

**\$1,000,000,000**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2001-53  
(Group 2 Classes Only)**

**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, 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 and

a non-interest bearing cash deposit of \$391,236.

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

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
TH(1) .....	2	\$395,147,077	SCH	5.25%	FIX	313921BN7	February 2030
TF(1) .....	2	246,966,923	SCH	(2)	FLT	313921BP2	February 2030
TS(1) .....	2	246,966,923(3)	NTL	(2)	INV/IO	313921BQ0	February 2030
ET(1) .....	2	26,486,000	SCH	(4)	PO	313921BR8	October 2031
TI(1) .....	2	26,486,000(3)	NTL	6.50	FIX/IO	313921BS6	October 2031
FA .....	2	198,087,500	SUP	(2)	FLT	313921BT4	October 2031
NA(1) .....	2	30,000,000	SUP	(4)	PO	313921BU1	December 2030
NB(1) .....	2	15,712,500	SUP	(4)	PO	313921BV9	October 2031
UA(1) .....	2	130,000,000(3)	NTL	(2)	INV/IO	313921BW7	December 2030
UB(1) .....	2	68,087,500(3)	NTL	(2)	INV/IO	313921BX5	October 2031
MF(1) .....	2	29,200,000	SCH	(2)	FLT	313921BY3	June 2031
MS(1) .....	2	29,200,000(3)	NTL	(2)	INV/IO	313921BZ0	June 2031
ML(1) .....	2	58,400,000	SCH	5.50	FIX	313921CA4	June 2031

(1) Exchangeable classes.

(2) Based on LIBOR.

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

(4) Principal only classes.

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 NC, UC, WA, WB, SA, TL, TA, TK, TJ, TG, MG, TC, CL, CA, CK, CJ, CG, DK, DJ, DG, CF and CS Classes are the RCR classes, as further described in this prospectus supplement.

Only the classes listed in the chart above are offered by this prospectus supplement. Certain other classes representing interests in the REMIC Trust will be offered by one or more separate prospectus supplements.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date for the certificates offered by this prospectus supplement to be September 19, 2001.

**Carefully consider the risk factors starting on page S-7 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.

**Salomon Smith Barney**

The date of this Prospectus Supplement is August 17, 2001.

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	STRUCTURING ASSUMPTIONS .....	S-13
<b>REFERENCE SHEET</b> .....	S- 4	<i>Pricing Assumptions</i> .....	S-13
<b>ADDITIONAL RISK FACTORS</b> ...	S- 7	<i>Prepayment Assumptions</i> .....	S-13
<b>DESCRIPTION OF THE</b>		<i>Structuring Range</i> .....	S-14
<b>CERTIFICATES</b> .....	S- 8	<i>Initial Effective Ranges</i> .....	S-14
GENERAL .....	S- 8	YIELD TABLES .....	S-15
<i>Structure</i> .....	S- 8	<i>General</i> .....	S-15
<i>Fannie Mae Guaranty</i> .....	S- 8	<i>The Inverse Floating Rate Classes</i> .....	S-15
<i>Characteristics of Certificates</i> .....	S- 9	<i>The TI Class</i> .....	S-18
<i>Authorized Denominations</i> .....	S- 9	<i>The Principal Only Classes</i> .....	S-19
<i>Distribution Dates</i> .....	S- 9	WEIGHTED AVERAGE LIVES OF THE	
<i>Record Date</i> .....	S- 9	CERTIFICATES .....	S-19
<i>Class Factors</i> .....	S- 9	DECREMENT TABLES .....	S-21
<i>Optional Termination</i> .....	S- 9	<b>CERTAIN ADDITIONAL</b>	
COMBINATION AND RECOMBINATION	S- 9	<b>FEDERAL INCOME TAX</b>	
<i>General</i> .....	S- 9	<b>CONSEQUENCES</b> .....	S-23
<i>Procedures</i> .....	S- 9	REMIC ELECTION AND SPECIAL TAX	
<i>Additional Considerations</i> .....	S-10	ATTRIBUTES .....	S-23
THE MBS .....	S-10	TAXATION OF BENEFICIAL OWNERS	
FINAL DATA STATEMENT .....	S-10	OF REGULAR CERTIFICATES .....	S-23
DISTRIBUTIONS OF INTEREST .....	S-11	TAXATION OF BENEFICIAL OWNERS	
<i>Categories of Classes</i> .....	S-11	OF RCR CERTIFICATES .....	S-23
<i>General</i> .....	S-11	<i>General</i> .....	S-23
<i>Interest Accrual Periods</i> .....	S-11	<i>Combination RCR Classes</i> .....	S-24
<i>Notional Classes</i> .....	S-12	<i>Exchanges</i> .....	S-24
<i>Floating Rate and Inverse Floating</i>		<b>PLAN OF DISTRIBUTION</b> .....	S-24
<i>Rate Classes</i> .....	S-12	<i>General</i> .....	S-24
CALCULATION OF LIBOR .....	S-12	<i>Increase in Certificates</i> .....	S-24
DISTRIBUTIONS OF PRINCIPAL .....	S-12	<b>LEGAL MATTERS</b> .....	S-24
<i>Categories of Classes</i> .....	S-12	<b>SCHEDULE 1</b> .....	A- 1
<i>Group 2 Principal Distribution</i>		<b>PRINCIPAL BALANCE</b>	
<i>Amount</i> .....	S-13	<b>SCHEDULES</b> .....	B- 1

## 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 Guaranteed REMIC Pass-Through Certificates dated September 18, 1998 (the “REMIC Prospectus”);
- our Prospectus for 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 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).

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

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

Salomon Smith Barney Inc.  
Prospectus Department  
Brooklyn Army Terminal  
140 58th Street, Suite 8-G  
Brooklyn, New York 11220  
(telephone 718-765-6732).

## 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.

### 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>
\$1,000,000,000	360	357	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 distributions 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 19, 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 Certificates

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

### Exchanging Certificates Through Combination and Recombination

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

### Interest Rates

During each interest accrual period, the fixed rate classes will bear interest at the applicable annual interest rates listed on the cover 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>
TF .....	4.00000%	8.50000%	0.4%	LIBOR + 40 basis points
TS .....	4.50000%	8.10000%	0.0%	8.1% – LIBOR
FA .....	4.80000%	8.00000%	1.2%	LIBOR + 120 basis points
UA .....	3.20000%	6.80000%	0.0%	6.8% – LIBOR
UB .....	3.20000%	6.80000%	0.0%	6.8% – LIBOR
MF .....	4.00000%	8.50000%	0.4%	LIBOR + 40 basis points
MS .....	4.50000%	8.10000%	0.0%	8.1% – LIBOR
UC .....	3.20000%	6.80000%	0.0%	6.8% – LIBOR
WA .....	13.86666%	29.46666%	0.0%	$29.46666\% - (4.33333333 \times \text{LIBOR})$
WB .....	13.86666%	29.46666%	0.0%	$29.46666\% - (4.33333333 \times \text{LIBOR})$
SA .....	13.86666%	29.46666%	0.0%	$29.46666\% - (4.33333333 \times \text{LIBOR})$
CF .....	4.00000%	8.50000%	0.4%	LIBOR + 40 basis points
CS .....	4.50000%	8.10000%	0.0%	8.1% – LIBOR

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

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

### Notional Classes

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

<u>Class</u>	
TS .....	100% of the TF Class
TI .....	100% of the ET Class
UA .....	433.333333334% of the NA Class
UB .....	433.333333334% of the NB Class
MS .....	100% of the MF Class
UC .....	433.333333334% of the NA and NB Classes
CS .....	100% of the MF and TF Classes

### Distributions of Principal

#### *Group 2 Principal Distribution Amount*

1. To the TH and TF Classes, pro rata, to their Scheduled Balances.
2. To the ML and MF Classes, pro rata, to their Scheduled Balances.
3. To the ET Class to its Scheduled Balance.
4. (a) 81.25% of the remaining amount to the FA Class to zero, and  
(b) 18.75% of such remaining amount to the NA and NB Classes, in that order, to zero.
5. To the TH and TF Classes, pro rata, to zero.
6. To the ML and MF Classes, pro rata, to zero.
7. To the ET Class to zero.

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

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

<u>Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
TH, TF, TS, TL, TA, TK, TJ and TG ....	17.3	6.5	4.0	4.0	4.0	3.5
ET, TI and TC .....	27.0	17.7	16.5	16.5	16.5	13.4
FA, NC, UC and SA .....	28.7	22.8	14.8	14.7	2.4	1.7
NA, UA and WA .....	28.2	20.5	11.5	11.4	1.7	1.3
NB, UB and WB .....	29.6	27.0	21.1	21.0	3.8	2.5
MF, MS, ML and MG .....	26.2	15.0	10.5	10.5	10.5	8.5
CL, CA, CK, CJ and CG .....	18.3	7.5	4.8	4.8	4.8	4.1
DK, DJ and DG .....	18.6	7.8	5.2	5.2	5.2	4.4
CF and CS .....	18.2	7.4	4.7	4.7	4.7	4.0

\* 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 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.

*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, those 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. If you assumed 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 get 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 such term in the applicable Disclosure Documents or in the Trust Agreement.

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover (the “Trust”) pursuant to a trust agreement dated as of September 1, 2001 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates offered by this prospectus supplement (“REMIC Certificates”) pursuant to that trust agreement. We will issue the related 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 will constitute a “real estate mortgage investment conduit” (“REMIC”) under the Internal Revenue Code of 1986, as amended (the “Code”).

- The REMIC Certificates will be “regular interests” in the Trust.
- A single non-offered class will be the “residual interest” in the Trust.

The assets of the Trust underlying the Classes will consist of “regular interests” in a separate REMIC trust, the assets of which will consist of

- certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “MBS”), and
- a non-interest bearing cash deposit of \$391,236 to be used as necessary to pay the required distributions of interest on the TF, TS, MF, MS Classes and the related RCR Certificates on the initial Distribution Date.

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 herein.

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

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

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 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.

*Authorized Denominations.* We will issue the Certificates in minimum denominations of \$1,000 and whole dollar increments.

*Distribution Dates.* We will make monthly payments on the Certificates on the 25th day of each month (or, if the 25th 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 in the month after we issue the Certificates.

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

*Class Factors.* On or shortly after the eleventh calendar day of each month, we will publish a factor (carried to eight decimal places) for each Class of Certificates. When the factor is multiplied by the original principal balance (or notional principal balance) of a Certificate of that 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.

*Optional Termination.* We will not terminate 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 TH, TF, TS, ET, TI, NA, NB, UA, UB, MF, MS and ML 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 in 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 such 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 such 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 will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The MBS will provide that principal and interest on the related Mortgage Loans will be passed through monthly, beginning in the month after we issue the MBS. The Mortgage Loans underlying the MBS will be conventional Level Payment Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans will have original maturities of up to 30 years. 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:

Aggregate Unpaid Principal Balance .....	\$1,000,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (per annum percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	357 months
Approximate Weighted Average WALA (Weighted Average Loan Age) .....	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>
Fixed Rate	TH, TI and ML
Floating Rate	TF, FA and MF
Inverse Floating Rate	TS, UA, UB and MS
Interest Only	TS, TI, UA, UB and MS
Principal Only	ET, NA and NB
RCR**	NC, UC, WA, WB, SA, TL, TA, TK, TJ, TG, MG, TC, CL, CA, CK, CJ, CG, DK, DJ, DG, CF and CS

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

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

*General.* We will pay interest on the interest-bearing Certificates at the applicable annual interest rates shown on the cover or on Schedule 1 or described in this prospectus supplement. We calculate interest based on a 360-day year consisting of twelve 30-day months. We pay interest monthly on each Distribution Date, beginning in the month after the Settlement Date specified in the Reference Sheet.

Interest to be paid on each Certificate on a Distribution Date will consist of one month’s interest on the outstanding balance of that Certificate immediately prior to such Distribution Date.

We will apply interest payments from exchanged REMIC certificates 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 interest-bearing 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 FA, UA, UB, UC, WA, WB and SA Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
The TF, TS, MF, MS, CF and CS Classes (collectively, the “No-Delay Classes”)	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs (or, in the case of the initial Interest Accrual Period, the 36-day period beginning on September 19, 2001 and ending on October 24, 2001)

\* During the first interest accrual period, the TL, TA, TK, TJ, TG, MG, CL, CA, CK, CJ, CG, DK, DJ and DG Classes may receive all or a portion of the additional six days’ interest associated with the initial Interest Accrual Period for the related No-Delay Classes.

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

The Dealer will treat the ET, NA, NB and NC Classes as Delay Classes for the sole purpose of facilitating trading.

*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*.”

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 3.6%.

## 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>
Scheduled	TH, TF, ET, MF and ML
Support	FA, NA and NB
Notional	TS, TI, UA, UB and MS
RCR**	NC, UC, WA, WB, SA, TL, TA, TK, TJ, TG, MG, TC, CL, CA, CK, CJ, CG, DK, DJ, DG, CF and CS

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

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

### *Group 2 Principal Distribution Amount*

On the Distribution Date in each month, we will pay principal on the Certificates in an aggregate amount (the “Group 2 Principal Distribution Amount”) equal to the principal then paid on the MBS.

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

- |  |                     |
|--|---------------------|
| (i) concurrently, to the TH and TF Classes, pro rata (or 61.5384615504%, and 38.4615384496%, respectively), until their principal balances are reduced to their Scheduled Balances for such Distribution Date; | } Scheduled Classes |
| (ii) concurrently, to the ML and MF Classes, pro rata (or 66.6666666667% and 33.3333333333%, respectively), until their principal balances are reduced to their Scheduled Balances for such Distribution Date; |                     |
| (iii) to the ET Class, until its principal balance is reduced to its Scheduled Balance for such Distribution Date;   |                     |
| (iv) (a) 81.25% of the remaining amount to the FA Class, until its principal balance is reduced to zero, and   | } Support Classes   |
| (b) 18.75% of such remaining amount, sequentially, to the NA and NB Classes, in that order, until their principal balances are reduced to zero;  |                     |
| (v) concurrently, to the TH and TF Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero;   | } Scheduled Classes |
| (vi) concurrently, to the ML and MF Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero; and  |                     |
| (vii) to the ET Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero.   |                     |

We will apply principal payments from exchanged REMIC Certificates 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 term to maturity, remaining term to maturity, WALA and interest rate specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS”;
- 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 19, 2001;
- each Distribution Date occurs on the 25th day of a 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 Range.* 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 Structuring Range set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Classes</u>	<u>Structuring Range</u>
Scheduled Balances	TH, TF, ET, MF, ML, TL, TA, TK, TJ, TG, MG, TC, CL, CA, CK, CJ, CG, DK, DJ, DG and CF	Between 205% and 400%

**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 Mortgage Loans prepay at rates falling within the Structuring Range, 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 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 Structuring Range 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 Mortgage Loans specified in the Pricing Assumptions.

<u>Classes</u>	<u>Initial Effective Ranges</u>
TH	Between 205% and 400%
TF	Between 205% and 400%
ET	Between 137% and 400%
MF	Between 190% and 400%
ML	Between 190% and 400%
TL	Between 205% and 400%
TA	Between 205% and 400%
TK	Between 205% and 400%
TJ	Between 205% and 400%
TG	Between 205% and 400%
MG	Between 190% and 400%
TC	Between 137% and 400%
CL	Between 205% and 400%
CA	Between 205% and 400%
CK	Between 205% and 400%
CJ	Between 205% and 400%
CG	Between 205% and 400%
DK	Between 205% and 400%
DJ	Between 205% and 400%
DG	Between 205% and 400%
CF	Between 205% and 400%

The actual Effective Ranges at any time will be based upon the actual characteristics of the 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 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 Scheduled Classes will be supported in part by the Support Classes. When the Support Classes are retired, the 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 to 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 assumed.

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

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

***The 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 Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. As illustrated in the applicable tables below, it is possible that investors in the TS, UA, UB, UC, MS and CS Classes would lose money on their initial investments under certain Index and prepayment scenarios.**

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



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

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

<u>Class</u>	<u>Price*</u>
TS .....	9.375%
UA .....	4.000%
UB .....	6.500%
MS .....	16.000%
UC .....	5.000%
WA .....	92.000%
WB .....	84.000%
SA .....	95.000%
CS .....	10.000%

\* 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 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	72.5%	68.8%	60.4%	60.4%	60.4%	58.2%
3.6% .....	46.9%	42.7%	32.7%	32.7%	32.7%	29.3%
5.6% .....	21.6%	16.2%	3.3%	3.3%	3.3%	(2.3)%
7.6% .....	(8.8)%	(18.2)%	(38.8)%	(38.8)%	(38.8)%	(49.2)%
8.1% .....	*	*	*	*	*	*

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

#### **Sensitivity of the UA 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	151.8%	151.8%	151.8%	151.6%	97.9%	70.7%
3.6% .....	89.1%	89.1%	89.0%	88.8%	27.5%	0.1%
5.6% .....	31.8%	31.7%	30.0%	29.9%	(50.8)%	(78.0)%
6.8% .....	*	*	*	*	*	*

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

**Sensitivity of the UB 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	88.3%	88.3%	88.3%	88.3%	79.0%	62.5%
3.6% .....	52.7%	52.7%	52.7%	52.7%	35.8%	13.7%
5.6% .....	19.0%	19.0%	18.6%	18.6%	(12.6)%	(47.7)%
6.8% .....	*	*	*	*	*	*

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

**Sensitivity of the MS 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	43.6%	43.5%	42.7%	42.7%	42.7%	41.6%
3.6% .....	29.7%	29.3%	27.6%	27.6%	27.6%	25.7%
5.6% .....	15.5%	14.2%	10.7%	10.7%	10.7%	7.3%
7.6% .....	(4.0)%	(8.6)%	(16.7)%	(16.7)%	(16.7)%	(23.6)%
8.1% .....	*	*	*	*	*	*

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

**Sensitivity of the UC 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	118.0%	118.0%	117.9%	117.8%	83.3%	61.9%
3.6% .....	69.8%	69.8%	69.7%	69.5%	29.9%	5.1%
5.6% .....	25.1%	25.0%	23.4%	23.3%	(18.7)%	(60.9)%
6.8% .....	*	*	*	*	*	*

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

**Sensitivity of the WA 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	25.3%	25.3%	25.4%	25.4%	28.9%	30.1%
3.6% .....	15.4%	15.5%	15.7%	15.7%	19.7%	21.0%
5.6% .....	5.9%	5.9%	6.3%	6.3%	10.6%	12.1%
6.8% .....	0.4%	0.4%	0.8%	0.8%	5.3%	6.9%

**Sensitivity of the WB 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	27.8%	27.8%	27.8%	27.8%	30.7%	32.9%
3.6% .....	16.9%	16.9%	17.0%	17.0%	20.5%	22.8%
5.6% .....	6.5%	6.5%	6.7%	6.7%	10.6%	13.1%
6.8% .....	0.6%	0.7%	0.9%	0.9%	4.9%	7.4%

**Sensitivity of the SA 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	24.4%	24.5%	24.5%	24.5%	25.7%	26.3%
3.6% .....	14.9%	14.9%	15.0%	15.0%	16.6%	17.3%
5.6% .....	5.6%	5.7%	5.8%	5.8%	7.6%	8.5%
6.8% .....	0.2%	0.2%	0.4%	0.4%	2.4%	3.3%

**Sensitivity of the CS 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>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
1.6% .....	67.7%	64.4%	57.1%	57.1%	57.1%	55.1%
3.6% .....	43.9%	40.2%	31.9%	31.9%	31.9%	28.8%
5.6% .....	20.5%	16.0%	5.8%	5.8%	5.8%	1.0%
7.6% .....	(7.3)%	(14.9)%	(28.8)%	(28.8)%	(28.8)%	(37.6)%
8.1% .....	*	*	*	*	*	*

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

*The TI Class.* The yield on the TI Class will be very sensitive to the rate of principal payments (including prepayments) of the 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 TI Class would be 0% if prepayments of the related Mortgage Loans were to occur at a constant rate of 849% PSA. If the actual prepayment rate of the Mortgage Loans were to exceed the level specified for as little as one month while equaling such level for the remaining months, the investors in the TI Class would lose money on their initial investments.

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

<u>Class</u>	<u>Price*</u>
TI .....	49.0%

\* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table below.

### Sensitivity of the TI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	12.6%	11.6%	11.1%	11.1%	11.1%	9.4%

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

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

<u>Class</u>	<u>Price</u>
ET .....	49.0%
NA .....	49.0%
NB .....	49.0%
NC .....	49.0%

### Sensitivity of the ET Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	3.3%	4.1%	4.4%	4.4%	4.4%	5.4%

### Sensitivity of the NA Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	2.9%	3.5%	6.4%	6.5%	50.5%	66.9%

### Sensitivity of the NB Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	2.5%	2.7%	3.4%	3.5%	20.3%	31.1%

### Sensitivity of the NC Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>205%</u>	<u>206%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	2.8%	3.2%	5.1%	5.2%	35.7%	49.9%

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

- multiplying the amount of the reduction, if any, of the principal balance of such 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,
- summing the results, and

- (c) dividing the sum by the aggregate amount of the reductions in principal balance of such 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 sequence of payments of principal of the Classes, and
- the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “Distributions of Principal” in this prospectus supplement.

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 such Classes of Certificates could result in variability in the related yields to maturity. For an example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

## Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA rates and the corresponding weighted average lives of such Classes. The tables have been prepared on the basis of the Pricing Assumptions. However, in the case of the information set forth for each Class under 0% PSA, we assumed that the underlying Mortgage Loans have the original and remaining terms to maturity of 360 months and bear interest at the annual rate of 9.0%.

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	TH, TF, TS†, TL, TA, TK, TJ and TG Classes						ET, TI† and TC Classes						FA, NC, UC† and SA Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002 . . . . .	99	96	93	93	93	93	100	100	100	100	100	100	100	100	100	100	86	79
September 2003 . . . . .	98	88	79	79	79	79	100	100	100	100	100	100	100	100	100	100	58	37
September 2004 . . . . .	96	78	61	61	61	59	100	100	100	100	100	100	100	100	100	100	28	0
September 2005 . . . . .	95	68	46	46	46	35	100	100	100	100	100	100	100	100	100	99	10	0
September 2006 . . . . .	94	59	32	32	32	19	100	100	100	100	100	100	100	100	100	99	2	0
September 2007 . . . . .	92	51	20	20	20	8	100	100	100	100	100	100	100	100	100	99	*	0
September 2008 . . . . .	90	42	10	10	10	0	100	100	100	100	100	100	100	100	98	97	*	0
September 2009 . . . . .	88	35	3	3	3	0	100	100	100	100	100	100	100	100	93	92	*	0
September 2010 . . . . .	86	28	0	0	0	0	100	100	100	100	100	100	100	100	86	85	*	0
September 2011 . . . . .	84	21	0	0	0	0	100	100	100	100	100	100	100	100	78	78	*	0
September 2012 . . . . .	81	15	0	0	0	0	100	100	100	100	100	93	100	100	71	70	*	0
September 2013 . . . . .	78	9	0	0	0	0	100	100	100	100	100	63	100	100	63	62	*	0
September 2014 . . . . .	75	3	0	0	0	0	100	100	100	100	100	43	100	100	55	55	*	0
September 2015 . . . . .	72	0	0	0	0	0	100	100	83	83	83	29	100	100	48	48	*	0
September 2016 . . . . .	68	0	0	0	0	0	100	100	61	61	61	20	100	100	42	42	*	0
September 2017 . . . . .	64	0	0	0	0	0	100	100	44	44	44	13	100	100	36	36	*	0
September 2018 . . . . .	59	0	0	0	0	0	100	32	32	32	32	9	100	100	31	30	*	0
September 2019 . . . . .	54	0	0	0	0	0	100	23	23	23	23	6	100	90	26	26	*	0
September 2020 . . . . .	49	0	0	0	0	0	100	16	16	16	16	4	100	80	22	22	*	0
September 2021 . . . . .	43	0	0	0	0	0	100	11	11	11	11	3	100	71	18	18	*	0
September 2022 . . . . .	37	0	0	0	0	0	100	8	8	8	8	2	100	62	15	15	*	0
September 2023 . . . . .	30	0	0	0	0	0	100	5	5	5	5	1	100	53	12	12	*	0
September 2024 . . . . .	22	0	0	0	0	0	100	3	3	3	3	1	100	45	10	9	*	0
September 2025 . . . . .	14	0	0	0	0	0	100	2	2	2	2	*	100	37	7	7	*	0
September 2026 . . . . .	5	0	0	0	0	0	100	1	1	1	1	*	100	30	6	6	*	0
September 2027 . . . . .	0	0	0	0	0	0	100	*	*	*	*	*	100	23	4	4	*	0
September 2028 . . . . .	0	0	0	0	0	0	35	*	*	*	*	*	100	17	3	3	*	0
September 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	72	10	2	2	*	0
September 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	38	4	1	1	*	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)** . . . . .	17.3	6.5	4.0	4.0	4.0	3.5	27.0	17.7	16.5	16.5	16.5	13.4	28.7	22.8	14.8	14.7	2.4	1.7

\* 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	NA, UA† and WA Classes						NB, UB† and WB Classes						MF, MS†, ML and MG Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	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	79	69	100	100	100	100	100	100	100	100	100	100	100	100
September 2003	100	100	100	100	35	4	100	100	100	100	100	100	100	100	100	100	100	100
September 2004	100	100	100	99	0	0	100	100	100	100	81	0	100	100	100	100	100	100
September 2005	100	100	100	99	0	0	100	100	100	100	30	0	100	100	100	100	100	100
September 2006	100	100	100	99	0	0	100	100	100	100	6	0	100	100	100	100	100	100
September 2007	100	100	100	99	0	0	100	100	100	100	*	0	100	100	100	100	100	100
September 2008	100	100	96	95	0	0	100	100	100	100	*	0	100	100	100	100	100	98
September 2009	100	100	89	88	0	0	100	100	100	100	*	0	100	100	100	100	100	58
September 2010	100	100	78	77	0	0	100	100	100	100	*	0	100	100	84	84	84	30
September 2011	100	100	67	66	0	0	100	100	100	100	*	0	100	100	55	55	55	11
September 2012	100	100	55	54	0	0	100	100	100	100	*	0	100	100	33	33	33	0
September 2013	100	100	43	42	0	0	100	100	100	100	*	0	100	100	16	16	16	0
September 2014	100	100	32	31	0	0	100	100	100	100	*	0	100	100	4	4	4	0
September 2015	100	100	21	21	0	0	100	100	100	100	*	0	100	83	0	0	0	0
September 2016	100	100	12	11	0	0	100	100	100	100	*	0	100	46	0	0	0	0
September 2017	100	100	3	2	0	0	100	100	100	100	*	0	100	12	0	0	0	0
September 2018	100	100	0	0	0	0	100	100	90	89	*	0	100	0	0	0	0	0
September 2019	100	84	0	0	0	0	100	100	76	75	*	0	100	0	0	0	0	0
September 2020	100	70	0	0	0	0	100	100	64	63	*	0	100	0	0	0	0	0
September 2021	100	55	0	0	0	0	100	100	53	52	*	0	100	0	0	0	0	0
September 2022	100	42	0	0	0	0	100	100	43	43	*	0	100	0	0	0	0	0
September 2023	100	29	0	0	0	0	100	100	35	35	*	0	100	0	0	0	0	0
September 2024	100	16	0	0	0	0	100	100	28	27	*	0	100	0	0	0	0	0
September 2025	100	5	0	0	0	0	100	100	22	21	*	0	100	0	0	0	0	0
September 2026	100	0	0	0	0	0	100	88	16	16	*	0	100	0	0	0	0	0
September 2027	100	0	0	0	0	0	100	67	12	12	*	0	61	0	0	0	0	0
September 2028	100	0	0	0	0	0	100	48	8	8	*	0	0	0	0	0	0	0
September 2029	58	0	0	0	0	0	100	30	5	5	*	0	0	0	0	0	0	0
September 2030	5	0	0	0	0	0	100	12	2	2	*	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)**	28.2	20.5	11.5	11.4	1.7	1.3	29.6	27.0	21.1	21.0	3.8	2.5	26.2	15.0	10.5	10.5	10.5	8.5

Date	CL, CA, CK, CJ and CG Classes						DK, DJ and DG Classes						CF and CS† Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	500%	0%	100%	205%	206%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2002	99	96	94	94	94	94	99	96	94	94	94	94	99	96	94	94	94	94
September 2003	98	89	82	82	82	82	98	90	82	82	82	82	98	89	81	81	81	81
September 2004	97	80	66	66	66	64	97	81	67	67	67	65	97	80	65	65	65	64
September 2005	96	72	52	52	52	43	96	73	54	54	54	45	96	72	51	51	51	42
September 2006	94	64	40	40	40	29	95	65	42	42	42	31	94	63	39	39	39	28
September 2007	93	56	29	29	29	19	93	58	32	32	32	22	93	56	28	28	28	17
September 2008	91	49	21	21	21	12	92	51	24	24	24	15	91	49	20	20	20	10
September 2009	90	43	15	15	15	7	90	45	18	18	18	10	89	42	13	13	13	6
September 2010	88	36	10	10	10	4	88	39	13	13	13	7	87	35	9	9	9	3
September 2011	86	30	7	7	7	1	86	33	10	10	10	5	85	29	6	6	6	1
September 2012	83	25	4	4	4	0	84	28	7	7	7	3	83	24	3	3	3	0
September 2013	81	20	2	2	2	0	81	22	5	5	5	2	80	18	2	2	2	0
September 2014	78	15	*	*	*	0	79	18	4	4	4	2	78	13	*	*	*	0
September 2015	75	10	0	0	0	0	76	13	3	3	3	1	75	9	0	0	0	0
September 2016	72	6	0	0	0	0	73	9	2	2	2	1	71	5	0	0	0	0
September 2017	68	1	0	0	0	0	69	5	2	2	2	*	68	1	0	0	0	0
September 2018	64	0	0	0	0	0	65	1	1	1	1	*	64	0	0	0	0	0
September 2019	60	0	0	0	0	0	61	1	1	1	1	*	59	0	0	0	0	0
September 2020	55	0	0	0	0	0	57	1	1	1	1	*	54	0	0	0	0	0
September 2021	50	0	0	0	0	0	52	*	*	*	*	*	49	0	0	0	0	0
September 2022	44	0	0	0	0	0	46	*	*	*	*	*	43	0	0	0	0	0
September 2023	38	0	0	0	0	0	40	*	*	*	*	*	37	0	0	0	0	0
September 2024	31	0	0	0	0	0	34	*	*	*	*	*	30	0	0	0	0	0
September 2025	24	0	0	0	0	0	27	*	*	*	*	*	23	0	0	0	0	0
September 2026	16	0	0	0	0	0	19	*	*	*	*	*	15	0	0	0	0	0
September 2027	7	0	0	0	0	0	11	*	*	*	*	*	6	0	0	0	0	0
September 2028	0	0	0	0	0	0	1	*	*	*	*	*	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	0
Weighted Average Life (years)**	18.3	7.5	4.8	4.8	4.8	4.1	18.6	7.8	5.2	5.2	5.2	4.4	18.2	7.4	4.7	4.7	4.7	4.0

\* 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.



## 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 Election and Special Tax Attributes

We will elect to treat the Trust as a REMIC for federal income tax purposes. The REMIC Certificates will be designated as “regular interests” in the REMIC constituted by the Trust.

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

Under regulations issued by the Treasury Department (“the Regulations”), a REMIC may issue its regular and residual interests over any ten-day period and designate any of those ten days as the REMIC’s startup day. Fannie Mae intends to designate September 28, 2001 as the startup day for the REMIC constituted by the Trust. The Regulations provide that, where a REMIC so designates its startup day, all interests in the REMIC are treated as issued on that day. However, the Regulations do not address the consequences to a beneficial owner that acquires a Group 2 Class before the startup day of the REMIC constituted by the Trust, and you should consult your own tax advisors in this regard.

### Taxation of Beneficial Owners of Regular Certificates

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

The Prepayment Assumption that will be used in determining the rate of accrual of OID will be 206% PSA. 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 that rate 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 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 Salomon Smith Barney 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 Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the 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.” The proportion that the original principal balance of each Class bears to the aggregate original principal balance of all Classes, 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 or Notional Principal Balances	RCR Class	Original or Notional Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1	NA	NC	\$ 30,000,000	(3)	PO	SUP	313921CB2	October 2031
	NB							
Recombination 2	UA	UC	130,000,000 (4)	(5)	INV / IO	NTL	313921CC0	October 2031
	UB							
Recombination 3	NA	WA	30,000,000	(5)	INV	SUP	313921CD8	December 2030
	UA							
Recombination 4	NB	WB	15,712,500	(5)	INV	SUP	313921CE6	October 2031
	UB							
Recombination 5	NA	SA	30,000,000	(5)	INV	SUP	313921CF3	October 2031
	NB							
	UA		130,000,000 (4)					
	UB							
Recombination 6	TH	TL	395,147,077	5.50%	FIX	SCH	313921CG1	February 2030
	TF							
	TS		32,928,923 (4)					
Recombination 7	TH	TA	395,147,077	5.75	FIX	SCH	313921CH9	February 2030
	TF							
	TS		71,844,923 (4)					
Recombination 8	TH	TK	395,147,077	6.00	FIX	SCH	313921CJ5	February 2030
	TF							
	TS		118,544,123 (4)					

REMIC Certificates			RCR Certificates					
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 9								
TH	\$395,147,077	TJ	\$570,768,000	6.25%	FIX	SCH	313921CK2	February 2030
TF	175,620,923							
TS	175,620,923 (4)							
Recombination 10								
TH	395,147,077	TG	642,114,000	6.50	FIX	SCH	313921CL0	February 2030
TF	246,966,923							
TS	246,966,923 (4)							
Recombination 11								
ML	58,400,000	MG	87,600,000	6.50	FIX	SCH	313921CM8	June 2031
MF	29,200,000							
MS	29,200,000 (4)							
Recombination 12								
ET	26,486,000	TC	26,486,000	6.50	FIX	SCH	313921CN6	October 2031
TI	26,486,000 (4)							
Recombination 13								
TH	395,147,077	CL	486,476,000	5.50	FIX	SCH	313921CP1	June 2031
TF	32,928,923							
TS	32,928,923 (4)							
ML	58,400,000							
Recombination 14								
TH	395,147,077	CA	530,701,090	5.75	FIX	SCH	313921CQ9	June 2031
TF	71,844,923							
TS	71,844,923 (4)							
ML	58,400,000							
MF	5,309,090							
MS	5,309,090 (4)							
Recombination 15								
TH	395,147,077	CK	583,771,200	6.00	FIX	SCH	313921CR7	June 2031
TF	118,544,123							
TS	118,544,123 (4)							
ML	58,400,000							
MF	11,680,000							
MS	11,680,000 (4)							
Recombination 16								
TH	395,147,077	CJ	648,634,666	6.25	FIX	SCH	313921CS5	June 2031
TF	175,620,923							
TS	175,620,923 (4)							
ML	58,400,000							
MF	19,466,666							
MS	19,466,666 (4)							

REMIC Certificates			RCR Certificates					
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 17								
TH	\$395,147,077	CG	\$729,714,000	6.50%	FIX	SCH	313921CT3	June 2031
TF	246,966,923							
TS	246,966,923 (4)							
ML	58,400,000							
MF	29,200,000							
MS	29,200,000 (4)							
Recombination 18								
TH	395,147,077	DK	604,960,000	6.00	FIX	SCH	313921CU0	October 2031
TF	118,544,123							
TS	118,544,123 (4)							
ML	58,400,000							
MF	11,680,000							
MS	11,680,000 (4)							
ET	21,188,800							
TI	19,558,892 (4)							
Recombination 19								
TH	395,147,077	DJ	672,177,777	6.25	FIX	SCH	313921CV8	October 2031
TF	175,620,923							
TS	175,620,923 (4)							
ML	58,400,000							
MF	19,466,666							
MS	19,466,666 (4)							
ET	23,543,111							
TI	22,637,607 (4)							
Recombination 20								
TH	395,147,077	DG	756,200,000	6.50	FIX	SCH	313921CW6	October 2031
TF	246,966,923							
TS	246,966,923 (4)							
ML	58,400,000							
MF	29,200,000							
MS	29,200,000 (4)							
ET	26,486,000							
TI	26,486,000 (4)							
Recombination 21								
MF	29,200,000	CF	276,166,923	(5)	FLT	SCH	313921CX4	June 2031
TF	246,966,923							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 22								
MS	\$ 29,200,000 (4)	CS	\$276,166,923 (4)	(5)	INV/IO	NTL	313921CY2	June 2031
TS	246,966,923 (4)							

(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) Principal only class.  
(4) Notional principal balance.  
(5) For a description of these interest rates, see “Description of the Certificates—Distributions of Interest” in this prospectus supplement.

## Principal Balance Schedules

### *TH 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 .....	\$395,147,077.00	August 2004 .....	\$247,623,291.00	July 2007 .....	\$ 85,839,682.26
October 2001 .....	394,003,675.94	September 2004 .....	242,048,025.90	August 2007 .....	82,104,146.85
November 2001 .....	392,646,502.85	October 2004 .....	236,535,869.54	September 2007 .....	78,456,531.98
December 2001 .....	391,076,073.99	November 2004 .....	231,086,122.96	October 2007 .....	74,894,791.42
January 2002 .....	389,293,129.28	December 2004 .....	225,698,094.87	November 2007 .....	71,416,926.14
February 2002 .....	387,298,632.54	January 2005 .....	220,371,101.56	December 2007 .....	68,020,983.32
March 2002 .....	385,093,771.37	February 2005 .....	215,104,466.82	January 2008 .....	64,705,055.23
April 2002 .....	382,679,956.70	March 2005 .....	209,897,521.86	February 2008 .....	61,467,278.20
May 2002 .....	380,058,821.86	April 2005 .....	204,749,605.22	March 2008 .....	58,305,831.62
June 2002 .....	377,232,221.37	May 2005 .....	199,660,062.72	April 2008 .....	55,218,936.96
July 2002 .....	374,202,229.17	June 2005 .....	194,628,247.32	May 2008 .....	52,204,856.78
August 2002 .....	370,971,136.68	July 2005 .....	189,653,519.11	June 2008 .....	49,261,893.81
September 2002 .....	367,541,450.26	August 2005 .....	184,735,245.19	July 2008 .....	46,388,390.00
October 2002 .....	363,915,888.39	September 2005 .....	179,872,799.60	August 2008 .....	43,582,725.64
November 2002 .....	360,097,378.48	October 2005 .....	175,065,563.27	September 2008 .....	40,843,318.48
December 2002 .....	356,089,053.23	November 2005 .....	170,312,923.90	October 2008 .....	38,168,622.84
January 2003 .....	351,894,246.63	December 2005 .....	165,614,275.91	November 2008 .....	35,557,128.83
February 2003 .....	347,516,489.64	January 2006 .....	160,969,020.38	December 2008 .....	33,007,361.43
March 2003 .....	342,959,505.48	February 2006 .....	156,376,564.97	January 2009 .....	30,517,879.80
April 2003 .....	338,227,204.48	March 2006 .....	151,836,323.81	February 2009 .....	28,087,276.42
May 2003 .....	333,323,678.75	April 2006 .....	147,347,717.51	March 2009 .....	25,714,176.33
June 2003 .....	328,253,196.37	May 2006 .....	142,910,172.98	April 2009 .....	23,397,236.42
July 2003 .....	323,020,195.30	June 2006 .....	138,523,123.48	May 2009 .....	21,135,144.65
August 2003 .....	317,629,276.99	July 2006 .....	134,186,008.46	June 2009 .....	18,926,619.38
September 2003 .....	312,085,199.68	August 2006 .....	129,898,273.52	July 2009 .....	16,770,408.63
October 2003 .....	306,392,871.40	September 2006 .....	125,659,370.37	August 2009 .....	14,665,289.43
November 2003 .....	300,557,342.67	October 2006 .....	121,468,756.73	September 2009 .....	12,610,067.13
December 2003 .....	294,583,799.05	November 2006 .....	117,325,896.26	October 2009 .....	10,603,574.75
January 2004 .....	288,477,553.25	December 2006 .....	113,230,258.55	November 2009 .....	8,644,672.37
February 2004 .....	282,440,294.19	January 2007 .....	109,181,318.96	December 2009 .....	6,732,246.48
March 2004 .....	276,471,258.46	February 2007 .....	105,178,558.67	January 2010 .....	4,865,209.35
April 2004 .....	270,569,691.01	March 2007 .....	101,221,464.51	February 2010 .....	3,042,498.52
May 2004 .....	264,734,845.07	April 2007 .....	97,309,528.97	March 2010 .....	1,263,076.13
June 2004 .....	258,965,982.08	May 2007 .....	93,442,250.13	April 2010 and thereafter .....	0.00
July 2004 .....	253,262,371.54	June 2007 .....	89,619,131.55		

### *TF 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 .....	\$246,966,923.00	August 2002 .....	\$231,856,960.31	July 2003 .....	\$201,887,621.96
October 2001 .....	246,252,297.34	September 2002 .....	229,713,406.29	August 2003 .....	198,518,298.02
November 2001 .....	245,404,064.15	October 2002 .....	227,447,430.13	September 2003 .....	195,053,249.70
December 2001 .....	244,422,546.12	November 2002 .....	225,060,861.44	October 2003 .....	191,495,544.52
January 2002 .....	243,308,205.68	December 2002 .....	222,555,658.15	November 2003 .....	187,848,339.08
February 2002 .....	242,061,645.21	January 2003 .....	219,933,904.03	December 2003 .....	184,114,874.31
March 2002 .....	240,683,606.98	February 2003 .....	217,197,805.92	January 2004 .....	180,298,470.69
April 2002 .....	239,174,972.81	March 2003 .....	214,349,690.81	February 2004 .....	176,525,183.78
May 2002 .....	237,536,763.55	April 2003 .....	211,392,002.69	March 2004 .....	172,794,536.45
June 2002 .....	235,770,138.23	May 2003 .....	208,327,299.12	April 2004 .....	169,106,056.79
July 2002 .....	233,876,393.12	June 2003 .....	205,158,247.63	May 2004 .....	165,459,278.09



### ***TF 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>
June 2004 .....	\$161,853,738.71	June 2006 .....	\$ 86,576,952.13	June 2008 .....	\$ 30,788,683.61
July 2004 .....	158,288,982.13	July 2006 .....	83,866,255.24	July 2008 .....	28,992,743.73
August 2004 .....	154,764,556.79	August 2006 .....	81,186,420.91	August 2008 .....	27,239,203.51
September 2004.....	151,280,016.11	September 2006.....	78,537,106.44	September 2008.....	25,527,074.03
October 2004 .....	147,834,918.39	October 2006 .....	75,917,972.91	October 2008 .....	23,855,389.27
November 2004 .....	144,428,826.78	November 2006 .....	73,328,685.13	November 2008 .....	22,223,205.50
December 2004 .....	141,061,309.22	December 2006 .....	70,768,911.55	December 2008 .....	20,629,600.89
January 2005 .....	137,731,938.40	January 2007 .....	68,238,324.32	January 2009 .....	19,073,674.87
February 2005 .....	134,440,291.69	February 2007 .....	65,736,599.13	February 2009 .....	17,554,547.75
March 2005 .....	131,185,951.09	March 2007 .....	63,263,415.28	March 2009 .....	16,071,360.20
April 2005.....	127,968,503.20	April 2007.....	60,818,455.58	April 2009.....	14,623,272.75
May 2005 .....	124,787,539.13	May 2007 .....	58,401,406.30	May 2009 .....	13,209,465.40
June 2005 .....	121,642,654.51	June 2007 .....	56,011,957.19	June 2009 .....	11,829,137.11
July 2005 .....	118,533,449.38	July 2007 .....	53,649,801.39	July 2009 .....	10,481,505.39
August 2005 .....	115,459,528.18	August 2007 .....	51,315,091.75	August 2009 .....	9,165,805.89
September 2005.....	112,420,499.70	September 2007.....	49,035,332.47	September 2009.....	7,881,291.95
October 2005 .....	109,415,976.99	October 2007 .....	46,809,244.61	October 2009 .....	6,627,234.22
November 2005 .....	106,445,577.38	November 2007 .....	44,635,578.82	November 2009 .....	5,402,920.23
December 2005 .....	103,508,922.39	December 2007 .....	42,513,114.56	December 2009 .....	4,207,654.04
January 2006 .....	100,605,637.69	January 2008 .....	40,440,659.50	January 2010 .....	3,040,755.85
February 2006 .....	97,735,353.05	February 2008 .....	38,417,048.85	February 2010 .....	1,901,561.58
March 2006 .....	94,897,702.34	March 2008 .....	36,441,144.74	March 2010 .....	789,422.58
April 2006.....	92,092,323.39	April 2008.....	34,511,835.58	April 2010 and thereafter .....	0.00
May 2006 .....	89,318,858.07	May 2008 .....	32,628,035.47		

### ***ML 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 through March 2010 .....	\$58,400,000.00	November 2011 .....	\$29,542,794.28	August 2013 .....	\$10,207,613.98
April 2010.....	57,886,422.41	December 2011 .....	28,381,465.74	September 2013.....	9,511,013.27
May 2010 .....	56,049,237.08	January 2012 .....	27,247,942.35	October 2013 .....	8,831,245.31
June 2010 .....	54,255,728.57	February 2012 .....	26,141,569.34	November 2013 .....	8,167,911.25
July 2010 .....	52,504,873.29	March 2012 .....	25,061,707.17	December 2013 .....	7,520,621.57
August 2010 .....	50,795,671.37	April 2012.....	24,007,731.19	January 2014 .....	6,888,995.86
September 2010.....	49,127,146.19	May 2012 .....	22,979,031.31	February 2014 .....	6,272,662.59
October 2010 .....	47,498,343.76	June 2012 .....	21,975,011.66	March 2014 .....	5,671,258.95
November 2010 .....	45,908,332.26	July 2012 .....	20,995,090.23	April 2014.....	5,084,430.61
December 2010 .....	44,356,201.50	August 2012 .....	20,038,698.60	May 2014 .....	4,511,831.51
January 2011 .....	42,841,062.43	September 2012.....	19,105,281.58	June 2014 .....	3,953,123.74
February 2011 .....	41,362,046.65	October 2012 .....	18,194,296.93	July 2014 .....	3,407,977.27
March 2011 .....	39,918,305.94	November 2012 .....	17,305,215.06	August 2014 .....	2,876,069.80
April 2011.....	38,509,011.77	December 2012 .....	16,437,518.73	September 2014.....	2,357,086.60
May 2011 .....	37,133,354.89	January 2013 .....	15,590,702.75	October 2014 .....	1,850,720.30
June 2011.....	35,790,544.85	February 2013 .....	14,764,273.73	November 2014 .....	1,356,670.75
July 2011.....	34,479,809.56	March 2013 .....	13,957,749.81	December 2014 .....	874,644.82
August 2011 .....	33,200,394.92	April 2013.....	13,170,660.36	January 2015 .....	404,356.27
September 2011.....	31,951,564.33	May 2013 .....	12,402,545.74	February 2015 and thereafter .....	0.00
October 2011 .....	30,732,598.36	June 2013 .....	11,652,957.04		
		July 2013 .....	10,921,455.85		

### ***MF 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 through March 2010 .....	\$29,200,000.00	November 2011 .....	\$14,771,397.14	August 2013 .....	\$ 5,103,806.99
April 2010 .....	28,943,211.20	December 2011 .....	14,190,732.87	September 2013 .....	4,755,506.63
May 2010 .....	28,024,618.54	January 2012 .....	13,623,971.18	October 2013 .....	4,415,622.65
June 2010 .....	27,127,864.29	February 2012 .....	13,070,784.67	November 2013 .....	4,083,955.63
July 2010 .....	26,252,436.64	March 2012 .....	12,530,853.58	December 2013 .....	3,760,310.79
August 2010 .....	25,397,835.69	April 2012 .....	12,003,865.59	January 2014 .....	3,444,497.93
September 2010 .....	24,563,573.09	May 2012 .....	11,489,515.66	February 2014 .....	3,136,331.30
October 2010 .....	23,749,171.88	June 2012 .....	10,987,505.83	March 2014 .....	2,835,629.48
November 2010 .....	22,954,166.13	July 2012 .....	10,497,545.12	April 2014 .....	2,542,215.30
December 2010 .....	22,178,100.75	August 2012 .....	10,019,349.30	May 2014 .....	2,255,915.76
January 2011 .....	21,420,531.22	September 2012 .....	9,552,640.79	June 2014 .....	1,976,561.87
February 2011 .....	20,681,023.33	October 2012 .....	9,097,148.47	July 2014 .....	1,703,988.63
March 2011 .....	19,959,152.97	November 2012 .....	8,652,607.53	August 2014 .....	1,438,034.90
April 2011 .....	19,254,505.89	December 2012 .....	8,218,759.36	September 2014 .....	1,178,543.30
May 2011 .....	18,566,677.45	January 2013 .....	7,795,351.37	October 2014 .....	925,360.15
June 2011 .....	17,895,272.42	February 2013 .....	7,382,136.87	November 2014 .....	678,335.37
July 2011 .....	17,239,904.78	March 2013 .....	6,978,874.91	December 2014 .....	437,322.41
August 2011 .....	16,600,197.46	April 2013 .....	6,585,330.18	January 2015 .....	202,178.14
September 2011 .....	15,975,782.17	May 2013 .....	6,201,272.87	February 2015 and thereafter .....	0.00
October 2011 .....	15,366,299.18	June 2013 .....	5,826,478.52		
		July 2013 .....	5,460,727.92		

### ***ET 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 through January 2015 .....	\$26,486,000.00	January 2017 .....	\$14,486,985.93	February 2019 .....	\$ 7,366,243.14
February 2015 .....	26,404,288.36	February 2017 .....	14,107,917.55	March 2019 .....	7,164,777.29
March 2015 .....	25,732,819.62	March 2017 .....	13,738,228.32	April 2019 .....	6,968,394.93
April 2015 .....	25,077,728.35	April 2017 .....	13,377,692.54	May 2019 .....	6,776,972.21
May 2015 .....	24,438,624.08	May 2017 .....	13,026,089.84	June 2019 .....	6,590,388.24
June 2015 .....	23,815,125.52	June 2017 .....	12,683,205.07	July 2019 .....	6,408,524.99
July 2015 .....	23,206,860.33	July 2017 .....	12,348,828.15	August 2019 .....	6,231,267.26
August 2015 .....	22,613,464.92	August 2017 .....	12,022,753.98	September 2019 .....	6,058,502.59
September 2015 .....	22,034,584.24	September 2017 .....	11,704,782.32	October 2019 .....	5,890,121.21
October 2015 .....	21,469,871.59	October 2017 .....	11,394,717.65	November 2019 .....	5,726,015.96
November 2015 .....	20,918,988.42	November 2017 .....	11,092,369.09	December 2019 .....	5,566,082.25
December 2015 .....	20,381,604.15	December 2017 .....	10,797,550.27	January 2020 .....	5,410,217.98
January 2016 .....	19,857,395.96	January 2018 .....	10,510,079.25	February 2020 .....	5,258,323.50
February 2016 .....	19,346,048.64	February 2018 .....	10,229,778.39	March 2020 .....	5,110,301.53
March 2016 .....	18,847,254.39	March 2018 .....	9,956,474.26	April 2020 .....	4,966,057.12
April 2016 .....	18,360,712.66	April 2018 .....	9,689,997.55	May 2020 .....	4,825,497.59
May 2016 .....	17,886,129.97	May 2018 .....	9,430,182.96	June 2020 .....	4,688,532.48
June 2016 .....	17,423,219.77	June 2018 .....	9,176,869.11	July 2020 .....	4,555,073.50
July 2016 .....	16,971,702.25	July 2018 .....	8,929,898.45	August 2020 .....	4,425,034.48
August 2016 .....	16,531,304.19	August 2018 .....	8,689,117.18	September 2020 .....	4,298,331.29
September 2016 .....	16,101,758.82	September 2018 .....	8,454,375.14	October 2020 .....	4,174,881.84
October 2016 .....	15,682,805.66	October 2018 .....	8,225,525.75	November 2020 .....	4,054,606.00
November 2016 .....	15,274,190.37	November 2018 .....	8,002,425.90	December 2020 .....	3,937,425.57
December 2016 .....	14,875,664.62	December 2018 .....	7,784,935.89	January 2021 .....	3,823,264.22
		January 2019 .....	7,572,919.35	February 2021 .....	3,712,047.45

**ET 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>
March 2021 .....	\$ 3,603,702.55	October 2023 .....	\$ 1,343,508.63	May 2026 .....	\$ 374,325.24
April 2021 .....	3,498,158.56	November 2023 .....	1,297,457.61	June 2026 .....	355,138.77
May 2021 .....	3,395,346.23	December 2023 .....	1,252,651.58	July 2026 .....	336,506.37
June 2021 .....	3,295,197.97	January 2024 .....	1,209,058.96	August 2026 .....	318,413.48
July 2021 .....	3,197,647.82	February 2024 .....	1,166,648.94	September 2026 .....	300,845.91
August 2021 .....	3,102,631.41	March 2024 .....	1,125,391.45	October 2026 .....	283,789.82
September 2021 .....	3,010,085.92	April 2024 .....	1,085,257.17	November 2026 .....	267,231.72
October 2021 .....	2,919,950.03	May 2024 .....	1,046,217.49	December 2026 .....	251,158.45
November 2021 .....	2,832,163.92	June 2024 .....	1,008,244.51	January 2027 .....	235,557.19
December 2021 .....	2,746,669.19	July 2024 .....	971,311.00	February 2027 .....	220,415.44
January 2022 .....	2,663,408.87	August 2024 .....	935,390.41	March 2027 .....	205,721.00
February 2022 .....	2,582,327.35	September 2024 .....	900,456.84	April 2027 .....	191,461.99
March 2022 .....	2,503,370.38	October 2024 .....	866,485.02	May 2027 .....	177,626.83
April 2022 .....	2,426,485.00	November 2024 .....	833,450.31	June 2027 .....	164,204.22
May 2022 .....	2,351,619.54	December 2024 .....	801,328.67	July 2027 .....	151,183.15
June 2022 .....	2,278,723.59	January 2025 .....	770,096.65	August 2027 .....	138,552.88
July 2022 .....	2,207,747.94	February 2025 .....	739,731.38	September 2027 .....	126,302.96
August 2022 .....	2,138,644.59	March 2025 .....	710,210.55	October 2027 .....	114,423.19
September 2022 .....	2,071,366.69	April 2025 .....	681,512.41	November 2027 .....	102,903.62
October 2022 .....	2,005,868.53	May 2025 .....	653,615.74	December 2027 .....	91,734.57
November 2022 .....	1,942,105.51	June 2025 .....	626,499.84	January 2028 .....	80,906.59
December 2022 .....	1,880,034.10	July 2025 .....	600,144.53	February 2028 .....	70,410.48
January 2023 .....	1,819,611.85	August 2025 .....	574,530.13	March 2028 .....	60,237.26
February 2023 .....	1,760,797.32	September 2025 .....	549,637.43	April 2028 .....	50,378.19
March 2023 .....	1,703,550.09	October 2025 .....	525,447.72	May 2028 .....	40,824.75
April 2023 .....	1,647,830.71	November 2025 .....	501,942.73	June 2028 .....	31,568.64
May 2023 .....	1,593,600.70	December 2025 .....	479,104.66	July 2028 .....	22,601.75
June 2023 .....	1,540,822.52	January 2026 .....	456,916.15	August 2028 .....	13,916.21
July 2023 .....	1,489,459.53	February 2026 .....	435,360.26	September 2028 .....	5,504.32
August 2023 .....	1,439,475.99	March 2026 .....	414,420.48	October 2028 and thereafter .....	0.00
September 2023 .....	1,390,837.03	April 2026 .....	394,080.71		

**TL 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 .....	\$428,076,000.00	February 2003 .....	\$376,476,197.10	July 2004 .....	\$274,367,569.16
October 2001 .....	426,837,315.59	March 2003 .....	371,539,464.25	August 2004 .....	268,258,565.24
November 2001 .....	425,367,044.74	April 2003 .....	366,412,804.84	September 2004 .....	262,218,694.71
December 2001 .....	423,665,746.81	May 2003 .....	361,100,651.97	October 2004 .....	256,247,191.99
January 2002 .....	421,734,223.37	June 2003 .....	355,607,629.39	November 2004 .....	250,343,299.86
February 2002 .....	419,573,518.57	July 2003 .....	349,938,544.89	December 2004 .....	244,506,269.43
March 2002 .....	417,184,918.97	August 2003 .....	344,098,383.39	January 2005 .....	238,735,360.01
April 2002 .....	414,569,953.07	September 2003 .....	338,092,299.64	February 2005 .....	233,029,839.05
May 2002 .....	411,730,390.33	October 2003 .....	331,925,610.67	March 2005 .....	227,388,982.01
June 2002 .....	408,668,239.80	November 2003 .....	325,603,787.88	April 2005 .....	221,812,072.31
July 2002 .....	405,385,748.25	December 2003 .....	319,132,448.96	May 2005 .....	216,298,401.27
August 2002 .....	401,885,398.05	January 2004 .....	312,517,349.34	June 2005 .....	210,847,267.92
September 2002 .....	398,169,904.43	February 2004 .....	305,976,985.36	July 2005 .....	205,457,979.03
October 2002 .....	394,242,212.41	March 2004 .....	299,510,529.99	August 2005 .....	200,129,848.95
November 2002 .....	390,105,493.34	April 2004 .....	293,117,165.25	September 2005 .....	194,862,199.56
December 2002 .....	385,763,140.98	May 2004 .....	286,796,082.15	October 2005 .....	189,654,360.20
January 2003 .....	381,218,767.17	June 2004 .....	280,546,480.57	November 2005 .....	184,505,667.55

### ***TL 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 .....	\$179,415,465.56	June 2007 .....	\$ 97,087,392.51	December 2008 .....	\$ 35,757,974.88
January 2006 .....	174,383,105.41	July 2007 .....	92,992,989.11	January 2009 .....	33,061,036.45
February 2006 .....	169,407,945.38	August 2007 .....	88,946,159.08	February 2009 .....	30,427,882.79
March 2006 .....	164,489,350.79	September 2007 .....	84,994,576.31	March 2009 .....	27,857,024.36
April 2006 .....	159,626,693.96	October 2007 .....	81,136,024.03	April 2009 .....	25,347,006.12
May 2006 .....	154,819,354.06	November 2007 .....	77,368,336.65	May 2009 .....	22,896,406.70
June 2006 .....	150,066,717.10	December 2007 .....	73,689,398.59	June 2009 .....	20,503,837.66
July 2006 .....	145,368,175.83	January 2008 .....	70,097,143.16	July 2009 .....	18,167,942.68
August 2006 .....	140,723,129.64	February 2008 .....	66,589,551.38	August 2009 .....	15,887,396.88
September 2006 .....	136,130,984.56	March 2008 .....	63,164,650.92	September 2009 .....	13,660,906.06
October 2006 .....	131,591,153.12	April 2008 .....	59,820,515.04	October 2009 .....	11,487,205.98
November 2006 .....	127,103,054.28	May 2008 .....	56,555,261.51	November 2009 .....	9,365,061.73
December 2006 .....	122,666,113.42	June 2008 .....	53,367,051.62	December 2009 .....	7,293,267.02
January 2007 .....	118,279,762.20	July 2008 .....	50,254,089.16	January 2010 .....	5,270,643.46
February 2007 .....	113,943,438.55	August 2008 .....	47,214,619.44	February 2010 .....	3,296,040.06
March 2007 .....	109,656,586.55	September 2008 .....	44,246,928.35	March 2010 .....	1,368,332.47
April 2007 .....	105,418,656.38	October 2008 .....	41,349,341.41	April 2010 and thereafter .....	0.00
May 2007 .....	101,229,104.30	November 2008 .....	38,520,222.90		

### ***TA 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 .....	\$466,992,000.00	March 2004 .....	\$326,738,759.93	September 2006 .....	\$148,506,528.59
October 2001 .....	465,640,707.84	April 2004 .....	319,764,180.22	October 2006 .....	143,553,985.20
November 2001 .....	464,036,776.00	May 2004 .....	312,868,453.21	November 2006 .....	138,657,877.37
December 2001 .....	462,180,814.63	June 2004 .....	306,050,706.03	December 2006 .....	133,817,578.26
January 2002 .....	460,073,698.15	July 2004 .....	299,310,075.40	January 2007 .....	129,032,467.84
February 2002 .....	457,716,565.64	August 2004 .....	292,645,707.49	February 2007 .....	124,301,932.95
March 2002 .....	455,110,820.62	September 2004 .....	286,056,757.83	March 2007 .....	119,625,367.12
April 2002 .....	452,258,130.56	October 2004 .....	279,542,391.22	April 2007 .....	115,002,170.58
May 2002 .....	449,160,425.75	November 2004 .....	273,101,781.63	May 2007 .....	110,431,750.13
June 2002 .....	445,819,897.89	December 2004 .....	266,734,112.07	June 2007 .....	105,913,519.08
July 2002 .....	442,238,998.03	January 2005 .....	260,438,574.52	July 2007 .....	101,446,897.20
August 2002 .....	438,420,434.17	February 2005 .....	254,214,369.83	August 2007 .....	97,032,173.53
September 2002 .....	434,367,168.40	March 2005 .....	248,060,707.60	September 2007 .....	92,721,355.96
October 2002 .....	430,082,413.47	April 2005 .....	241,976,806.12	October 2007 .....	88,512,026.21
November 2002 .....	425,569,629.03	May 2005 .....	235,961,892.26	November 2007 .....	84,401,821.79
December 2002 .....	420,832,517.37	June 2005 .....	230,015,201.33	December 2007 .....	80,388,434.82
January 2003 .....	415,875,018.66	July 2005 .....	224,135,977.09	January 2008 .....	76,469,610.71
February 2003 .....	410,701,305.86	August 2005 .....	218,323,471.54	February 2008 .....	72,643,146.95
March 2003 .....	405,315,779.12	September 2005 .....	212,576,944.94	March 2008 .....	68,906,891.90
April 2003 .....	399,723,059.76	October 2005 .....	206,895,665.64	April 2008 .....	65,258,743.67
May 2003 .....	393,927,983.90	November 2005 .....	201,278,910.02	May 2008 .....	61,696,648.91
June 2003 .....	387,935,595.64	December 2005 .....	195,725,962.40	June 2008 .....	58,218,601.76
July 2003 .....	381,751,139.83	January 2006 .....	190,236,114.96	July 2008 .....	54,822,642.72
August 2003 .....	375,380,054.55	February 2006 .....	184,808,667.65	August 2008 .....	51,506,857.56
September 2003 .....	368,827,963.19	March 2006 .....	179,442,928.11	September 2008 .....	48,269,376.37
October 2003 .....	362,100,666.13	April 2006 .....	174,138,211.57	October 2008 .....	45,108,372.44
November 2003 .....	355,204,132.18	May 2006 .....	168,893,840.76	November 2008 .....	42,022,061.33
December 2003 .....	348,144,489.72	June 2006 .....	163,709,145.90	December 2008 .....	39,008,699.87
January 2004 .....	340,928,017.41	July 2006 .....	158,583,464.51	January 2009 .....	36,066,585.21
February 2004 .....	333,793,074.89	August 2006 .....	153,516,141.40	February 2009 .....	33,194,053.94

### ***TA 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>
March 2009 .....	\$ 30,389,481.11	August 2009 .....	\$ 17,331,705.69	January 2010 .....	\$ 5,749,792.87
April 2009 .....	27,651,279.40	September 2009 .....	14,902,806.60	February 2010 .....	3,595,680.07
May 2009 .....	24,977,898.22	October 2009 .....	12,531,497.43	March 2010 .....	1,492,726.33
June 2009 .....	22,367,822.90	November 2009 .....	10,216,430.98	April 2010 and thereafter .....	0.00
July 2009 .....	19,819,573.83	December 2009 .....	7,956,291.29		

### ***TK 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 .....	\$513,691,200.00	August 2004 .....	\$321,910,278.26	July 2007 .....	\$111,591,586.93
October 2001 .....	512,204,778.66	September 2004 .....	314,662,433.63	August 2007 .....	106,735,390.89
November 2001 .....	510,440,453.64	October 2004 .....	307,496,630.37	September 2007 .....	101,993,491.57
December 2001 .....	508,398,896.13	November 2004 .....	300,411,959.81	October 2007 .....	97,363,228.83
January 2002 .....	506,081,068.01	December 2004 .....	293,407,523.30	November 2007 .....	92,842,003.97
February 2002 .....	503,488,222.24	January 2005 .....	286,482,431.99	December 2007 .....	88,427,278.31
March 2002 .....	500,621,902.72	February 2005 .....	279,635,806.83	January 2008 .....	84,116,571.79
April 2002 .....	497,483,943.65	March 2005 .....	272,866,778.38	February 2008 .....	79,907,461.65
May 2002 .....	494,076,468.36	April 2005 .....	266,174,486.76	March 2008 .....	75,797,581.10
June 2002 .....	490,401,887.72	May 2005 .....	259,558,081.50	April 2008 .....	71,784,618.04
July 2002 .....	486,462,897.87	June 2005 .....	253,016,721.48	May 2008 .....	67,866,313.81
August 2002 .....	482,262,477.63	July 2005 .....	246,549,574.81	June 2008 .....	64,040,461.94
September 2002 .....	477,803,885.28	August 2005 .....	240,155,818.72	July 2008 .....	60,304,906.99
October 2002 .....	473,090,654.85	September 2005 .....	233,834,639.46	August 2008 .....	56,657,543.32
November 2002 .....	468,126,591.97	October 2005 .....	227,585,232.23	September 2008 .....	53,096,314.01
December 2002 .....	462,915,769.14	November 2005 .....	221,406,801.04	October 2008 .....	49,619,209.69
January 2003 .....	457,462,520.56	December 2005 .....	215,298,558.66	November 2008 .....	46,224,267.47
February 2003 .....	451,771,436.48	January 2006 .....	209,259,726.47	December 2008 .....	42,909,569.86
March 2003 .....	445,847,357.07	February 2006 .....	203,289,534.43	January 2009 .....	39,673,243.74
April 2003 .....	439,695,365.77	March 2006 .....	197,387,220.93	February 2009 .....	36,513,459.34
May 2003 .....	433,320,782.33	April 2006 .....	191,552,032.74	March 2009 .....	33,428,429.23
June 2003 .....	426,729,155.23	May 2006 .....	185,783,224.85	April 2009 .....	30,416,407.34
July 2003 .....	419,926,253.84	June 2006 .....	180,080,060.50	May 2009 .....	27,475,688.04
August 2003 .....	412,918,060.04	July 2006 .....	174,441,810.98	June 2009 .....	24,604,605.19
September 2003 .....	405,710,759.54	August 2006 .....	168,867,755.56	July 2009 .....	21,801,531.22
October 2003 .....	398,310,732.77	September 2006 .....	163,357,181.46	August 2009 .....	19,064,876.26
November 2003 .....	390,724,545.43	October 2006 .....	157,909,383.73	September 2009 .....	16,393,087.27
December 2003 .....	382,958,938.72	November 2006 .....	152,523,665.12	October 2009 .....	13,784,647.18
January 2004 .....	375,020,819.18	December 2006 .....	147,199,336.09	November 2009 .....	11,238,074.08
February 2004 .....	367,172,382.40	January 2007 .....	141,935,714.63	December 2009 .....	8,751,920.42
March 2004 .....	359,412,635.96	February 2007 .....	136,732,126.25	January 2010 .....	6,324,772.16
April 2004 .....	351,740,598.27	March 2007 .....	131,587,903.84	February 2010 .....	3,955,248.08
May 2004 .....	344,155,298.55	April 2007 .....	126,502,387.65	March 2010 .....	1,641,998.97
June 2004 .....	336,655,776.66	May 2007 .....	121,474,925.15	April 2010 and thereafter .....	0.00
July 2004 .....	329,241,082.96	June 2007 .....	116,504,871.00		

### ***TJ 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 .....	\$570,768,000.00	December 2001 .....	\$564,887,662.34	March 2002 .....	\$556,246,558.56
October 2001 .....	569,116,420.71	January 2002 .....	562,312,297.76	April 2002 .....	552,759,937.36
November 2001 .....	567,156,059.58	February 2002 .....	559,431,358.02	May 2002 .....	548,973,853.72



### ***TJ 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>
June 2002 .....	\$544,890,986.33	February 2005 .....	\$310,706,452.02	October 2007 .....	\$108,181,365.36
July 2002 .....	540,514,330.94	March 2005 .....	303,185,309.30	November 2007 .....	103,157,782.19
August 2002 .....	535,847,197.34	April 2005 .....	295,749,429.72	December 2007 .....	98,252,531.45
September 2002 .....	530,893,205.84	May 2005 .....	288,397,868.32	January 2008 .....	93,462,857.54
October 2002 .....	525,656,283.15	June 2005 .....	281,129,690.53	February 2008 .....	88,786,068.49
November 2002 .....	520,140,657.73	July 2005 .....	273,943,972.00	March 2008 .....	84,219,534.55
December 2002 .....	514,350,854.58	August 2005 .....	266,839,798.56	April 2008 .....	79,760,686.71
January 2003 .....	508,291,689.50	September 2005 .....	259,816,266.05	May 2008 .....	75,407,015.34
February 2003 .....	501,968,262.74	October 2005 .....	252,872,480.24	June 2008 .....	71,156,068.82
March 2003 .....	495,385,952.28	November 2005 .....	246,007,556.70	July 2008 .....	67,005,452.21
April 2003 .....	488,550,406.39	December 2005 .....	239,220,620.72	August 2008 .....	62,952,825.91
May 2003 .....	481,467,535.90	January 2006 .....	232,510,807.18	September 2008 .....	58,995,904.46
June 2003 .....	474,143,505.80	February 2006 .....	225,877,260.47	October 2008 .....	55,132,455.21
July 2003 .....	466,584,726.47	March 2006 .....	219,319,134.36	November 2008 .....	51,360,297.19
August 2003 .....	458,797,844.47	April 2006 .....	212,835,591.92	December 2008 .....	47,677,299.84
September 2003 .....	450,789,732.80	May 2006 .....	206,425,805.39	January 2009 .....	44,081,381.93
October 2003 .....	442,567,480.84	June 2006 .....	200,088,956.11	February 2009 .....	40,570,510.38
November 2003 .....	434,138,383.79	July 2006 .....	193,824,234.41	March 2009 .....	37,142,699.14
December 2003 .....	425,509,931.89	August 2006 .....	187,630,839.50	April 2009 .....	33,796,008.15
January 2004 .....	416,689,799.07	September 2006 .....	181,507,979.39	May 2009 .....	30,528,542.27
February 2004 .....	407,969,313.77	October 2006 .....	175,454,870.80	June 2009 .....	27,338,450.21
March 2004 .....	399,347,373.27	November 2006 .....	169,470,739.02	July 2009 .....	24,223,923.57
April 2004 .....	390,822,886.95	December 2006 .....	163,554,817.87	August 2009 .....	21,183,195.84
May 2004 .....	382,394,776.16	January 2007 .....	157,706,349.59	September 2009 .....	18,214,541.41
June 2004 .....	374,061,974.05	February 2007 .....	151,924,584.72	October 2009 .....	15,316,274.64
July 2004 .....	365,823,425.50	March 2007 .....	146,208,782.04	November 2009 .....	12,486,748.98
August 2004 .....	357,678,086.94	April 2007 .....	140,558,208.49	December 2009 .....	9,724,356.02
September 2004 .....	349,624,926.24	May 2007 .....	134,972,139.05	January 2010 .....	7,027,524.62
October 2004 .....	341,662,922.62	June 2007 .....	129,449,856.66	February 2010 .....	4,394,720.09
November 2004 .....	333,791,066.45	July 2007 .....	123,990,652.14	March 2010 .....	1,824,443.30
December 2004 .....	326,008,359.20	August 2007 .....	118,594,878.76	April 2010 and thereafter .....	0.00
January 2005 .....	318,313,813.31	September 2007 .....	113,326,101.74		

### ***TG 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 .....	\$642,114,000.00	January 2003 .....	\$571,828,150.66	May 2004 .....	\$430,194,123.16
October 2001 .....	640,255,973.28	February 2003 .....	564,714,295.56	June 2004 .....	420,819,720.79
November 2001 .....	638,050,567.00	March 2003 .....	557,309,196.29	July 2004 .....	411,551,353.67
December 2001 .....	635,498,620.11	April 2003 .....	549,619,207.17	August 2004 .....	402,387,847.79
January 2002 .....	632,601,334.96	May 2003 .....	541,650,977.87	September 2004 .....	393,328,042.01
February 2002 .....	629,360,277.75	June 2003 .....	533,411,444.00	October 2004 .....	384,370,787.93
March 2002 .....	625,777,378.35	July 2003 .....	524,907,817.26	November 2004 .....	375,514,949.74
April 2002 .....	621,854,929.51	August 2003 .....	516,147,575.01	December 2004 .....	366,759,404.09
May 2002 .....	617,595,585.41	September 2003 .....	507,138,449.38	January 2005 .....	358,103,039.96
June 2002 .....	613,002,359.60	October 2003 .....	497,888,415.92	February 2005 .....	349,544,758.51
July 2002 .....	608,078,622.29	November 2003 .....	488,405,681.75	March 2005 .....	341,083,472.95
August 2002 .....	602,828,096.99	December 2003 .....	478,698,673.36	April 2005 .....	332,718,108.42
September 2002 .....	597,254,856.55	January 2004 .....	468,776,023.94	May 2005 .....	324,447,601.85
October 2002 .....	591,363,318.52	February 2004 .....	458,965,477.97	June 2005 .....	316,270,901.83
November 2002 .....	585,158,239.92	March 2004 .....	449,265,794.91	July 2005 .....	308,186,968.49
December 2002 .....	578,644,711.38	April 2004 .....	439,675,747.80	August 2005 .....	300,194,773.37

### ***TG 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 2005.....	\$292,293,299.30	April 2007.....	\$158,127,984.55	November 2008.....	\$ 57,780,334.33
October 2005.....	284,481,540.26	May 2007.....	151,843,656.43	December 2008.....	53,636,962.32
November 2005.....	276,758,501.28	June 2007.....	145,631,088.74	January 2009.....	49,591,554.67
December 2005.....	269,123,198.30	July 2007.....	139,489,483.65	February 2009.....	45,641,824.17
January 2006.....	261,574,658.07	August 2007.....	133,419,238.60	March 2009.....	41,785,536.53
February 2006.....	254,111,918.02	September 2007.....	127,491,864.45	April 2009.....	38,020,509.17
March 2006.....	246,734,026.15	October 2007.....	121,704,036.03	May 2009.....	34,344,610.05
April 2006.....	239,440,040.90	November 2007.....	116,052,504.96	June 2009.....	30,755,756.49
May 2006.....	232,229,031.05	December 2007.....	110,534,097.88	July 2009.....	27,251,914.02
June 2006.....	225,100,075.61	January 2008.....	105,145,714.73	August 2009.....	23,831,095.32
July 2006.....	218,052,263.70	February 2008.....	99,884,327.05	September 2009.....	20,491,359.08
August 2006.....	211,084,694.43	March 2008.....	94,746,976.36	October 2009.....	17,230,808.97
September 2006.....	204,196,476.81	April 2008.....	89,730,772.54	November 2009.....	14,047,592.60
October 2006.....	197,386,729.64	May 2008.....	84,832,892.25	December 2009.....	10,939,900.52
November 2006.....	190,654,581.39	June 2008.....	80,050,577.42	January 2010.....	7,905,965.20
December 2006.....	183,999,170.10	July 2008.....	75,381,133.73	February 2010.....	4,944,060.10
January 2007.....	177,419,643.28	August 2008.....	70,821,929.15	March 2010.....	2,052,498.71
February 2007.....	170,915,157.80	September 2008.....	66,370,392.51	April 2010 and thereafter.....	0.00
March 2007.....	164,484,879.79	October 2008.....	62,024,012.11		

### ***MG 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 through March 2010.....	\$87,600,000.00	November 2011.....	\$44,314,191.42	August 2013.....	\$15,311,420.97
April 2010.....	86,829,633.61	December 2011.....	42,572,198.61	September 2013.....	14,266,519.90
May 2010.....	84,073,855.62	January 2012.....	40,871,913.53	October 2013.....	13,246,867.96
June 2010.....	81,383,592.86	February 2012.....	39,212,354.01	November 2013.....	12,251,866.88
July 2010.....	78,757,309.93	March 2012.....	37,592,560.75	December 2013.....	11,280,932.36
August 2010.....	76,193,507.06	April 2012.....	36,011,596.78	January 2014.....	10,333,493.79
September 2010.....	73,690,719.28	May 2012.....	34,468,546.97	February 2014.....	9,408,993.89
October 2010.....	71,247,515.64	June 2012.....	32,962,517.49	March 2014.....	8,506,888.43
November 2010.....	68,862,498.39	July 2012.....	31,492,635.35	April 2014.....	7,626,645.91
December 2010.....	66,534,302.25	August 2012.....	30,058,047.90	May 2014.....	6,767,747.27
January 2011.....	64,261,593.65	September 2012.....	28,657,922.37	June 2014.....	5,929,685.61
February 2011.....	62,043,069.98	October 2012.....	27,291,445.40	July 2014.....	5,111,965.90
March 2011.....	59,877,458.91	November 2012.....	25,957,822.59	August 2014.....	4,314,104.70
April 2011.....	57,763,517.66	December 2012.....	24,656,278.09	September 2014.....	3,535,629.90
May 2011.....	55,700,032.34	January 2013.....	23,386,054.12	October 2014.....	2,776,080.45
June 2011.....	53,685,817.27	February 2013.....	22,146,410.60	November 2014.....	2,035,006.12
July 2011.....	51,719,714.34	March 2013.....	20,936,624.72	December 2014.....	1,311,967.23
August 2011.....	49,800,592.38	April 2013.....	19,755,990.54	January 2015.....	606,534.41
September 2011.....	47,927,346.50	May 2013.....	18,603,818.61	February 2015 and thereafter.....	0.00
October 2011.....	46,098,897.54	June 2013.....	17,479,435.56		
		July 2013.....	16,382,183.77		

### ***TC 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 through January 2015.....	\$26,486,000.00	February 2015.....	\$26,404,288.36	May 2015.....	\$24,438,624.08
		March 2015.....	25,732,819.62	June 2015.....	23,815,125.52
		April 2015.....	25,077,728.35	July 2015.....	23,206,860.33



**TC Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2015 .....	\$22,613,464.92	January 2020 .....	\$ 5,410,217.98	May 2024 .....	\$ 1,046,217.49
September 2015.....	22,034,584.24	February 2020 .....	5,258,323.50	June 2024 .....	1,008,244.51
October 2015 .....	21,469,871.59	March 2020 .....	5,110,301.53	July 2024 .....	971,311.00
November 2015 .....	20,918,988.42	April 2020.....	4,966,057.12	August 2024 .....	935,390.41
December 2015 .....	20,381,604.15	May 2020 .....	4,825,497.59	September 2024.....	900,456.84
January 2016 .....	19,857,395.96	June 2020 .....	4,688,532.48	October 2024 .....	866,485.02
February 2016 .....	19,346,048.64	July 2020 .....	4,555,073.50	November 2024 .....	833,450.31
March 2016 .....	18,847,254.39	August 2020 .....	4,425,034.48	December 2024 .....	801,328.67
April 2016.....	18,360,712.66	September 2020.....	4,298,331.29	January 2025 .....	770,096.65
May 2016 .....	17,886,129.97	October 2020 .....	4,174,881.84	February 2025 .....	739,731.38
June 2016 .....	17,423,219.77	November 2020 .....	4,054,606.00	March 2025 .....	710,210.55
July 2016 .....	16,971,702.25	December 2020 .....	3,937,425.57	April 2025.....	681,512.41
August 2016 .....	16,531,304.19	January 2021 .....	3,823,264.22	May 2025 .....	653,615.74
September 2016.....	16,101,758.82	February 2021 .....	3,712,047.45	June 2025 .....	626,499.84
October 2016 .....	15,682,805.66	March 2021 .....	3,603,702.55	July 2025 .....	600,144.53
November 2016 .....	15,274,190.37	April 2021.....	3,498,158.56	August 2025 .....	574,530.13
December 2016 .....	14,875,664.62	May 2021 .....	3,395,346.23	September 2025.....	549,637.43
January 2017 .....	14,486,985.93	June 2021 .....	3,295,197.97	October 2025 .....	525,447.72
February 2017 .....	14,107,917.55	July 2021 .....	3,197,647.82	November 2025 .....	501,942.73
March 2017 .....	13,738,228.32	August 2021 .....	3,102,631.41	December 2025 .....	479,104.66
April 2017.....	13,377,692.54	September 2021.....	3,010,085.92	January 2026 .....	456,916.15
May 2017 .....	13,026,089.84	October 2021 .....	2,919,950.03	February 2026 .....	435,360.26
June 2017 .....	12,683,205.07	November 2021 .....	2,832,163.92	March 2026 .....	414,420.48
July 2017 .....	12,348,828.15	December 2021 .....	2,746,669.19	April 2026.....	394,080.71
August 2017 .....	12,022,753.98	January 2022 .....	2,663,408.87	May 2026 .....	374,325.24
September 2017.....	11,704,782.32	February 2022 .....	2,582,327.35	June 2026 .....	355,138.77
October 2017 .....	11,394,717.65	March 2022 .....	2,503,370.38	July 2026 .....	336,506.37
November 2017 .....	11,092,369.09	April 2022.....	2,426,485.00	August 2026 .....	318,413.48
December 2017 .....	10,797,550.27	May 2022 .....	2,351,619.54	September 2026.....	300,845.91
January 2018 .....	10,510,079.25	June 2022 .....	2,278,723.59	October 2026 .....	283,789.82
February 2018 .....	10,229,778.39	July 2022 .....	2,207,747.94	November 2026 .....	267,231.72
March 2018 .....	9,956,474.26	August 2022 .....	2,138,644.59	December 2026 .....	251,158.45
April 2018.....	9,689,997.55	September 2022.....	2,071,366.69	January 2027 .....	235,557.19
May 2018 .....	9,430,182.96	October 2022 .....	2,005,868.53	February 2027 .....	220,415.44
June 2018 .....	9,176,869.11	November 2022 .....	1,942,105.51	March 2027 .....	205,721.00
July 2018 .....	8,929,898.45	December 2022 .....	1,880,034.10	April 2027.....	191,461.99
August 2018 .....	8,689,117.18	January 2023 .....	1,819,611.85	May 2027 .....	177,626.83
September 2018.....	8,454,375.14	February 2023 .....	1,760,797.32	June 2027 .....	164,204.22
October 2018 .....	8,225,525.75	March 2023 .....	1,703,550.09	July 2027 .....	151,183.15
November 2018 .....	8,002,425.90	April 2023.....	1,647,830.71	August 2027 .....	138,552.88
December 2018 .....	7,784,935.89	May 2023 .....	1,593,600.70	September 2027.....	126,302.96
January 2019 .....	7,572,919.35	June 2023 .....	1,540,822.52	October 2027 .....	114,423.19
February 2019 .....	7,366,243.14	July 2023 .....	1,489,459.53	November 2027 .....	102,903.62
March 2019 .....	7,164,777.29	August 2023 .....	1,439,475.99	December 2027 .....	91,734.57
April 2019.....	6,968,394.93	September 2023.....	1,390,837.03	January 2028 .....	80,906.59
May 2019 .....	6,776,972.21	October 2023 .....	1,343,508.63	February 2028 .....	70,410.48
June 2019 .....	6,590,388.24	November 2023 .....	1,297,457.61	March 2028 .....	60,237.26
July 2019 .....	6,408,524.99	December 2023 .....	1,252,651.58	April 2028.....	50,378.19
August 2019 .....	6,231,267.26	January 2024 .....	1,209,058.96	May 2028 .....	40,824.75
September 2019.....	6,058,502.59	February 2024 .....	1,166,648.94	June 2028 .....	31,568.64
October 2019 .....	5,890,121.21	March 2024 .....	1,125,391.45	July 2028 .....	22,601.75
November 2019 .....	5,726,015.96	April 2024.....	1,085,257.17	August 2028 .....	13,916.21
December 2019 .....	5,566,082.25				

### TC Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>
September 2028.....	\$ 5,504.32
October 2028 and thereafter .....	0.00

### CL 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 .....	\$486,476,000.00	June 2005 .....	\$269,247,267.92	March 2009 .....	\$ 86,257,024.36
October 2001 .....	485,237,315.59	July 2005 .....	263,857,979.03	April 2009 .....	83,747,006.12
November 2001 .....	483,767,044.74	August 2005 .....	258,529,848.95	May 2009 .....	81,296,406.70
December 2001 .....	482,065,746.81	September 2005 .....	253,262,199.56	June 2009 .....	78,903,837.66
January 2002 .....	480,134,223.37	October 2005 .....	248,054,360.20	July 2009 .....	76,567,942.68
February 2002 .....	477,973,518.57	November 2005 .....	242,905,667.55	August 2009 .....	74,287,396.88
March 2002 .....	475,584,918.97	December 2005 .....	237,815,465.56	September 2009 .....	72,060,906.06
April 2002 .....	472,969,953.07	January 2006 .....	232,783,105.41	October 2009 .....	69,887,205.98
May 2002 .....	470,130,390.33	February 2006 .....	227,807,945.38	November 2009 .....	67,765,061.73
June 2002 .....	467,068,239.80	March 2006 .....	222,889,350.79	December 2009 .....	65,693,267.02
July 2002 .....	463,785,748.25	April 2006 .....	218,026,693.96	January 2010 .....	63,670,643.46
August 2002 .....	460,285,398.05	May 2006 .....	213,219,354.06	February 2010 .....	61,696,040.06
September 2002 .....	456,569,904.43	June 2006 .....	208,466,717.10	March 2010 .....	59,768,332.47
October 2002 .....	452,642,212.41	July 2006 .....	203,768,175.83	April 2010 .....	57,886,422.41
November 2002 .....	448,505,493.34	August 2006 .....	199,123,129.64	May 2010 .....	56,049,237.08
December 2002 .....	444,163,140.98	September 2006 .....	194,530,984.56	June 2010 .....	54,255,728.57
January 2003 .....	439,618,767.17	October 2006 .....	189,991,153.12	July 2010 .....	52,504,873.29
February 2003 .....	434,876,197.10	November 2006 .....	185,503,054.28	August 2010 .....	50,795,671.37
March 2003 .....	429,939,464.25	December 2006 .....	181,066,113.42	September 2010 .....	49,127,146.19
April 2003 .....	424,812,804.84	January 2007 .....	176,679,762.20	October 2010 .....	47,498,343.76
May 2003 .....	419,500,651.97	February 2007 .....	172,343,438.55	November 2010 .....	45,908,332.26
June 2003 .....	414,007,629.39	March 2007 .....	168,056,586.55	December 2010 .....	44,356,201.50
July 2003 .....	408,338,544.89	April 2007 .....	163,818,656.38	January 2011 .....	42,841,062.43
August 2003 .....	402,498,383.39	May 2007 .....	159,629,104.30	February 2011 .....	41,362,046.65
September 2003 .....	396,492,299.64	June 2007 .....	155,487,392.51	March 2011 .....	39,918,305.94
October 2003 .....	390,325,610.67	July 2007 .....	151,392,989.11	April 2011 .....	38,509,011.77
November 2003 .....	384,003,787.88	August 2007 .....	147,346,159.08	May 2011 .....	37,133,354.89
December 2003 .....	377,532,448.96	September 2007 .....	143,394,576.31	June 2011 .....	35,790,544.85
January 2004 .....	370,917,349.34	October 2007 .....	139,536,024.03	July 2011 .....	34,479,809.56
February 2004 .....	364,376,985.36	November 2007 .....	135,768,336.65	August 2011 .....	33,200,394.92
March 2004 .....	357,910,529.99	December 2007 .....	132,089,398.59	September 2011 .....	31,951,564.33
April 2004 .....	351,517,165.25	January 2008 .....	128,497,143.16	October 2011 .....	30,732,598.36
May 2004 .....	345,196,082.15	February 2008 .....	124,989,551.38	November 2011 .....	29,542,794.28
June 2004 .....	338,946,480.57	March 2008 .....	121,564,650.92	December 2011 .....	28,381,465.74
July 2004 .....	332,767,569.16	April 2008 .....	118,220,515.04	January 2012 .....	27,247,942.35
August 2004 .....	326,658,565.24	May 2008 .....	114,955,261.51	February 2012 .....	26,141,569.34
September 2004 .....	320,618,694.71	June 2008 .....	111,767,051.62	March 2012 .....	25,061,707.17
October 2004 .....	314,647,191.99	July 2008 .....	108,654,089.16	April 2012 .....	24,007,731.19
November 2004 .....	308,743,299.86	August 2008 .....	105,614,619.44	May 2012 .....	22,979,031.31
December 2004 .....	302,906,269.43	September 2008 .....	102,646,928.35	June 2012 .....	21,975,011.66
January 2005 .....	297,135,360.01	October 2008 .....	99,749,341.41	July 2012 .....	20,995,090.23
February 2005 .....	291,429,839.05	November 2008 .....	96,920,222.90	August 2012 .....	20,038,698.60
March 2005 .....	285,788,982.01	December 2008 .....	94,157,974.88	September 2012 .....	19,105,281.58
April 2005 .....	280,212,072.31	January 2009 .....	91,461,036.45	October 2012 .....	18,194,296.93
May 2005 .....	274,698,401.27	February 2009 .....	88,827,882.79	November 2012 .....	17,305,215.06

### CL 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 2012 .....	\$ 16,437,518.73	October 2013 .....	\$ 8,831,245.31	July 2014 .....	\$ 3,407,977.27
January 2013 .....	15,590,702.75	November 2013 .....	8,167,911.25	August 2014 .....	2,876,069.80
February 2013 .....	14,764,273.73	December 2013 .....	7,520,621.57	September 2014 .....	2,357,086.60
March 2013 .....	13,957,749.81	January 2014 .....	6,888,995.86	October 2014 .....	1,850,720.30
April 2013 .....	13,170,660.36	February 2014 .....	6,272,662.59	November 2014 .....	1,356,670.75
May 2013 .....	12,402,545.74	March 2014 .....	5,671,258.95	December 2014 .....	874,644.82
June 2013 .....	11,652,957.04	April 2014 .....	5,084,430.61	January 2015 .....	404,356.27
July 2013 .....	10,921,455.85	May 2014 .....	4,511,831.51	February 2015 and thereafter .....	0.00
August 2013 .....	10,207,613.98	June 2014 .....	3,953,123.74		
September 2013 .....	9,511,013.27				

### CA Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$530,701,090.00	November 2004 .....	\$336,810,871.63	January 2008 .....	\$140,178,700.71
October 2001 .....	529,349,797.84	December 2004 .....	330,443,202.07	February 2008 .....	136,352,236.95
November 2001 .....	527,745,866.00	January 2005 .....	324,147,664.52	March 2008 .....	132,615,981.90
December 2001 .....	525,889,904.63	February 2005 .....	317,923,459.83	April 2008 .....	128,967,833.67
January 2002 .....	523,782,788.15	March 2005 .....	311,769,797.60	May 2008 .....	125,405,738.91
February 2002 .....	521,425,655.64	April 2005 .....	305,685,896.12	June 2008 .....	121,927,691.76
March 2002 .....	518,819,910.62	May 2005 .....	299,670,982.26	July 2008 .....	118,531,732.72
April 2002 .....	515,967,220.56	June 2005 .....	293,724,291.33	August 2008 .....	115,215,947.56
May 2002 .....	512,869,515.75	July 2005 .....	287,845,067.09	September 2008 .....	111,978,466.37
June 2002 .....	509,528,987.89	August 2005 .....	282,032,561.54	October 2008 .....	108,817,462.44
July 2002 .....	505,948,088.03	September 2005 .....	276,286,034.94	November 2008 .....	105,731,151.33
August 2002 .....	502,129,524.17	October 2005 .....	270,604,755.64	December 2008 .....	102,717,789.87
September 2002 .....	498,076,258.40	November 2005 .....	264,988,000.02	January 2009 .....	99,775,675.21
October 2002 .....	493,791,503.47	December 2005 .....	259,435,052.40	February 2009 .....	96,903,143.94
November 2002 .....	489,278,719.03	January 2006 .....	253,945,204.96	March 2009 .....	94,098,571.11
December 2002 .....	484,541,607.37	February 2006 .....	248,517,757.65	April 2009 .....	91,360,369.40
January 2003 .....	479,584,108.66	March 2006 .....	243,152,018.11	May 2009 .....	88,686,988.22
February 2003 .....	474,410,395.86	April 2006 .....	237,847,301.57	June 2009 .....	86,076,912.90
March 2003 .....	469,024,869.12	May 2006 .....	232,602,930.76	July 2009 .....	83,528,663.83
April 2003 .....	463,432,149.76	June 2006 .....	227,418,235.90	August 2009 .....	81,040,795.69
May 2003 .....	457,637,073.90	July 2006 .....	222,292,554.51	September 2009 .....	78,611,896.60
June 2003 .....	451,644,685.64	August 2006 .....	217,225,231.40	October 2009 .....	76,240,587.43
July 2003 .....	445,460,229.83	September 2006 .....	212,215,618.59	November 2009 .....	73,925,520.98
August 2003 .....	439,089,144.55	October 2006 .....	207,263,075.20	December 2009 .....	71,665,381.29
September 2003 .....	432,537,053.19	November 2006 .....	202,366,967.37	January 2010 .....	69,458,882.87
October 2003 .....	425,809,756.13	December 2006 .....	197,526,668.26	February 2010 .....	67,304,770.07
November 2003 .....	418,913,222.18	January 2007 .....	192,741,557.84	March 2010 .....	65,201,816.33
December 2003 .....	411,853,579.72	February 2007 .....	188,011,022.95	April 2010 .....	63,148,823.55
January 2004 .....	404,637,107.41	March 2007 .....	183,334,457.12	May 2010 .....	61,144,621.40
February 2004 .....	397,502,164.89	April 2007 .....	178,711,260.58	June 2010 .....	59,188,066.69
March 2004 .....	390,447,849.93	May 2007 .....	174,140,840.13	July 2010 .....	57,278,042.77
April 2004 .....	383,473,270.22	June 2007 .....	169,622,609.08	August 2010 .....	55,413,458.89
May 2004 .....	376,577,543.21	July 2007 .....	165,155,987.20	September 2010 .....	53,593,249.62
June 2004 .....	369,759,796.03	August 2007 .....	160,741,263.53	October 2010 .....	51,816,374.27
July 2004 .....	363,019,165.40	September 2007 .....	156,430,445.96	November 2010 .....	50,081,816.30
August 2004 .....	356,354,797.49	October 2007 .....	152,221,116.21	December 2010 .....	48,388,582.76
September 2004 .....	349,765,847.83	November 2007 .....	148,110,911.79	January 2011 .....	46,735,703.80
October 2004 .....	343,251,481.22	December 2007 .....	144,097,524.82	February 2011 .....	45,122,232.07

### CA Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
March 2011 .....	\$ 43,547,242.22	August 2012 .....	\$ 21,860,398.16	December 2013 .....	\$ 8,204,314.32
April 2011.....	42,009,830.42	September 2012.....	20,842,125.06	January 2014 .....	7,515,268.10
May 2011 .....	40,509,113.85	October 2012 .....	19,848,323.64	February 2014 .....	6,842,904.55
June 2011 .....	39,044,230.19	November 2012 .....	18,878,416.16	March 2014 .....	6,186,827.86
July 2011 .....	37,614,337.17	December 2012 .....	17,931,838.36	April 2014.....	5,546,651.49
August 2011 .....	36,218,612.12	January 2013 .....	17,008,039.12	May 2014 .....	4,921,997.94
September 2011.....	34,856,251.50	February 2013 .....	16,106,480.20	June 2014 .....	4,312,498.56
October 2011 .....	33,526,470.46	March 2013 .....	15,226,635.94	July 2014 .....	3,717,793.33
November 2011 .....	32,228,502.39	April 2013.....	14,367,992.91	August 2014 .....	3,137,530.65
December 2011 .....	30,961,598.55	May 2013 .....	13,530,049.71	September 2014.....	2,571,367.16
January 2012 .....	29,725,027.59	June 2013 .....	12,712,316.59	October 2014 .....	2,018,967.57
February 2012 .....	28,518,075.24	July 2013 .....	11,914,315.30	November 2014 .....	1,480,004.43
March 2012 .....	27,340,043.79	August 2013 .....	11,135,578.73	December 2014 .....	954,157.97
April 2012.....	26,190,251.83	September 2013.....	10,375,650.69	January 2015 .....	441,115.93
May 2012 .....	25,068,033.80	October 2013 .....	9,634,085.65	February 2015 and thereafter .....	0.00
June 2012 .....	23,972,739.65	November 2013 .....	8,910,448.51		
July 2012 .....	22,903,734.47				

### CK 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 .....	\$583,771,200.00	April 2004.....	\$421,820,598.27	November 2006 .....	\$222,603,665.12
October 2001 .....	582,284,778.66	May 2004 .....	414,235,298.55	December 2006 .....	217,279,336.09
November 2001 .....	580,520,453.64	June 2004 .....	406,735,776.66	January 2007 .....	212,015,714.63
December 2001 .....	578,478,896.13	July 2004 .....	399,321,082.96	February 2007 .....	206,812,126.25
January 2002 .....	576,161,068.01	August 2004 .....	391,990,278.26	March 2007 .....	201,667,903.84
February 2002 .....	573,568,222.24	September 2004.....	384,742,433.63	April 2007.....	196,582,387.65
March 2002 .....	570,701,902.72	October 2004 .....	377,576,630.37	May 2007 .....	191,554,925.15
April 2002.....	567,563,943.65	November 2004 .....	370,491,959.81	June 2007 .....	186,584,871.00
May 2002 .....	564,156,468.36	December 2004 .....	363,487,523.30	July 2007 .....	181,671,586.93
June 2002 .....	560,481,887.72	January 2005 .....	356,562,431.99	August 2007 .....	176,815,390.89
July 2002 .....	556,542,897.87	February 2005 .....	349,715,806.83	September 2007.....	172,073,491.57
August 2002 .....	552,342,477.63	March 2005 .....	342,946,778.38	October 2007 .....	167,443,228.83
September 2002.....	547,883,885.28	April 2005.....	336,254,486.76	November 2007 .....	162,922,003.97
October 2002 .....	543,170,654.85	May 2005 .....	329,638,081.50	December 2007 .....	158,507,278.31
November 2002 .....	538,206,591.97	June 2005 .....	323,096,721.48	January 2008 .....	154,196,571.79
December 2002 .....	532,995,769.14	July 2005 .....	316,629,574.81	February 2008 .....	149,987,461.65
January 2003 .....	527,542,520.56	August 2005 .....	310,235,818.72	March 2008 .....	145,877,581.10
February 2003 .....	521,851,436.48	September 2005.....	303,914,639.46	April 2008.....	141,864,618.04
March 2003 .....	515,927,357.07	October 2005 .....	297,665,232.23	May 2008 .....	137,946,313.81
April 2003.....	509,775,365.77	November 2005 .....	291,486,801.04	June 2008 .....	134,120,461.94
May 2003 .....	503,400,782.33	December 2005 .....	285,378,558.66	July 2008 .....	130,384,906.99
June 2003 .....	496,809,155.23	January 2006 .....	279,339,726.47	August 2008 .....	126,737,543.32
July 2003 .....	490,006,253.84	February 2006 .....	273,369,534.43	September 2008.....	123,176,314.01
August 2003 .....	482,998,060.04	March 2006 .....	267,467,220.93	October 2008 .....	119,699,209.69
September 2003.....	475,790,759.54	April 2006.....	261,632,032.74	November 2008 .....	116,304,267.47
October 2003 .....	468,390,732.77	May 2006 .....	255,863,224.85	December 2008 .....	112,989,569.86
November 2003 .....	460,804,545.43	June 2006 .....	250,160,060.50	January 2009 .....	109,753,243.74
December 2003 .....	453,038,938.72	July 2006 .....	244,521,810.98	February 2009 .....	106,593,459.34
January 2004 .....	445,100,819.18	August 2006 .....	238,947,755.56	March 2009 .....	103,508,429.23
February 2004 .....	437,252,382.40	September 2006.....	233,437,181.46	April 2009.....	100,496,407.34
March 2004 .....	429,492,635.96	October 2006 .....	227,989,383.73	May 2009 .....	97,555,688.04

### CK 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>
June 2009 .....	\$ 94,684,605.19	June 2011 .....	\$ 42,948,653.82	May 2013 .....	\$ 14,883,054.89
July 2009 .....	91,881,531.22	July 2011 .....	41,375,771.47	June 2013 .....	13,983,548.45
August 2009 .....	89,144,876.26	August 2011 .....	39,840,473.90	July 2013 .....	13,105,747.02
September 2009 .....	86,473,087.27	September 2011 .....	38,341,877.20	August 2013 .....	12,249,136.78
October 2009 .....	83,864,647.18	October 2011 .....	36,879,118.03	September 2013 .....	11,413,215.92
November 2009 .....	81,318,074.08	November 2011 .....	35,451,353.14	October 2013 .....	10,597,494.37
December 2009 .....	78,831,920.42	December 2011 .....	34,057,758.89	November 2013 .....	9,801,493.50
January 2010 .....	76,404,772.16	January 2012 .....	32,697,530.82	December 2013 .....	9,024,745.89
February 2010 .....	74,035,248.08	February 2012 .....	31,369,883.21	January 2014 .....	8,266,795.03
March 2010 .....	71,721,998.97	March 2012 .....	30,074,048.60	February 2014 .....	7,527,195.11
April 2010 .....	69,463,706.89	April 2012 .....	28,809,277.43	March 2014 .....	6,805,510.74
May 2010 .....	67,259,084.50	May 2012 .....	27,574,837.57	April 2014 .....	6,101,316.73
June 2010 .....	65,106,874.29	June 2012 .....	26,370,013.99	May 2014 .....	5,414,197.81
July 2010 .....	63,005,847.95	July 2012 .....	25,194,108.28	June 2014 .....	4,743,748.49
August 2010 .....	60,954,805.65	August 2012 .....	24,046,438.32	July 2014 .....	4,089,572.72
September 2010 .....	58,952,575.43	September 2012 .....	22,926,337.90	August 2014 .....	3,451,283.76
October 2010 .....	56,998,012.51	October 2012 .....	21,833,156.32	September 2014 .....	2,828,503.92
November 2010 .....	55,089,998.71	November 2012 .....	20,766,258.07	October 2014 .....	2,220,864.36
December 2010 .....	53,227,441.80	December 2012 .....	19,725,022.47	November 2014 .....	1,628,004.90
January 2011 .....	51,409,274.92	January 2013 .....	18,708,843.30	December 2014 .....	1,049,573.78
February 2011 .....	49,634,455.98	February 2013 .....	17,717,128.48	January 2015 .....	485,227.53
March 2011 .....	47,901,967.13	March 2013 .....	16,749,299.77	February 2015 and thereafter .....	0.00
April 2011 .....	46,210,814.13	April 2013 .....	15,804,792.43		
May 2011 .....	44,560,025.87				

### CJ 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 .....	\$648,634,666.00	September 2003 .....	\$528,656,398.80	September 2005 .....	\$337,682,932.05
October 2001 .....	646,983,086.71	October 2003 .....	520,434,146.84	October 2005 .....	330,739,146.24
November 2001 .....	645,022,725.58	November 2003 .....	512,005,049.79	November 2005 .....	323,874,222.70
December 2001 .....	642,754,328.34	December 2003 .....	503,376,597.89	December 2005 .....	317,087,286.72
January 2002 .....	640,178,963.76	January 2004 .....	494,556,465.07	January 2006 .....	310,377,473.18
February 2002 .....	637,298,024.02	February 2004 .....	485,835,979.77	February 2006 .....	303,743,926.47
March 2002 .....	634,113,224.56	March 2004 .....	477,214,039.27	March 2006 .....	297,185,800.36
April 2002 .....	630,626,603.36	April 2004 .....	468,689,552.95	April 2006 .....	290,702,257.92
May 2002 .....	626,840,519.72	May 2004 .....	460,261,442.16	May 2006 .....	284,292,471.39
June 2002 .....	622,757,652.33	June 2004 .....	451,928,640.05	June 2006 .....	277,955,622.11
July 2002 .....	618,380,996.94	July 2004 .....	443,690,091.50	July 2006 .....	271,690,900.41
August 2002 .....	613,713,863.34	August 2004 .....	435,544,752.94	August 2006 .....	265,497,505.50
September 2002 .....	608,759,871.84	September 2004 .....	427,491,592.24	September 2006 .....	259,374,645.39
October 2002 .....	603,522,949.15	October 2004 .....	419,529,588.62	October 2006 .....	253,321,536.80
November 2002 .....	598,007,323.73	November 2004 .....	411,657,732.45	November 2006 .....	247,337,405.02
December 2002 .....	592,217,520.58	December 2004 .....	403,875,025.20	December 2006 .....	241,421,483.87
January 2003 .....	586,158,355.50	January 2005 .....	396,180,479.31	January 2007 .....	235,573,015.59
February 2003 .....	579,834,928.74	February 2005 .....	388,573,118.02	February 2007 .....	229,791,250.72
March 2003 .....	573,252,618.28	March 2005 .....	381,051,975.30	March 2007 .....	224,075,448.04
April 2003 .....	566,417,072.39	April 2005 .....	373,616,095.72	April 2007 .....	218,424,874.49
May 2003 .....	559,334,201.90	May 2005 .....	366,264,534.32	May 2007 .....	212,838,805.05
June 2003 .....	552,010,171.80	June 2005 .....	358,996,356.53	June 2007 .....	207,316,522.66
July 2003 .....	544,451,392.47	July 2005 .....	351,810,638.00	July 2007 .....	201,857,318.14
August 2003 .....	536,664,510.47	August 2005 .....	344,706,464.56	August 2007 .....	196,461,544.76



### ***CJ 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 2007.....	\$191,192,767.74	April 2010.....	\$ 77,181,895.88	October 2012.....	\$ 24,259,062.37
October 2007.....	186,048,031.36	May 2010.....	74,732,315.47	November 2012.....	23,073,619.88
November 2007.....	181,024,448.19	June 2010.....	72,340,970.81	December 2012.....	21,916,691.45
December 2007.....	176,119,197.45	July 2010.....	70,006,497.12	January 2013.....	20,787,603.49
January 2008.....	171,329,523.54	August 2010.....	67,727,561.25	February 2013.....	19,685,698.14
February 2008.....	166,652,734.49	September 2010.....	65,502,861.02	March 2013.....	18,610,332.92
March 2008.....	162,086,200.55	October 2010.....	63,331,124.47	April 2013.....	17,560,880.33
April 2008.....	157,627,352.71	November 2010.....	61,211,109.16	May 2013.....	16,536,727.51
May 2008.....	153,273,681.34	December 2010.....	59,141,601.49	June 2013.....	15,537,275.92
June 2008.....	149,022,734.82	January 2011.....	57,121,416.09	July 2013.....	14,561,941.01
July 2008.....	144,872,118.21	February 2011.....	55,149,395.06	August 2013.....	13,610,151.86
August 2008.....	140,819,491.91	March 2011.....	53,224,407.46	September 2013.....	12,681,350.91
September 2008.....	136,862,570.46	April 2011.....	51,345,348.59	October 2013.....	11,774,993.64
October 2008.....	132,999,121.21	May 2011.....	49,511,139.43	November 2013.....	10,890,548.24
November 2008.....	129,226,963.19	June 2011.....	47,720,726.05	December 2013.....	10,027,495.34
December 2008.....	125,543,965.84	July 2011.....	45,973,079.02	January 2014.....	9,185,327.73
January 2009.....	121,948,047.93	August 2011.....	44,267,192.85	February 2014.....	8,363,550.05
February 2009.....	118,437,176.38	September 2011.....	42,602,085.41	March 2014.....	7,561,678.54
March 2009.....	115,009,365.14	October 2011.....	40,976,797.46	April 2014.....	6,779,240.75
April 2009.....	111,662,674.15	November 2011.....	39,390,392.04	May 2014.....	6,015,775.30
May 2009.....	108,395,208.27	December 2011.....	37,841,954.00	June 2014.....	5,270,831.61
June 2009.....	105,205,116.21	January 2012.....	36,330,589.49	July 2014.....	4,543,969.65
July 2009.....	102,090,589.57	February 2012.....	34,855,425.49	August 2014.....	3,834,759.70
August 2009.....	99,049,861.84	March 2012.....	33,415,609.27	September 2014.....	3,142,782.11
September 2009.....	96,081,207.41	April 2012.....	32,010,307.98	October 2014.....	2,467,627.05
October 2009.....	93,182,940.64	May 2012.....	30,638,708.15	November 2014.....	1,808,894.31
November 2009.....	90,353,414.98	June 2012.....	29,300,015.30	December 2014.....	1,166,193.08
December 2009.....	87,591,022.02	July 2012.....	27,993,453.40	January 2015.....	539,141.69
January 2010.....	84,894,190.62	August 2012.....	26,718,264.57	February 2015 and thereafter.....	0.00
February 2010.....	82,261,386.09	September 2012.....	25,473,708.56		
March 2010.....	79,691,109.30				

### ***CG 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.....	\$729,714,000.00	February 2003.....	\$652,314,295.56	July 2004.....	\$499,151,353.67
October 2001.....	727,855,973.28	March 2003.....	644,909,196.29	August 2004.....	489,987,847.79
November 2001.....	725,650,567.00	April 2003.....	637,219,207.17	September 2004.....	480,928,042.01
December 2001.....	723,098,620.11	May 2003.....	629,250,977.87	October 2004.....	471,970,787.93
January 2002.....	720,201,334.96	June 2003.....	621,011,444.00	November 2004.....	463,114,949.74
February 2002.....	716,960,277.75	July 2003.....	612,507,817.26	December 2004.....	454,359,404.09
March 2002.....	713,377,378.35	August 2003.....	603,747,575.01	January 2005.....	445,703,039.96
April 2002.....	709,454,929.51	September 2003.....	594,738,449.38	February 2005.....	437,144,758.51
May 2002.....	705,195,585.41	October 2003.....	585,488,415.92	March 2005.....	428,683,472.95
June 2002.....	700,602,359.60	November 2003.....	576,005,681.75	April 2005.....	420,318,108.42
July 2002.....	695,678,622.29	December 2003.....	566,298,673.36	May 2005.....	412,047,601.85
August 2002.....	690,428,096.99	January 2004.....	556,376,023.94	June 2005.....	403,870,901.83
September 2002.....	684,854,856.55	February 2004.....	546,565,477.97	July 2005.....	395,786,968.49
October 2002.....	678,963,318.52	March 2004.....	536,865,794.91	August 2005.....	387,794,773.37
November 2002.....	672,758,239.92	April 2004.....	527,275,747.80	September 2005.....	379,893,299.30
December 2002.....	666,244,711.38	May 2004.....	517,794,123.16	October 2005.....	372,081,540.26
January 2003.....	659,428,150.66	June 2004.....	508,419,720.79	November 2005.....	364,358,501.28

### CG 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 .....	\$356,723,198.30	February 2009 .....	\$133,241,824.17	March 2012 .....	\$ 37,592,560.75
January 2006 .....	349,174,658.07	March 2009 .....	129,385,536.53	April 2012 .....	36,011,596.78
February 2006 .....	341,711,918.02	April 2009 .....	125,620,509.17	May 2012 .....	34,468,546.97
March 2006 .....	334,334,026.15	May 2009 .....	121,944,610.05	June 2012 .....	32,962,517.49
April 2006 .....	327,040,040.90	June 2009 .....	118,355,756.49	July 2012 .....	31,492,635.35
May 2006 .....	319,829,031.05	July 2009 .....	114,851,914.02	August 2012 .....	30,058,047.90
June 2006 .....	312,700,075.61	August 2009 .....	111,431,095.32	September 2012 .....	28,657,922.37
July 2006 .....	305,652,263.70	September 2009 .....	108,091,359.08	October 2012 .....	27,291,445.40
August 2006 .....	298,684,694.43	October 2009 .....	104,830,808.97	November 2012 .....	25,957,822.59
September 2006 .....	291,796,476.81	November 2009 .....	101,647,592.60	December 2012 .....	24,656,278.09
October 2006 .....	284,986,729.64	December 2009 .....	98,539,900.52	January 2013 .....	23,386,054.12
November 2006 .....	278,254,581.39	January 2010 .....	95,505,965.20	February 2013 .....	22,146,410.60
December 2006 .....	271,599,170.10	February 2010 .....	92,544,060.10	March 2013 .....	20,936,624.72
January 2007 .....	265,019,643.28	March 2010 .....	89,652,498.71	April 2013 .....	19,755,990.54
February 2007 .....	258,515,157.80	April 2010 .....	86,829,633.61	May 2013 .....	18,603,818.61
March 2007 .....	252,084,879.79	May 2010 .....	84,073,855.62	June 2013 .....	17,479,435.56
April 2007 .....	245,727,984.55	June 2010 .....	81,383,592.86	July 2013 .....	16,382,183.77
May 2007 .....	239,443,656.43	July 2010 .....	78,757,309.93	August 2013 .....	15,311,420.97
June 2007 .....	233,231,088.74	August 2010 .....	76,193,507.06	September 2013 .....	14,266,519.90
July 2007 .....	227,089,483.65	September 2010 .....	73,690,719.28	October 2013 .....	13,246,867.96
August 2007 .....	221,019,238.60	October 2010 .....	71,247,515.64	November 2013 .....	12,251,866.88
September 2007 .....	215,091,864.45	November 2010 .....	68,862,498.39	December 2013 .....	11,280,932.36
October 2007 .....	209,304,036.03	December 2010 .....	66,534,302.25	January 2014 .....	10,333,493.79
November 2007 .....	203,652,504.96	January 2011 .....	64,261,593.65	February 2014 .....	9,408,993.89
December 2007 .....	198,134,097.88	February 2011 .....	62,043,069.98	March 2014 .....	8,506,888.43
January 2008 .....	192,745,714.73	March 2011 .....	59,877,458.91	April 2014 .....	7,626,645.91
February 2008 .....	187,484,327.05	April 2011 .....	57,763,517.66	May 2014 .....	6,767,747.27
March 2008 .....	182,346,976.36	May 2011 .....	55,700,032.34	June 2014 .....	5,929,685.61
April 2008 .....	177,330,772.54	June 2011 .....	53,685,817.27	July 2014 .....	5,111,965.90
May 2008 .....	172,432,892.25	July 2011 .....	51,719,714.34	August 2014 .....	4,314,104.70
June 2008 .....	167,650,577.42	August 2011 .....	49,800,592.38	September 2014 .....	3,535,629.90
July 2008 .....	162,981,133.73	September 2011 .....	47,927,346.50	October 2014 .....	2,776,080.45
August 2008 .....	158,421,929.15	October 2011 .....	46,098,897.54	November 2014 .....	2,035,006.12
September 2008 .....	153,970,392.51	November 2011 .....	44,314,191.42	December 2014 .....	1,311,967.23
October 2008 .....	149,624,012.11	December 2011 .....	42,572,198.61	January 2015 .....	606,534.41
November 2008 .....	145,380,334.33	January 2012 .....	40,871,913.53	February 2015 and thereafter .....	0.00
December 2008 .....	141,236,962.32	February 2012 .....	39,212,354.01		
January 2009 .....	137,191,554.67				

### DK 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 .....	\$604,960,000.00	July 2002 .....	\$577,731,697.83	May 2003 .....	\$524,589,582.29
October 2001 .....	603,473,578.62	August 2002 .....	573,531,277.59	June 2003 .....	517,997,955.20
November 2001 .....	601,709,253.60	September 2002 .....	569,072,685.24	July 2003 .....	511,195,053.81
December 2001 .....	599,667,696.09	October 2002 .....	564,359,454.82	August 2003 .....	504,186,860.01
January 2002 .....	597,349,867.97	November 2002 .....	559,395,391.93	September 2003 .....	496,979,559.50
February 2002 .....	594,757,022.20	December 2002 .....	554,184,569.11	October 2003 .....	489,579,532.74
March 2002 .....	591,890,702.68	January 2003 .....	548,731,320.53	November 2003 .....	481,993,345.40
April 2002 .....	588,752,743.61	February 2003 .....	543,040,236.45	December 2003 .....	474,227,738.69
May 2002 .....	585,345,268.33	March 2003 .....	537,116,157.03	January 2004 .....	466,289,619.15
June 2002 .....	581,670,687.68	April 2003 .....	530,964,165.74	February 2004 .....	458,441,182.38



**DK 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>
March 2004 .....	\$450,681,435.93	August 2008 .....	\$147,926,343.32	January 2013 .....	\$ 39,897,643.30
April 2004 .....	443,009,398.24	September 2008 .....	144,365,114.01	February 2013 .....	38,905,928.48
May 2004 .....	435,424,098.53	October 2008 .....	140,888,009.69	March 2013 .....	37,938,099.77
June 2004 .....	427,924,576.63	November 2008 .....	137,493,067.47	April 2013 .....	36,993,592.43
July 2004 .....	420,509,882.94	December 2008 .....	134,178,369.85	May 2013 .....	36,071,854.89
August 2004 .....	413,179,078.23	January 2009 .....	130,942,043.73	June 2013 .....	35,172,348.45
September 2004 .....	405,931,233.61	February 2009 .....	127,782,259.34	July 2013 .....	34,294,547.02
October 2004 .....	398,765,430.34	March 2009 .....	124,697,229.22	August 2013 .....	33,437,936.78
November 2004 .....	391,680,759.79	April 2009 .....	121,685,207.34	September 2013 .....	32,602,015.92
December 2004 .....	384,676,323.27	May 2009 .....	118,744,488.04	October 2013 .....	31,786,294.37
January 2005 .....	377,751,231.97	June 2009 .....	115,873,405.19	November 2013 .....	30,990,293.50
February 2005 .....	370,904,606.81	July 2009 .....	113,070,331.22	December 2013 .....	30,213,545.89
March 2005 .....	364,135,578.36	August 2009 .....	110,333,676.26	January 2014 .....	29,455,595.03
April 2005 .....	357,443,286.74	September 2009 .....	107,661,887.26	February 2014 .....	28,715,995.11
May 2005 .....	350,826,881.48	October 2009 .....	105,053,447.17	March 2014 .....	27,994,310.74
June 2005 .....	344,285,521.47	November 2009 .....	102,506,874.08	April 2014 .....	27,290,116.73
July 2005 .....	337,818,374.79	December 2009 .....	100,020,720.42	May 2014 .....	26,602,997.81
August 2005 .....	331,424,618.70	January 2010 .....	97,593,572.16	June 2014 .....	25,932,548.49
September 2005 .....	325,103,439.44	February 2010 .....	95,224,048.08	July 2014 .....	25,278,372.72
October 2005 .....	318,854,032.21	March 2010 .....	92,910,798.97	August 2014 .....	24,640,083.76
November 2005 .....	312,675,601.03	April 2010 .....	90,652,506.89	September 2014 .....	24,017,303.92
December 2005 .....	306,567,358.64	May 2010 .....	88,447,884.50	October 2014 .....	23,409,664.36
January 2006 .....	300,528,526.45	June 2010 .....	86,295,674.29	November 2014 .....	22,816,804.90
February 2006 .....	294,558,334.42	July 2010 .....	84,194,647.95	December 2014 .....	22,238,373.78
March 2006 .....	288,656,020.92	August 2010 .....	82,143,605.65	January 2015 .....	21,674,027.53
April 2006 .....	282,820,832.72	September 2010 .....	80,141,375.43	February 2015 .....	21,123,430.69
May 2006 .....	277,052,024.84	October 2010 .....	78,186,812.51	March 2015 .....	20,586,255.70
June 2006 .....	271,348,860.49	November 2010 .....	76,278,798.71	April 2015 .....	20,062,182.68
July 2006 .....	265,710,610.96	December 2010 .....	74,416,241.80	May 2015 .....	19,550,899.26
August 2006 .....	260,136,555.54	January 2011 .....	72,598,074.92	June 2015 .....	19,052,100.42
September 2006 .....	254,625,981.45	February 2011 .....	70,823,255.98	July 2015 .....	18,565,488.26
October 2006 .....	249,178,183.71	March 2011 .....	69,090,767.13	August 2015 .....	18,090,771.94
November 2006 .....	243,792,465.11	April 2011 .....	67,399,614.13	September 2015 .....	17,627,667.39
December 2006 .....	238,468,136.08	May 2011 .....	65,748,825.87	October 2015 .....	17,175,897.27
January 2007 .....	233,204,514.62	June 2011 .....	64,137,453.82	November 2015 .....	16,735,190.74
February 2007 .....	228,000,926.24	July 2011 .....	62,564,571.47	December 2015 .....	16,305,283.32
March 2007 .....	222,856,703.83	August 2011 .....	61,029,273.90	January 2016 .....	15,885,916.77
April 2007 .....	217,771,187.64	September 2011 .....	59,530,677.20	February 2016 .....	15,476,838.91
May 2007 .....	212,743,725.14	October 2011 .....	58,067,918.03	March 2016 .....	15,077,803.51
June 2007 .....	207,773,670.99	November 2011 .....	56,640,153.14	April 2016 .....	14,688,570.13
July 2007 .....	202,860,386.92	December 2011 .....	55,246,558.89	May 2016 .....	14,308,903.98
August 2007 .....	198,004,190.88	January 2012 .....	53,886,330.82	June 2016 .....	13,938,575.82
September 2007 .....	193,262,291.56	February 2012 .....	52,558,683.21	July 2016 .....	13,577,361.80
October 2007 .....	188,632,028.83	March 2012 .....	51,262,848.60	August 2016 .....	13,225,043.35
November 2007 .....	184,110,803.97	April 2012 .....	49,998,077.43	September 2016 .....	12,881,407.06
December 2007 .....	179,696,078.30	May 2012 .....	48,763,637.57	October 2016 .....	12,546,244.53
January 2008 .....	175,385,371.78	June 2012 .....	47,558,813.99	November 2016 .....	12,219,352.30
February 2008 .....	171,176,261.64	July 2012 .....	46,382,908.28	December 2016 .....	11,900,531.70
March 2008 .....	167,066,381.09	August 2012 .....	45,235,238.32	January 2017 .....	11,589,588.74
April 2008 .....	163,053,418.03	September 2012 .....	44,115,137.90	February 2017 .....	11,286,334.04
May 2008 .....	159,135,113.80	October 2012 .....	43,021,956.32	March 2017 .....	10,990,582.66
June 2008 .....	155,309,261.94	November 2012 .....	41,955,058.07	April 2017 .....	10,702,154.03
July 2008 .....	151,573,706.99	December 2012 .....	40,913,822.47	May 2017 .....	10,420,871.87

### ***DK 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>
June 2017 .....	\$ 10,146,564.06	April 2021 .....	\$ 2,798,526.85	February 2025 .....	\$ 591,785.10
July 2017 .....	9,879,062.52	May 2021 .....	2,716,276.98	March 2025 .....	568,168.44
August 2017 .....	9,618,203.18	June 2021 .....	2,636,158.38	April 2025 .....	545,209.93
September 2017 .....	9,363,825.86	July 2021 .....	2,558,118.26	May 2025 .....	522,892.59
October 2017 .....	9,115,774.12	August 2021 .....	2,482,105.13	June 2025 .....	501,199.87
November 2017 .....	8,873,895.27	September 2021 .....	2,408,068.74	July 2025 .....	480,115.62
December 2017 .....	8,638,040.22	October 2021 .....	2,335,960.02	August 2025 .....	459,624.10
January 2018 .....	8,408,063.40	November 2021 .....	2,265,731.14	September 2025 .....	439,709.94
February 2018 .....	8,183,822.71	December 2021 .....	2,197,335.35	October 2025 .....	420,358.18
March 2018 .....	7,965,179.41	January 2022 .....	2,130,727.10	November 2025 .....	401,554.18
April 2018 .....	7,751,998.04	February 2022 .....	2,065,861.88	December 2025 .....	383,283.73
May 2018 .....	7,544,146.37	March 2022 .....	2,002,696.30	January 2026 .....	365,532.92
June 2018 .....	7,341,495.29	April 2022 .....	1,941,188.00	February 2026 .....	348,288.21
July 2018 .....	7,143,918.76	May 2022 .....	1,881,295.63	March 2026 .....	331,536.38
August 2018 .....	6,951,293.74	June 2022 .....	1,822,978.87	April 2026 .....	315,264.57
September 2018 .....	6,763,500.11	July 2022 .....	1,766,198.35	May 2026 .....	299,460.19
October 2018 .....	6,580,420.60	August 2022 .....	1,710,915.67	June 2026 .....	284,111.02
November 2018 .....	6,401,940.72	September 2022 .....	1,657,093.35	July 2026 .....	269,205.10
December 2018 .....	6,227,948.71	October 2022 .....	1,604,694.82	August 2026 .....	254,730.78
January 2019 .....	6,058,335.48	November 2022 .....	1,553,684.41	September 2026 .....	240,676.73
February 2019 .....	5,892,994.51	December 2022 .....	1,504,027.28	October 2026 .....	227,031.86
March 2019 .....	5,731,821.83	January 2023 .....	1,455,689.48	November 2026 .....	213,785.38
April 2019 .....	5,574,715.94	February 2023 .....	1,408,637.86	December 2026 .....	200,926.76
May 2019 .....	5,421,577.77	March 2023 .....	1,362,840.07	January 2027 .....	188,445.75
June 2019 .....	5,272,310.59	April 2023 .....	1,318,264.57	February 2027 .....	176,332.35
July 2019 .....	5,126,819.99	May 2023 .....	1,274,880.56	March 2027 .....	164,576.80
August 2019 .....	4,985,013.81	June 2023 .....	1,232,658.02	April 2027 .....	153,169.59
September 2019 .....	4,846,802.07	July 2023 .....	1,191,567.62	May 2027 .....	142,101.46
October 2019 .....	4,712,096.97	August 2023 .....	1,151,580.79	June 2027 .....	131,363.38
November 2019 .....	4,580,812.77	September 2023 .....	1,112,669.62	July 2027 .....	120,946.52
December 2019 .....	4,452,865.80	October 2023 .....	1,074,806.90	August 2027 .....	110,842.30
January 2020 .....	4,328,174.38	November 2023 .....	1,037,966.09	September 2027 .....	101,042.37
February 2020 .....	4,206,658.80	December 2023 .....	1,002,121.26	October 2027 .....	91,538.55
March 2020 .....	4,088,241.22	January 2024 .....	967,247.17	November 2027 .....	82,322.90
April 2020 .....	3,972,845.70	February 2024 .....	933,319.15	December 2027 .....	73,387.66
May 2020 .....	3,860,398.07	March 2024 .....	900,313.16	January 2028 .....	64,725.27
June 2020 .....	3,750,825.98	April 2024 .....	868,205.74	February 2028 .....	56,328.38
July 2020 .....	3,644,058.80	May 2024 .....	836,973.99	March 2028 .....	48,189.81
August 2020 .....	3,540,027.58	June 2024 .....	806,595.61	April 2028 .....	40,302.55
September 2020 .....	3,438,665.03	July 2024 .....	777,048.80	May 2028 .....	32,659.80
October 2020 .....	3,339,905.47	August 2024 .....	748,312.33	June 2028 .....	25,254.91
November 2020 .....	3,243,684.80	September 2024 .....	720,365.47	July 2028 .....	18,081.40
December 2020 .....	3,149,940.46	October 2024 .....	693,188.02	August 2028 .....	11,132.97
January 2021 .....	3,058,611.38	November 2024 .....	666,760.25	September 2028 .....	4,403.46
February 2021 .....	2,969,637.96	December 2024 .....	641,062.94	October 2028 and thereafter .....	0.00
March 2021 .....	2,882,962.04	January 2025 .....	616,077.32		

### ***DJ 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 .....	\$672,177,777.00	November 2001 .....	\$668,565,836.58	January 2002 .....	\$663,722,074.76
October 2001 .....	670,526,197.71	December 2001 .....	666,297,439.34	February 2002 .....	660,841,135.02

***DJ 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>
March 2002 .....	\$657,656,335.56	August 2006 .....	\$289,040,616.50	January 2011 .....	\$ 80,664,527.09
April 2002 .....	654,169,714.36	September 2006 .....	282,917,756.39	February 2011 .....	78,692,506.06
May 2002 .....	650,383,630.72	October 2006 .....	276,864,647.80	March 2011 .....	76,767,518.46
June 2002 .....	646,300,763.33	November 2006 .....	270,880,516.02	April 2011 .....	74,888,459.59
July 2002 .....	641,924,107.94	December 2006 .....	264,964,594.87	May 2011 .....	73,054,250.43
August 2002 .....	637,256,974.34	January 2007 .....	259,116,126.59	June 2011 .....	71,263,837.05
September 2002 .....	632,302,982.84	February 2007 .....	253,334,361.72	July 2011 .....	69,516,190.02
October 2002 .....	627,066,060.15	March 2007 .....	247,618,559.04	August 2011 .....	67,810,303.85
November 2002 .....	621,550,434.73	April 2007 .....	241,967,985.49	September 2011 .....	66,145,196.41
December 2002 .....	615,760,631.58	May 2007 .....	236,381,916.05	October 2011 .....	64,519,908.46
January 2003 .....	609,701,466.50	June 2007 .....	230,859,633.66	November 2011 .....	62,933,503.04
February 2003 .....	603,378,039.74	July 2007 .....	225,400,429.14	December 2011 .....	61,385,065.00
March 2003 .....	596,795,729.28	August 2007 .....	220,004,655.76	January 2012 .....	59,873,700.49
April 2003 .....	589,960,183.39	September 2007 .....	214,735,878.74	February 2012 .....	58,398,536.49
May 2003 .....	582,877,312.90	October 2007 .....	209,591,142.36	March 2012 .....	56,958,720.27
June 2003 .....	575,553,282.80	November 2007 .....	204,567,559.19	April 2012 .....	55,553,418.98
July 2003 .....	567,994,503.47	December 2007 .....	199,662,308.45	May 2012 .....	54,181,819.15
August 2003 .....	560,207,621.47	January 2008 .....	194,872,634.54	June 2012 .....	52,843,126.30
September 2003 .....	552,199,509.80	February 2008 .....	190,195,845.49	July 2012 .....	51,536,564.40
October 2003 .....	543,977,257.84	March 2008 .....	185,629,311.55	August 2012 .....	50,261,375.57
November 2003 .....	535,548,160.79	April 2008 .....	181,170,463.71	September 2012 .....	49,016,819.56
December 2003 .....	526,919,708.89	May 2008 .....	176,816,792.34	October 2012 .....	47,802,173.37
January 2004 .....	518,099,576.07	June 2008 .....	172,565,845.82	November 2012 .....	46,616,730.88
February 2004 .....	509,379,090.77	July 2008 .....	168,415,229.21	December 2012 .....	45,459,802.45
March 2004 .....	500,757,150.27	August 2008 .....	164,362,602.91	January 2013 .....	44,330,714.49
April 2004 .....	492,232,663.95	September 2008 .....	160,405,681.46	February 2013 .....	43,228,809.14
May 2004 .....	483,804,553.16	October 2008 .....	156,542,232.21	March 2013 .....	42,153,443.92
June 2004 .....	475,471,751.05	November 2008 .....	152,770,074.19	April 2013 .....	41,103,991.33
July 2004 .....	467,233,202.50	December 2008 .....	149,087,076.84	May 2013 .....	40,079,838.51
August 2004 .....	459,087,863.94	January 2009 .....	145,491,158.93	June 2013 .....	39,080,386.92
September 2004 .....	451,034,703.24	February 2009 .....	141,980,287.38	July 2013 .....	38,105,052.01
October 2004 .....	443,072,699.62	March 2009 .....	138,552,476.14	August 2013 .....	37,153,262.86
November 2004 .....	435,200,843.45	April 2009 .....	135,205,785.15	September 2013 .....	36,224,461.91
December 2004 .....	427,418,136.20	May 2009 .....	131,938,319.27	October 2013 .....	35,318,104.64
January 2005 .....	419,723,590.31	June 2009 .....	128,748,227.21	November 2013 .....	34,433,659.24
February 2005 .....	412,116,229.02	July 2009 .....	125,633,700.57	December 2013 .....	33,570,606.34
March 2005 .....	404,595,086.30	August 2009 .....	122,592,972.84	January 2014 .....	32,728,438.73
April 2005 .....	397,159,206.72	September 2009 .....	119,624,318.41	February 2014 .....	31,906,661.05
May 2005 .....	389,807,645.32	October 2009 .....	116,726,051.64	March 2014 .....	31,104,789.54
June 2005 .....	382,539,467.53	November 2009 .....	113,896,525.98	April 2014 .....	30,322,351.75
July 2005 .....	375,353,749.00	December 2009 .....	111,134,133.02	May 2014 .....	29,558,886.30
August 2005 .....	368,249,575.56	January 2010 .....	108,437,301.62	June 2014 .....	28,813,942.61
September 2005 .....	361,226,043.05	February 2010 .....	105,804,497.09	July 2014 .....	28,087,080.65
October 2005 .....	354,282,257.24	March 2010 .....	103,234,220.30	August 2014 .....	27,377,870.70
November 2005 .....	347,417,333.70	April 2010 .....	100,725,006.88	September 2014 .....	26,685,893.11
December 2005 .....	340,630,397.72	May 2010 .....	98,275,426.47	October 2014 .....	26,010,738.05
January 2006 .....	333,920,584.18	June 2010 .....	95,884,081.81	November 2014 .....	25,352,005.31
February 2006 .....	327,287,037.47	July 2010 .....	93,549,608.12	December 2014 .....	24,709,304.08
March 2006 .....	320,728,911.36	August 2010 .....	91,270,672.25	January 2015 .....	24,082,252.69
April 2006 .....	314,245,368.92	September 2010 .....	89,045,972.02	February 2015 .....	23,470,478.43
May 2006 .....	307,835,582.39	October 2010 .....	86,874,235.47	March 2015 .....	22,873,617.33
June 2006 .....	301,498,733.11	November 2010 .....	84,754,220.16	April 2015 .....	22,291,313.98
July 2006 .....	295,234,011.41	December 2010 .....	82,684,712.49	May 2015 .....	21,723,221.30

***DJ 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>
June 2015 .....	\$ 21,169,000.36	November 2019 .....	\$ 5,089,791.94	April 2024 .....	\$ 964,673.04
July 2015 .....	20,628,320.20	December 2019 .....	4,947,628.64	May 2024 .....	929,971.10
August 2015 .....	20,100,857.61	January 2020 .....	4,809,082.63	June 2024 .....	896,217.34
September 2015 .....	19,586,297.01	February 2020 .....	4,674,065.31	July 2024 .....	863,387.55
October 2015 .....	19,084,330.21	March 2020 .....	4,542,490.23	August 2024 .....	831,458.14
November 2015 .....	18,594,656.29	April 2020 .....	4,414,272.97	September 2024 .....	800,406.08
December 2015 .....	18,116,981.38	May 2020 .....	4,289,331.17	October 2024 .....	770,208.90
January 2016 .....	17,651,018.55	June 2020 .....	4,167,584.41	November 2024 .....	740,844.72
February 2016 .....	17,196,487.60	July 2020 .....	4,048,954.20	December 2024 .....	712,292.15
March 2016 .....	16,753,114.93	August 2020 .....	3,933,363.96	January 2025 .....	684,530.35
April 2016 .....	16,320,633.40	September 2020 .....	3,820,738.91	February 2025 .....	657,539.00
May 2016 .....	15,898,782.12	October 2020 .....	3,711,006.06	March 2025 .....	631,298.26
June 2016 .....	15,487,306.39	November 2020 .....	3,604,094.21	April 2025 .....	605,788.81
July 2016 .....	15,085,957.48	December 2020 .....	3,499,933.82	May 2025 .....	580,991.77
August 2016 .....	14,694,492.54	January 2021 .....	3,398,457.07	June 2025 .....	556,888.74
September 2016 .....	14,312,674.44	February 2021 .....	3,299,597.72	July 2025 .....	533,461.80
October 2016 .....	13,940,271.63	March 2021 .....	3,203,291.14	August 2025 .....	510,693.45
November 2016 .....	13,577,058.04	April 2021 .....	3,109,474.26	September 2025 .....	488,566.60
December 2016 .....	13,222,812.93	May 2021 .....	3,018,085.52	October 2025 .....	467,064.64
January 2017 .....	12,877,320.77	June 2021 .....	2,929,064.85	November 2025 .....	446,171.31
February 2017 .....	12,540,371.10	July 2021 .....	2,842,353.60	December 2025 .....	425,870.81
March 2017 .....	12,211,758.45	August 2021 .....	2,757,894.57	January 2026 .....	406,147.69
April 2017 .....	11,891,282.20	September 2021 .....	2,675,631.92	February 2026 .....	386,986.90
May 2017 .....	11,578,746.47	October 2021 .....	2,595,511.13	March 2026 .....	368,373.76
June 2017 .....	11,273,960.01	November 2021 .....	2,517,479.03	April 2026 .....	350,293.96
July 2017 .....	10,976,736.08	December 2021 .....	2,441,483.71	May 2026 .....	332,733.55
August 2017 .....	10,686,892.38	January 2022 .....	2,367,474.54	June 2026 .....	315,678.91
September 2017 .....	10,404,250.90	February 2022 .....	2,295,402.08	July 2026 .....	299,116.77
October 2017 .....	10,128,637.86	March 2022 .....	2,225,218.11	August 2026 .....	283,034.20
November 2017 .....	9,859,883.59	April 2022 .....	2,156,875.55	September 2026 .....	267,418.59
December 2017 .....	9,597,822.42	May 2022 .....	2,090,328.47	October 2026 .....	252,257.62
January 2018 .....	9,342,292.62	June 2022 .....	2,025,532.07	November 2026 .....	237,539.31
February 2018 .....	9,093,136.30	July 2022 .....	1,962,442.60	December 2026 .....	223,251.95
March 2018 .....	8,850,199.30	August 2022 .....	1,901,017.40	January 2027 .....	209,384.17
April 2018 .....	8,613,331.11	September 2022 .....	1,841,214.83	February 2027 .....	195,924.83
May 2018 .....	8,382,384.81	October 2022 .....	1,782,994.24	March 2027 .....	182,863.11
June 2018 .....	8,157,216.95	November 2022 .....	1,726,316.00	April 2027 .....	170,188.43
July 2018 .....	7,937,687.47	December 2022 .....	1,671,141.41	May 2027 .....	157,890.51
August 2018 .....	7,723,659.68	January 2023 .....	1,617,432.75	June 2027 .....	145,959.31
September 2018 .....	7,515,000.09	February 2023 .....	1,565,153.17	July 2027 .....	134,385.02
October 2018 .....	7,311,578.41	March 2023 .....	1,514,266.74	August 2027 .....	123,158.11
November 2018 .....	7,113,267.43	April 2023 .....	1,464,738.40	September 2027 .....	112,269.30
December 2018 .....	6,919,942.98	May 2023 .....	1,416,533.95	October 2027 .....	101,709.50
January 2019 .....	6,731,483.83	June 2023 .....	1,369,620.01	November 2027 .....	91,469.88
February 2019 .....	6,547,771.65	July 2023 .....	1,323,964.02	December 2027 .....	81,541.84
March 2019 .....	6,368,690.89	August 2023 .....	1,279,534.21	January 2028 .....	71,916.97
April 2019 .....	6,194,128.80	September 2023 .....	1,236,299.58	February 2028 .....	62,587.09
May 2019 .....	6,023,975.27	October 2023 .....	1,194,229.89	March 2028 .....	53,544.23
June 2019 .....	5,858,122.85	November 2023 .....	1,153,295.65	April 2028 .....	44,780.61
July 2019 .....	5,696,466.63	December 2023 .....	1,113,468.07	May 2028 .....	36,288.67
August 2019 .....	5,538,904.20	January 2024 .....	1,074,719.07	June 2028 .....	28,061.01
September 2019 .....	5,385,335.61	February 2024 .....	1,037,021.28	July 2028 .....	20,090.44
October 2019 .....	5,235,663.27	March 2024 .....	1,000,347.95	August 2028 .....	12,369.96

**DJ Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>
September 2028.....	\$ 4,892.73
October 2028 and thereafter .....	0.00

**DG 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 .....	\$756,200,000.00	June 2005 .....	\$430,356,901.83	March 2009 .....	\$155,871,536.53
October 2001 .....	754,341,973.28	July 2005 .....	422,272,968.49	April 2009 .....	152,106,509.17
November 2001 .....	752,136,567.00	August 2005 .....	414,280,773.37	May 2009 .....	148,430,610.05
December 2001 .....	749,584,620.11	September 2005 .....	406,379,299.30	June 2009 .....	144,841,756.49
January 2002 .....	746,687,334.96	October 2005 .....	398,567,540.26	July 2009 .....	141,337,914.02
February 2002 .....	743,446,277.75	November 2005 .....	390,844,501.28	August 2009 .....	137,917,095.32
March 2002 .....	739,863,378.35	December 2005 .....	383,209,198.30	September 2009 .....	134,577,359.08
April 2002 .....	735,940,929.51	January 2006 .....	375,660,658.07	October 2009 .....	131,316,808.97
May 2002 .....	731,681,585.41	February 2006 .....	368,197,918.02	November 2009 .....	128,133,592.60
June 2002 .....	727,088,359.60	March 2006 .....	360,820,026.15	December 2009 .....	125,025,900.52
July 2002 .....	722,164,622.29	April 2006 .....	353,526,040.90	January 2010 .....	121,991,965.20
August 2002 .....	716,914,096.99	May 2006 .....	346,315,031.05	February 2010 .....	119,030,060.10
September 2002 .....	711,340,856.55	June 2006 .....	339,186,075.61	March 2010 .....	116,138,498.71
October 2002 .....	705,449,318.52	July 2006 .....	332,138,263.70	April 2010 .....	113,315,633.61
November 2002 .....	699,244,239.92	August 2006 .....	325,170,694.43	May 2010 .....	110,559,855.62
December 2002 .....	692,730,711.38	September 2006 .....	318,282,476.81	June 2010 .....	107,869,592.86
January 2003 .....	685,914,150.66	October 2006 .....	311,472,729.64	July 2010 .....	105,243,309.93
February 2003 .....	678,800,295.56	November 2006 .....	304,740,581.39	August 2010 .....	102,679,507.06
March 2003 .....	671,395,196.29	December 2006 .....	298,085,170.10	September 2010 .....	100,176,719.28
April 2003 .....	663,705,207.17	January 2007 .....	291,505,643.28	October 2010 .....	97,733,515.64
May 2003 .....	655,736,977.87	February 2007 .....	285,001,157.80	November 2010 .....	95,348,498.39
June 2003 .....	647,497,444.00	March 2007 .....	278,570,879.79	December 2010 .....	93,020,302.25
July 2003 .....	638,993,817.26	April 2007 .....	272,213,984.55	January 2011 .....	90,747,593.65
August 2003 .....	630,233,575.01	May 2007 .....	265,929,656.43	February 2011 .....	88,529,069.98
September 2003 .....	621,224,449.38	June 2007 .....	259,717,088.74	March 2011 .....	86,363,458.91
October 2003 .....	611,974,415.92	July 2007 .....	253,575,483.65	April 2011 .....	84,249,517.66
November 2003 .....	602,491,681.75	August 2007 .....	247,505,238.60	May 2011 .....	82,186,032.34
December 2003 .....	592,784,673.36	September 2007 .....	241,577,864.45	June 2011 .....	80,171,817.27
January 2004 .....	582,862,023.94	October 2007 .....	235,790,036.03	July 2011 .....	78,205,714.34
February 2004 .....	573,051,477.97	November 2007 .....	230,138,504.96	August 2011 .....	76,286,592.38
March 2004 .....	563,351,794.91	December 2007 .....	224,620,097.88	September 2011 .....	74,413,346.50
April 2004 .....	553,761,747.80	January 2008 .....	219,231,714.73	October 2011 .....	72,584,897.54
May 2004 .....	544,280,123.16	February 2008 .....	213,970,327.05	November 2011 .....	70,800,191.42
June 2004 .....	534,905,720.79	March 2008 .....	208,832,976.36	December 2011 .....	69,058,198.61
July 2004 .....	525,637,353.67	April 2008 .....	203,816,772.54	January 2012 .....	67,357,913.53
August 2004 .....	516,473,847.79	May 2008 .....	198,918,892.25	February 2012 .....	65,698,354.01
September 2004 .....	507,414,042.01	June 2008 .....	194,136,577.42	March 2012 .....	64,078,560.75
October 2004 .....	498,456,787.93	July 2008 .....	189,467,133.73	April 2012 .....	62,497,596.78
November 2004 .....	489,600,949.74	August 2008 .....	184,907,929.15	May 2012 .....	60,954,546.97
December 2004 .....	480,845,404.09	September 2008 .....	180,456,392.51	June 2012 .....	59,448,517.49
January 2005 .....	472,189,039.96	October 2008 .....	176,110,012.11	July 2012 .....	57,978,635.35
February 2005 .....	463,630,758.51	November 2008 .....	171,866,334.33	August 2012 .....	56,544,047.90
March 2005 .....	455,169,472.95	December 2008 .....	167,722,962.32	September 2012 .....	55,143,922.37
April 2005 .....	446,804,108.42	January 2009 .....	163,677,554.67	October 2012 .....	53,777,445.40
May 2005 .....	438,533,601.85	February 2009 .....	159,727,824.17	November 2012 .....	52,443,822.59



**DG 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 2012 .....	\$ 51,142,278.09	May 2017 .....	\$ 13,026,089.84	October 2021 .....	\$ 2,919,950.03
January 2013 .....	49,872,054.12	June 2017 .....	12,683,205.07	November 2021 .....	2,832,163.92
February 2013 .....	48,632,410.60	July 2017 .....	12,348,828.15	December 2021 .....	2,746,669.19
March 2013 .....	47,422,624.72	August 2017 .....	12,022,753.98	January 2022 .....	2,663,408.87
April 2013 .....	46,241,990.54	September 2017 .....	11,704,782.32	February 2022 .....	2,582,327.35
May 2013 .....	45,089,818.61	October 2017 .....	11,394,717.65	March 2022 .....	2,503,370.38
June 2013 .....	43,965,435.56	November 2017 .....	11,092,369.09	April 2022 .....	2,426,485.00
July 2013 .....	42,868,183.77	December 2017 .....	10,797,550.27	May 2022 .....	2,351,619.54
August 2013 .....	41,797,420.97	January 2018 .....	10,510,079.25	June 2022 .....	2,278,723.59
September 2013 .....	40,752,519.90	February 2018 .....	10,229,778.39	July 2022 .....	2,207,747.94
October 2013 .....	39,732,867.96	March 2018 .....	9,956,474.26	August 2022 .....	2,138,644.59
November 2013 .....	38,737,866.88	April 2018 .....	9,689,997.55	September 2022 .....	2,071,366.69
December 2013 .....	37,766,932.36	May 2018 .....	9,430,182.96	October 2022 .....	2,005,868.53
January 2014 .....	36,819,493.79	June 2018 .....	9,176,869.11	November 2022 .....	1,942,105.51
February 2014 .....	35,894,993.89	July 2018 .....	8,929,898.45	December 2022 .....	1,880,034.10
March 2014 .....	34,992,888.43	August 2018 .....	8,689,117.18	January 2023 .....	1,819,611.85
April 2014 .....	34,112,645.91	September 2018 .....	8,454,375.14	February 2023 .....	1,760,797.32
May 2014 .....	33,253,747.27	October 2018 .....	8,225,525.75	March 2023 .....	1,703,550.09
June 2014 .....	32,415,685.61	November 2018 .....	8,002,425.90	April 2023 .....	1,647,830.71
July 2014 .....	31,597,965.90	December 2018 .....	7,784,935.89	May 2023 .....	1,593,600.70
August 2014 .....	30,800,104.70	January 2019 .....	7,572,919.35	June 2023 .....	1,540,822.52
September 2014 .....	30,021,629.90	February 2019 .....	7,366,243.14	July 2023 .....	1,489,459.53
October 2014 .....	29,262,080.45	March 2019 .....	7,164,777.29	August 2023 .....	1,439,475.99
November 2014 .....	28,521,006.12	April 2019 .....	6,968,394.93	September 2023 .....	1,390,837.03
December 2014 .....	27,797,967.23	May 2019 .....	6,776,972.21	October 2023 .....	1,343,508.63
January 2015 .....	27,092,534.41	June 2019 .....	6,590,388.24	November 2023 .....	1,297,457.61
February 2015 .....	26,404,288.36	July 2019 .....	6,408,524.99	December 2023 .....	1,252,651.58
March 2015 .....	25,732,819.62	August 2019 .....	6,231,267.26	January 2024 .....	1,209,058.96
April 2015 .....	25,077,728.35	September 2019 .....	6,058,502.59	February 2024 .....	1,166,648.94
May 2015 .....	24,438,624.08	October 2019 .....	5,890,121.21	March 2024 .....	1,125,391.45
June 2015 .....	23,815,125.52	November 2019 .....	5,726,015.96	April 2024 .....	1,085,257.17
July 2015 .....	23,206,860.33	December 2019 .....	5,566,082.25	May 2024 .....	1,046,217.49
August 2015 .....	22,613,464.92	January 2020 .....	5,410,217.98	June 2024 .....	1,008,244.51
September 2015 .....	22,034,584.24	February 2020 .....	5,258,323.50	July 2024 .....	971,311.00
October 2015 .....	21,469,871.59	March 2020 .....	5,110,301.53	August 2024 .....	935,390.41
November 2015 .....	20,918,988.42	April 2020 .....	4,966,057.12	September 2024 .....	900,456.84
December 2015 .....	20,381,604.15	May 2020 .....	4,825,497.59	October 2024 .....	866,485.02
January 2016 .....	19,857,395.96	June 2020 .....	4,688,532.48	November 2024 .....	833,450.31
February 2016 .....	19,346,048.64	July 2020 .....	4,555,073.50	December 2024 .....	801,328.67
March 2016 .....	18,847,254.39	August 2020 .....	4,425,034.48	January 2025 .....	770,096.65
April 2016 .....	18,360,712.66	September 2020 .....	4,298,331.29	February 2025 .....	739,731.38
May 2016 .....	17,886,129.97	October 2020 .....	4,174,881.84	March 2025 .....	710,210.55
June 2016 .....	17,423,219.77	November 2020 .....	4,054,606.00	April 2025 .....	681,512.41
July 2016 .....	16,971,702.25	December 2020 .....	3,937,425.57	May 2025 .....	653,615.74
August 2016 .....	16,531,304.19	January 2021 .....	3,823,264.22	June 2025 .....	626,499.84
September 2016 .....	16,101,758.82	February 2021 .....	3,712,047.45	July 2025 .....	600,144.53
October 2016 .....	15,682,805.66	March 2021 .....	3,603,702.55	August 2025 .....	574,530.13
November 2016 .....	15,274,190.37	April 2021 .....	3,498,158.56	September 2025 .....	549,637.43
December 2016 .....	14,875,664.62	May 2021 .....	3,395,346.23	October 2025 .....	525,447.72
January 2017 .....	14,486,985.93	June 2021 .....	3,295,197.97	November 2025 .....	501,942.73
February 2017 .....	14,107,917.55	July 2021 .....	3,197,647.82	December 2025 .....	479,104.66
March 2017 .....	13,738,228.32	August 2021 .....	3,102,631.41	January 2026 .....	456,916.15
April 2017 .....	13,377,692.54	September 2021 .....	3,010,085.92	February 2026 .....	435,360.26

### ***DG 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>
March 2026 .....	\$ 414,420.48	February 2027 .....	\$ 220,415.44	January 2028 .....	\$ 80,906.59
April 2026 .....	394,080.71	March 2027 .....	205,721.00	February 2028 .....	70,410.48
May 2026 .....	374,325.24	April 2027 .....	191,461.99	March 2028 .....	60,237.26
June 2026 .....	355,138.77	May 2027 .....	177,626.83	April 2028 .....	50,378.19
July 2026 .....	336,506.37	June 2027 .....	164,204.22	May 2028 .....	40,824.75
August 2026 .....	318,413.48	July 2027 .....	151,183.15	June 2028 .....	31,568.64
September 2026 .....	300,845.91	August 2027 .....	138,552.88	July 2028 .....	22,601.75
October 2026 .....	283,789.82	September 2027 .....	126,302.96	August 2028 .....	13,916.21
November 2026 .....	267,231.72	October 2027 .....	114,423.19	September 2028 .....	5,504.32
December 2026 .....	251,158.45	November 2027 .....	102,903.62	October 2028 and thereafter .....	0.00
January 2027 .....	235,557.19	December 2027 .....	91,734.57		

### ***CF 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 .....	\$276,166,923.00	October 2004 .....	\$177,034,918.39	November 2007 .....	\$ 73,835,578.82
October 2001 .....	275,452,297.34	November 2004 .....	173,628,826.78	December 2007 .....	71,713,114.56
November 2001 .....	274,604,064.15	December 2004 .....	170,261,309.22	January 2008 .....	69,640,659.50
December 2001 .....	273,622,546.12	January 2005 .....	166,931,938.40	February 2008 .....	67,617,048.85
January 2002 .....	272,508,205.68	February 2005 .....	163,640,291.69	March 2008 .....	65,641,144.74
February 2002 .....	271,261,645.21	March 2005 .....	160,385,951.09	April 2008 .....	63,711,835.58
March 2002 .....	269,883,606.98	April 2005 .....	157,168,503.20	May 2008 .....	61,828,035.47
April 2002 .....	268,374,972.81	May 2005 .....	153,987,539.13	June 2008 .....	59,988,683.61
May 2002 .....	266,736,763.55	June 2005 .....	150,842,654.51	July 2008 .....	58,192,743.73
June 2002 .....	264,970,138.23	July 2005 .....	147,733,449.38	August 2008 .....	56,439,203.51
July 2002 .....	263,076,393.12	August 2005 .....	144,659,528.18	September 2008 .....	54,727,074.03
August 2002 .....	261,056,960.31	September 2005 .....	141,620,499.70	October 2008 .....	53,055,389.27
September 2002 .....	258,913,406.29	October 2005 .....	138,615,976.99	November 2008 .....	51,423,205.50
October 2002 .....	256,647,430.13	November 2005 .....	135,645,577.38	December 2008 .....	49,829,600.89
November 2002 .....	254,260,861.44	December 2005 .....	132,708,922.39	January 2009 .....	48,273,674.87
December 2002 .....	251,755,658.15	January 2006 .....	129,805,637.69	February 2009 .....	46,754,547.75
January 2003 .....	249,133,904.03	February 2006 .....	126,935,353.05	March 2009 .....	45,271,360.20
February 2003 .....	246,397,805.92	March 2006 .....	124,097,702.34	April 2009 .....	43,823,272.75
March 2003 .....	243,549,690.81	April 2006 .....	121,292,323.39	May 2009 .....	42,409,465.40
April 2003 .....	240,592,002.69	May 2006 .....	118,518,858.07	June 2009 .....	41,029,137.11
May 2003 .....	237,527,299.12	June 2006 .....	115,776,952.13	July 2009 .....	39,681,505.39
June 2003 .....	234,358,247.63	July 2006 .....	113,066,255.24	August 2009 .....	38,365,805.89
July 2003 .....	231,087,621.96	August 2006 .....	110,386,420.91	September 2009 .....	37,081,291.95
August 2003 .....	227,718,298.02	September 2006 .....	107,737,106.44	October 2009 .....	35,827,234.22
September 2003 .....	224,253,249.70	October 2006 .....	105,117,972.91	November 2009 .....	34,602,920.23
October 2003 .....	220,695,544.52	November 2006 .....	102,528,685.13	December 2009 .....	33,407,654.04
November 2003 .....	217,048,339.08	December 2006 .....	99,968,911.55	January 2010 .....	32,240,755.85
December 2003 .....	213,314,874.31	January 2007 .....	97,438,324.32	February 2010 .....	31,101,561.58
January 2004 .....	209,498,470.69	February 2007 .....	94,936,599.13	March 2010 .....	29,989,422.58
February 2004 .....	205,725,183.78	March 2007 .....	92,463,415.28	April 2010 .....	28,943,211.20
March 2004 .....	201,994,536.45	April 2007 .....	90,018,455.58	May 2010 .....	28,024,618.54
April 2004 .....	198,306,056.79	May 2007 .....	87,601,406.30	June 2010 .....	27,127,864.29
May 2004 .....	194,659,278.09	June 2007 .....	85,211,957.19	July 2010 .....	26,252,436.64
June 2004 .....	191,053,738.71	July 2007 .....	82,849,801.39	August 2010 .....	25,397,835.69
July 2004 .....	187,488,982.13	August 2007 .....	80,515,091.75	September 2010 .....	24,563,573.09
August 2004 .....	183,964,556.79	September 2007 .....	78,235,332.47	October 2010 .....	23,749,171.88
September 2004 .....	180,480,016.11	October 2007 .....	76,009,244.61	November 2010 .....	22,954,166.13



**CF 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 2010 .....	\$ 22,178,100.75	June 2012 .....	\$ 10,987,505.83	November 2013 .....	\$ 4,083,955.63
January 2011 .....	21,420,531.22	July 2012 .....	10,497,545.12	December 2013 .....	3,760,310.79
February 2011 .....	20,681,023.33	August 2012 .....	10,019,349.30	January 2014 .....	3,444,497.93
March 2011 .....	19,959,152.97	September 2012 .....	9,552,640.79	February 2014 .....	3,136,331.30
April 2011 .....	19,254,505.89	October 2012 .....	9,097,148.47	March 2014 .....	2,835,629.48
May 2011 .....	18,566,677.45	November 2012 .....	8,652,607.53	April 2014 .....	2,542,215.30
June 2011 .....	17,895,272.42	December 2012 .....	8,218,759.36	May 2014 .....	2,255,915.76
July 2011 .....	17,239,904.78	January 2013 .....	7,795,351.37	June 2014 .....	1,976,561.87
August 2011 .....	16,600,197.46	February 2013 .....	7,382,136.87	July 2014 .....	1,703,988.63
September 2011 .....	15,975,782.17	March 2013 .....	6,978,874.91	August 2014 .....	1,438,034.90
October 2011 .....	15,366,299.18	April 2013 .....	6,585,330.18	September 2014 .....	1,178,543.30
November 2011 .....	14,771,397.14	May 2013 .....	6,201,272.87	October 2014 .....	925,360.15
December 2011 .....	14,190,732.87	June 2013 .....	5,826,478.52	November 2014 .....	678,335.37
January 2012 .....	13,623,971.18	July 2013 .....	5,460,727.92	December 2014 .....	437,322.41
February 2012 .....	13,070,784.67	August 2013 .....	5,103,806.99	January 2015 .....	202,178.14
March 2012 .....	12,530,853.58	September 2013 .....	4,755,506.63	February 2015 and thereafter .....	0.00
April 2012 .....	12,003,865.59	October 2013 .....	4,415,622.65		
May 2012 .....	11,489,515.66				

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

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

**\$1,000,000,000**



## **Guaranteed REMIC Pass-Through Certificates**

**Fannie Mae REMIC Trust 2001-53  
(Group 2 Classes Only)**

### **TABLE OF CONTENTS**

	<u>Page</u>
Table of Contents .....	S- 2
Available Information .....	S- 3
Reference Sheet .....	S- 4
Additional Risk Factors .....	S- 7
Description of the Certificates .....	S- 8
Certain Additional Federal Income Tax Consequences .....	S-23
Plan of Distribution .....	S-24
Legal Matters .....	S-24
Schedule 1 .....	A- 1
Principal Balance Schedules .....	B- 1

**Salomon Smith Barney**

**Prospectus Supplement  
August 17, 2001**