17,677,421.88
January 2011 .....	89,673,224.31	July 2012 .....	48,101,072.38	January 2014 .....	16,112,835.68
February 2011 .....	87,068,490.26	August 2012 .....	46,094,808.62	February 2014 .....	14,571,075.24
March 2011 .....	84,501,119.71	September 2012 .....	44,117,558.93	March 2014 .....	13,051,819.97
April 2011 .....	81,970,592.33	October 2012 .....	42,168,917.58	April 2014 .....	11,554,753.69
May 2011 .....	79,476,394.96	November 2012 .....	40,248,484.43	May 2014 .....	10,079,564.57
June 2011 .....	77,018,021.43	December 2012 .....	38,355,864.82	June 2014 .....	8,625,945.08
July 2011 .....	74,594,972.57	January 2013 .....	36,490,669.54	July 2014 .....	7,193,591.93
August 2011 .....	72,206,756.00	February 2013 .....	34,652,514.71	August 2014 .....	5,782,206.00
September 2011 .....	69,852,886.13	March 2013 .....	32,841,021.73	September 2014 .....	4,391,492.30
October 2011 .....	67,532,884.02	April 2013 .....	31,055,817.22	October 2014 .....	3,021,159.92
November 2011 .....	65,246,277.30	May 2013 .....	29,296,532.92	November 2014 .....	1,670,921.93
December 2011 .....	62,992,600.08	June 2013 .....	27,562,805.65	December 2014 .....	340,495.39
January 2012 .....	60,771,392.88	July 2013 .....	25,854,277.20	January 2015 and thereafter .....	0.00
February 2012 .....	58,582,202.51	August 2013 .....	24,170,594.32		

***EU 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 2015 .....	\$11,761,616.05	January 2016 .....	\$ 3,728,922.99
December 2014 .....	\$19,003,000.00	July 2015 .....	10,562,268.07	February 2016 .....	2,648,238.01
January 2015 .....	18,032,601.24	August 2015 .....	9,380,604.00	March 2016 .....	1,583,559.92
February 2015 .....	16,740,964.28	September 2015 .....	8,216,374.16	April 2016 .....	534,662.21
March 2015 .....	15,468,313.09	October 2015 .....	7,069,332.30	May 2016 and thereafter .....	0.00
April 2015 .....	14,214,380.03	November 2015 .....	5,939,235.59		
May 2015 .....	12,978,901.13	December 2015 .....	4,825,844.55		

***XM 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 .....	\$20,000,000.00	January 2002 .....	\$19,453,916.38	May 2002 .....	\$18,895,904.46
October 2001 .....	19,864,583.33	February 2002 .....	19,315,541.76	June 2002 .....	18,754,507.28
November 2001 .....	19,728,433.16	March 2002 .....	19,176,417.61	July 2002 .....	18,612,344.19
December 2001 .....	19,591,545.51	April 2002 .....	19,036,539.87	August 2002 .....	18,469,411.06

***XM 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>
September 2002.....	\$18,325,703.70	June 2005 .....	\$13,120,344.65	March 2008 .....	\$ 6,899,185.14
October 2002 .....	18,181,217.93	July 2005 .....	12,947,663.19	April 2008.....	6,692,805.72
November 2002 .....	18,035,949.53	August 2005 .....	12,774,046.36	May 2008 .....	6,485,308.42
December 2002 .....	17,889,894.25	September 2005.....	12,599,489.11	June 2008 .....	6,276,687.17
January 2003 .....	17,743,047.85	October 2005 .....	12,423,986.35	July 2008 .....	6,066,935.90
February 2003 .....	17,595,406.02	November 2005 .....	12,247,532.94	August 2008 .....	5,856,048.47
March 2003 .....	17,446,964.47	December 2005 .....	12,070,123.74	September 2008.....	5,644,018.73
April 2003.....	17,297,718.86	January 2006 .....	11,891,753.58	October 2008 .....	5,430,840.50
May 2003 .....	17,147,664.84	February 2006 .....	11,712,417.25	November 2008 .....	5,216,507.55
June 2003 .....	16,996,798.02	March 2006 .....	11,532,109.51	December 2008 .....	5,001,013.63
July 2003 .....	16,845,114.01	April 2006.....	11,350,825.10	January 2009 .....	4,784,352.46
August 2003 .....	16,692,608.38	May 2006 .....	11,168,558.73	February 2009 .....	4,566,517.70
September 2003.....	16,539,276.68	June 2006 .....	10,985,305.09	March 2009 .....	4,347,503.00
October 2003 .....	16,385,114.42	July 2006 .....	10,801,058.83	April 2009.....	4,127,301.98
November 2003 .....	16,230,117.13	August 2006 .....	10,615,814.57	May 2009 .....	3,905,908.20
December 2003 .....	16,074,280.26	September 2006.....	10,429,566.89	June 2009 .....	3,683,315.20
January 2004 .....	15,917,599.28	October 2006 .....	10,242,310.38	July 2009 .....	3,459,516.49
February 2004 .....	15,760,069.61	November 2006 .....	10,054,039.56	August 2009 .....	3,234,505.54
March 2004 .....	15,601,686.65	December 2006 .....	9,864,748.94	September 2009.....	3,008,275.77
April 2004.....	15,442,445.79	January 2007 .....	9,674,433.00	October 2009 .....	2,780,820.60
May 2004 .....	15,282,342.37	February 2007 .....	9,483,086.18	November 2009 .....	2,552,133.38
June 2004 .....	15,121,371.73	March 2007 .....	9,290,702.90	December 2009 .....	2,322,207.44
July 2004 .....	14,959,529.16	April 2007.....	9,097,277.54	January 2010 .....	2,091,036.06
August 2004 .....	14,796,809.94	May 2007 .....	8,902,804.46	February 2010 .....	1,858,612.50
September 2004.....	14,633,209.33	June 2007 .....	8,707,277.98	March 2010 .....	1,624,929.99
October 2004 .....	14,468,722.54	July 2007 .....	8,510,692.40	April 2010.....	1,389,981.69
November 2004 .....	14,303,344.79	August 2007 .....	8,313,041.99	May 2010 .....	1,153,760.76
December 2004 .....	14,137,071.24	September 2007.....	8,114,320.97	June 2010 .....	916,260.30
January 2005 .....	13,969,897.04	October 2007 .....	7,914,523.54	July 2010 .....	677,473.37
February 2005 .....	13,801,817.32	November 2007 .....	7,713,643.87	August 2010 .....	437,393.02
March 2005 .....	13,632,827.16	December 2007 .....	7,511,676.11	September 2010.....	196,012.23
April 2005.....	13,462,921.64	January 2008 .....	7,308,614.36	October 2010 and thereafter .....	0.00
May 2005 .....	13,292,095.80	February 2008 .....	7,104,452.68		

***XN 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 2010.....	\$17,261,000.00	April 2012.....	\$12,614,093.39	December 2013 .....	\$ 6,949,708.70
October 2010 .....	17,214,323.97	May 2012 .....	12,345,172.65	January 2014 .....	6,650,105.87
November 2010 .....	16,970,321.14	June 2012 .....	12,074,795.25	February 2014 .....	6,348,880.19
December 2010 .....	16,724,996.63	July 2012 .....	11,802,953.31	March 2014 .....	6,046,022.88
January 2011 .....	16,478,343.28	August 2012 .....	11,529,638.89	April 2014.....	5,741,525.09
February 2011 .....	16,230,353.89	September 2012.....	11,254,844.02	May 2014 .....	5,435,377.93
March 2011 .....	15,981,021.22	October 2012 .....	10,978,560.67	June 2014 .....	5,127,572.48
April 2011.....	15,730,338.00	November 2012 .....	10,700,780.79	July 2014 .....	4,818,099.74
May 2011 .....	15,478,296.92	December 2012 .....	10,421,496.27	August 2014 .....	4,506,950.70
June 2011 .....	15,224,890.61	January 2013 .....	10,140,698.96	September 2014.....	4,194,116.27
July 2011 .....	14,970,111.68	February 2013 .....	9,858,380.66	October 2014 .....	3,879,587.31
August 2011 .....	14,713,952.70	March 2013 .....	9,574,533.14	November 2014 .....	3,563,354.66
September 2011.....	14,456,406.20	April 2013.....	9,289,148.11	December 2014 .....	3,245,409.08
October 2011 .....	14,197,464.65	May 2013 .....	9,002,217.25	January 2015 .....	2,925,741.30
November 2011 .....	13,937,120.50	June 2013 .....	8,713,732.17	February 2015 .....	2,604,341.98
December 2011 .....	13,675,366.15	July 2013 .....	8,423,684.47	March 2015 .....	2,281,201.75
January 2012 .....	13,412,193.97	August 2013 .....	8,132,065.68	April 2015.....	1,956,311.18
February 2012 .....	13,147,596.27	September 2013.....	7,838,867.29	May 2015 .....	1,629,660.78
March 2012 .....	12,881,565.33	October 2013 .....	7,544,080.73	June 2015 .....	1,301,241.02
		November 2013 .....	7,247,697.42	July 2015 .....	971,042.33

***XN Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>
August 2015 .....	\$ 639,055.06
September 2015 .....	305,269.52
October 2015 and thereafter .....	0.00

***XZ 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 .....	\$25,000,000.00	October 2005 .....	\$32,576,013.65	November 2009 .....	\$42,447,866.62
October 2001 .....	25,135,416.67	November 2005 .....	32,752,467.06	December 2009 .....	42,677,792.56
November 2001 .....	25,271,566.84	December 2005 .....	32,929,876.26	January 2010 .....	42,908,963.94
December 2001 .....	25,408,454.49	January 2006 .....	33,108,246.42	February 2010 .....	43,141,387.50
January 2002 .....	25,546,083.62	February 2006 .....	33,287,582.75	March 2010 .....	43,375,070.01
February 2002 .....	25,684,458.24	March 2006 .....	33,467,890.49	April 2010 .....	43,610,018.31
March 2002 .....	25,823,582.39	April 2006 .....	33,649,174.90	May 2010 .....	43,846,239.24
April 2002 .....	25,963,460.13	May 2006 .....	33,831,441.27	June 2010 .....	44,083,739.70
May 2002 .....	26,104,095.54	June 2006 .....	34,014,694.91	July 2010 .....	44,322,526.63
June 2002 .....	26,245,492.72	July 2006 .....	34,198,941.17	August 2010 .....	44,562,606.98
July 2002 .....	26,387,655.81	August 2006 .....	34,384,185.43	September 2010 .....	44,803,987.77
August 2002 .....	26,530,588.94	September 2006 .....	34,570,433.11	October 2010 .....	45,046,676.03
September 2002 .....	26,674,296.30	October 2006 .....	34,757,689.62	November 2010 .....	45,290,678.86
October 2002 .....	26,818,782.07	November 2006 .....	34,945,960.44	December 2010 .....	45,536,003.37
November 2002 .....	26,964,050.47	December 2006 .....	35,135,251.06	January 2011 .....	45,782,656.72
December 2002 .....	27,110,105.75	January 2007 .....	35,325,567.00	February 2011 .....	46,030,646.11
January 2003 .....	27,256,952.15	February 2007 .....	35,516,913.82	March 2011 .....	46,279,978.78
February 2003 .....	27,404,593.98	March 2007 .....	35,709,297.10	April 2011 .....	46,530,662.00
March 2003 .....	27,553,035.53	April 2007 .....	35,902,722.46	May 2011 .....	46,782,703.08
April 2003 .....	27,702,281.14	May 2007 .....	36,097,195.54	June 2011 .....	47,036,109.39
May 2003 .....	27,852,335.16	June 2007 .....	36,292,722.02	July 2011 .....	47,290,888.32
June 2003 .....	28,003,201.98	July 2007 .....	36,489,307.60	August 2011 .....	47,547,047.30
July 2003 .....	28,154,885.99	August 2007 .....	36,686,958.01	September 2011 .....	47,804,593.80
August 2003 .....	28,307,391.62	September 2007 .....	36,885,679.03	October 2011 .....	48,063,535.35
September 2003 .....	28,460,723.32	October 2007 .....	37,085,476.46	November 2011 .....	48,323,879.50
October 2003 .....	28,614,885.58	November 2007 .....	37,286,356.13	December 2011 .....	48,585,633.85
November 2003 .....	28,769,882.87	December 2007 .....	37,488,323.89	January 2012 .....	48,848,806.03
December 2003 .....	28,925,719.74	January 2008 .....	37,691,385.64	February 2012 .....	49,113,403.73
January 2004 .....	29,082,400.72	February 2008 .....	37,895,547.32	March 2012 .....	49,379,434.67
February 2004 .....	29,239,930.39	March 2008 .....	38,100,814.86	April 2012 .....	49,646,906.61
March 2004 .....	29,398,313.35	April 2008 .....	38,307,194.28	May 2012 .....	49,915,827.35
April 2004 .....	29,557,554.21	May 2008 .....	38,514,691.58	June 2012 .....	50,186,204.75
May 2004 .....	29,717,657.63	June 2008 .....	38,723,312.83	July 2012 .....	50,458,046.69
June 2004 .....	29,878,628.27	July 2008 .....	38,933,064.10	August 2012 .....	50,731,361.11
July 2004 .....	30,040,470.84	August 2008 .....	39,143,951.53	September 2012 .....	51,006,155.98
August 2004 .....	30,203,190.06	September 2008 .....	39,355,981.27	October 2012 .....	51,282,439.33
September 2004 .....	30,366,790.67	October 2008 .....	39,569,159.50	November 2012 .....	51,560,219.21
October 2004 .....	30,531,277.46	November 2008 .....	39,783,492.45	December 2012 .....	51,839,503.73
November 2004 .....	30,696,655.21	December 2008 .....	39,998,986.37	January 2013 .....	52,120,301.04
December 2004 .....	30,862,928.76	January 2009 .....	40,215,647.54	February 2013 .....	52,402,619.34
January 2005 .....	31,030,102.96	February 2009 .....	40,433,482.30	March 2013 .....	52,686,466.86
February 2005 .....	31,198,182.68	March 2009 .....	40,652,497.00	April 2013 .....	52,971,851.89
March 2005 .....	31,367,172.84	April 2009 .....	40,872,698.02	May 2013 .....	53,258,782.75
April 2005 .....	31,537,078.36	May 2009 .....	41,094,091.80	June 2013 .....	53,547,267.83
May 2005 .....	31,707,904.20	June 2009 .....	41,316,684.80	July 2013 .....	53,837,315.53
June 2005 .....	31,879,655.35	July 2009 .....	41,540,483.51	August 2013 .....	54,128,934.32
July 2005 .....	32,052,336.81	August 2009 .....	41,765,494.46	September 2013 .....	54,422,132.71
August 2005 .....	32,225,953.64	September 2009 .....	41,991,724.23	October 2013 .....	54,716,919.27
September 2005 .....	32,400,510.89	October 2009 .....	42,219,179.40	November 2013 .....	55,013,302.58

**XZ 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>
December 2013	\$55,311,291.30	October 2018	\$37,661,722.92	August 2023	\$12,390,986.59
January 2014	55,610,894.13	November 2018	37,005,134.15	September 2023	12,128,042.14
February 2014	55,912,119.81	December 2018	36,358,519.71	October 2023	11,869,367.78
March 2014	56,214,977.12	January 2019	35,721,736.73	November 2023	11,614,900.50
April 2014	56,519,474.91	February 2019	35,094,644.32	December 2023	11,364,578.16
May 2014	56,825,622.07	March 2019	34,477,103.56	January 2024	11,118,339.50
June 2014	57,133,427.52	April 2019	33,868,977.47	February 2024	10,876,124.15
July 2014	57,442,900.26	May 2019	33,270,130.97	March 2024	10,637,872.56
August 2014	57,754,049.30	June 2019	32,680,430.86	April 2024	10,403,526.04
September 2014	58,066,883.73	July 2019	32,099,745.80	May 2024	10,173,026.73
October 2014	58,381,412.69	August 2019	31,527,946.27	June 2024	9,946,317.59
November 2014	58,697,645.34	September 2019	30,964,904.57	July 2024	9,723,342.38
December 2014	59,015,590.92	October 2019	30,410,494.77	August 2024	9,504,045.66
January 2015	59,335,258.70	November 2019	29,864,592.70	September 2024	9,288,372.78
February 2015	59,656,658.02	December 2019	29,327,075.92	October 2024	9,076,269.86
March 2015	59,979,798.25	January 2020	28,797,823.69	November 2024	8,867,683.78
April 2015	60,304,688.82	February 2020	28,276,716.97	December 2024	8,662,562.18
May 2015	60,631,339.22	March 2020	27,763,638.37	January 2025	8,460,853.45
June 2015	60,959,758.98	April 2020	27,258,472.15	February 2025	8,262,506.69
July 2015	61,289,957.67	May 2020	26,761,104.18	March 2025	8,067,471.74
August 2015	61,621,944.94	June 2020	26,271,421.91	April 2025	7,875,699.16
September 2015	61,955,730.48	July 2020	25,789,314.38	May 2025	7,687,140.18
October 2015	62,261,000.00	August 2020	25,314,672.18	June 2025	7,501,746.76
November 2015	62,261,000.00	September 2020	24,847,387.41	July 2025	7,319,471.52
December 2015	62,261,000.00	October 2020	24,387,353.71	August 2025	7,140,267.77
January 2016	62,261,000.00	November 2020	23,934,466.18	September 2025	6,964,089.46
February 2016	62,261,000.00	December 2020	23,488,621.40	October 2025	6,790,891.21
March 2016	62,261,000.00	January 2021	23,049,717.38	November 2025	6,620,628.31
April 2016	62,261,000.00	February 2021	22,617,653.59	December 2025	6,453,256.63
May 2016	61,762,321.49	March 2021	22,192,330.88	January 2026	6,288,732.73
June 2016	60,744,317.47	April 2021	21,773,651.49	February 2026	6,127,013.75
July 2016	59,741,432.90	May 2021	21,361,519.04	March 2026	5,968,057.44
August 2016	58,753,453.55	June 2021	20,955,838.49	April 2026	5,811,822.19
September 2016	57,780,168.14	July 2021	20,556,516.13	May 2026	5,658,266.94
October 2016	56,821,368.32	August 2021	20,163,459.59	June 2026	5,507,351.24
November 2016	55,876,848.62	September 2021	19,776,577.75	July 2026	5,359,035.22
December 2016	54,946,406.42	October 2021	19,395,780.80	August 2026	5,213,279.56
January 2017	54,029,841.91	November 2021	19,020,980.19	September 2026	5,070,045.51
February 2017	53,126,958.02	December 2021	18,652,088.60	October 2026	4,929,294.90
March 2017	52,237,560.46	January 2022	18,289,019.92	November 2026	4,790,990.07
April 2017	51,361,457.58	February 2022	17,931,689.29	December 2026	4,655,093.91
May 2017	50,498,460.42	March 2022	17,580,013.01	January 2027	4,521,569.85
June 2017	49,648,382.62	April 2022	17,233,908.56	February 2027	4,390,381.83
July 2017	48,811,040.42	May 2022	16,893,294.59	March 2027	4,261,494.33
August 2017	47,986,252.59	June 2022	16,558,090.88	April 2027	4,134,872.31
September 2017	47,173,840.43	July 2022	16,228,218.34	May 2027	4,010,481.25
October 2017	46,373,627.71	August 2022	15,903,599.01	June 2027	3,888,287.12
November 2017	45,585,440.64	September 2022	15,584,156.01	July 2027	3,768,256.39
December 2017	44,809,107.85	October 2022	15,269,813.53	August 2027	3,650,355.99
January 2018	44,044,460.35	November 2022	14,960,496.85	September 2027	3,534,553.33
February 2018	43,291,331.49	December 2022	14,656,132.29	October 2027	3,420,816.31
March 2018	42,549,556.94	January 2023	14,356,647.21	November 2027	3,309,113.27
April 2018	41,818,974.63	February 2023	14,061,969.99	December 2027	3,199,413.01
May 2018	41,099,424.78	March 2023	13,772,030.03	January 2028	3,091,684.77
June 2018	40,390,749.79	April 2023	13,486,757.71	February 2028	2,985,898.26
July 2018	39,692,794.29	May 2023	13,206,084.39	March 2028	2,882,023.61
August 2018	39,005,405.02	June 2023	12,929,942.41	April 2028	2,780,031.36
September 2018	38,328,430.90	July 2023	12,658,265.07	May 2028	2,679,892.51

**XZ 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>
June 2028 .....	\$ 2,581,578.46	July 2029 .....	\$ 1,457,266.87	August 2030 .....	\$ 581,382.89
July 2028 .....	2,485,061.02	August 2029 .....	1,381,718.15	September 2030 .....	522,908.20
August 2028 .....	2,390,312.41	September 2029 .....	1,307,611.69	October 2030 .....	465,605.79
September 2028 .....	2,297,305.26	October 2029 .....	1,234,924.84	November 2030 .....	409,456.96
October 2028 .....	2,206,012.59	November 2029 .....	1,163,635.30	December 2030 .....	354,443.27
November 2028 .....	2,116,407.81	December 2029 .....	1,093,721.06	January 2031 .....	300,546.57
December 2028 .....	2,028,464.70	January 2030 .....	1,025,160.45	February 2031 .....	247,748.96
January 2029 .....	1,942,157.44	February 2030 .....	957,932.13	March 2031 .....	196,032.80
February 2029 .....	1,857,460.58	March 2030 .....	892,015.05	April 2031 .....	145,380.72
March 2029 .....	1,774,349.03	April 2030 .....	827,388.46	May 2031 .....	95,775.60
April 2029 .....	1,692,798.07	May 2030 .....	764,031.95	June 2031 .....	47,200.57
May 2029 .....	1,612,783.34	June 2030 .....	701,925.36	July 2031 and thereafter .....	0.00
June 2029 .....	1,534,280.83	July 2030 .....	641,048.86		

**FR and FT Classes 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 .....	\$104,878,647.00	January 2005 .....	\$ 50,850,816.39	May 2008 .....	\$ 18,396,359.48
October 2001 .....	103,951,025.55	February 2005 .....	49,681,804.71	June 2008 .....	17,909,192.04
November 2001 .....	102,867,612.98	March 2005 .....	48,533,767.85	July 2008 .....	17,435,438.20
December 2001 .....	101,628,776.63	April 2005 .....	47,406,479.16	August 2008 .....	16,974,943.97
January 2002 .....	100,235,011.42	May 2005 .....	46,299,714.17	September 2008 .....	16,527,556.86
February 2002 .....	98,686,939.86	June 2005 .....	45,213,250.52	October 2008 .....	16,093,125.88
March 2002 .....	96,985,311.92	July 2005 .....	44,146,867.99	November 2008 .....	15,671,501.49
April 2002 .....	95,131,004.73	August 2005 .....	43,100,348.44	December 2008 .....	15,262,535.63
May 2002 .....	93,125,022.07	September 2005 .....	42,073,475.81	January 2009 .....	14,866,081.69
June 2002 .....	90,968,493.70	October 2005 .....	41,066,036.11	February 2009 .....	14,481,994.46
July 2002 .....	88,662,674.55	November 2005 .....	40,077,817.38	March 2009 .....	14,110,130.18
August 2002 .....	86,208,943.70	December 2005 .....	39,108,609.71	April 2009 .....	13,750,346.49
September 2002 .....	85,422,249.79	January 2006 .....	38,158,205.15	May 2009 .....	13,402,502.41
October 2002 .....	84,583,688.07	February 2006 .....	37,226,397.77	June 2009 .....	13,066,458.36
November 2002 .....	83,694,230.65	March 2006 .....	36,312,983.61	July 2009 .....	12,742,076.12
December 2002 .....	82,754,920.27	April 2006 .....	35,417,760.65	August 2009 .....	12,429,218.82
January 2003 .....	81,766,868.99	May 2006 .....	34,540,528.79	September 2009 .....	12,127,750.94
February 2003 .....	80,731,256.74	June 2006 .....	33,681,089.87	October 2009 .....	11,837,538.31
March 2003 .....	79,649,329.68	July 2006 .....	32,839,247.63	November 2009 .....	11,558,448.03
April 2003 .....	78,522,398.54	August 2006 .....	32,014,807.68	December 2009 .....	11,290,348.56
May 2003 .....	77,351,836.77	September 2006 .....	31,207,577.49	January 2010 .....	11,033,109.63
June 2003 .....	76,139,078.59	October 2006 .....	30,417,366.39	February 2010 .....	10,786,602.26
July 2003 .....	74,885,616.99	November 2006 .....	29,643,985.54	March 2010 .....	10,550,698.73
August 2003 .....	73,593,001.50	December 2006 .....	28,887,247.91	April 2010 .....	10,327,971.40
September 2003 .....	72,262,835.99	January 2007 .....	28,146,968.28	May 2010 .....	10,121,907.09
October 2003 .....	70,896,776.27	February 2007 .....	27,422,963.19	June 2010 .....	9,932,257.99
November 2003 .....	69,496,527.67	March 2007 .....	26,715,050.97	July 2010 .....	9,758,779.33
December 2003 .....	68,063,842.43	April 2007 .....	26,023,051.68	August 2010 .....	9,601,229.29
January 2004 .....	66,600,517.13	May 2007 .....	25,346,787.13	September 2010 .....	9,459,369.06
February 2004 .....	65,161,318.19	June 2007 .....	24,686,080.85	October 2010 .....	9,321,802.30
March 2004 .....	63,745,989.12	July 2007 .....	24,040,758.06	November 2010 .....	9,179,747.34
April 2004 .....	62,354,275.83	August 2007 .....	23,410,645.68	December 2010 .....	9,033,340.11
May 2004 .....	60,985,926.67	September 2007 .....	22,795,572.29	January 2011 .....	8,882,713.90
June 2004 .....	59,640,692.32	October 2007 .....	22,195,368.13	February 2011 .....	8,727,999.34
July 2004 .....	58,318,325.87	November 2007 .....	21,609,865.11	March 2011 .....	8,569,324.54
August 2004 .....	57,018,582.71	December 2007 .....	21,038,896.72	April 2011 .....	8,406,815.03
September 2004 .....	55,741,220.57	January 2008 .....	20,482,298.10	May 2011 .....	8,240,593.89
October 2004 .....	54,485,999.45	February 2008 .....	19,939,905.97	June 2011 .....	8,070,781.74
November 2004 .....	53,252,681.64	March 2008 .....	19,411,558.65	July 2011 .....	7,897,496.78
December 2004 .....	52,041,031.70	April 2008 .....	18,897,096.00	August 2011 .....	7,720,854.88

**FR and FT Classes (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>
September 2011.....	\$ 7,540,969.56	October 2012 .....	\$ 4,954,973.86	October 2013 .....	\$ 2,278,639.38
October 2011 .....	7,357,952.08	November 2012 .....	4,740,390.51	November 2013 .....	2,047,531.46
November 2011 .....	7,171,911.42	December 2012 .....	4,524,013.33	December 2013 .....	1,815,497.83
December 2011 .....	6,982,954.38	January 2013 .....	4,305,923.64	January 2014 .....	1,582,600.92
January 2012 .....	6,791,185.59	February 2013 .....	4,086,201.04	February 2014 .....	1,348,901.81
February 2012 .....	6,596,707.54	March 2013 .....	3,864,923.42	March 2014 .....	1,114,460.16
March 2012 .....	6,399,620.63	April 2013.....	3,642,167.01	April 2014.....	879,334.30
April 2012.....	6,200,023.20	May 2013 .....	3,418,006.39	May 2014 .....	643,581.24
May 2012 .....	5,998,011.56	June 2013 .....	3,192,514.54	June 2014 .....	407,256.67
June 2012 .....	5,793,680.04	July 2013 .....	2,965,762.85	July 2014 .....	170,415.03
July 2012 .....	5,587,121.00	August 2013 .....	2,737,821.14	August 2014 and thereafter .....	0.00
August 2012 .....	5,378,424.89	September 2013.....	2,508,757.72		
September 2012.....	5,167,680.28				

**SQ 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 .....	\$20,471,505.00	January 2005 .....	\$ 9,925,688.13	May 2008 .....	\$ 3,590,827.84
October 2001 .....	20,290,440.43	February 2005 .....	9,697,506.05	June 2008 .....	3,495,736.50
November 2001 .....	20,078,966.63	March 2005 .....	9,473,418.09	July 2008 .....	3,403,263.40
December 2001 .....	19,837,155.31	April 2005.....	9,253,380.01	August 2008 .....	3,313,378.46
January 2002 .....	19,565,103.06	May 2005 .....	9,037,347.99	September 2008.....	3,226,051.94
February 2002 .....	19,262,931.40	June 2005 .....	8,825,278.65	October 2008 .....	3,141,254.36
March 2002 .....	18,930,786.72	July 2005 .....	8,617,128.98	November 2008 .....	3,058,956.52
April 2002.....	18,568,840.22	August 2005 .....	8,412,856.42	December 2008 .....	2,979,129.53
May 2002 .....	18,177,287.84	September 2005.....	8,212,418.78	January 2009 .....	2,901,744.77
June 2002 .....	17,756,350.09	October 2005 .....	8,015,774.30	February 2009 .....	2,826,773.90
July 2002 .....	17,306,271.94	November 2005 .....	7,822,881.61	March 2009 .....	2,754,188.85
August 2002 .....	16,827,322.55	December 2005 .....	7,633,699.73	April 2009.....	2,683,961.84
September 2002.....	16,673,765.95	January 2006 .....	7,448,188.07	May 2009 .....	2,616,065.36
October 2002 .....	16,510,085.16	February 2006 .....	7,266,306.44	June 2009 .....	2,550,472.14
November 2002 .....	16,336,469.91	March 2006 .....	7,088,015.02	July 2009 .....	2,487,155.23
December 2002 .....	16,153,123.75	April 2006.....	6,913,274.39	August 2009 .....	2,426,087.89
January 2003 .....	15,960,263.75	May 2006 .....	6,742,045.48	September 2009.....	2,367,243.68
February 2003 .....	15,758,120.20	June 2006 .....	6,574,289.61	October 2009 .....	2,310,596.40
March 2003 .....	15,546,936.36	July 2006 .....	6,409,968.49	November 2009 .....	2,256,120.13
April 2003.....	15,326,968.08	August 2006 .....	6,249,044.15	December 2009 .....	2,203,789.18
May 2003 .....	15,098,483.42	September 2006.....	6,091,479.03	January 2010 .....	2,153,578.12
June 2003 .....	14,861,762.36	October 2006 .....	5,937,235.90	February 2010 .....	2,105,461.77
July 2003 .....	14,617,096.30	November 2006 .....	5,786,277.91	March 2010 .....	2,059,415.22
August 2003 .....	14,364,787.70	December 2006 .....	5,638,568.55	April 2010.....	2,015,940.56
September 2003.....	14,105,149.62	January 2007 .....	5,494,071.66	May 2010 .....	1,975,718.39
October 2003 .....	13,838,505.28	February 2007 .....	5,352,751.43	June 2010 .....	1,938,700.35
November 2003 .....	13,565,187.52	March 2007 .....	5,214,572.41	July 2010 .....	1,904,838.64
December 2003 .....	13,285,538.39	April 2007.....	5,079,499.48	August 2010 .....	1,874,086.09
January 2004 .....	12,999,908.55	May 2007 .....	4,947,497.84	September 2010.....	1,846,396.06
February 2004 .....	12,718,987.99	June 2007 .....	4,818,533.06	October 2010 .....	1,819,544.09
March 2004 .....	12,442,726.64	July 2007 .....	4,692,571.01	November 2010 .....	1,791,816.06
April 2004.....	12,171,074.91	August 2007 .....	4,569,577.92	December 2010 .....	1,763,238.49
May 2004 .....	11,903,983.68	September 2007.....	4,449,520.33	January 2011 .....	1,733,837.41
June 2004 .....	11,641,404.29	October 2007 .....	4,332,365.10	February 2011 .....	1,703,638.32
July 2004 .....	11,383,288.53	November 2007 .....	4,218,079.41	March 2011 .....	1,672,666.22
August 2004 .....	11,129,588.67	December 2007 .....	4,106,630.77	April 2011.....	1,640,945.62
September 2004.....	10,880,257.40	January 2008 .....	3,997,987.01	May 2011 .....	1,608,500.53
October 2004 .....	10,635,247.90	February 2008 .....	3,892,116.24	June 2011 .....	1,575,354.50
November 2004 .....	10,394,513.75	March 2008 .....	3,788,986.90	July 2011 .....	1,541,530.61
December 2004 .....	10,158,009.00	April 2008.....	3,688,567.75	August 2011 .....	1,507,051.47

**SQ 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>
September 2011.....	\$ 1,471,939.24	October 2012 .....	\$ 967,172.77	October 2013 .....	\$ 444,772.88
October 2011 .....	1,436,215.64	November 2012 .....	925,287.76	November 2013 .....	399,662.39
November 2011 .....	1,399,901.93	December 2012 .....	883,052.60	December 2013 .....	354,371.21
December 2011 .....	1,363,018.97	January 2013 .....	840,483.17	January 2014 .....	308,911.52
January 2012 .....	1,325,587.18	February 2013 .....	797,595.00	February 2014 .....	263,295.26
February 2012 .....	1,287,626.56	March 2013 .....	754,403.32	March 2014 .....	217,534.05
March 2012 .....	1,249,156.71	April 2013 .....	710,922.98	April 2014 .....	171,639.29
April 2012 .....	1,210,196.83	May 2013 .....	667,168.55	May 2014 .....	125,622.11
May 2012 .....	1,170,765.71	June 2013 .....	623,154.28	June 2014 .....	79,493.37
June 2012 .....	1,130,881.77	July 2013 .....	578,894.09	July 2014 .....	33,263.70
July 2012 .....	1,090,563.03	August 2013 .....	534,401.62	August 2014 and thereafter .....	0.00
August 2012 .....	1,049,827.16	September 2013.....	489,690.21		
September 2012.....	1,008,691.43				

**ST 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 .....	\$11,798,848.00	January 2005 .....	\$ 5,720,716.95	May 2008 .....	\$ 2,069,590.48
October 2001 .....	11,694,490.59	February 2005 .....	5,589,203.13	June 2008 .....	2,014,784.14
November 2001 .....	11,572,606.67	March 2005 .....	5,460,048.98	July 2008 .....	1,961,486.83
December 2001 .....	11,433,237.58	April 2005 .....	5,333,229.00	August 2008 .....	1,909,681.23
January 2002 .....	11,276,438.99	May 2005 .....	5,208,717.94	September 2008.....	1,859,350.18
February 2002 .....	11,102,280.93	June 2005 .....	5,086,490.78	October 2008 .....	1,810,476.69
March 2002 .....	10,910,847.79	July 2005 .....	4,966,522.74	November 2008 .....	1,763,043.95
April 2002 .....	10,702,238.22	August 2005 .....	4,848,789.29	December 2008 .....	1,717,035.29
May 2002 .....	10,476,565.17	September 2005.....	4,733,266.11	January 2009 .....	1,672,434.22
June 2002 .....	10,233,955.73	October 2005 .....	4,619,929.15	February 2009 .....	1,629,224.41
July 2002 .....	9,974,551.07	November 2005 .....	4,508,754.54	March 2009 .....	1,587,389.67
August 2002 .....	9,698,506.34	December 2005 .....	4,399,718.67	April 2009 .....	1,546,914.01
September 2002.....	9,610,003.27	January 2006 .....	4,292,798.16	May 2009 .....	1,507,781.55
October 2002 .....	9,515,665.08	February 2006 .....	4,187,969.83	June 2009 .....	1,469,976.59
November 2002 .....	9,415,601.12	March 2006 .....	4,085,210.73	July 2009 .....	1,433,483.59
December 2002 .....	9,309,928.70	April 2006 .....	3,984,498.14	August 2009 .....	1,398,287.14
January 2003 .....	9,198,772.93	May 2006 .....	3,885,809.56	September 2009.....	1,364,372.01
February 2003 .....	9,082,266.55	June 2006 .....	3,789,122.68	October 2009 .....	1,331,723.08
March 2003 .....	8,960,549.75	July 2006 .....	3,694,415.43	November 2009 .....	1,300,325.43
April 2003 .....	8,833,770.00	August 2006 .....	3,601,665.93	December 2009 .....	1,270,164.24
May 2003 .....	8,702,081.79	September 2006.....	3,510,852.53	January 2010 .....	1,241,224.86
June 2003 .....	8,565,646.50	October 2006 .....	3,421,953.78	February 2010 .....	1,213,492.78
July 2003 .....	8,424,632.06	November 2006 .....	3,334,948.43	March 2010 .....	1,186,953.63
August 2003 .....	8,279,212.82	December 2006 .....	3,249,815.45	April 2010 .....	1,161,896.80
September 2003.....	8,129,569.20	January 2007 .....	3,166,533.99	May 2010 .....	1,138,714.57
October 2003 .....	7,975,887.47	February 2007 .....	3,085,083.41	June 2010 .....	1,117,379.04
November 2003 .....	7,818,359.50	March 2007 .....	3,005,443.29	July 2010 .....	1,097,862.69
December 2003 .....	7,657,182.41	April 2007 .....	2,927,593.37	August 2010 .....	1,080,138.32
January 2004 .....	7,492,558.31	May 2007 .....	2,851,513.60	September 2010.....	1,064,179.04
February 2004 .....	7,330,648.43	June 2007 .....	2,777,184.15	October 2010 .....	1,048,702.78
March 2004 .....	7,171,423.90	July 2007 .....	2,704,585.33	November 2010 .....	1,032,721.59
April 2004 .....	7,014,856.16	August 2007 .....	2,633,697.69	December 2010 .....	1,016,250.78
May 2004 .....	6,860,916.87	September 2007.....	2,564,501.93	January 2011 .....	999,305.33
June 2004 .....	6,709,578.01	October 2007 .....	2,496,978.96	February 2011 .....	981,899.94
July 2004 .....	6,560,811.78	November 2007.....	2,431,109.87	March 2011 .....	964,049.03
August 2004 .....	6,414,590.67	December 2007 .....	2,366,875.92	April 2011 .....	945,766.71
September 2004.....	6,270,887.43	January 2008 .....	2,304,258.58	May 2011 .....	927,066.83
October 2004 .....	6,129,675.05	February 2008 .....	2,243,239.46	June 2011 .....	907,962.96
November 2004.....	5,990,926.79	March 2008 .....	2,183,800.39	July 2011 .....	888,468.40
December 2004 .....	5,854,616.17	April 2008.....	2,125,923.34	August 2011.....	868,596.19

**ST 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>
September 2011.....	\$ 848,359.09	October 2012 .....	\$ 557,434.57	October 2013 .....	\$ 256,346.94
October 2011 .....	827,769.62	November 2012 .....	533,293.94	November 2013 .....	230,347.29
November 2011 .....	806,840.05	December 2012 .....	508,951.51	December 2013 .....	204,243.51
December 2011 .....	785,582.38	January 2013 .....	484,416.42	January 2014 .....	178,042.61
January 2012 .....	764,008.39	February 2013 .....	459,697.62	February 2014 .....	151,751.46
February 2012 .....	742,129.61	March 2013 .....	434,803.89	March 2014 .....	125,376.77
March 2012 .....	719,957.33	April 2013.....	409,743.80	April 2014.....	98,925.11
April 2012.....	697,502.62	May 2013 .....	384,525.73	May 2014 .....	72,402.89
May 2012 .....	674,776.31	June 2013 .....	359,157.89	June 2014 .....	45,816.38
June 2012 .....	651,789.02	July 2013 .....	333,648.33	July 2014 .....	19,171.69
July 2012 .....	628,551.12	August 2013 .....	308,004.88	August 2014 and thereafter .....	0.00
August 2012 .....	605,072.81	September 2013.....	282,235.25		
September 2012.....	581,364.04				

**XE 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 August 2002 .....	\$66,744,000.00	December 2003 .....	\$46,695,821.50	May 2005 .....	\$20,415,601.97
September 2002.....	65,827,046.99	January 2004 .....	45,086,889.75	June 2005 .....	18,938,575.32
October 2002 .....	64,863,110.70	February 2004 .....	43,486,042.45	July 2005 .....	17,468,952.32
November 2002 .....	63,852,581.28	March 2004 .....	41,893,237.90	August 2005 .....	16,006,694.75
December 2002 .....	62,795,873.00	April 2004.....	40,308,434.57	September 2005.....	14,551,764.57
January 2003 .....	61,693,424.01	May 2004 .....	38,731,591.19	October 2005 .....	13,104,123.98
February 2003 .....	60,545,696.00	June 2004 .....	37,162,666.66	November 2005 .....	11,663,735.33
March 2003 .....	59,353,173.95	July 2004 .....	35,601,620.12	December 2005 .....	10,230,561.17
April 2003.....	58,116,365.76	August 2004 .....	34,048,410.92	January 2006 .....	8,804,564.27
May 2003 .....	56,835,801.91	September 2004.....	32,502,998.60	February 2006 .....	7,385,707.57
June 2003 .....	55,512,035.12	October 2004 .....	30,965,342.92	March 2006 .....	5,973,954.20
July 2003 .....	54,145,639.91	November 2004 .....	29,435,403.84	April 2006.....	4,569,267.48
August 2003 .....	52,737,212.25	December 2004 .....	27,913,141.55	May 2006 .....	3,171,610.93
September 2003.....	51,287,369.09	January 2005 .....	26,398,516.40	June 2006 .....	1,780,948.24
October 2003 .....	49,796,747.91	February 2005 .....	24,891,488.99	July 2006 .....	397,243.31
November 2003 .....	48,266,006.32	March 2005 .....	23,392,020.09	August 2006 and thereafter .....	0.00
		April 2005.....	21,900,070.69		

**YE 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 2006 .....	\$34,800,000.00	May 2007 .....	\$21,735,056.72	March 2008 .....	\$ 8,930,269.01
August 2006 .....	33,820,460.20	June 2007 .....	20,425,555.94	April 2008.....	7,684,654.99
September 2006.....	32,450,563.16	July 2007 .....	19,122,593.76	May 2008 .....	6,445,249.52
October 2006 .....	31,087,516.65	August 2007 .....	17,826,136.39	June 2008 .....	5,212,020.54
November 2006 .....	29,731,285.28	September 2007.....	16,536,150.25	July 2008 .....	3,984,936.13
December 2006 .....	28,381,833.86	October 2007 .....	15,252,601.89	August 2008 .....	2,763,964.54
January 2007 .....	27,039,127.37	November 2007 .....	13,975,458.08	September 2008.....	1,549,074.19
February 2007 .....	25,703,130.97	December 2007 .....	12,704,685.71	October 2008 .....	340,233.64
March 2007 .....	24,373,810.02	January 2008 .....	11,440,251.88	November 2008 and thereafter .....	0.00
April 2007.....	23,051,130.04	February 2008 .....	10,182,123.84		

**VE 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 2009 .....	\$17,304,804.76	April 2010 .....	\$ 7,157,749.20
October 2008 .....	\$27,577,000.00	August 2009 .....	16,154,769.19	May 2010 .....	6,058,094.59
November 2008 .....	26,714,411.65	September 2009 .....	15,010,448.25	June 2010 .....	4,963,894.16
December 2008 .....	25,517,577.11	October 2009 .....	13,871,812.40	July 2010 .....	3,875,119.71
January 2009 .....	24,326,699.07	November 2009 .....	12,738,832.27	August 2010 .....	2,791,743.20
February 2009 .....	23,141,746.76	December 2009 .....	11,611,478.60	September 2010 .....	1,713,736.69
March 2009 .....	21,962,689.55	January 2010 .....	10,489,722.33	October 2010 .....	646,715.60
April 2009 .....	20,789,496.98	February 2010 .....	9,373,534.50	November 2010 and thereafter .....	0.00
May 2009 .....	19,622,138.74	March 2010 .....	8,262,886.34		
June 2009 .....	18,460,584.66				

**KV 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 2012 .....	\$21,889,345.04	September 2013 .....	\$ 8,776,251.32
October 2010 .....	\$37,209,000.00	April 2012 .....	21,067,101.67	October 2013 .....	8,144,038.88
November 2010 .....	36,803,974.82	May 2012 .....	20,256,726.75	November 2013 .....	7,521,034.78
December 2010 .....	35,767,301.77	June 2012 .....	19,458,054.48	December 2013 .....	6,907,109.79
January 2011 .....	34,745,486.73	July 2012 .....	18,670,921.32	January 2014 .....	6,302,136.46
February 2011 .....	33,738,322.90	August 2012 .....	17,895,166.00	February 2014 .....	5,705,989.09
March 2011 .....	32,745,606.29	September 2012 .....	17,130,629.45	March 2014 .....	5,118,543.72
April 2011 .....	31,767,135.70	October 2012 .....	16,377,154.80	April 2014 .....	4,539,678.10
May 2011 .....	30,802,712.72	November 2012 .....	15,634,587.31	May 2014 .....	3,969,271.64
June 2011 .....	29,852,141.62	December 2012 .....	14,902,774.40	June 2014 .....	3,407,205.43
July 2011 .....	28,915,229.39	January 2013 .....	14,181,565.56	July 2014 .....	2,853,362.21
August 2011 .....	27,991,785.65	February 2013 .....	13,470,812.35	August 2014 .....	2,307,626.32
September 2011 .....	27,081,622.64	March 2013 .....	12,770,368.40	September 2014 .....	1,769,883.69
October 2011 .....	26,184,555.15	April 2013 .....	12,080,089.33	October 2014 .....	1,240,021.83
November 2011 .....	25,300,400.55	May 2013 .....	11,399,832.73	November 2014 .....	717,929.81
December 2011 .....	24,428,978.70	June 2013 .....	10,729,458.18	December 2014 .....	203,498.22
January 2012 .....	23,570,111.91	July 2013 .....	10,068,827.18	January 2015 and thereafter .....	0.00
February 2012 .....	22,723,624.97	August 2013 .....	9,417,803.14		

**UE 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 2015 .....	\$4,521,838.20	January 2016 .....	\$1,415,863.56
December 2014 .....	\$7,250,000.00	July 2015 .....	4,058,090.32	February 2016 .....	997,998.70
January 2015 .....	6,946,619.15	August 2015 .....	3,601,180.21	March 2016 .....	586,323.17
February 2015 .....	6,447,186.19	September 2015 .....	3,151,011.34	April 2016 .....	180,749.39
March 2015 .....	5,955,094.40	October 2015 .....	2,707,488.49	May 2016 and thereafter .....	0.00
April 2015 .....	5,470,240.28	November 2015 .....	2,270,517.76		
May 2015 .....	4,992,521.77	December 2015 .....	1,840,006.56		

**YM 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 .....	\$7,742,000.00	January 2002 .....	\$7,530,621.95	May 2002 .....	\$7,314,626.70
October 2001 .....	7,689,582.92	February 2002 .....	7,477,059.90	June 2002 .....	7,259,894.68
November 2001 .....	7,636,881.91	March 2002 .....	7,423,207.73	July 2002 .....	7,204,866.19
December 2001 .....	7,583,895.43	April 2002 .....	7,369,063.85	August 2002 .....	7,149,539.63

**YM 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>
September 2002.....	\$7,093,913.39	June 2005 .....	\$5,079,023.01	March 2008 .....	\$2,670,936.58
October 2002 .....	7,037,985.84	July 2005 .....	5,012,181.47	April 2008.....	2,591,051.24
November 2002 .....	6,981,755.34	August 2005 .....	4,944,977.87	May 2008 .....	2,510,733.18
December 2002 .....	6,925,220.27	September 2005.....	4,877,410.25	June 2008 .....	2,429,980.07
January 2003 .....	6,868,378.96	October 2005 .....	4,809,476.64	July 2008 .....	2,348,789.55
February 2003 .....	6,811,229.76	November 2005 .....	4,741,175.05	August 2008 .....	2,267,159.24
March 2003 .....	6,753,771.01	December 2005 .....	4,672,503.50	September 2008.....	2,185,086.77
April 2003.....	6,696,001.02	January 2006 .....	4,603,459.98	October 2008 .....	2,102,569.74
May 2003 .....	6,637,918.11	February 2006 .....	4,534,042.47	November 2008 .....	2,019,605.74
June 2003 .....	6,579,520.58	March 2006 .....	4,464,248.95	December 2008 .....	1,936,192.36
July 2003 .....	6,520,806.73	April 2006.....	4,394,077.38	January 2009 .....	1,852,327.15
August 2003 .....	6,461,774.85	May 2006 .....	4,323,525.72	February 2009 .....	1,768,007.67
September 2003.....	6,402,423.22	June 2006 .....	4,252,591.90	March 2009 .....	1,683,231.46
October 2003 .....	6,342,750.09	July 2006 .....	4,181,273.85	April 2009.....	1,597,996.05
November 2003 .....	6,282,753.74	August 2006 .....	4,109,569.50	May 2009 .....	1,512,298.94
December 2003 .....	6,222,432.40	September 2006.....	4,037,476.75	June 2009 .....	1,426,137.65
January 2004 .....	6,161,784.33	October 2006 .....	3,964,993.50	July 2009 .....	1,339,509.64
February 2004 .....	6,100,807.74	November 2006 .....	3,892,117.63	August 2009 .....	1,252,412.40
March 2004 .....	6,039,500.87	December 2006 .....	3,818,847.02	September 2009.....	1,164,843.39
April 2004.....	5,977,861.92	January 2007 .....	3,745,179.53	October 2009 .....	1,076,800.04
May 2004 .....	5,915,889.08	February 2007 .....	3,671,113.00	November 2009 .....	988,279.79
June 2004 .....	5,853,580.57	March 2007 .....	3,596,645.28	December 2009 .....	899,280.05
July 2004 .....	5,790,934.55	April 2007.....	3,521,774.19	January 2010 .....	809,798.24
August 2004 .....	5,727,949.19	May 2007 .....	3,446,497.55	February 2010 .....	719,831.73
September 2004.....	5,664,622.67	June 2007 .....	3,370,813.16	March 2010 .....	629,377.90
October 2004 .....	5,600,953.12	July 2007 .....	3,294,718.82	April 2010.....	538,434.11
November 2004 .....	5,536,938.70	August 2007 .....	3,218,212.29	May 2010 .....	446,997.72
December 2004 .....	5,472,577.54	September 2007.....	3,141,291.36	June 2010 .....	355,066.04
January 2005 .....	5,407,867.75	October 2007 .....	3,063,953.77	July 2010 .....	262,636.39
February 2005 .....	5,342,807.45	November 2007 .....	2,986,197.27	August 2010 .....	169,706.09
March 2005 .....	5,277,394.74	December 2007 .....	2,908,019.59	September 2010.....	76,272.42
April 2005.....	5,211,627.71	January 2008 .....	2,829,418.45	October 2010 and thereafter .....	0.00
May 2005 .....	5,145,504.44	February 2008 .....	2,750,391.54		

**YN 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 2010.....	\$6,681,000.00	April 2012.....	\$4,882,675.39	December 2013 .....	\$2,690,105.36
October 2010 .....	6,663,332.64	May 2012 .....	4,778,581.55	January 2014 .....	2,574,135.10
November 2010 .....	6,568,884.03	June 2012 .....	4,673,923.87	February 2014 .....	2,457,536.67
December 2010 .....	6,473,923.81	July 2012 .....	4,568,699.29	March 2014 .....	2,340,306.66
January 2011 .....	6,378,449.24	August 2012 .....	4,462,904.74	April 2014.....	2,222,441.65
February 2011 .....	6,282,457.50	September 2012.....	4,356,537.14	May 2014 .....	2,103,938.21
March 2011 .....	6,185,945.81	October 2012 .....	4,249,593.38	June 2014 .....	1,984,792.87
April 2011.....	6,088,911.35	November 2012 .....	4,142,070.35	July 2014 .....	1,865,002.17
May 2011 .....	5,991,351.29	December 2012 .....	4,033,964.90	August 2014 .....	1,744,562.60
June 2011 .....	5,893,262.78	January 2013 .....	3,925,273.87	September 2014.....	1,623,470.65
July 2011 .....	5,794,642.95	February 2013 .....	3,815,994.11	October 2014 .....	1,501,722.78
August 2011 .....	5,695,488.93	March 2013 .....	3,706,122.41	November 2014 .....	1,379,315.44
September 2011.....	5,595,797.83	April 2013.....	3,595,655.57	December 2014 .....	1,256,245.07
October 2011 .....	5,495,566.74	May 2013 .....	3,484,590.37	January 2015 .....	1,132,508.06
November 2011 .....	5,394,792.72	June 2013 .....	3,372,923.57	February 2015 .....	1,008,100.81
December 2011 .....	5,293,472.85	July 2013 .....	3,260,651.91	March 2015 .....	883,019.69
January 2012 .....	5,191,604.16	August 2013 .....	3,147,772.10	April 2015.....	757,261.05
February 2012 .....	5,089,183.68	September 2013.....	3,034,280.87	May 2015 .....	630,821.21
March 2012 .....	4,986,208.43	October 2013 .....	2,920,174.89	June 2015 .....	503,696.50
		November 2013 .....	2,805,450.84	July 2015 .....	375,883.19

**YN Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>
August 2015 .....	\$ 247,377.55
September 2015 .....	118,175.85
October 2015 and thereafter .....	0.00

**YZ 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 .....	\$ 9,677,000.00	October 2005 .....	\$12,609,523.36	November 2009 .....	\$16,430,720.21
October 2001 .....	9,729,417.08	November 2005 .....	12,677,824.95	December 2009 .....	16,519,719.95
November 2001 .....	9,782,118.09	December 2005 .....	12,746,496.50	January 2010 .....	16,609,201.76
December 2001 .....	9,835,104.57	January 2006 .....	12,815,540.02	February 2010 .....	16,699,168.27
January 2002 .....	9,888,378.05	February 2006 .....	12,884,957.53	March 2010 .....	16,789,622.10
February 2002 .....	9,941,940.10	March 2006 .....	12,954,751.05	April 2010 .....	16,880,565.89
March 2002 .....	9,995,792.27	April 2006 .....	13,024,922.62	May 2010 .....	16,972,002.28
April 2002 .....	10,049,936.15	May 2006 .....	13,095,474.28	June 2010 .....	17,063,933.96
May 2002 .....	10,104,373.30	June 2006 .....	13,166,408.10	July 2010 .....	17,156,363.61
June 2002 .....	10,159,105.32	July 2006 .....	13,237,726.15	August 2010 .....	17,249,293.91
July 2002 .....	10,214,133.81	August 2006 .....	13,309,430.50	September 2010 .....	17,342,727.58
August 2002 .....	10,269,460.37	September 2006 .....	13,381,523.25	October 2010 .....	17,436,667.36
September 2002 .....	10,325,086.61	October 2006 .....	13,454,006.50	November 2010 .....	17,531,115.97
October 2002 .....	10,381,014.16	November 2006 .....	13,526,882.37	December 2010 .....	17,626,076.19
November 2002 .....	10,437,244.66	December 2006 .....	13,600,152.98	January 2011 .....	17,721,550.76
December 2002 .....	10,493,779.73	January 2007 .....	13,673,820.47	February 2011 .....	17,817,542.50
January 2003 .....	10,550,621.04	February 2007 .....	13,747,887.00	March 2011 .....	17,914,054.19
February 2003 .....	10,607,770.24	March 2007 .....	13,822,354.72	April 2011 .....	18,011,088.65
March 2003 .....	10,665,228.99	April 2007 .....	13,897,225.81	May 2011 .....	18,108,648.71
April 2003 .....	10,722,998.98	May 2007 .....	13,972,502.45	June 2011 .....	18,206,737.22
May 2003 .....	10,781,081.89	June 2007 .....	14,048,186.84	July 2011 .....	18,305,357.05
June 2003 .....	10,839,479.42	July 2007 .....	14,124,281.18	August 2011 .....	18,404,511.07
July 2003 .....	10,898,193.27	August 2007 .....	14,200,787.71	September 2011 .....	18,504,202.17
August 2003 .....	10,957,225.15	September 2007 .....	14,277,708.64	October 2011 .....	18,604,433.26
September 2003 .....	11,016,576.78	October 2007 .....	14,355,046.23	November 2011 .....	18,705,207.28
October 2003 .....	11,076,249.91	November 2007 .....	14,432,802.73	December 2011 .....	18,806,527.15
November 2003 .....	11,136,246.26	December 2007 .....	14,510,980.41	January 2012 .....	18,908,395.84
December 2003 .....	11,196,567.60	January 2008 .....	14,589,581.55	February 2012 .....	19,010,816.32
January 2004 .....	11,257,215.67	February 2008 .....	14,668,608.46	March 2012 .....	19,113,791.57
February 2004 .....	11,318,192.26	March 2008 .....	14,748,063.42	April 2012 .....	19,217,324.61
March 2004 .....	11,379,499.13	April 2008 .....	14,827,948.76	May 2012 .....	19,321,418.45
April 2004 .....	11,441,138.08	May 2008 .....	14,908,266.82	June 2012 .....	19,426,076.13
May 2004 .....	11,503,110.92	June 2008 .....	14,989,019.93	July 2012 .....	19,531,300.71
June 2004 .....	11,565,419.43	July 2008 .....	15,070,210.45	August 2012 .....	19,637,095.26
July 2004 .....	11,628,065.45	August 2008 .....	15,151,840.76	September 2012 .....	19,743,462.86
August 2004 .....	11,691,050.81	September 2008 .....	15,233,913.23	October 2012 .....	19,850,406.62
September 2004 .....	11,754,377.33	October 2008 .....	15,316,430.26	November 2012 .....	19,957,929.65
October 2004 .....	11,818,046.88	November 2008 .....	15,399,394.26	December 2012 .....	20,066,035.10
November 2004 .....	11,882,061.30	December 2008 .....	15,482,807.64	January 2013 .....	20,174,726.13
December 2004 .....	11,946,422.46	January 2009 .....	15,566,672.85	February 2013 .....	20,284,005.89
January 2005 .....	12,011,132.25	February 2009 .....	15,650,992.33	March 2013 .....	20,393,877.59
February 2005 .....	12,076,192.55	March 2009 .....	15,735,768.54	April 2013 .....	20,504,344.43
March 2005 .....	12,141,605.26	April 2009 .....	15,821,003.95	May 2013 .....	20,615,409.63
April 2005 .....	12,207,372.29	May 2009 .....	15,906,701.06	June 2013 .....	20,727,076.43
May 2005 .....	12,273,495.56	June 2009 .....	15,992,862.35	July 2013 .....	20,839,348.09
June 2005 .....	12,339,976.99	July 2009 .....	16,079,490.36	August 2013 .....	20,952,227.90
July 2005 .....	12,406,818.53	August 2009 .....	16,166,587.60	September 2013 .....	21,065,719.13
August 2005 .....	12,474,022.13	September 2009 .....	16,254,156.61	October 2013 .....	21,179,825.11
September 2005 .....	12,541,589.75	October 2009 .....	16,342,199.96	November 2013 .....	21,294,549.16

**YZ 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>
December 2013 .....	\$21,409,894.64	October 2018 .....	\$14,562,292.86	August 2023 .....	\$ 4,790,941.48
January 2014 .....	21,525,864.90	November 2018 .....	14,308,411.87	September 2023 .....	4,689,269.63
February 2014 .....	21,642,463.33	December 2018 .....	14,058,387.62	October 2023 .....	4,589,248.88
March 2014 .....	21,759,693.34	January 2019 .....	13,812,164.87	November 2023 .....	4,490,854.86
April 2014 .....	21,877,558.35	February 2019 .....	13,569,689.14	December 2023 .....	4,394,063.55
May 2014 .....	21,996,061.79	March 2019 .....	13,330,906.71	January 2024 .....	4,298,851.27
June 2014 .....	22,115,207.13	April 2019 .....	13,095,764.62	February 2024 .....	4,205,194.67
July 2014 .....	22,234,997.83	May 2019 .....	12,864,210.64	March 2024 .....	4,113,070.72
August 2014 .....	22,355,437.40	June 2019 .....	12,636,193.27	April 2024 .....	4,022,456.74
September 2014 .....	22,476,529.35	July 2019 .....	12,411,661.71	May 2024 .....	3,933,330.34
October 2014 .....	22,598,277.22	August 2019 .....	12,190,565.89	June 2024 .....	3,845,669.47
November 2014 .....	22,720,684.56	September 2019 .....	11,972,856.43	July 2024 .....	3,759,452.39
December 2014 .....	22,843,754.93	October 2019 .....	11,758,484.65	August 2024 .....	3,674,657.66
January 2015 .....	22,967,491.94	November 2019 .....	11,547,402.51	September 2024 .....	3,591,264.14
February 2015 .....	23,091,899.19	December 2019 .....	11,339,562.69	October 2024 .....	3,509,251.01
March 2015 .....	23,216,980.31	January 2020 .....	11,134,918.49	November 2024 .....	3,428,597.73
April 2015 .....	23,342,738.95	February 2020 .....	10,933,423.90	December 2024 .....	3,349,284.04
May 2015 .....	23,469,178.79	March 2020 .....	10,735,033.50	January 2025 .....	3,271,290.00
June 2015 .....	23,596,303.50	April 2020 .....	10,539,702.57	February 2025 .....	3,194,595.92
July 2015 .....	23,724,116.81	May 2020 .....	10,347,386.95	March 2025 .....	3,119,182.41
August 2015 .....	23,852,622.45	June 2020 .....	10,158,043.14	April 2025 .....	3,045,030.34
September 2015 .....	23,981,824.15	July 2020 .....	9,971,628.23	May 2025 .....	2,972,120.87
October 2015 .....	24,100,000.00	August 2020 .....	9,788,099.91	June 2025 .....	2,900,435.41
November 2015 .....	24,100,000.00	September 2020 .....	9,607,416.47	July 2025 .....	2,829,955.66
December 2015 .....	24,100,000.00	October 2020 .....	9,429,536.77	August 2025 .....	2,760,663.54
January 2016 .....	24,100,000.00	November 2020 .....	9,254,420.26	September 2025 .....	2,692,541.26
February 2016 .....	24,100,000.00	December 2020 .....	9,082,026.94	October 2025 .....	2,625,571.27
March 2016 .....	24,100,000.00	January 2021 .....	8,912,317.39	November 2025 .....	2,559,736.28
April 2016 .....	24,100,000.00	February 2021 .....	8,745,252.72	December 2025 .....	2,495,019.23
May 2016 .....	23,881,190.98	March 2021 .....	8,580,794.61	January 2026 .....	2,431,403.32
June 2016 .....	23,487,562.75	April 2021 .....	8,418,905.24	February 2026 .....	2,368,871.98
July 2016 .....	23,099,780.72	May 2021 .....	8,259,547.36	March 2026 .....	2,307,408.88
August 2016 .....	22,717,762.04	June 2021 .....	8,102,684.21	April 2026 .....	2,246,997.91
September 2016 .....	22,341,425.01	July 2021 .....	7,948,279.57	May 2026 .....	2,187,623.22
October 2016 .....	21,970,689.08	August 2021 .....	7,796,297.71	June 2026 .....	2,129,269.15
November 2016 .....	21,605,474.80	September 2021 .....	7,646,703.40	July 2026 .....	2,071,920.28
December 2016 .....	21,245,703.82	October 2021 .....	7,499,461.91	August 2026 .....	2,015,561.43
January 2017 .....	20,891,298.87	November 2021 .....	7,354,539.01	September 2026 .....	1,960,177.60
February 2017 .....	20,542,183.77	December 2021 .....	7,211,900.92	October 2026 .....	1,905,754.03
March 2017 .....	20,198,283.38	January 2022 .....	7,071,514.37	November 2026 .....	1,852,276.16
April 2017 .....	19,859,523.60	February 2022 .....	6,933,346.53	December 2026 .....	1,799,729.64
May 2017 .....	19,525,831.36	March 2022 .....	6,797,365.03	January 2027 .....	1,748,100.34
June 2017 .....	19,197,134.61	April 2022 .....	6,663,537.98	February 2027 .....	1,697,374.31
July 2017 .....	18,873,362.30	May 2022 .....	6,531,833.91	March 2027 .....	1,647,537.81
August 2017 .....	18,554,444.34	June 2022 .....	6,402,221.81	April 2027 .....	1,598,577.29
September 2017 .....	18,240,311.63	July 2022 .....	6,274,671.09	May 2027 .....	1,550,479.42
October 2017 .....	17,930,896.05	August 2022 .....	6,149,151.62	June 2027 .....	1,503,231.02
November 2017 .....	17,626,130.38	September 2022 .....	6,025,633.66	July 2027 .....	1,456,819.14
December 2017 .....	17,325,948.37	October 2022 .....	5,904,087.90	August 2027 .....	1,411,230.98
January 2018 .....	17,030,284.67	November 2022 .....	5,784,485.45	September 2027 .....	1,366,453.95
February 2018 .....	16,739,074.84	December 2022 .....	5,666,797.82	October 2027 .....	1,322,475.64
March 2018 .....	16,452,255.35	January 2023 .....	5,550,996.92	November 2027 .....	1,279,283.80
April 2018 .....	16,169,763.52	February 2023 .....	5,437,055.06	December 2027 .....	1,236,866.36
May 2018 .....	15,891,537.58	March 2023 .....	5,324,944.94	January 2028 .....	1,195,211.45
June 2018 .....	15,617,516.59	April 2023 .....	5,214,639.65	February 2028 .....	1,154,307.33
July 2018 .....	15,347,640.46	May 2023 .....	5,106,112.63	March 2028 .....	1,114,142.46
August 2018 .....	15,081,849.94	June 2023 .....	4,999,337.73	April 2028 .....	1,074,705.46
September 2018 .....	14,820,086.62	July 2023 .....	4,894,289.16	May 2028 .....	1,035,985.10

**YZ 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>
June 2028 .....	\$ 997,970.34	July 2029 .....	\$ 563,236.52	August 2030 .....	\$ 224,561.39
July 2028 .....	960,650.26	August 2029 .....	534,024.35	September 2030 .....	201,951.17
August 2028 .....	924,014.13	September 2029 .....	505,369.85	October 2030 .....	179,794.24
September 2028 .....	888,051.37	October 2029 .....	477,264.27	November 2030 .....	158,083.36
October 2028 .....	852,751.54	November 2029 .....	449,698.98	December 2030 .....	136,811.40
November 2028 .....	818,104.35	December 2029 .....	422,665.47	January 2031 .....	115,971.34
December 2028 .....	784,099.68	January 2030 .....	396,155.37	February 2031 .....	95,556.26
January 2029 .....	750,727.54	February 2030 .....	370,160.42	March 2031 .....	75,559.35
February 2029 .....	717,978.09	March 2030 .....	344,672.48	April 2031 .....	55,973.88
March 2029 .....	685,841.63	April 2030 .....	319,683.54	May 2031 .....	36,793.23
April 2029 .....	654,308.59	May 2030 .....	295,185.69	June 2031 .....	18,010.89
May 2029 .....	623,369.56	June 2030 .....	271,171.14	July 2031 and thereafter .....	0.00
June 2029 .....	593,015.25	July 2030 .....	247,632.23		

**UK 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 .....	\$59,152,000.00	January 2005 .....	\$28,540,302.60	May 2008 .....	\$ 9,914,455.01
October 2001 .....	58,668,335.61	February 2005 .....	27,859,902.30	June 2008 .....	9,642,015.35
November 2001 .....	58,101,023.83	March 2005 .....	27,192,178.54	July 2008 .....	9,377,499.10
December 2001 .....	57,450,262.34	April 2005 .....	26,536,987.55	August 2008 .....	9,120,810.53
January 2002 .....	56,716,321.56	May 2005 .....	25,894,187.01	September 2008 .....	8,871,854.88
February 2002 .....	55,899,544.63	June 2005 .....	25,263,636.00	October 2008 .....	8,630,538.35
March 2002 .....	55,000,347.40	July 2005 .....	24,645,195.04	November 2008 .....	8,396,768.13
April 2002 .....	54,019,218.21	August 2005 .....	24,038,726.03	December 2008 .....	8,170,452.34
May 2002 .....	52,956,717.62	September 2005 .....	23,444,092.25	January 2009 .....	7,951,500.05
June 2002 .....	51,813,478.04	October 2005 .....	22,861,158.35	February 2009 .....	7,739,821.26
July 2002 .....	50,590,203.22	November 2005 .....	22,289,790.36	March 2009 .....	7,535,326.91
August 2002 .....	49,287,667.67	December 2005 .....	21,729,855.63	April 2009 .....	7,337,928.83
September 2002 .....	48,823,668.95	January 2006 .....	21,181,222.84	May 2009 .....	7,147,539.80
October 2002 .....	48,329,151.13	February 2006 .....	20,643,762.03	June 2009 .....	6,964,073.45
November 2002 .....	47,804,706.19	March 2006 .....	20,117,344.49	July 2009 .....	6,787,444.34
December 2002 .....	47,250,969.30	April 2006 .....	19,601,842.84	August 2009 .....	6,617,567.89
January 2003 .....	46,668,617.98	May 2006 .....	19,097,130.98	September 2009 .....	6,454,360.40
February 2003 .....	46,058,371.14	June 2006 .....	18,603,084.07	October 2009 .....	6,297,739.04
March 2003 .....	45,420,988.14	July 2006 .....	18,119,578.53	November 2009 .....	6,147,621.82
April 2003 .....	44,757,267.64	August 2006 .....	17,646,492.03	December 2009 .....	6,003,927.63
May 2003 .....	44,068,046.47	September 2006 .....	17,183,703.48	January 2010 .....	5,866,576.16
June 2003 .....	43,354,198.40	October 2006 .....	16,731,093.00	February 2010 .....	5,737,783.74
July 2003 .....	42,616,632.83	November 2006 .....	16,288,541.92	March 2010 .....	5,617,811.38
August 2003 .....	41,856,293.45	December 2006 .....	15,855,932.78	April 2010 .....	5,506,527.43
September 2003 .....	41,074,156.77	January 2007 .....	15,433,149.30	May 2010 .....	5,403,801.82
October 2003 .....	40,271,230.63	February 2007 .....	15,020,076.39	June 2010 .....	5,309,506.11
November 2003 .....	39,448,552.66	March 2007 .....	14,616,600.11	July 2010 .....	5,223,513.42
December 2003 .....	38,607,188.64	April 2007 .....	14,222,607.67	August 2010 .....	5,145,698.45
January 2004 .....	37,748,230.87	May 2007 .....	13,837,987.44	September 2010 .....	5,075,937.43
February 2004 .....	36,903,955.85	June 2007 .....	13,462,628.92	October 2010 .....	5,008,464.96
March 2004 .....	36,074,199.83	July 2007 .....	13,096,422.72	November 2010 .....	4,938,837.77
April 2004 .....	35,258,800.69	August 2007 .....	12,739,260.57	December 2010 .....	4,867,121.74
May 2004 .....	34,457,597.91	September 2007 .....	12,391,035.30	January 2011 .....	4,793,381.47
June 2004 .....	33,670,432.57	October 2007 .....	12,051,640.83	February 2011 .....	4,717,680.26
July 2004 .....	32,897,147.34	November 2007 .....	11,720,972.14	March 2011 .....	4,640,080.18
August 2004 .....	32,137,586.43	December 2007 .....	11,398,925.32	April 2011 .....	4,560,642.05
September 2004 .....	31,391,595.64	January 2008 .....	11,085,397.49	May 2011 .....	4,479,425.48
October 2004 .....	30,659,022.27	February 2008 .....	10,780,286.81	June 2011 .....	4,396,488.89
November 2004 .....	29,939,715.16	March 2008 .....	10,483,492.51	July 2011 .....	4,311,889.53
December 2004 .....	29,233,524.66	April 2008 .....	10,194,914.82	August 2011 .....	4,225,683.50

**UK 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>
September 2011.....	\$ 4,137,925.77	November 2012 .....	\$ 2,774,636.17	January 2014 .....	\$ 1,241,899.09
October 2011 .....	4,048,670.19	December 2012 .....	2,669,485.83	February 2014 .....	1,128,602.40
November 2011 .....	3,957,969.52	January 2013 .....	2,563,524.19	March 2014 .....	1,014,962.48
December 2011 .....	3,865,875.45	February 2013 .....	2,456,789.70	April 2014.....	901,007.43
January 2012 .....	3,772,438.60	March 2013 .....	2,349,320.00	May 2014 .....	786,764.72
February 2012 .....	3,677,708.57	April 2013.....	2,241,151.87	June 2014 .....	672,261.19
March 2012 .....	3,581,733.93	May 2013 .....	2,132,321.34	July 2014 .....	557,523.04
April 2012.....	3,484,562.24	June 2013 .....	2,022,863.62	August 2014 .....	442,575.88
May 2012 .....	3,386,240.09	July 2013 .....	1,912,813.18	September 2014.....	327,444.70
June 2012 .....	3,286,813.09	August 2013 .....	1,802,203.71	October 2014 .....	212,153.93
July 2012 .....	3,186,325.91	September 2013.....	1,691,068.17	November 2014 .....	96,727.40
August 2012 .....	3,084,822.27	October 2013 .....	1,579,438.78	December 2014 and thereafter .....	0.00
September 2012.....	2,982,344.98	November 2013 .....	1,467,347.05		
October 2012 .....	2,878,935.94	December 2013 .....	1,354,823.78		

**Group 4 MBS Specified Balances**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
Initial Balance .....	\$290,000,000.00	December 2004 .....	\$201,133,327.73	March 2008 .....	\$117,028,592.04
October 2001 .....	289,421,101.06	January 2005 .....	198,390,805.58	April 2008.....	115,393,551.86
November 2001 .....	288,726,772.40	February 2005 .....	195,684,223.61	May 2008 .....	113,780,183.25
December 2001 .....	287,917,288.31	March 2005 .....	193,013,119.87	June 2008 .....	112,188,206.08
January 2002 .....	286,993,061.23	April 2005.....	190,377,038.33	July 2008 .....	110,617,343.80
February 2002 .....	285,954,642.16	May 2005 .....	187,775,528.72	August 2008 .....	109,067,323.39
March 2002 .....	284,802,720.54	June 2005 .....	185,208,146.54	September 2008.....	107,537,875.31
April 2002.....	283,538,124.12	July 2005 .....	182,674,452.91	October 2008 .....	106,028,733.48
May 2002 .....	282,161,818.30	August 2005 .....	180,174,014.58	November 2008 .....	104,539,635.20
June 2002 .....	280,674,905.42	September 2005.....	177,706,403.76	December 2008 .....	103,070,321.12
July 2002 .....	279,078,623.60	October 2005 .....	175,271,198.17	January 2009 .....	101,620,535.22
August 2002 .....	277,374,345.38	November 2005 .....	172,867,980.85	February 2009 .....	100,190,024.73
September 2002.....	275,563,576.11	December 2005 .....	170,496,340.18	March 2009 .....	98,778,540.13
October 2002 .....	273,647,951.97	January 2006 .....	168,155,869.78	April 2009.....	97,385,835.06
November 2002 .....	271,629,237.80	February 2006 .....	165,846,168.43	May 2009 .....	96,011,666.33
December 2002 .....	269,509,324.63	March 2006 .....	163,566,840.04	June 2009 .....	94,655,793.85
January 2003 .....	267,290,226.94	April 2006.....	161,317,493.55	July 2009 .....	93,317,980.59
February 2003 .....	264,974,079.65	May 2006 .....	159,097,742.88	August 2009 .....	91,997,992.57
March 2003 .....	262,563,134.88	June 2006 .....	156,907,206.88	September 2009.....	90,695,598.77
April 2003.....	260,059,758.41	July 2006 .....	154,745,509.24	October 2009 .....	89,410,571.15
May 2003 .....	257,466,425.96	August 2006 .....	152,612,278.46	November 2009 .....	88,142,684.56
June 2003 .....	254,785,719.19	September 2006.....	150,507,147.76	December 2009 .....	86,891,716.74
July 2003 .....	252,020,321.48	October 2006 .....	148,429,755.04	January 2010 .....	85,657,448.29
August 2003 .....	249,173,013.48	November 2006 .....	146,379,742.82	February 2010 .....	84,439,662.58
September 2003.....	246,246,668.51	December 2006 .....	144,356,758.16	March 2010 .....	83,238,145.77
October 2003 .....	243,244,247.65	January 2007 .....	142,360,452.64	April 2010.....	82,052,686.75
November 2003 .....	240,168,794.77	February 2007 .....	140,390,482.26	May 2010 .....	80,883,077.12
December 2003 .....	237,023,431.28	March 2007 .....	138,446,507.41	June 2010 .....	79,729,111.12
January 2004 .....	233,811,350.79	April 2007.....	136,528,192.82	July 2010 .....	78,590,585.66
February 2004 .....	230,641,240.60	May 2007 .....	134,635,207.48	August 2010 .....	77,467,300.20
March 2004 .....	227,512,562.08	June 2007 .....	132,767,224.61	September 2010.....	76,359,056.82
April 2004.....	224,424,783.42	July 2007 .....	130,923,921.59	October 2010 .....	75,265,660.08
May 2004 .....	221,377,379.61	August 2007 .....	129,104,979.93	November 2010 .....	74,186,917.08
June 2004 .....	218,369,832.30	September 2007.....	127,310,085.18	December 2010 .....	73,122,637.36
July 2004 .....	215,401,629.74	October 2007 .....	125,538,926.90	January 2011 .....	72,072,632.93
August 2004 .....	212,472,266.68	November 2007 .....	123,791,198.64	February 2011 .....	71,036,718.17
September 2004.....	209,581,244.29	December 2007 .....	122,066,597.82	March 2011 .....	70,014,709.86
October 2004 .....	206,728,070.12	January 2008 .....	120,364,825.75	April 2011.....	69,006,427.13
November 2004 .....	203,912,257.94	February 2008 .....	118,685,587.53	May 2011 .....	68,011,691.40

**Group 4 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
June 2011 .....	\$ 67,030,326.40	April 2016 .....	\$ 27,982,061.99	February 2021 .....	\$ 10,605,004.82
July 2011 .....	66,062,158.10	May 2016 .....	27,545,769.54	March 2021 .....	10,414,719.09
August 2011 .....	65,107,014.73	June 2016 .....	27,115,535.38	April 2021 .....	10,227,211.35
September 2011 .....	64,164,726.68	July 2016 .....	26,691,279.43	May 2021 .....	10,042,444.07
October 2011 .....	63,235,126.54	August 2016 .....	26,272,922.65	June 2021 .....	9,860,380.19
November 2011 .....	62,318,049.03	September 2016 .....	25,860,387.03	July 2021 .....	9,680,983.12
December 2011 .....	61,413,331.00	October 2016 .....	25,453,595.55	August 2021 .....	9,504,216.79
January 2012 .....	60,520,811.39	November 2016 .....	25,052,472.20	September 2021 .....	9,330,045.56
February 2012 .....	59,640,331.19	December 2016 .....	24,656,941.95	October 2021 .....	9,158,434.27
March 2012 .....	58,771,733.44	January 2017 .....	24,266,930.71	November 2021 .....	8,989,348.23
April 2012 .....	57,914,863.19	February 2017 .....	23,882,365.40	December 2021 .....	8,822,753.19
May 2012 .....	57,069,567.48	March 2017 .....	23,503,173.83	January 2022 .....	8,658,615.35
June 2012 .....	56,235,695.31	April 2017 .....	23,129,284.79	February 2022 .....	8,496,901.36
July 2012 .....	55,413,097.60	May 2017 .....	22,760,627.96	March 2022 .....	8,337,578.29
August 2012 .....	54,601,627.21	June 2017 .....	22,397,133.94	April 2022 .....	8,180,613.66
September 2012 .....	53,801,138.87	July 2017 .....	22,038,734.22	May 2022 .....	8,025,975.39
October 2012 .....	53,011,489.18	August 2017 .....	21,685,361.19	June 2022 .....	7,873,631.85
November 2012 .....	52,232,536.57	September 2017 .....	21,336,948.10	July 2022 .....	7,723,551.81
December 2012 .....	51,464,141.29	October 2017 .....	20,993,429.07	August 2022 .....	7,575,704.44
January 2013 .....	50,706,165.39	November 2017 .....	20,654,739.08	September 2022 .....	7,430,059.32
February 2013 .....	49,958,472.70	December 2017 .....	20,320,813.93	October 2022 .....	7,286,586.44
March 2013 .....	49,220,928.77	January 2018 .....	19,991,590.28	November 2022 .....	7,145,256.17
April 2013 .....	48,493,400.89	February 2018 .....	19,667,005.59	December 2022 .....	7,006,039.27
May 2013 .....	47,775,758.06	March 2018 .....	19,346,998.13	January 2023 .....	6,868,906.88
June 2013 .....	47,067,870.96	April 2018 .....	19,031,506.97	February 2023 .....	6,733,830.53
July 2013 .....	46,369,611.92	May 2018 .....	18,720,471.98	March 2023 .....	6,600,782.12
August 2013 .....	45,680,854.92	June 2018 .....	18,413,833.81	April 2023 .....	6,469,733.91
September 2013 .....	45,001,475.55	July 2018 .....	18,111,533.85	May 2023 .....	6,340,658.54
October 2013 .....	44,331,351.02	August 2018 .....	17,813,514.29	June 2023 .....	6,213,528.98
November 2013 .....	43,670,360.09	September 2018 .....	17,519,718.05	July 2023 .....	6,088,318.59
December 2013 .....	43,018,383.09	October 2018 .....	17,230,088.77	August 2023 .....	5,965,001.06
January 2014 .....	42,375,301.88	November 2018 .....	16,944,570.87	September 2023 .....	5,843,550.43
February 2014 .....	41,740,999.87	December 2018 .....	16,663,109.43	October 2023 .....	5,723,941.07
March 2014 .....	41,115,361.92	January 2019 .....	16,385,650.30	November 2023 .....	5,606,147.71
April 2014 .....	40,498,274.40	February 2019 .....	16,112,140.00	December 2023 .....	5,490,145.40
May 2014 .....	39,889,625.15	March 2019 .....	15,842,525.75	January 2024 .....	5,375,909.51
June 2014 .....	39,289,303.43	April 2019 .....	15,576,755.45	February 2024 .....	5,263,415.75
July 2014 .....	38,697,199.93	May 2019 .....	15,314,777.68	March 2024 .....	5,152,640.13
August 2014 .....	38,113,206.75	June 2019 .....	15,056,541.70	April 2024 .....	5,043,559.00
September 2014 .....	37,537,217.37	July 2019 .....	14,801,997.42	May 2024 .....	4,936,149.00
October 2014 .....	36,969,126.67	August 2019 .....	14,551,095.39	June 2024 .....	4,830,387.09
November 2014 .....	36,408,830.83	September 2019 .....	14,303,786.82	July 2024 .....	4,726,250.53
December 2014 .....	35,856,227.42	October 2019 .....	14,060,023.54	August 2024 .....	4,623,716.88
January 2015 .....	35,311,215.30	November 2019 .....	13,819,758.02	September 2024 .....	4,522,763.99
February 2015 .....	34,773,694.63	December 2019 .....	13,582,943.33	October 2024 .....	4,423,370.01
March 2015 .....	34,243,566.87	January 2020 .....	13,349,533.16	November 2024 .....	4,325,513.38
April 2015 .....	33,720,734.74	February 2020 .....	13,119,481.81	December 2024 .....	4,229,172.82
May 2015 .....	33,205,102.21	March 2020 .....	12,892,744.16	January 2025 .....	4,134,327.33
June 2015 .....	32,696,574.49	April 2020 .....	12,669,275.69	February 2025 .....	4,040,956.18
July 2015 .....	32,195,058.02	May 2020 .....	12,449,032.45	March 2025 .....	3,949,038.93
August 2015 .....	31,700,460.44	June 2020 .....	12,231,971.07	April 2025 .....	3,858,555.40
September 2015 .....	31,212,690.56	July 2020 .....	12,018,048.73	May 2025 .....	3,769,485.68
October 2015 .....	30,731,658.40	August 2020 .....	11,807,223.18	June 2025 .....	3,681,810.11
November 2015 .....	30,257,275.13	September 2020 .....	11,599,452.72	July 2025 .....	3,595,509.32
December 2015 .....	29,789,453.03	October 2020 .....	11,394,696.19	August 2025 .....	3,510,564.17
January 2016 .....	29,328,105.57	November 2020 .....	11,192,912.97	September 2025 .....	3,426,955.78
February 2016 .....	28,873,147.29	December 2020 .....	10,994,062.96	October 2025 .....	3,344,665.53
March 2016 .....	28,424,493.85	January 2021 .....	10,798,106.60	November 2025 .....	3,263,675.02

**Group 4 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
December 2025 .....	\$ 3,183,966.12	November 2027 .....	\$ 1,666,063.32	October 2029 .....	\$ 634,552.04
January 2026 .....	3,105,520.93	December 2027 .....	1,612,252.24	November 2029 .....	598,456.47
February 2026 .....	3,028,321.80	January 2028 .....	1,559,339.87	December 2029 .....	563,004.74
March 2026 .....	2,952,351.28	February 2028 .....	1,507,313.42	January 2030 .....	528,187.46
April 2026 .....	2,877,592.20	March 2028 .....	1,456,160.25	February 2030 .....	493,995.39
May 2026 .....	2,804,027.57	April 2028 .....	1,405,867.90	March 2030 .....	460,419.40
June 2026 .....	2,731,640.66	May 2028 .....	1,356,424.07	April 2030 .....	427,450.48
July 2026 .....	2,660,414.94	June 2028 .....	1,307,816.63	May 2030 .....	395,079.73
August 2026 .....	2,590,334.11	July 2028 .....	1,260,033.60	June 2030 .....	363,298.41
September 2026 .....	2,521,382.10	August 2028 .....	1,213,063.19	July 2030 .....	332,097.87
October 2026 .....	2,453,543.02	September 2028 .....	1,166,893.73	August 2030 .....	301,469.56
November 2026 .....	2,386,801.22	October 2028 .....	1,121,513.74	September 2030 .....	271,405.10
December 2026 .....	2,321,141.25	November 2028 .....	1,076,911.86	October 2030 .....	241,896.16
January 2027 .....	2,256,547.85	December 2028 .....	1,033,076.91	November 2030 .....	212,934.57
February 2027 .....	2,193,005.99	January 2029 .....	989,997.86	December 2030 .....	184,512.26
March 2027 .....	2,130,500.83	February 2029 .....	947,663.81	January 2031 .....	156,621.25
April 2027 .....	2,069,017.71	March 2029 .....	906,064.01	February 2031 .....	129,253.68
May 2027 .....	2,008,542.19	April 2029 .....	865,187.88	March 2031 .....	102,401.82
June 2027 .....	1,949,060.01	May 2029 .....	825,024.94	April 2031 .....	76,058.01
July 2027 .....	1,890,557.09	June 2029 .....	785,564.89	May 2031 .....	50,214.71
August 2027 .....	1,833,019.57	July 2029 .....	746,797.55	June 2031 .....	24,864.49
September 2027 .....	1,776,433.75	August 2029 .....	708,712.88	July 2031 and thereafter .....	0.00
October 2027 .....	1,720,786.11	September 2029 .....	671,300.96		

**HA 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 August 2002 .....	\$18,948,000.00	August 2003 .....	\$13,522,331.24	September 2004 .....	\$ 5,689,461.80
September 2002 .....	18,592,593.16	September 2003 .....	12,960,977.23	October 2004 .....	5,094,263.98
October 2002 .....	18,219,025.69	October 2003 .....	12,383,867.04	November 2004 .....	4,502,056.74
November 2002 .....	17,827,448.91	November 2003 .....	11,791,255.33	December 2004 .....	3,912,824.66
December 2002 .....	17,418,023.46	December 2003 .....	11,183,404.31	January 2005 .....	3,326,552.39
January 2003 .....	16,990,919.18	January 2004 .....	10,560,583.57	February 2005 .....	2,743,224.64
February 2003 .....	16,546,315.04	February 2004 .....	9,940,895.92	March 2005 .....	2,162,826.24
March 2003 .....	16,084,399.00	March 2004 .....	9,324,325.21	April 2005 .....	1,585,342.06
April 2003 .....	15,605,367.87	April 2004 .....	8,710,855.35	May 2005 .....	1,010,757.06
May 2003 .....	15,109,427.20	May 2004 .....	8,100,470.34	June 2005 .....	439,056.29
June 2003 .....	14,596,791.12	June 2004 .....	7,493,154.28	July 2005 and thereafter .....	0.00
July 2003 .....	14,067,682.18	July 2004 .....	6,888,891.32		
		August 2004 .....	6,287,665.72		

**HB 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 2005 .....	\$26,798,000.00	April 2006 .....	\$21,675,444.28	March 2007 .....	\$15,871,902.46
July 2005 .....	26,668,224.87	May 2006 .....	21,134,504.34	April 2007 .....	15,360,021.26
August 2005 .....	26,102,247.98	June 2006 .....	20,596,274.98	May 2007 .....	14,850,700.65
September 2005 .....	25,539,110.89	July 2006 .....	20,060,742.23	June 2007 .....	14,343,927.41
October 2005 .....	24,978,798.96	August 2006 .....	19,527,892.16	July 2007 .....	13,839,688.38
November 2005 .....	24,421,297.60	September 2006 .....	18,997,710.92	August 2007 .....	13,337,970.49
December 2005 .....	23,866,592.30	October 2006 .....	18,470,184.74	September 2007 .....	12,838,760.71
January 2006 .....	23,314,668.64	November 2006 .....	17,945,299.91	October 2007 .....	12,342,046.09
February 2006 .....	22,765,512.26	December 2006 .....	17,423,042.80	November 2007 .....	11,847,813.76
March 2006 .....	22,219,108.87	January 2007 .....	16,903,399.84	December 2007 .....	11,356,050.88
		February 2007 .....	16,386,357.53	January 2008 .....	10,866,744.73

**HB 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 2008 .....	\$10,379,882.59	November 2008 .....	\$ 6,106,043.50	July 2009 .....	\$ 2,465,180.82
March 2008 .....	9,895,451.87	December 2008 .....	5,642,938.10	August 2009 .....	2,020,214.65
April 2008 .....	9,413,440.00	January 2009 .....	5,182,141.42	September 2009 .....	1,577,463.50
May 2008 .....	8,933,834.48	February 2009 .....	4,723,641.53	October 2009 .....	1,136,915.91
June 2008 .....	8,456,622.90	March 2009 .....	4,267,426.57	November 2009 .....	698,560.52
July 2008 .....	7,981,792.89	April 2009 .....	3,813,484.72	December 2009 .....	262,385.98
August 2008 .....	7,509,332.15	May 2009 .....	3,361,804.26	January 2010 and thereafter .....	0.00
September 2008 .....	7,039,228.44	June 2009 .....	2,912,373.50		
October 2008 .....	6,571,469.59				

**HC 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 2009 .....	\$21,709,000.00	March 2012 .....	\$11,558,897.37	June 2014 .....	\$ 4,417,415.24
January 2010 .....	21,537,381.03	April 2012 .....	11,241,141.57	July 2014 .....	4,203,446.47
February 2010 .....	21,105,534.46	May 2012 .....	10,927,975.62	August 2014 .....	3,992,612.31
March 2010 .....	20,675,835.13	June 2012 .....	10,619,335.36	September 2014 .....	3,784,868.63
April 2010 .....	20,248,271.92	July 2012 .....	10,315,157.51	October 2014 .....	3,580,171.89
May 2010 .....	19,822,833.82	August 2012 .....	10,015,379.66	November 2014 .....	3,378,479.19
June 2010 .....	19,399,509.83	September 2012 .....	9,719,940.28	December 2014 .....	3,179,748.20
July 2010 .....	18,978,289.02	October 2012 .....	9,428,778.65	January 2015 .....	2,983,937.16
August 2010 .....	18,559,160.54	November 2012 .....	9,141,834.90	February 2015 .....	2,791,004.93
September 2010 .....	18,142,113.57	December 2012 .....	8,859,050.01	March 2015 .....	2,600,910.88
October 2010 .....	17,729,688.42	January 2013 .....	8,580,365.72	April 2015 .....	2,413,615.00
November 2010 .....	17,323,173.39	February 2013 .....	8,305,724.61	May 2015 .....	2,229,077.78
December 2010 .....	16,922,486.21	March 2013 .....	8,035,070.03	June 2015 .....	2,047,260.30
January 2011 .....	16,527,545.74	April 2013 .....	7,768,346.13	July 2015 .....	1,868,124.14
February 2011 .....	16,138,271.94	May 2013 .....	7,505,497.81	August 2015 .....	1,691,631.44
March 2011 .....	15,754,585.87	June 2013 .....	7,246,470.74	September 2015 .....	1,517,744.85
April 2011 .....	15,376,409.67	July 2013 .....	6,991,211.31	October 2015 .....	1,346,427.53
May 2011 .....	15,003,666.57	August 2013 .....	6,739,666.70	November 2015 .....	1,177,643.15
June 2011 .....	14,636,280.82	September 2013 .....	6,491,784.76	December 2015 .....	1,011,355.91
July 2011 .....	14,274,177.74	October 2013 .....	6,247,514.10	January 2016 .....	847,530.46
August 2011 .....	13,917,283.64	November 2013 .....	6,006,804.01	February 2016 .....	686,131.98
September 2011 .....	13,565,525.88	December 2013 .....	5,769,604.50	March 2016 .....	527,126.11
October 2011 .....	13,218,832.79	January 2014 .....	5,535,866.26	April 2016 .....	370,478.97
November 2011 .....	12,877,133.70	February 2014 .....	5,305,540.66	May 2016 .....	216,157.13
December 2011 .....	12,540,358.88	March 2014 .....	5,078,579.73	June 2016 .....	64,127.66
January 2012 .....	12,208,439.61	April 2014 .....	4,854,936.18	July 2016 and thereafter .....	0.00
February 2012 .....	11,881,308.06	May 2014 .....	4,634,563.35		

**HD 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 2016 .....	\$8,999,000.00	March 2017 .....	\$7,792,803.00	January 2018 .....	\$6,569,471.56
July 2016 .....	8,913,358.07	April 2017 .....	7,661,982.25	February 2018 .....	6,457,028.75
August 2016 .....	8,765,816.30	May 2017 .....	7,533,120.17	March 2018 .....	6,346,282.69
September 2016 .....	8,620,470.75	June 2017 .....	7,406,188.91	April 2018 .....	6,237,209.15
October 2016 .....	8,477,290.27	July 2017 .....	7,281,160.98	May 2018 .....	6,129,784.23
November 2016 .....	8,336,244.12	August 2017 .....	7,158,009.27	June 2018 .....	6,023,984.36
December 2016 .....	8,197,302.00	September 2017 .....	7,036,707.06	July 2018 .....	5,919,786.31
January 2017 .....	8,060,434.02	October 2017 .....	6,917,228.00	August 2018 .....	5,817,167.16
February 2017 .....	7,925,610.71	November 2017 .....	6,799,546.09	September 2018 .....	5,716,104.31
		December 2017 .....	6,683,635.70	October 2018 .....	5,616,575.48

**HD 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>
November 2018 .....	\$5,518,558.71	March 2023 .....	\$2,051,521.37	June 2027 .....	\$ 577,979.12
December 2018 .....	5,422,032.32	April 2023 .....	2,008,972.34	July 2027 .....	560,096.03
January 2019 .....	5,326,974.95	May 2023 .....	1,967,110.04	August 2027 .....	542,530.77
February 2019 .....	5,233,365.53	June 2023 .....	1,925,924.36	September 2027 .....	525,278.50
March 2019 .....	5,141,183.30	July 2023 .....	1,885,405.32	October 2027 .....	508,334.40
April 2019 .....	5,050,407.76	August 2023 .....	1,845,543.11	November 2027 .....	491,693.75
May 2019 .....	4,961,018.71	September 2023 .....	1,806,328.02	December 2027 .....	475,351.89
June 2019 .....	4,872,996.25	October 2023 .....	1,767,750.51	January 2028 .....	459,304.23
July 2019 .....	4,786,320.72	November 2023 .....	1,729,801.15	February 2028 .....	443,546.24
August 2019 .....	4,700,972.77	December 2023 .....	1,692,470.66	March 2028 .....	428,073.45
September 2019 .....	4,616,933.30	January 2024 .....	1,655,749.88	April 2028 .....	412,881.48
October 2019 .....	4,534,183.48	February 2024 .....	1,619,629.79	May 2028 .....	397,965.99
November 2019 .....	4,452,704.74	March 2024 .....	1,584,101.50	June 2028 .....	383,322.70
December 2019 .....	4,372,478.77	April 2024 .....	1,549,156.22	July 2028 .....	368,947.41
January 2020 .....	4,293,487.53	May 2024 .....	1,514,785.31	August 2028 .....	354,835.97
February 2020 .....	4,215,713.20	June 2024 .....	1,480,980.25	September 2028 .....	340,984.28
March 2020 .....	4,139,138.25	July 2024 .....	1,447,732.64	October 2028 .....	327,388.33
April 2020 .....	4,063,745.36	August 2024 .....	1,415,034.18	November 2028 .....	314,044.13
May 2020 .....	3,989,517.48	September 2024 .....	1,382,876.71	December 2028 .....	300,947.78
June 2020 .....	3,916,437.76	October 2024 .....	1,351,252.18	January 2029 .....	288,095.41
July 2020 .....	3,844,489.63	November 2024 .....	1,320,152.66	February 2029 .....	275,483.23
August 2020 .....	3,773,656.72	December 2024 .....	1,289,570.31	March 2029 .....	263,107.49
September 2020 .....	3,703,922.90	January 2025 .....	1,259,497.42	April 2029 .....	250,964.50
October 2020 .....	3,635,272.27	February 2025 .....	1,229,926.39	May 2029 .....	239,050.61
November 2020 .....	3,567,689.15	March 2025 .....	1,200,849.73	June 2029 .....	227,362.26
December 2020 .....	3,501,158.07	April 2025 .....	1,172,260.04	July 2029 .....	215,895.89
January 2021 .....	3,435,663.79	May 2025 .....	1,144,150.03	August 2029 .....	204,648.03
February 2021 .....	3,371,191.28	June 2025 .....	1,116,512.54	September 2029 .....	193,615.24
March 2021 .....	3,307,725.70	July 2025 .....	1,089,340.47	October 2029 .....	182,794.15
April 2021 .....	3,245,252.45	August 2025 .....	1,062,626.86	November 2029 .....	172,181.43
May 2021 .....	3,183,757.13	September 2025 .....	1,036,364.82	December 2029 .....	161,773.79
June 2021 .....	3,123,225.51	October 2025 .....	1,010,547.57	January 2030 .....	151,567.98
July 2021 .....	3,063,643.59	November 2025 .....	985,168.43	February 2030 .....	141,560.84
August 2021 .....	3,004,997.56	December 2025 .....	960,220.81	March 2030 .....	131,749.21
September 2021 .....	2,947,273.81	January 2026 .....	935,698.22	April 2030 .....	122,129.99
October 2021 .....	2,890,458.89	February 2026 .....	911,594.25	May 2030 .....	112,700.14
November 2021 .....	2,834,539.59	March 2026 .....	887,902.59	June 2030 .....	103,456.65
December 2021 .....	2,779,502.83	April 2026 .....	864,617.02	July 2030 .....	94,396.56
January 2022 .....	2,725,335.75	May 2026 .....	841,731.41	August 2030 .....	85,516.95
February 2022 .....	2,672,025.67	June 2026 .....	819,239.72	September 2030 .....	76,814.93
March 2022 .....	2,619,560.07	July 2026 .....	797,135.98	October 2030 .....	68,287.69
April 2022 .....	2,567,926.61	August 2026 .....	775,414.33	November 2030 .....	59,932.42
May 2022 .....	2,517,113.14	September 2026 .....	754,068.98	December 2030 .....	51,746.37
June 2022 .....	2,467,107.67	October 2026 .....	733,094.22	January 2031 .....	43,726.83
July 2022 .....	2,417,898.37	November 2026 .....	712,484.42	February 2031 .....	35,871.13
August 2022 .....	2,369,473.58	December 2026 .....	692,234.05	March 2031 .....	28,176.64
September 2022 .....	2,321,821.82	January 2027 .....	672,337.63	April 2031 .....	20,640.76
October 2022 .....	2,274,931.76	February 2027 .....	652,789.79	May 2031 .....	13,260.94
November 2022 .....	2,228,792.22	March 2027 .....	633,585.21	June 2031 .....	6,034.66
December 2022 .....	2,183,392.19	April 2027 .....	614,718.67	July 2031 and thereafter .....	0.00
January 2023 .....	2,138,720.82	May 2027 .....	596,185.00		
February 2023 .....	2,094,767.40				

***GX and XG Classes 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 .....	\$10,000,000.00	October 2003 .....	\$ 6,018,209.95	November 2005 .....	\$ 2,091,478.75
October 2001 .....	9,903,220.18	November 2003 .....	5,837,252.77	December 2005 .....	1,970,463.54
November 2001 .....	9,789,327.17	December 2003 .....	5,652,270.22	January 2006 .....	1,851,990.91
December 2001 .....	9,658,361.93	January 2004 .....	5,463,510.79	February 2006 .....	1,736,030.19
January 2002 .....	9,510,381.12	February 2004 .....	5,278,097.02	March 2006 .....	1,622,551.01
February 2002 .....	9,345,457.18	March 2004 .....	5,095,989.82	April 2006 .....	1,511,523.34
March 2002 .....	9,163,678.28	April 2004 .....	4,917,150.48	May 2006 .....	1,402,917.47
April 2002 .....	8,965,148.30	May 2004 .....	4,741,540.70	June 2006 .....	1,296,703.98
May 2002 .....	8,749,986.74	June 2004 .....	4,569,122.59	July 2006 .....	1,192,853.78
June 2002 .....	8,518,328.66	July 2004 .....	4,399,858.66	August 2006 .....	1,091,338.08
July 2002 .....	8,270,324.58	August 2004 .....	4,233,711.78	September 2006 .....	992,128.42
August 2002 .....	8,006,140.32	September 2004 .....	4,070,645.26	October 2006 .....	895,196.59
September 2002 .....	7,903,660.26	October 2004 .....	3,910,622.74	November 2006 .....	800,514.74
October 2002 .....	7,794,457.23	November 2004 .....	3,753,608.28	December 2006 .....	708,055.27
November 2002 .....	7,678,666.29	December 2004 .....	3,599,566.30	January 2007 .....	617,790.90
December 2002 .....	7,556,432.35	January 2005 .....	3,448,461.58	February 2007 .....	529,694.62
January 2003 .....	7,427,910.01	February 2005 .....	3,300,259.31	March 2007 .....	443,739.72
February 2003 .....	7,293,263.29	March 2005 .....	3,154,925.01	April 2007 .....	359,899.77
March 2003 .....	7,152,665.46	April 2005 .....	3,012,424.56	May 2007 .....	278,148.63
April 2003 .....	7,006,298.71	May 2005 .....	2,872,724.22	June 2007 .....	198,460.43
May 2003 .....	6,854,353.93	June 2005 .....	2,735,790.60	July 2007 .....	120,809.57
June 2003 .....	6,697,030.40	July 2005 .....	2,601,590.65	August 2007 .....	45,170.74
July 2003 .....	6,534,535.45	August 2005 .....	2,470,091.67	September 2007 and thereafter .....	0.00
August 2003 .....	6,367,084.21	September 2005 .....	2,341,261.31		
September 2003 .....	6,194,899.18	October 2005 .....	2,215,067.56		

***Group 5 MBS Specified Balances***

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
Initial Balance .....	\$112,125,000.00	November 2003 .....	\$ 91,811,596.52	January 2006 .....	\$ 62,819,434.15
October 2001 .....	111,891,759.35	December 2003 .....	90,531,984.14	February 2006 .....	61,901,634.32
November 2001 .....	111,611,044.66	January 2004 .....	89,225,984.25	March 2006 .....	60,996,737.70
December 2001 .....	111,282,969.86	February 2004 .....	87,938,227.62	April 2006 .....	60,104,566.46
January 2002 .....	110,907,709.29	March 2004 .....	86,668,463.66	May 2006 .....	59,224,945.19
February 2002 .....	110,485,497.89	April 2004 .....	85,416,445.23	June 2006 .....	58,357,700.85
March 2002 .....	110,016,631.21	May 2004 .....	84,181,928.51	July 2006 .....	57,502,662.80
April 2002 .....	109,501,465.28	June 2004 .....	82,964,673.02	August 2006 .....	56,659,662.69
May 2002 .....	108,940,416.43	July 2004 .....	81,764,441.56	September 2006 .....	55,828,534.49
June 2002 .....	108,333,960.83	August 2004 .....	80,581,000.15	October 2006 .....	55,009,114.43
July 2002 .....	107,682,634.09	September 2004 .....	79,414,117.98	November 2006 .....	54,201,240.97
August 2002 .....	106,987,030.58	October 2004 .....	78,263,567.42	December 2006 .....	53,404,754.77
September 2002 .....	106,247,802.69	November 2004 .....	77,129,123.91	January 2007 .....	52,619,498.68
October 2002 .....	105,465,659.93	December 2004 .....	76,010,565.95	February 2007 .....	51,845,317.68
November 2002 .....	104,641,367.96	January 2005 .....	74,907,675.07	March 2007 .....	51,082,058.86
December 2002 .....	103,775,747.41	February 2005 .....	73,820,235.76	April 2007 .....	50,329,571.41
January 2003 .....	102,869,672.62	March 2005 .....	72,748,035.47	May 2007 .....	49,587,706.59
February 2003 .....	101,924,070.32	April 2005 .....	71,690,864.51	June 2007 .....	48,856,317.66
March 2003 .....	100,939,918.01	May 2005 .....	70,648,516.08	July 2007 .....	48,135,259.90
April 2003 .....	99,918,242.47	June 2005 .....	69,620,786.17	August 2007 .....	47,424,390.57
May 2003 .....	98,860,117.93	July 2005 .....	68,607,473.58	September 2007 .....	46,723,568.87
June 2003 .....	97,766,664.26	August 2005 .....	67,608,379.82	October 2007 .....	46,032,655.93
July 2003 .....	96,639,045.06	September 2005 .....	66,623,309.12	November 2007 .....	45,351,514.77
August 2003 .....	95,478,465.55	October 2005 .....	65,652,068.38	December 2007 .....	44,680,010.29
September 2003 .....	94,286,170.46	November 2005 .....	64,694,467.13	January 2008 .....	44,018,009.22
October 2003 .....	93,063,441.80	December 2005 .....	63,750,317.49	February 2008 .....	43,365,380.12

**Group 5 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
March 2008	\$ 42,721,993.34	January 2013	\$ 17,580,406.28	November 2017	\$ 6,800,586.65
April 2008	42,087,721.03	February 2013	17,305,765.17	December 2017	6,684,676.27
May 2008	41,462,437.04	March 2013	17,035,110.60	January 2018	6,570,512.13
June 2008	40,846,016.97	April 2013	16,768,386.70	February 2018	6,458,069.32
July 2008	40,238,338.13	May 2013	16,505,538.38	March 2018	6,347,323.26
August 2008	39,639,279.48	June 2013	16,246,511.30	April 2018	6,238,249.72
September 2008	39,048,721.67	July 2013	15,991,251.88	May 2018	6,130,824.80
October 2008	38,466,546.94	August 2013	15,739,707.26	June 2018	6,025,024.93
November 2008	37,892,639.16	September 2013	15,491,825.32	July 2018	5,920,826.88
December 2008	37,326,883.81	October 2013	15,247,554.66	August 2018	5,818,207.72
January 2009	36,769,167.89	November 2013	15,006,844.58	September 2018	5,717,144.88
February 2009	36,219,379.99	December 2013	14,769,645.07	October 2018	5,617,616.05
March 2009	35,677,410.20	January 2014	14,535,906.83	November 2018	5,519,599.27
April 2009	35,143,150.10	February 2014	14,305,581.23	December 2018	5,423,072.88
May 2009	34,616,492.79	March 2014	14,078,620.30	January 2019	5,328,015.52
June 2009	34,097,332.81	April 2014	13,854,976.74	February 2019	5,234,406.10
July 2009	33,585,566.14	May 2014	13,634,603.91	March 2019	5,142,223.86
August 2009	33,081,090.19	June 2014	13,417,455.80	April 2019	5,051,448.32
September 2009	32,583,803.78	July 2014	13,203,487.04	May 2019	4,962,059.28
October 2009	32,093,607.11	August 2014	12,992,652.88	June 2019	4,874,036.81
November 2009	31,610,401.73	September 2014	12,784,909.19	July 2019	4,787,361.29
December 2009	31,134,090.57	October 2014	12,580,212.46	August 2019	4,702,013.34
January 2010	30,664,577.86	November 2014	12,378,519.76	September 2019	4,617,973.87
February 2010	30,201,769.16	December 2014	12,179,788.76	October 2019	4,535,224.04
March 2010	29,745,571.31	January 2015	11,983,977.73	November 2019	4,453,745.30
April 2010	29,295,892.44	February 2015	11,791,045.49	December 2019	4,373,519.34
May 2010	28,852,641.92	March 2015	11,600,951.45	January 2020	4,294,528.09
June 2010	28,415,730.39	April 2015	11,413,655.56	February 2020	4,216,753.77
July 2010	27,985,069.67	May 2015	11,229,118.35	March 2020	4,140,178.82
August 2010	27,560,572.84	June 2015	11,047,300.87	April 2020	4,064,785.93
September 2010	27,142,154.14	July 2015	10,868,164.71	May 2020	3,990,558.04
October 2010	26,729,728.98	August 2015	10,691,672.01	June 2020	3,917,478.33
November 2010	26,323,213.95	September 2015	10,517,785.41	July 2020	3,845,530.19
December 2010	25,922,526.78	October 2015	10,346,468.09	August 2020	3,774,697.28
January 2011	25,527,586.30	November 2015	10,177,683.72	September 2020	3,704,963.47
February 2011	25,138,312.50	December 2015	10,011,396.47	October 2020	3,636,312.84
March 2011	24,754,626.43	January 2016	9,847,571.03	November 2020	3,568,729.72
April 2011	24,376,450.24	February 2016	9,686,172.55	December 2020	3,502,198.64
May 2011	24,003,707.13	March 2016	9,527,166.68	January 2021	3,436,704.36
June 2011	23,636,321.39	April 2016	9,370,519.53	February 2021	3,372,231.84
July 2011	23,274,218.30	May 2016	9,216,197.70	March 2021	3,308,766.27
August 2011	22,917,324.21	June 2016	9,064,168.23	April 2021	3,246,293.02
September 2011	22,565,566.45	July 2016	8,914,398.63	May 2021	3,184,797.69
October 2011	22,218,873.36	August 2016	8,766,856.86	June 2021	3,124,266.07
November 2011	21,877,174.26	September 2016	8,621,511.32	July 2021	3,064,684.16
December 2011	21,540,399.45	October 2016	8,478,330.84	August 2021	3,006,038.13
January 2012	21,208,480.17	November 2016	8,337,284.69	September 2021	2,948,314.37
February 2012	20,881,348.63	December 2016	8,198,342.57	October 2021	2,891,499.46
March 2012	20,558,937.93	January 2017	8,061,474.58	November 2021	2,835,580.15
April 2012	20,241,182.14	February 2017	7,926,651.27	December 2021	2,780,543.39
May 2012	19,928,016.19	March 2017	7,793,843.57	January 2022	2,726,376.32
June 2012	19,619,375.92	April 2017	7,663,022.81	February 2022	2,673,066.23
July 2012	19,315,198.07	May 2017	7,534,160.74	March 2022	2,620,600.63
August 2012	19,015,420.23	June 2017	7,407,229.48	April 2022	2,568,967.18
September 2012	18,719,980.84	July 2017	7,282,201.54	May 2022	2,518,153.71
October 2012	18,428,819.21	August 2017	7,159,049.84	June 2022	2,468,148.23
November 2012	18,141,875.47	September 2017	7,037,747.63	July 2022	2,418,938.93
December 2012	17,859,090.57	October 2017	6,918,268.56	August 2022	2,370,514.15

**Group 5 (Continued)**

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
September 2022.....	\$ 2,322,862.39	September 2025.....	\$ 1,037,405.39	September 2028.....	\$ 342,024.85
October 2022 .....	2,275,972.32	October 2025 .....	1,011,588.14	October 2028 .....	328,428.89
November 2022 .....	2,229,832.78	November 2025 .....	986,209.00	November 2028 .....	315,084.70
December 2022 .....	2,184,432.76	December 2025 .....	961,261.38	December 2028 .....	301,988.34
January 2023 .....	2,139,761.38	January 2026 .....	936,738.78	January 2029 .....	289,135.98
February 2023 .....	2,095,807.96	February 2026 .....	912,634.81	February 2029 .....	276,523.80
March 2023 .....	2,052,561.94	March 2026 .....	888,943.15	March 2029 .....	264,148.06
April 2023 .....	2,010,012.90	April 2026 .....	865,657.58	April 2029 .....	252,005.06
May 2023 .....	1,968,150.60	May 2026 .....	842,771.98	May 2029 .....	240,091.18
June 2023 .....	1,926,964.92	June 2026 .....	820,280.28	June 2029 .....	228,402.82
July 2023 .....	1,886,445.89	July 2026 .....	798,176.55	July 2029 .....	216,936.45
August 2023 .....	1,846,583.67	August 2026 .....	776,454.90	August 2029 .....	205,688.59
September 2023.....	1,807,368.59	September 2026.....	755,109.54	September 2029.....	194,655.81
October 2023 .....	1,768,791.07	October 2026 .....	734,134.78	October 2029 .....	183,834.72
November 2023 .....	1,730,841.72	November 2026 .....	713,524.98	November 2029 .....	173,221.99
December 2023 .....	1,693,511.23	December 2026 .....	693,274.61	December 2029 .....	162,814.35
January 2024 .....	1,656,790.45	January 2027 .....	673,378.20	January 2030 .....	152,608.55
February 2024 .....	1,620,670.36	February 2027 .....	653,830.36	February 2030 .....	142,601.40
March 2024 .....	1,585,142.06	March 2027 .....	634,625.78	March 2030 .....	132,789.77
April 2024 .....	1,550,196.78	April 2027 .....	615,759.24	April 2030 .....	123,170.56
May 2024 .....	1,515,825.88	May 2027 .....	597,225.57	May 2030 .....	113,740.71
June 2024 .....	1,482,020.82	June 2027 .....	579,019.69	June 2030 .....	104,497.22
July 2024 .....	1,448,773.20	July 2027 .....	561,136.59	July 2030 .....	95,437.13
August 2024 .....	1,416,074.74	August 2027 .....	543,571.34	August 2030 .....	86,557.51
September 2024.....	1,383,917.28	September 2027.....	526,319.06	September 2030.....	77,855.50
October 2024 .....	1,352,292.75	October 2027 .....	509,374.96	October 2030 .....	69,328.25
November 2024 .....	1,321,193.22	November 2027 .....	492,734.31	November 2030 .....	60,972.98
December 2024 .....	1,290,610.87	December 2027 .....	476,392.45	December 2030 .....	52,786.93
January 2025 .....	1,260,537.99	January 2028 .....	460,344.79	January 2031 .....	44,767.39
February 2025 .....	1,230,966.96	February 2028 .....	444,586.80	February 2031 .....	36,911.69
March 2025 .....	1,201,890.29	March 2028 .....	429,114.02	March 2031 .....	29,217.20
April 2025 .....	1,173,300.60	April 2028 .....	413,922.05	April 2031 .....	21,681.32
May 2025 .....	1,145,190.60	May 2028 .....	399,006.55	May 2031 .....	14,301.50
June 2025 .....	1,117,553.10	June 2028 .....	384,363.27	June 2031 .....	7,075.22
July 2025 .....	1,090,381.04	July 2028 .....	369,987.98	July 2031 and thereafter .....	0.00
August 2025 .....	1,063,667.43	August 2028 .....	355,876.53		

**SY 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 .....	\$32,270,353.00	February 2003 .....	\$24,840,386.75	July 2004 .....	\$17,944,100.31
October 2001 .....	31,984,931.02	March 2003 .....	24,507,486.11	August 2004 .....	17,544,179.34
November 2001 .....	31,651,573.30	April 2003 .....	24,160,738.08	September 2004.....	17,151,144.83
December 2001 .....	31,270,392.89	May 2003 .....	23,800,565.21	October 2004 .....	16,764,922.95
January 2002 .....	30,841,542.05	June 2003 .....	23,427,408.86	November 2004 .....	16,385,440.54
February 2002 .....	30,365,212.33	July 2003 .....	23,041,728.36	December 2004 .....	16,012,625.17
March 2002 .....	29,841,634.51	August 2003 .....	22,644,000.52	January 2005 .....	15,646,405.08
April 2002 .....	29,271,078.44	September 2003.....	22,234,718.82	February 2005 .....	15,286,709.18
May 2002 .....	28,653,853.01	October 2003 .....	21,814,392.75	March 2005 .....	14,933,467.07
June 2002 .....	27,990,305.82	November 2003 .....	21,383,547.02	April 2005 .....	14,586,609.01
July 2002 .....	27,280,823.01	December 2003 .....	20,942,720.80	May 2005 .....	14,246,065.93
August 2002 .....	26,525,828.89	January 2004 .....	20,492,466.86	June 2005 .....	13,911,769.43
September 2002.....	26,283,769.22	February 2004 .....	20,049,636.42	July 2005 .....	13,583,651.72
October 2002 .....	26,025,750.24	March 2004 .....	19,614,150.54	August 2005 .....	13,261,645.71
November 2002 .....	25,752,071.03	April 2004 .....	19,185,931.07	September 2005.....	12,945,684.89
December 2002 .....	25,463,052.45	May 2004 .....	18,764,900.55	October 2005 .....	12,635,703.45
January 2003 .....	25,159,036.68	June 2004 .....	18,350,982.30	November 2005 .....	12,331,636.15

***SY 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>
December 2005 .....	\$12,033,418.40	December 2008 .....	\$ 4,696,164.82	November 2011 .....	\$ 2,206,741.98
January 2006 .....	11,740,986.23	January 2009 .....	4,574,178.99	December 2011 .....	2,148,601.35
February 2006 .....	11,454,276.27	February 2009 .....	4,455,998.31	January 2012 .....	2,089,595.57
March 2006 .....	11,173,225.75	March 2009 .....	4,341,578.52	February 2012 .....	2,029,756.17
April 2006 .....	10,897,772.53	April 2009 .....	4,230,875.85	March 2012 .....	1,969,114.04
May 2006 .....	10,627,855.04	May 2009 .....	4,123,846.91	April 2012 .....	1,907,699.45
June 2006 .....	10,363,412.29	June 2009 .....	4,020,448.73	May 2012 .....	1,845,542.02
July 2006 .....	10,104,383.92	July 2009 .....	3,920,638.82	June 2012 .....	1,782,670.79
August 2006 .....	9,850,710.08	August 2009 .....	3,824,375.03	July 2012 .....	1,719,114.15
September 2006 .....	9,602,331.56	September 2009 .....	3,731,615.69	August 2012 .....	1,654,899.97
October 2006 .....	9,359,189.68	October 2009 .....	3,642,319.48	September 2012 .....	1,590,055.47
November 2006 .....	9,121,226.34	November 2009 .....	3,556,445.56	October 2012 .....	1,524,607.34
December 2006 .....	8,888,384.00	December 2009 .....	3,473,953.42	November 2012 .....	1,458,581.70
January 2007 .....	8,660,605.65	January 2010 .....	3,394,802.98	December 2012 .....	1,392,004.11
February 2007 .....	8,437,834.84	February 2010 .....	3,318,954.55	January 2013 .....	1,324,899.59
March 2007 .....	8,220,015.70	March 2010 .....	3,246,368.85	February 2013 .....	1,257,292.62
April 2007 .....	8,007,092.85	April 2010 .....	3,177,837.36	March 2013 .....	1,189,207.21
May 2007 .....	7,799,011.44	May 2010 .....	3,114,432.96	April 2013 .....	1,120,666.78
June 2007 .....	7,595,717.21	June 2010 .....	3,056,079.39	May 2013 .....	1,051,694.28
July 2007 .....	7,397,156.34	July 2010 .....	3,002,701.33	June 2013 .....	982,312.17
August 2007 .....	7,203,275.61	August 2010 .....	2,954,224.41	July 2013 .....	912,542.42
September 2007 .....	7,014,022.26	September 2010 .....	2,910,575.10	August 2013 .....	842,406.50
October 2007 .....	6,829,344.06	October 2010 .....	2,868,246.87	September 2013 .....	771,925.46
November 2007 .....	6,649,189.28	November 2010 .....	2,824,537.65	October 2013 .....	701,119.82
December 2007 .....	6,473,506.69	December 2010 .....	2,779,489.27	November 2013 .....	630,009.68
January 2008 .....	6,302,245.59	January 2011 .....	2,733,142.74	December 2013 .....	558,614.72
February 2008 .....	6,135,355.70	February 2011 .....	2,685,538.26	January 2014 .....	486,954.13
March 2008 .....	5,972,787.29	March 2011 .....	2,636,715.25	February 2014 .....	415,046.72
April 2008 .....	5,814,491.09	April 2011 .....	2,586,712.33	March 2014 .....	342,910.82
May 2008 .....	5,660,418.32	May 2011 .....	2,535,567.36	April 2014 .....	270,564.40
June 2008 .....	5,510,520.64	June 2011 .....	2,483,317.46	May 2014 .....	198,025.00
July 2008 .....	5,364,750.23	July 2011 .....	2,429,999.01	June 2014 .....	125,309.75
August 2008 .....	5,223,059.69	August 2011 .....	2,375,647.66	July 2014 .....	52,435.39
September 2008 .....	5,085,402.12	September 2011 .....	2,320,298.33	August 2014 and thereafter .....	0.00
October 2008 .....	4,951,731.05	October 2011 .....	2,263,985.26		
November 2008 .....	4,822,000.47				

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PROSPECTUS SUPPLEMENT

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**LEHMAN BROTHERS**

August 14, 2001

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