

Supplement to Prospectus Supplement dated April 16, 2002

**\$4,092,963,725**



**Guaranteed Pass-Through Certificates  
Fannie Mae Trust 2002-36**

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This is a supplement to the prospectus supplement dated April 16, 2002 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

Notwithstanding anything set forth on page S-6 of the Prospectus Supplement, interest will accrue on the FD, SD and TD Classes at their respective initial rates set forth on page S-5 of the Prospectus Supplement during the initial 24 interest accrual periods ending on April 30, 2004, and thereafter will bear interest during each interest accrual period on the basis of the applicable formulas set forth on page S-5 of the Prospectus Supplement, subject to the specified maximum and minimum rates.

**Carefully consider the risk factors starting on page S-11 of the Prospectus Supplement and on page 10 of the REMIC Prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

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

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

The date of this Supplement is June 3, 2002

\$4,092,963,725



FannieMae®

Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2002-36

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS, and
- an underlying REMIC certificate backed directly or indirectly by Fannie Mae MBS.

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

**Carefully consider the risk factors starting on page S-11 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

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

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

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

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 GC, PL, LI, SB, SC, SH, SI, SJ, SK, SL, HJ, HM, HN, HO, HQ, HP, M, D and DK Classes are the RCR classes, as further described in this prospectus supplement.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be May 30, 2002.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
PA	1	\$ 44,476,925	PAC	6.50%	FIX	31392DHM7	August 2008
PB	1	755,200,000	PAC	6.50	FIX	31392DHN5	June 2032
CA	1	24,958,000	SEG (SUP) / PAC	6.50	FIX	31392DHP0	December 2031
CH	1	9,983,200	SEG (SUP) / PAC	6.00	FIX	31392DHQ8	December 2031
CJ	1	2,495,800	SEG (SUP) / PAC	8.50	FIX	31392DHR6	December 2031
CB	1	4,202,000	SEG (SUP) / PAC	6.50	FIX	31392DHS4	January 2032
CD	1	4,130,000	SEG (SUP) / PAC	6.50	FIX	31392DHT2	February 2032
CK	1	4,166,000	SEG (SUP) / PAC	6.50	FIX	31392DHU9	February 2032
CE	1	7,594,000	SEG (SUP) / PAC	6.50	FIX	31392DHV7	May 2032
CG	1	5,216,000	SEG (SUP) / PAC	6.50	FIX	31392DHW5	June 2032
CL	1	6,405,000	SEG (SUP) / PAC	6.50	FIX	31392DHX3	June 2032
FM	1	49,968,750	SEG (SUP) / SEQ	(1)	FLT	31392DHY1	June 2032
SM	1	7,138,393	SEG (SUP) / SEQ	(1)	INV	31392DHZ8	June 2032
AM	1	14,362,000	SEG (SUP) / SEQ	6.50	FIX	31392DJA1	November 2031
AN	1	1,604,000	SEG (SUP) / SEQ	6.50	FIX	31392DJB9	January 2032
AO	1	4,034,000	SEG (SUP) / SEQ	6.50	FIX	31392DJC7	June 2032
FD	1	10,858,824	SEG (SUP) / SEQ	(1)	FLT	31392DJD5	November 2031
SD	1	2,472,470	SEG (SUP) / SEQ	(1)	INV	31392DJE3	November 2031
TD	1	868,706	SEG (SUP) / SEQ	(1)	INV	31392DJF0	November 2031
AK	1	2,400,000	SEG (SUP) / SEQ	6.50	FIX	31392DJG8	February 2032
AL	1	3,400,000	SEG (SUP) / SEQ	6.50	FIX	31392DJH6	June 2032
AB	1	33,493,000	SEG (SUP) / SEQ	6.75	FIX	31392DJJ2	October 2031
AC	1	1,079,000	SEG (SUP) / SEQ	6.75	FIX	31392DJK9	November 2031
AD	1	3,459,000	SEG (SUP) / SEQ	6.75	FIX	31392DJL7	January 2032
AE	1	6,339,370	SEG (SUP) / SEQ	6.75	FIX	31392DJM5	June 2032
AG	1	1,000,000	SEG (SUP) / SEQ	6.50	FIX	31392DJN3	June 2032
AH	1	1,000,000	SEG (SUP) / SEQ	7.00	FIX	31392DJP8	June 2032
AF	1	2,109,375	SEG (SUP) / SEQ	(1)	FLT	31392DJQ6	June 2032
AT	1	65,918	SEG (SUP) / SEQ	(1)	INV	31392DJR4	June 2032
AS	1	324,707	SEG (SUP) / SEQ	(1)	INV	31392DJS2	June 2032
FA	1	50,000,000	SEG (SUP) / SCH/AD	(1)	FLT	31392DJT0	June 2032
SA	1	15,384,615	SEG (SUP) / SCH/AD	(1)	INV	31392DJU7	June 2032
ZB	1	3,076,923	SEG (SUP) / SUP	6.50	FIX / Z	31392DJV5	May 2031
FN	1	16,293,431	SEG (SUP) / SEQ	(1)	FLT	31392DJW3	February 2032
TN	1	784,498	SEG (SUP) / SEQ	(1)	INV	31392DJX1	February 2032
SN	1	2,232,805	SEG (SUP) / SEQ	(1)	INV	31392DJY9	February 2032
BF	1	8,603,442	SEG (SUP) / SEQ	(1)	FLT	31392DJZ6	February 2032
BT	1	286,781	SEG (SUP) / SEQ	(1)	INV	31392DKA9	February 2032
BS	1	1,306,449	SEG (SUP) / SEQ	(1)	INV	31392DKB7	February 2032
BC	1	2,803,328	SEG (SUP) / SEQ	6.75	FIX	31392DKC5	June 2032
FE	1	666,667	SEG (SUP) / SEQ	(1)	FLT	31392DKD3	June 2032
SE	1	1,333,333	SEG (SUP) / SEQ	(1)	INV	31392DKE1	June 2032
FO	1	3,411,252	SEG (SUP) / SEQ	(1)	FLT	31392DKF8	June 2032
SO	1	5,685,421	SEG (SUP) / SEQ	(1)	INV	31392DKG6	June 2032
E	1	7,942,002	SEG (SUP) / SEQ	(2)	PO	31392DKH4	June 2032
FS	2	100,000,000	PT	(1)	FLT	31392DKJ0	June 2032
FT	2	100,000,000	PT	(1)	FLT	31392DKK7	June 2032
ST	2	200,000,000(3)	NTL	(1)	INV / IO	31392DKL5	June 2032
PC	3	44,000,000	PAC	5.50	FIX	31392DKM3	January 2016
PG(4)	3	64,700,000	PAC	6.00	FIX	31392DKN1	December 2021
PD	3	52,000,000	PAC	6.00	FIX	31392DKP6	November 2024
PE	3	19,400,000	PAC	6.50	FIX	31392DKQ4	November 2025
PI	3	15,746,154(3)	NTL	6.50	FIX / IO	31392DKR2	November 2024
FB	3	20,000,000	TAC / AD	(1)	FLT	31392DKS0	July 2027
QB(4)	3	1,900,000	TAC / AD	(1)	INV	31392DKT8	July 2027
QA(4)	3	4,253,846	TAC / AD	(1)	INV	31392DKU5	July 2027
ZC	3	933,117	SUP	6.50	FIX / Z	31392DKV3	August 2027
FC	3	59,798,809	SEG (SUP) / SEQ	(1)	FLT	31392DKW1	August 2027
QD(4)	3	5,381,893	SEG (SUP) / SEQ	(1)	INV	31392DKX9	August 2027
QC(4)	3	13,017,741	SEG (SUP) / SEQ	(1)	INV	31392DKY7	August 2027
FQ	3	65,000,000	SEQ	(1)	FLT	31392DKZ4	August 2025
SO	3	20,000,000	SEQ	(1)	INV	31392DLA8	August 2025
GB(4)	3	49,314,594	SEQ	6.50	FIX	31392DLB6	August 2027
GA(4)	3	114,300,000	SEQ	6.50	FIX	31392DLC4	August 2025
VG	3	50,000,000	SEQ / AD	6.50	FIX	31392DLD2	March 2013
VH	3	36,000,000	SEQ / AD	6.50	FIX	31392DLE0	December 2017
ZG	3	50,000,000	SEQ	6.50	FIX / Z	31392DLF7	June 2032
FK(4)	4	708,699,202	SC / PT	(1)	FLT	31392DLG5	December 2029
QH(4)	4	708,699,202(3)	NTL	(1)	INV / IO	31392DLH3	December 2029
EH(4)	4	151,864,115	SC / PT	(2)	PO	31392DLJ9	December 2029
HL(4)	4	257,142,857	SC / SEQ / AD	5.00	FIX	31392DLK6	December 2029
FL(4)	4	342,857,143	SC / SEQ / AD	(1)	FLT	31392DLL4	December 2029
QL(4)	4	342,857,143(3)	NTL	(1)	INV / IO	31392DLM2	December 2029
HZ	4	60,000,000	SC / SEQ	7.00	FIX / Z	31392DLN0	December 2029
HT	4	20,000,000	SC / PAC / AD	5.25	FIX	31392DLP5	December 2029
TZ	4	5,188,917	SC / SUP	7.00	FIX / Z	31392DLQ3	December 2029
HA	4	30,000,000	SC / PAC / AD	5.00	FIX	31392DLR1	December 2029
HB	4	3,600,000	SC / PAC / AD	6.50	FIX	31392DLS9	December 2029
KZ	4	8,996,106	SC / SUP	7.00	FIX / Z	31392DLT7	December 2029
HI	4	13,828,571(3)	NTL	7.00	FIX / IO	31392DLU4	December 2029

(table continued on next page)

**Salomon Smith Barney**

The date of this Prospectus Supplement is April 16, 2002.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
PM .....	5	\$ 48,600,000	PAC	5.25%	FIX	31392DLV2	November 2014
PN .....	5	32,500,000	PAC	5.50	FIX	31392DLW0	February 2019
PJ .....	5	14,346,154 (3)	NLT	6.50	FIX/IO	31392DLX8	February 2019
PQ .....	5	59,400,000	PAC	6.50	FIX	31392DLY6	February 2024
PR .....	5	52,600,000	PAC	6.50	FIX	31392DLZ3	April 2027
PS .....	5	61,600,000	PAC	6.50	FIX	31392DMA7	January 2030
PU .....	5	67,500,000	PAC	6.50	FIX	31392DMB5	June 2032
DA .....	5	5,000,000	PAC	6.50	FIX	31392DMC3	September 2031
DB .....	5	13,200,000	PAC	6.50	FIX	31392DMD1	February 2032
DC .....	5	12,500,000	PAC	6.50	FIX	31392DME9	June 2032
DG(4) .....	5	22,240,000	SCH	6.00	FIX	31392DMF6	January 2032
DJ(4) .....	5	5,560,000	SCH	8.50	FIX	31392DMG4	January 2032
DH(4) .....	5	17,700,000	SCH	6.50	FIX	31392DMH2	June 2032
MA(4) .....	5	54,700,000	SUP	6.50	FIX	31392DMJ8	November 2031
MB(4) .....	5	7,800,000	SUP	6.50	FIX	31392DMK5	February 2032
MC(4) .....	5	14,100,000	SUP	6.50	FIX	31392DML3	June 2032
MD .....	5	17,865,000	SUP	6.50	FIX	31392DMM1	November 2031
ME .....	5	2,523,000	SUP	6.50	FIX	31392DMN9	February 2032
MG .....	5	4,612,000	SUP	6.50	FIX	31392DMP4	June 2032
R .....		0	NPR	0	NPR	31392DMQ2	June 2032
RL .....		0	NPR	0	NPR	31392DMR0	June 2032

(1) Based on LIBOR.

(2) Principal only classes.

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

(4) Exchangeable classes.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2002 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated May 1, 2002 (the “MBS Prospectus”);
- our Information Statement dated April 1, 2002 and its supplements (the “Information Statement”); and
- if you are purchasing any Group 4 Class or the R or RL Class, the disclosure document relating to the underlying REMIC certificate (the “Underlying REMIC Disclosure Document”).

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

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

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

You also can obtain copies of the Disclosure Documents, except the Underlying REMIC Disclosure Document, 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.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Class 2001-60-A REMIC Certificate
5	Group 5 MBS

### Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS (as of May 1, 2002)

	<u>Approximate Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Approximate Weighted Average Remaining Term to Maturity (in months)</u>	<u>Approximate Weighted Average Loan Age (in months)</u>	<u>Approximate Weighted Average Coupon</u>
Group 1 MBS	\$1,134,615,385	360	351	8	7.05%
Group 2 MBS	\$ 200,000,000	360	246	106	8.56%
Group 3 MBS	\$ 670,000,000	360	356	3	7.00%
Group 5 MBS	\$ 500,000,000	360	351	7	6.97%

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.

### Characteristics of the Underlying REMIC Certificate

Exhibit A describes the underlying REMIC certificate, including certain information about the related mortgage loans. To learn more about the underlying REMIC certificate, you should obtain from us the current class factor and the disclosure document for the underlying REMIC certificate as described on page S-3.

### Class Factors

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

### Settlement Date

We expect to issue the certificates on May 30, 2002.

### Distribution Dates

We will make payments on the certificates on the 25th day of each calendar month, or on the next business day if the 25th day is not a business day.

## Book-Entry and Physical Certificates

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

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

### Fed Book-Entry

All classes of certificates other than the R and RL Classes

### Physical

R and RL Classes

## Exchanging Certificates Through Combination and Recombination

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

## Interest Rates

During each interest accrual period, the fixed rate classes will bear interest at the applicable annual interest rates listed on the cover of this prospectus supplement 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>
FM .....	3.20000%	8.00000%	1.350%	LIBOR + 135 basis points
SM .....	33.60000%	46.55000%	0.000%	46.55% - (7 × LIBOR)
FD (2) .....	4.70000%	8.50000%	0.950%	LIBOR + 95 basis points
SD (2) .....	13.17567%	29.64527%	0.000%	29.64527% - (4.391892 × LIBOR)
TD (2) .....	10.00000%	10.00000%	0.000%	94.375% - (12.5 × LIBOR)
AF .....	3.36000%	8.00000%	1.500%	LIBOR + 150 basis points
AT .....	16.00000%	16.00000%	0.000%	208% - (32 × LIBOR)
AS .....	26.89443%	38.97744%	0.000%	38.97744% - (6.4962406 × LIBOR)
FA .....	2.51000%	8.50000%	0.650%	LIBOR + 65 basis points
SA .....	19.46750%	25.51250%	0.000%	25.5125% - (3.25 × LIBOR)
FN .....	3.20000%	8.00000%	1.350%	LIBOR + 135 basis points
TN .....	13.50000%	13.50000%	0.000%	138.11538% - (20.76923077 × LIBOR)
SN .....	30.28378%	43.78378%	0.000%	43.78378% - (7.29729729 × LIBOR)
BF .....	3.36000%	8.00000%	1.500%	LIBOR + 150 basis points
BT .....	15.00000%	15.00000%	0.000%	195% - (30 × LIBOR)
BS .....	27.26341%	39.51219%	0.000%	39.51219% - (6.58536559 × LIBOR)
FE .....	3.35000%	8.00000%	1.500%	LIBOR + 150 basis points
SE .....	8.45000%	9.37500%	6.125%	9.375% - (0.5 × LIBOR)
FO .....	3.21000%	8.00000%	1.350%	LIBOR + 135 basis points
SO .....	8.87400%	9.99000%	6.000%	9.99% - (0.6 × LIBOR)
FS .....	2.35000%	8.00000%	0.500%	LIBOR + 50 basis points

<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>
FT .....	2.35000%	8.00000%	0.500%	LIBOR + 50 basis points
ST .....	5.65000%	7.50000%	0.000%	7.5% – LIBOR
FB .....	2.40000%	8.50000%	0.550%	LIBOR + 55 basis points
QB .....	10.00000%	10.00000%	0.000%	$83.68421\% - (10.52631579 \times \text{LIBOR})$
QA .....	24.21338%	32.91139%	0.000%	$32.91139\% - (4.701627 \times \text{LIBOR})$
FC .....	2.45000%	8.50000%	0.600%	LIBOR + 60 basis points
QD .....	10.00000%	10.00000%	0.000%	$87.77777\% - (11.11111111 \times \text{LIBOR})$
QC .....	23.65724%	32.15547%	0.000%	$32.15547\% - (4.59363783 \times \text{LIBOR})$
FQ .....	2.25000%	8.50000%	0.400%	LIBOR + 40 basis points
SQ .....	20.31250%	26.32500%	0.000%	$26.325\% - (3.25 \times \text{LIBOR})$
FK .....	2.30000%	8.50000%	0.450%	LIBOR + 45 basis points
QH .....	6.20000%	8.05000%	0.000%	8.05% – LIBOR
FL .....	2.25000%	8.50000%	0.350%	LIBOR + 35 basis points
QL .....	6.25000%	8.15000%	0.000%	8.15% – LIBOR
SB .....	19.82500%	25.83750%	0.000%	$25.8375\% - (3.25 \times \text{LIBOR})$
SC .....	19.66250%	25.67500%	0.000%	$25.675\% - (3.25 \times \text{LIBOR})$
SH .....	28.93333%	37.56667%	0.000%	$37.56667\% - (4.66666667 \times \text{LIBOR})$
SI .....	12.40000%	16.10000%	0.000%	16.1% – (2 × LIBOR)
SJ .....	15.50000%	20.12500%	0.000%	$20.125\% - (2.5 \times \text{LIBOR})$
SK .....	18.60000%	24.15000%	0.000%	$24.15\% - (3 \times \text{LIBOR})$
SL .....	24.80000%	32.20000%	0.000%	$32.2\% - (4 \times \text{LIBOR})$

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

(2) Interest will accrue on the FD, SD and TD Classes at their respective initial interest rates during the initial 24 interest accrual periods ending in May 2004, and thereafter will bear interest during each interest accrual period on the basis of the applicable formulas, subject to the specified maximum and minimum rates.

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>	
ST .....	100% of the FT and FS Classes
PI .....	15.3846153846% of the PC Class
	7.6923076923% of the PD and PG Classes
QL .....	100% of the FL Class
QH .....	100% of the FK Class
HI .....	25% of the HT Class
	28.5714285714% of the HA Class
	7.1428571429% of the HB Class
PJ .....	19.2307692308% of the PM Class
	15.3846153846% of the PN Class
LI .....	7.6923076923% of the PG Class

## **Distributions of Principal**

### *Group 1 Principal Distribution Amount*

#### *ZB Accrual Amount*

1. To the FA and SA Classes, pro rata, to their Scheduled Balances.
2. To the ZB Class and Segment Group X, in the proportions of 75% and 25%, respectively, until the principal balance of the ZB Class is reduced to zero.
3. To Segment Group X to zero.

#### *Group 1 Cash Flow Distribution Amount*

1. To the PA and PB Classes, in that order, to their Planned Balances.
2. To Segment Group I and Segment Group II, pro rata, to zero.
3. To the PA and PB Classes, in that order, to zero.

For a definition of the Segment Groups, see “Description of the Certificates — Distributions of Principal” in this prospectus supplement.

### *Group 2 Principal Distribution Amount*

To the FT and FS Classes, pro rata, to zero.

### *Group 3 Principal Distribution Amount*

#### *ZG Accrual Amount*

To the VG and VH Classes, in that order, to zero.

#### *ZC Accrual Amount*

To the FB, QA and QB Classes, pro rata, to their Targeted Balances, and thereafter to the ZC Class.

### *Group 3 Cash Flow Distribution Amount and Remaining ZG Accrual Amount*

1. 46.5570400822% of that amount in the following priority:  
*first*, to the GA, FQ and SQ Classes, pro rata, to zero; and  
*second*, to the GB Class to zero.
2. To the PC, PG, PD and PE Classes, in that order, to their Planned Balances.
3. 68.8960935904% of the remaining amount to Segment Group XIII to zero.
4. To Segment Group XII to its Planned Balance.
5. To the FB, QA and QB Classes, pro rata, to their Targeted Balances.
6. To the ZC Class to zero.
7. To the FB, QA and QB Classes, pro rata, to zero.
8. To Segment Group XII to zero.
9. To the PC, PG, PD and PE Classes, in that order, to zero.
10. To the VG, VH and ZG Classes, in that order, to zero.

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

*Group 4 Principal Distribution Amount*

*HZ Accrual Amount*

To the HL and FL Classes, pro rata, to zero, and thereafter to the HZ Class.

*TZ Accrual Amount*

To the HT Class to its Planned Balance, and thereafter to the TZ Class.

*KZ Accrual Amount*

To the HA and HB Classes, in that order, to their Planned Balances, and thereafter to the KZ Class.

*Group 4 Cash Flow Distribution Amount*

1. 54.1797597280% of that amount to the FK and EH Classes, pro rata, to zero.

2. 90.6861200960% of the remaining amount as follows:

*first*, to the HL and FL Classes, pro rata, to zero; and

*second*, to the HZ Class to zero.

3. (a) 37.1600036191% of the remaining amount as follows:

*first*, to the HT Class to its Planned Balance;

*second*, to the TZ Class to zero; and

*third*, to the HT Class to zero, and

(b) 62.8399963809% of such remaining amount as follows:

*first*, to the HA and HB Classes, in that order, to their Planned Balances;

*second*, to the KZ Class to zero; and

*third*, to the HA and HB Classes, in that order, to zero.

*Group 5 Principal Distribution Amount*

1. To the PM, PN, PQ, PR, PS and PU Classes, in that order, to their Planned Balances.

2. To the DA, DB and DC Classes, in that order, to their Planned Balances.

3. To the DG and DJ Classes, pro rata, to their Scheduled Balances.

4. To the DH Class to its Scheduled Balance.

5. (a) 75.3937007874% of the remaining amount to the MA, MB and MC Classes, in that order, to zero, and

(b) 24.6062992126% of such remaining amount to the MD, ME and MG Classes, in that order, to zero.

6. To the DG and DJ Classes, pro rata, to zero.

7. To the DH Class to zero.

8. To the DA, DB and DC Classes, in that order, to zero.

9. To the PM, PN, PQ, PR, PS and PU Classes, in that order, 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) \***

Group 1 Classes		PSA Prepayment Assumption						
		0%	100%	170%	250%	500%		
PA		2.6	0.6	0.6	0.6	0.6		
PB		18.9	7.8	7.8	7.8	4.5		
		PSA Prepayment Assumption						
		0%	100%	125%	170%	200%	250%	500%
CA, CH and CJ	26.8	12.0	2.6	2.6	2.6	2.6		
CB	27.2	14.2	6.0	6.0	6.0	5.2		1.9
CD	27.3	14.7	8.0	8.0	8.0	5.6		1.9
CK	27.2	14.5	7.0	7.0	7.0	5.4		1.9
CE	27.4	15.5	11.0	11.0	11.0	6.2		2.0
CG	27.6	16.2	13.5	13.5	13.5	7.7		2.1
CL	27.5	15.8	12.0	12.0	12.0	6.8		2.0
FM and SM	28.9	22.6	19.9	11.5	7.1	2.3		0.9
AM	28.6	20.8	17.5	7.0	2.7	1.7		0.7
AN	29.5	25.8	24.1	19.5	11.0	3.3		1.3
AO	29.8	27.8	27.0	24.4	21.2	4.2		1.5
FD, SD and TD	28.6	20.7	17.4	6.8	2.7	1.7		0.7
AK	29.5	25.9	24.3	19.8	12.2	3.4		1.4
AL	29.8	28.0	27.3	25.0	22.1	4.3		1.5
AB	28.5	20.6	17.2	6.4	2.6	1.6		0.7
AC	29.4	24.9	23.0	17.8	6.0	3.0		1.2
AD	29.5	25.6	23.8	19.0	9.0	3.2		1.3
AE, AG, AH, AF, AS and AT	29.8	27.6	26.7	24.0	20.7	4.1		1.5
		PSA Prepayment Assumption						
		0%	100%	170%	175%	200%	250%	500%
FA and SA	25.1	14.9	3.4	3.2	3.2	3.2		1.5
ZB	28.5	21.0	10.5	9.3	0.8	0.3		0.1
FN, TN, SN, BF, BT and BS	29.1	23.8	15.9	15.0	8.0	1.8		0.6
BC, FE, SE, FO and SO	29.8	27.9	24.7	24.3	21.7	4.5		1.1
		PSA Prepayment Assumption						
	0%	100%	125%	170%	175%	200%	250%	500%
E	29.0	23.1	20.7	13.0	12.2	8.2	2.4	0.9
		PSA Prepayment Assumption						
Group 2 Classes		0%	200%	415%	600%	800%		
FS, FT and ST		21.8	5.9	3.2	2.2	1.5		
		PSA Prepayment Assumption						
Group 3 Classes		0%	100%	220%	250%	500%		
PC		6.4	1.6	1.6	1.6	1.6		
PG, PL and LI		14.9	4.1	4.1	4.1	3.0		
PD		18.9	7.1	7.1	7.1	4.1		
PE		20.7	9.2	9.2	9.2	5.0		
PI		12.3	3.8	3.8	3.8	2.7		
FQ, SQ and GA		16.2	6.3	3.7	3.3	2.1		
GB		24.2	15.6	9.1	8.2	4.5		
VG		6.0	6.0	6.0	6.0	4.5		
VH		13.2	13.2	11.6	10.7	6.4		
ZG		27.8	23.0	17.3	16.0	9.5		
GC		17.8	8.2	4.7	4.3	2.5		
		PSA Prepayment Assumption						
		0%	100%	120%	125%	220%	250%	500%
FB, QB, QA and SB	22.3	13.8	12.5	11.8	4.7	3.2		1.4

		PSA Prepayment Assumption							
		0%	100%	120%	220%	250%	500%		
ZC		24.9	17.3	16.2	0.4	0.3	0.2		
FC, QD, QC and SC		23.1	13.5	10.9	4.4	3.3	1.5		
Group 4 Classes		PSA Prepayment Assumption							
		0%	100%	335%	434%	700%			
FK, QH, EH, SH, SI, SJ, SK, SL, HJ, HM and HN			18.6	9.2	3.9	3.1	2.0		
HL, FL, QL, HO, HQ and HP			14.0	6.8	3.1	2.5	1.6		
HZ			24.6	17.5	9.0	7.4	4.7		
		PSA Prepayment Assumption							
		0%	100%	255%	305%	335%	365%	434%	700%
HT		10.2	5.1	3.0	3.0	3.0	3.0	3.0	2.3
TZ		22.7	15.2	9.7	8.9	7.4	6.1	3.7	0.7
HA		9.3	4.5	3.0	3.0	3.0	3.0	3.0	2.1
HB		16.1	9.4	7.9	7.9	7.9	7.9	7.9	5.0
KZ		22.7	15.2	10.0	6.9	5.3	4.0	1.6	0.6
HI		9.7	4.8	3.1	3.1	3.1	3.1	3.1	2.2
Group 5 Classes		PSA Prepayment Assumption							
		0%	100%	220%	300%	500%			
PM				5.4	1.2	1.2	1.2	1.2	
PN				11.4	2.5	2.5	2.5	2.5	
PJ				7.5	1.6	1.6	1.6	1.6	
PQ				15.5	4.0	4.0	4.0	3.1	
PR				19.2	6.0	6.0	6.0	3.9	
PS				21.9	8.4	8.4	8.4	5.2	
PU				24.4	14.2	14.2	14.2	8.8	
		PSA Prepayment Assumption							
		0%	100%	220%	250%	300%	500%		
DA				25.6	9.3	9.3	9.3	4.5	2.2
DB				25.9	13.0	13.0	13.0	5.1	2.3
DC				26.3	20.5	20.5	20.5	6.3	2.5
		PSA Prepayment Assumption							
		0%	100%	125%	200%	220%	250%	300%	500%
DG, DJ and DK		26.8	12.2	3.0	3.0	3.0	2.9	2.5	1.6
DH		27.4	15.4	10.7	10.7	11.9	6.4	4.0	2.1
MA		28.6	20.7	17.5	2.8	2.2	1.7	1.3	0.8
MB		29.5	25.8	24.2	12.0	4.8	3.4	2.5	1.4
MC		29.8	27.9	27.1	21.7	13.5	4.3	2.9	1.6
MD		28.6	20.7	17.5	2.8	2.2	1.7	1.3	0.8
ME		29.5	25.8	24.2	12.0	4.8	3.4	2.5	1.4
MG		29.8	27.9	27.1	21.7	13.5	4.3	2.9	1.6
M		28.9	22.6	19.9	7.2	4.5	2.4	1.7	1.0
D		27.0	13.5	6.0	6.0	6.5	4.3	3.1	1.8

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

## ADDITIONAL RISK FACTORS

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

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

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

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

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

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

*Weighted average lives and yields on the certificates are affected by actual characteristics of the underlying mortgage loans.* We have assumed that the mortgage loans underlying the Trust 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, these classes have lower yields and lower market values than they would if there were no such delay.

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

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

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

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

or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you under-

stand and can tolerate the risk that the value of your certificates will vary over time and that your certificates may not be easily sold.

## DESCRIPTION OF THE CERTIFICATES

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

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of May 1, 2002 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of the Issue Date (together with the trust agreement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

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

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

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

The assets of the Lower Tier REMIC will consist of

- four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS” and “Group 5 MBS” and, together, the “Trust MBS”) and
- a previously issued REMIC Certificate (the “Underlying REMIC Certificate”) evidencing beneficial ownership interests in the related Fannie Mae REMIC trust (the “Underlying REMIC Trust”) as further described in Exhibit A.

The assets of the Underlying REMIC Trust evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

- required installments of principal and interest on the Certificates on time, and
- the principal balance of each Class of Certificates no later than its Final Distribution Date, whether or not we have received sufficient payments on the 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 guaranty obligations with respect to the Underlying REMIC Certificate are described in the Underlying REMIC Disclosure Document. 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, “Description of the Certificates—Fannie Mae Guaranty” in the MBS Prospectus, and “Description of the Certificates—General—Fannie Mae Guaranty” in the Underlying REMIC Disclosure Document.

*Characteristics of Certificates.* We will issue the Certificates (except the R and RL Classes) in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.” A Holder is not necessarily the beneficial owner of a Certificate. Beneficial owners ordinarily will hold Certificates through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations. See “Description of Certificates—Denominations and Form” in the REMIC Prospectus.

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

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

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

*Distribution Dates.* We will make monthly payments on the Classes of 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 the month after we issue the Certificates.

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

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

into account payments on the Distribution Date in the same month (as well as any addition to principal in the case of the Accrual Classes).

*No Optional Termination.* We will not terminate the Lower Tier REMIC or the Trust by repurchasing the Mortgage Loans underlying any MBS in a “clean-up call.” See “Description of the Certificates—Termination” in the MBS Prospectus.

*Voting the Underlying REMIC Certificate.* The holder of the Underlying REMIC Certificate may be asked to vote on issues arising under the related trust agreement. If so, the Trustee will vote the Underlying REMIC Certificate as instructed by Holders of Certificates of the Classes backed by the Underlying REMIC Certificate. The Trustee must receive instructions from Holders of Certificates having principal balances totaling at least 51% of the aggregate principal balance of the related Classes. In the absence of such instructions, the Trustee will vote in a manner consistent, in its sole judgment, with the best interests of Certificateholders.

### **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the PG, QB, QA, QD, QC, GB, GA, FK, QH, EH, HL, FL, QL, DG, DJ, DH, MA, MB and MC Classes of REMIC Certificates for a proportionate interest in the related RCR Certificates in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

The Classes of REMIC Certificates and RCR Certificates that are outstanding at any given time, and the outstanding principal balances (or notional principal balances) of these Classes, will depend upon any related distributions of principal, as well as any exchanges that occur. REMIC Certificates and RCR Certificates in any combination may be exchanged only in the proportions shown on Schedule 1.

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

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

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

*Additional Considerations.* The characteristics of RCR Certificates will reflect the characteristics of the REMIC Certificates used to form those RCR Certificates. You should also consider a number of factors that will limit a Certificateholder’s ability to exchange REMIC Certificates for RCR Certificates or vice versa:

- At the time of the proposed exchange, a Certificateholder must own Certificates of the related Class or Classes in the proportions necessary to make the desired exchange.

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

## The Trust MBS

The following table contains certain information about the Trust MBS. The Trust MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The Trust MBS provides that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional Level Payment Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years. See “Mortgage Loan Pools” and “Yield Considerations, Maturity and Prepayment Assumptions” in the MBS Prospectus. We expect the characteristics of the Trust MBS and the related Mortgage Loans as of the Issue Date to be as follows:

### Group 1 MBS

Aggregate Unpaid Principal Balance .....	\$1,134,615,385
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	351 months
Approximate Weighted Average WALA (Weighted Average Loan Age) .....	8 months

### Group 2 MBS

Aggregate Unpaid Principal Balance .....	\$200,000,000
MBS Pass-Through Rate .....	8.00%
Range of WACs (annual percentages) .....	8.25% to 10.50%
Range of WAMs .....	180 months to 360 months
Approximate Weighted Average WAM .....	246 months
Approximate Weighted Average WALA .....	106 months

### Group 3 MBS

Aggregate Unpaid Principal Balance .....	\$670,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	356 months
Approximate Weighted Average WALA .....	3 months

### Group 5 MBS

Aggregate Unpaid Principal Balance .....	\$500,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	351 months
Approximate Weighted Average WALA .....	7 months

## The Underlying REMIC Certificate

The Underlying REMIC Certificate represents a beneficial ownership interest in the Underlying REMIC Trust. The assets of that trust evidence direct or indirect beneficial ownership interests in certain MBS having the general characteristics set forth in the MBS Prospectus. Distributions on the Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying REMIC Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A for additional information about the Underlying REMIC Certificate.

Each MBS evidences beneficial ownership interests in a pool of conventional Level Payment Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “Mortgage Loan Pools” and “Yield Considerations, Maturity and Prepayment Assumptions” in the MBS Prospectus.

For further information about the Underlying REMIC Certificate, telephone us at 1-800-237-8627 or 202-752-6547. You also may obtain certain information in electronic form by calling us at 1-800-752-6440 or 202-752-6000. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

## Final Data Statement

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the principal balance of the Underlying REMIC Certificate as of the Issue Date and, with respect to the Trust MBS, the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the Trust MBS as of the Issue Date. The Final Data Statement also will 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 Trust MBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. The contents of the Final Data Statement and other data specific to the Certificates are available in electronic form by calling us at 1-800-752-6440 or 202-752-6000.

## Distributions of Interest

### *Categories of Classes*

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

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Fixed Rate	PA, PB, CA, CH, CJ, CB, CD, CK, CE, CG, CL, AM, AN, AO, AK, AL, AB, AC, AD, AE, AG, AH, ZB and BC
Floating Rate	FM, FD, AF, FA, FN, BF, FE and FO
Inverse Floating Rate	SM, SD, TD, AT, AS, SA, TN, SN, BT, BS, SE and SO
Accrual	ZB
Principal Only	E
<b>Group 2 Classes</b>	
Floating Rate	FS and FT
Inverse Floating Rate	ST
Interest Only	ST

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 3 Classes</b>	
Fixed Rate	PC, PG, PD, PE, PI, ZC, GB, GA, VG, VH and ZG
Floating Rate	FB, FC and FQ
Inverse Floating Rate	QB, QA, QD, QC and SQ
Accrual	ZC and ZG
Interest Only	PI
RCR**	GC, PL, LI, SB and SC
<b>Group 4 Classes</b>	
Fixed Rate	HL, HZ, HT, TZ, HA, HB, KZ and HI
Floating Rate	FK and FL
Inverse Floating Rate	QH and QL
Accrual	HZ, TZ and KZ
Interest Only	QH, QL and HI
Principal Only	EH
RCR**	SH, SI, SJ, SK, SL, HJ, HM, HN, HO, HQ and HP
<b>Group 5 Classes</b>	
Fixed Rate	PM, PN, PJ, PQ, PR, PS, PU, DA, DB, DC, DG, DJ, DH, MA, MB, MC, MD, ME and MG
Interest Only	PJ
RCR**	M, D and DK
<b>No Payment Residual</b>	R and RL

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

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

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

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

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 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 FM, SM, FD, SD, TD, AF, AT, AS, FN, TN, SN, BF, BT, BS, FE, SE, FO and SO Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All other Floating Rate and Inverse Floating Rate 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

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

The Dealer will treat the E Class as a Delay Class and the EH Class as a No Delay Class, in each case for the sole purpose of facilitating trading.

*Accrual Classes.* The ZB, ZC, ZG, HZ, TZ and KZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on the Accrual Classes will be added as principal to their respective principal balances on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

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

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

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

Changes in 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 1.85% in the case of the FM, SM, FN, TN, SN, FE, SE, FS, FT, ST, FB, QB, QA, FC, QD, QC, FQ, SQ, FK, QH, SB, SC, SH, SI, SJ, SK and SL Classes; 1.86% in the case of the AF, AT, AS, FA, SA, BF, BT, BS, FO and SO Classes; and 1.90% in the case of the FL and QL Classes.

## Distributions of Principal

### *Categories of Classes*

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

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
PAC	PA and PB
Segment (Support) /PAC	CA, CH, CJ, CB, CD, CK, CE, CG, and CL
Segment (Support) /Scheduled	FA and SA
Segment (Support) /Sequential Pay	FM, SM, AM, AN, AO, FD, SD, TD, AK, AL, AB, AC, AD, AE, AG, AH, AF, AT, AS, FN, TN, SN, BF, BT, BS, BC, FE, SE, FO, SO and E
Segment (Support) /Support	ZB
Accretion Directed	FA and SA
<b>Group 2 Classes</b>	
Pass-Through	FS and FT
Notional	ST
<b>Group 3 Classes</b>	
Sequential Pay	GA, FQ, SQ, GB, VG, VH and ZG
PAC	PC, PG, PD and PE
TAC	FB, QA and QB
Segment (Support) /Sequential Pay	FC, QC and QD
Support	ZC
Accretion Directed	VG, VH, FB, QA and QB
Notional	PI
RCR**	GC, PL, LI, SB and SC
<b>Group 4 Classes</b>	
Structured Collateral/PAC	HT, HA and HB
Structured Collateral/Support	TZ and KZ
Structured Collateral/Pass-Through	FK and EH
Structured Collateral/Sequential Pay	HL, FL and HZ
Accretion Directed	HL, FL, HT, HA and HB
Notional	QH, QL and HI
RCR**	SH, SI, SJ, SK, SL, HJ, HM, HN, HO, HQ and HP
<b>Group 5 Classes</b>	
PAC	PM, PN, PQ, PR, PS, PU, DA, DB and DC
Scheduled	DG, DJ and DH
Support	MA, MB, MC, MD, ME and MG
Notional	PJ
RCR**	M, D and DK
<b>No Payment Residual</b>	R and RL

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

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

### *Principal Distribution Amount*

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZB Class (the “ZB Accrual Amount” and, together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 MBS (“the Group 3 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZC and ZG Classes (the “ZC Accrual Amount” and “ZG Accrual Amount,” respectively, and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 Underlying REMIC Certificate (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the HZ, TZ and KZ Classes (the “HZ Accrual Amount,” “TZ Accrual Amount” and “KZ Accrual Amount,” respectively, and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”), and
- the principal then paid on the Group 5 MBS (the “Group 5 Principal Distribution Amount”).

The portion of the Class 2001-60-A REMIC Certificate held by the Lower Tier REMIC will be set forth in Exhibit A.

### *Group 1 Principal Distribution Amount*

#### *ZB Accrual Amount*

On each Distribution Date, we will pay the ZB Accrual Amount as principal of the Classes specified below as follows:

- (i) concurrently, to the FA and SA Classes, pro rata (or 76.4705886851% and 23.5294113149%, respectively), until their principal balances are reduced to their Scheduled Balances for that Distribution Date;
- (ii) concurrently, to the ZB Class and Segment Group X (described below), in the proportions of 75% and 25%, respectively, until the principal balance of the ZB Class is reduced to zero; and
- (iii) to Segment Group X, until the Segment X Balance (described below) is reduced to zero.

Accretion  
Directed  
Classes  
and Accrual  
Class

#### *Group 1 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 1 Cash Flow Distribution Amount as principal of the Group 1 Classes as follows:

- (i) sequentially, to the PA and PB Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) concurrently, to Segment Group I and Segment Group II, pro rata (or 66.1016950215% and 33.8983049785%, respectively), until the Segment I Balance and Segment II Balance (each as described below) are reduced to zero; and
- (iii) sequentially, to the PA and PB Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

PAC Classes

Support  
Groups

PAC Classes

“Segment Group I” consists of the CA, CB, CD, CE, CG, CH, CJ, CK and CL Classes and Segment Group III, Segment Group IV, Segment Group V and Segment Group VI. We will apply payments of principal of Segment Group I as follows:

*first*, concurrently, to the CA, CH and CJ Classes, pro rata (or 66.6666666667%, 26.6666666667% and 6.6666666666%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;

*second*, (x) 66.6666666667% of the remaining amount, sequentially, to the CB and CD Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date, and

(y) 33.3333333333% of such remaining amount to the CK Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;

*third*, (x) 66.6666666667% of the remaining amount, sequentially, to the CE and CG Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date, and

(y) 33.3333333333% of such remaining amount to the CL Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;

*fourth*, concurrently, to Segment Group III, Segment Group IV, Segment Group V and Segment Group VI, pro rata (or 13.1362889984%, 13.1362889984%, 33.3333333333% and 40.3940886699%, respectively), until the Segment III Balance, Segment IV Balance, Segment V Balance and Segment VI Balance (each as described below) are reduced to zero;

*fifth*, concurrently, to the CA, CH and CJ Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero;

*sixth*, (x) 66.6666666667% of the remaining amount, sequentially, to the CB and CD Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero, and

(y) 33.3333333333% of such remaining amount to the CK Class, without regard to its Planned Balance and until its principal balance is reduced to zero; and

*seventh*, (x) 66.6666666667% of the remaining amount, sequentially, to the CE and CG Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero, and

(y) 33.3333333333% of such remaining amount to the CL Class, without regard to its Planned Balance and until their principal balances are reduced to zero.

The “Segment I Balance” for any Distribution Date is equal to \$221,400,000 *minus* the sum of all amounts applied to it as specified above.

“Segment Group II” consists of the FA, SA and ZB Classes and Segment Group X (described below). We will apply payments of principal of Segment Group II as follows:

*first*, concurrently, to the FA and SA Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for that Distribution Date;

*second*, concurrently, to the ZB Class and Segment Group X, in the proportions of 75% and 25%, respectively, until the principal balance of the ZB Class is reduced to zero;

*third*, to Segment Group X, until the Segment X Balance (described below) is reduced to zero; and

*fourth*, concurrently, to the FA and SA Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero.

The “Segment II Balance” for any Distribution Date is equal to \$113,538,461 *minus* the sum of all amounts applied to it as specified above.

“Segment Group III” consists of the FD, SD, TD, AK and AL Classes. We will apply payments of principal of Segment Group III as follows:

*first*, concurrently, to the FD, SD and TD Classes, pro rata (or 76.4705915493%, 17.4117605634% and 6.1176478873%, respectively), until their principal balances are reduced to zero; and

*second*, sequentially, to the AK and AL Classes, in that order, until their principal balances are reduced to zero.

“The Segment III Balance” for any Distribution Date is equal to \$20,000,000 *minus* the sum of all amounts applied to it as specified above.

“Segment Group IV” consists of the AM, AN and AO Classes. We will apply payments of principal of Segment Group IV, sequentially, to the AM, AN and AO Classes, in that order, until their principal balances are reduced to zero.

“The Segment IV Balance” for any Distribution Date is equal to \$20,000,000 *minus* the sum of all amounts applied to it as specified above.

“Segment Group V” consists of Segment Group VIII and the E Class. We will apply payments of principal of Segment Group V, concurrently, to Segment Group VIII and the E Class, in the proportions of 96.2962962963% and 3.7037037037%, respectively, until the Segment VIII Balance (described below) and the principal balance of the E Class are reduced to zero.

The “Segment V Balance” for any Distribution Date is equal to \$50,750,000 *minus* the sum of all amounts applied to it as specified above.

“Segment Group VI” consists of Segment Group VII and the E Class. We will apply payments of principal of Segment Group VI, concurrently, to Segment Group VII and the E Class, in the proportions of 92.8571428571% and 7.1428571429%, respectively, until the Segment VII Balance (described below) and the principal balance of the E Class are reduced to zero.

The “Segment VI Balance” for any Distribution Date is equal to \$61,500,000 *minus* the sum of all amounts applied to it as specified above.

“Segment Group VII” consists of the FM and SM Classes. We will apply payments of principal of Segment Group VII, concurrently, to the FM and SM Classes, pro rata (or 87.4999997811%, and 12.5000002189%, respectively), until their principal balances are reduced to zero.

“The Segment VII Balance” for any Distribution Date is equal to \$57,107,143 *minus* the sum of all amounts applied to it as specified above.

“Segment Group VIII” consists of the AB, AC and AD Classes and Segment Group IX. We will apply payments of principal of Segment Group VIII, sequentially, to the AB, AC and AD Classes and Segment Group IX, in that order, until the principal balances of the AB, AC and AD Classes and the Segment IX Balance (described below) are reduced to zero.

“The Segment VIII Balance” for any Distribution Date is equal to \$48,870,370 *minus* the sum of all amounts applied to it as specified above.

“Segment Group IX” consists of the AE, AG, AH, AF, AS and AT Classes. We will apply payments of principal of Segment Group IX, concurrently, to the AE, AG, AH, AF, AS and AT Classes, pro rata (or 58.4846720797%, 9.2256284267%, 9.2256284267%, 19.4603099627%, 2.9956261296% and 0.6081349746%, respectively), until their principal balances are reduced to zero.

“The Segment IX Balance” for any Distribution Date is equal to \$10,839,370 *minus* the sum of all amounts applied to it as specified above.

“Segment Group X” consists of Segment Group XI and the E Class. We will apply payments of principal of Segment Group X, concurrently, to Segment Group XI and the E Class, in the proportions of 96.2962962963% and 3.7037037037%, respectively), until the Segment XI Balance (described below) and the principal balance of the E Class are reduced to zero.

The “Segment X Balance” for any Distribution Date is equal to \$45,076,923 *minus* the sum of all amounts applied to it as specified above.

“Segment Group XI” consists of the FN, SN, TN, BF, BS, BT, BC, FE, SE, FO and SO Classes. We will apply payments of principal of Segment Group XI as follows:

*first*, concurrently, to the FN, SN, TN, BF, BS and BT Classes, pro rata (or 55.2181069389%, 7.5669308241%, 2.6586477985%, 29.1568903075%, 4.4275291430% and 0.9718949880%, respectively), until their principal balances are reduced to zero; and

*second*, concurrently, to the BC, FE, SE, FO and SO Classes, pro rata (or 20.1678258872%, 4.7961651226%, 9.5923230509%, 24.5413795294% and 40.9023064099%, respectively), until their principal balances are reduced to zero.

“The Segment XI Balance” for any Distribution Date is equal to \$43,407,407 *minus* the sum of all amounts applied to it as specified above.

#### *Group 2 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 2 Principal Distribution Amount, concurrently, as principal of the FT and FS Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero. } Pass-Through Classes

#### *Group 3 Principal Distribution Amount*

##### *ZG Accrual Amount*

On each Distribution Date, we will pay the ZG Accrual Amount, sequentially, as principal of the VG and VH Classes, in that order, until their principal balances are reduced to zero. } Accretion Directed Classes

##### *ZC Accrual Amount*

On each Distribution Date, we will pay the ZC Accrual Amount, concurrently, as principal of the FB, QA, and QB Classes, pro rata (or 76.4705886851%, 16.2647053898% and 7.2647059251%, respectively), until their principal balances are reduced to their Targeted Balances for that Distribution Date. Thereafter, we will pay the ZC Accrual Amount as principal of the ZC Class. } Accretion Directed Classes and Accrual Class

#### *Group 3 Cash Flow Distribution Amount and Remaining ZG Accrual Amount*

On each Distribution Date, we will pay the Group 3 Cash Flow Distribution Amount, together with any remaining ZG Accrual Amount after giving effect to the payments described in the second preceding paragraph, as principal of the Group 3 Classes as follows:

(i) 46.5570400822% of that amount in the following priority:

*first*, concurrently, to the GA, FQ and SQ Classes, pro rata (or 57.3507275464%, 32.6141495233% and 10.0351229303%, respectively), until their principal balances are reduced to zero; and } Sequential Pay Classes

*second*, to the GB Class, until its principal balance is reduced to zero.

(ii) sequentially, to the PC, PG, PD and PE Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date; } PAC Classes

(iii) 68.8960935904% of the remaining amount to Segment Group XIII (described below), until the Segment Group XIII Balance (described below) is reduced to zero; } Support Group

(iv) to Segment Group XII (described below), until the Segment XII Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group

(v) concurrently, to the FB, QA and QB Classes, pro rata, until their principal balances are reduced to their Targeted Balances for that Distribution Date; } TAC Classes

(vi) to the ZC Class, until its principal balance is reduced to zero; } Support Class

(vii) concurrently, to the FB, QA and QB Classes, pro rata, without regard to their Targeted Balances and until their principal balances are reduced to zero; } TAC Classes

(viii) to the Segment Group XII, without regard to its Planned Balance and until the Segment XII Balance is reduced to zero; } PAC Group and Classes

(ix) sequentially, to the PC, PG, PD and PE Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero; and

(x) sequentially, to the VG, VH and ZG Classes, in that order, until their principal balances are reduced to zero. } Sequential Pay Classes

“Segment Group XII” consists of the FC, QC and QD Classes. We will apply payments of principal of Segment Group XII, concurrently, to the FC, QC and QD Classes, pro rata (or 76.4705877840%, 16.6470590725% and 6.8823531435%, respectively), until their principal balances are reduced to zero.

“The Segment XII Balance” for any Distribution Date is equal to \$5,660,910 *minus* the sum of all amounts applied to it as specified below.

“Segment XIII” consists of the FC, QC and QD Classes. We will apply payments of principal of Segment Group XIII, concurrently, to the FC, QC and QD Classes, pro rata (or 76.4705877840%, 16.6470590725% and 6.8823531435%, respectively), until their principal balances are reduced to zero.

“The Segment XIII Balance” for any Distribution Date is equal to \$72,537,533 *minus* the sum of all amounts applied to it as specified below.

#### *Group 4 Principal Distribution Amount*

##### *HZ Accrual Amount*

On each Distribution Date, we will pay the HZ Accrual Amount, concurrently, as principal of the HL and FL Classes, pro rata (or 42.8571428333% and 57.1428571667%, respectively), until their principal balances are reduced to zero. Thereafter, we will pay the HZ Accrual Amount as principal of the HZ Class. } Accretion Directed Classes and Accrual Class

##### *TZ Accrual Amount*

On each Distribution Date, we will pay the TZ Accrual Amount as principal of the HT Class, until its principal balance is reduced to its Planned Balance for that Distribution Date. Thereafter, we will pay the TZ Accrual Amount as principal of the TZ Class. } Accretion Directed Class and Accrual Class

*KZ Accrual Amount*

On each Distribution Date, we will pay the KZ Accrual Amount, sequentially, as principal of the HA and HB Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date. Thereafter, we will pay the KZ Accrual Amount as principal of the KZ Class.

} Accretion  
Directed  
Classes and  
Accrual  
Class

*Group 4 Cash Flow Distribution Amount*

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

(i) 54.1797597280% of that amount, concurrently, to the FK and EH Classes, pro rata (or 82.3529411491% and 17.6470588509%, respectively), until their principal balances are reduced to zero;

} Structured  
Collateral/  
Pass-Through  
Classes

(ii) 90.6861200960% of the remaining amount in the following priority:

*first*, concurrently, to the HL and FL Classes, pro rata, until their principal balances are reduced to zero; and

} Structured  
Collateral/  
Sequential Pay

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

(iii) (a) 37.1600036191% of the remaining amount in the following priority:

*first*, to the HT Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;

} Structured  
Collateral/  
PAC  
Class

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

} Structured  
Collateral/  
Support  
Class

*third*, to the HT Class, without regard to its Planned Balance and until its principal balance is reduced to zero, and

} Structured  
Collateral/  
PAC  
Class

(b) 62.8399963809% of such remaining amount in the following priority:

*first*, sequentially, to the HA and HB Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

} Structured  
Collateral/  
PAC  
Classes

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

} Structured  
Collateral/  
Support  
Class

*third*, sequentially, to the HA and HB Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

} Structured  
Collateral/  
PAC  
Classes

*Group 5 Principal Distribution Amount*

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

(i) sequentially, to the PM, PN, PQ, PR, PS and PU Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

} PAC  
Classes

(ii) sequentially, to the DA, DB and DC Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

- |   |                     |
|---|---------------------|
| (iii) concurrently, to the DG and DJ Classes, pro rata (or 80% and 20%, respectively), until their principal balances are reduced to their Scheduled Balances for that Distribution Date; | } Scheduled Classes |
| (iv) to the DH Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;   |                     |
| (v) (a) 75.3937007874% of the remaining amount, sequentially, to the MA, MB and MC Classes, in that order, until their principal balances are reduced to zero; and                        | } Support Classes   |
| (b) 24.6062992126% of such remaining amount, sequentially, to the MD, ME and MG Classes, in that order, until their principal balances are reduced to zero;                               |                     |
| (vi) concurrently, to the DG and DJ Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero;                                 | } Scheduled Classes |
| (vii) to the DH Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;  |                     |
| (viii) sequentially, to the DA, DB and DC Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero; and                    | } PAC Classes       |
| (ix) sequentially, to the PM, PN, PQ, PR, PS and PU Classes, in that order, without regard to their Planned Balances and until their principal balances are 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 actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC Certificate, the priority sequence affecting principal payments on the Underlying REMIC Certificate and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is May 30, 2002; and
- each Distribution Date occurs on the 25th day of a month.

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

*Structuring Ranges and Rate.* The Principal Balance Schedules are found beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules have been prepared on the basis of

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

<u>Principal Balance Schedule References</u>	<u>Related Classes and Group</u>	<u>Structuring Ranges and Rate</u>
Planned Balances	PA, PB, PC, PG, PD and PE	Between 100% and 250%
Planned Balances	CA, CH, CJ, CB, CD, CK, CE, CG and CL	Between 125% and 200%
Scheduled Balances	FA and SA	Between 175% and 250%
Targeted Balances	FB, QB and QA	125%
Planned Balances	Segment Group XII	Between 120% and 250%
Planned Balances	HT	Between 305% and 365%
Planned Balances	HA and HB	(1)
Planned Balances	PM, PN, PQ, PR, PS and PU	Between 100% and 300%
Planned Balances	DA, DB and DC	Between 100% and 250%
Scheduled Balances	DG, DJ and DH	Between 125% and 200%

(1) The Planned Balances for the HA and HB Classes have been structured between 255% and 434% PSA and have the Initial Effective Ranges shown below.

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

*Initial Effective Ranges.* The Effective Range for a Class or Group is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Class or Group to its scheduled balance on each Distribution Date. The Initial Effective Ranges shown in the table below are based upon the assumed characteristics of the related Mortgage Loans specified in the Pricing Assumptions.

<u>Classes</u>	<u>Initial Effective Ranges</u>
PA	Between 100% and 1224%
PB	Between 100% and 250%
PC	Between 100% and 465%
PG	Between 100% and 276%
PD	Between 100% and 250%
PE	Between 100% and 250%
CA	Between 125% and 246%
CH	Between 125% and 246%
CJ	Between 125% and 246%
CB	Between 125% and 233%
CD	Between 125% and 200%
CK	Between 125% and 200%
CE	Between 125% and 200%
CG	Between 120% and 200%
CL	Between 125% and 200%

<u>Classes</u>	<u>Initial Effective Ranges</u>
FA	Between 174% and 250%
SA	Between 174% and 250%
Segment Group XII	Between 120% and 250%
HT	Between 272% and 418%
HA	Between 222% and 428%
HB	Between 169% and 430%
PM	Between 100% and 664%
PN	Between 100% and 452%
PQ	Between 100% and 332%
PR	Between 100% and 303%
PS	Between 100% and 300%
PU	Between 96% and 300%
DA	Between 100% and 250%
DB	Between 98% and 250%
DC	Between 73% and 250%
DG	Between 125% and 237%
DJ	Between 125% and 237%
DH	Between 125% and 200%

The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. The actual Effective Ranges calculated on the basis of the actual characteristics are likely to differ from the Initial Effective Ranges. As a result, the applicable Classes and Group might not be reduced to their scheduled balances even if prepayments were to occur at a *constant* PSA rate within the Initial Effective Ranges. This is so particularly if the rate were at the lower or higher end of those ranges. In addition, even if prepayments occur at rates falling within the actual Effective Ranges, principal distributions may be insufficient to reduce the applicable Classes and Group to their scheduled balances if such prepayments do not occur at a *constant* PSA rate. It is highly unlikely that the related Mortgage Loans will prepay at any *constant* PSA rate. In general, the actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time. The stability in principal payment of the PAC and Scheduled Classes and Group will be supported in part by the related TAC and Support Classes. When the related TAC and Support Classes are retired, the PAC and Scheduled Classes and Group, if still outstanding, may no longer have Effective Ranges and will be more sensitive to prepayments.

## Yield Tables

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

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

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

We cannot assure you that

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

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

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

***The Fixed Rate Interest Only Classes.*** The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yields to maturity on the Fixed Rate Interest Only Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rates shown in the table below:

<u>Class</u>	<u>% PSA</u>
PI .....	439%
HI .....	740%
PJ .....	840%
LI .....	466%

**For any Fixed Rate Interest Only Class, if the actual prepayment rate of the related Mortgage Loans were to exceed the level specified for as little as one month while equaling that level for the remaining months, the investors in the applicable Class would lose money on their initial investments.**

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

<u>Class</u>	<u>Price*</u>
PI .....	18.25000%
HI .....	14.25000%
PJ .....	8.34115%
LI .....	19.95000%

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

### Sensitivity of the PI Class to Prepayments

		PSA Prepayment Assumption				
		<u>50%</u>	<u>100%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ..	21.9%	11.6%	11.6%	11.6%	11.6%	(4.7)%

### Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>255%</u>	<u>305%</u>	<u>335%</u>	<u>365%</u>	<u>434%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . .	41.4%	35.7%	20.9%	20.7%	20.7%	20.7%	20.8%	3.5%

### Sensitivity of the PJ Class to Prepayments

		PSA Prepayment Assumption				
		<u>50%</u>	<u>100%</u>	<u>220%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ..	48.1%	20.6%	20.6%	20.6%	20.6%	19.6%

### Sensitivity of the LI Class to Prepayments

		PSA Prepayment Assumption				
		<u>50%</u>	<u>100%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ..	25.7%	13.6%	13.6%	13.6%	13.6%	(3.2)%

***The Inverse Floating Rate Classes.*** The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the SM, ST, SQ, QH, QL, SH, SI, SJ, SK and SL 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 (other than the SD and TD Classes) for the initial Interest Accrual Period are the rates listed in the table under “Reference Sheet—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified level of the Index,
- the interest rates for the SD and TD Classes for the initial 24 Interest Accrual Periods are the rates listed in the table under “Reference Sheet—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified level of the Index, and

- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
SM .....	101.25000%
SD .....	99.25000%
TD .....	99.25000%
AT .....	99.25000%
AS .....	99.00000%
SA .....	98.43750%
TN .....	99.25000%
SN .....	99.75000%
BT .....	99.25000%
BS .....	98.25000%
SE .....	99.25000%
SO .....	99.25000%
ST .....	7.39063%
QB .....	100.25000%
QA .....	97.25000%
QD .....	100.25000%
QC .....	97.25000%
SQ .....	111.25000%
QH .....	8.18750%
QL .....	6.43750%
SB .....	98.17625%
SC .....	98.12750%
SH .....	122.94672%
SI .....	101.78125%
SJ .....	105.75000%
SK .....	109.71875%
SL .....	117.65625%

\* 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 SM 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>125%</u>	<u>170%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.85% .....	42.4%	42.4%	42.4%	42.0%	41.6%	40.9%	38.1%
1.85% .....	34.7%	34.7%	34.7%	34.4%	34.1%	33.4%	31.0%
3.85% .....	19.9%	19.9%	19.9%	19.7%	19.5%	18.9%	17.2%
5.85% .....	5.6%	5.5%	5.5%	5.5%	5.3%	4.9%	3.9%
6.65% .....	0.0%	(0.1)%	(0.1)%	(0.1)%	(0.2)%	(0.5)%	(1.2)%

**Sensitivity of the SD 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>125%</u>	<u>170%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
1.75% .....	19.9%	19.9%	19.8%	18.4%	16.3%	14.3%	13.3%
3.75% .....	13.5%	13.5%	13.5%	13.5%	13.5%	13.4%	13.3%
5.75% .....	5.7%	5.8%	6.0%	7.7%	10.4%	12.6%	13.3%
6.75% and above .....	1.2%	1.4%	1.7%	4.2%	8.8%	12.1%	13.3%

**Sensitivity of the TD 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>125%</u>	<u>170%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
6.75% and below .....	10.2%	10.2%	10.2%	10.2%	10.2%	10.3%	10.3%
7.00% .....	7.5%	7.5%	7.6%	8.2%	9.2%	9.9%	10.3%
7.25% .....	4.6%	4.7%	4.8%	6.0%	8.0%	9.6%	10.3%
7.55% .....	0.9%	1.1%	1.3%	3.1%	6.6%	9.2%	10.3%

**Sensitivity of the AT 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>125%</u>	<u>170%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
6.00% and below .....	16.5%	16.5%	16.5%	16.5%	16.5%	16.4%	16.3%
6.25% .....	8.2%	8.2%	8.2%	8.2%	8.2%	8.2%	8.3%
6.35% .....	4.9%	4.9%	4.9%	4.9%	4.9%	5.0%	5.2%
6.50% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.2%	0.5%

**Sensitivity of the AS 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>125%</u>	<u>170%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.86% .....	35.3%	35.3%	35.3%	35.3%	35.3%	35.2%	34.6%
1.86% .....	28.2%	28.2%	28.2%	28.2%	28.2%	28.1%	27.7%
3.86% .....	14.3%	14.3%	14.3%	14.3%	14.3%	14.3%	14.4%
5.86% .....	1.0%	1.0%	1.0%	1.0%	1.0%	1.2%	1.6%
6.00% and above .....	0.0%	0.0%	0.0%	0.0%	0.1%	0.3%	0.7%

**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>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.86% .....	24.2%	24.2%	24.5%	24.5%	24.5%	24.5%	25.0%
1.86% .....	20.6%	20.6%	21.0%	21.1%	21.1%	21.1%	21.6%
3.86% .....	13.6%	13.7%	14.2%	14.2%	14.2%	14.2%	14.9%
5.86% .....	6.8%	6.8%	7.4%	7.5%	7.5%	7.5%	8.3%
7.85% .....	0.1%	0.2%	0.9%	0.9%	0.9%	0.9%	2.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
6.00% and below .....	13.9%	13.9%	13.9%	13.9%	13.8%	13.8%	13.6%
6.25% .....	8.5%	8.5%	8.5%	8.5%	8.5%	8.6%	8.8%
6.45% .....	4.2%	4.2%	4.2%	4.2%	4.3%	4.5%	5.0%
6.65% .....	0.0%	0.0%	0.0%	0.1%	0.1%	0.4%	1.3%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.85% .....	39.7%	39.7%	39.7%	39.7%	39.5%	38.6%	35.7%
1.85% .....	31.7%	31.7%	31.7%	31.6%	31.5%	30.8%	28.6%
3.85% .....	16.1%	16.1%	16.1%	16.1%	16.0%	15.7%	14.8%
5.85% .....	1.1%	1.1%	1.1%	1.1%	1.1%	1.2%	1.5%
6.00% and above .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.2%	0.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
6.00% and below .....	15.4%	15.4%	15.4%	15.4%	15.4%	15.3%	15.0%
6.25% .....	7.6%	7.6%	7.6%	7.6%	7.7%	7.8%	8.1%
6.35% .....	4.6%	4.6%	4.6%	4.6%	4.6%	4.8%	5.4%
6.50% .....	0.0%	0.0%	0.1%	0.1%	0.1%	0.4%	1.3%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.86% .....	36.1%	36.1%	36.1%	36.1%	36.1%	35.9%	35.2%
1.86% .....	28.8%	28.8%	28.8%	28.8%	28.8%	28.8%	28.7%
3.86% .....	14.6%	14.6%	14.7%	14.7%	14.7%	15.1%	16.1%
5.86% .....	1.0%	1.0%	1.0%	1.1%	1.2%	1.9%	3.9%
6.00% and above .....	0.1%	0.1%	0.1%	0.1%	0.2%	1.0%	3.1%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.85% .....	9.1%	9.1%	9.1%	9.1%	9.1%	9.2%	9.3%
1.85% .....	8.6%	8.6%	8.6%	8.6%	8.6%	8.7%	8.8%
3.85% .....	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.8%
5.85% .....	6.6%	6.6%	6.6%	6.6%	6.6%	6.6%	6.8%
6.50% .....	6.2%	6.2%	6.2%	6.2%	6.2%	6.3%	6.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
0.86% .....	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.8%
1.86% .....	9.1%	9.1%	9.1%	9.1%	9.1%	9.1%	9.2%
3.86% .....	7.8%	7.8%	7.8%	7.8%	7.8%	7.9%	8.0%
5.86% .....	6.6%	6.6%	6.6%	6.6%	6.6%	6.6%	6.9%
6.65% .....	6.1%	6.1%	6.1%	6.1%	6.1%	6.2%	6.4%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>200%</u>	<u>415%</u>	<u>600%</u>	<u>800%</u>
0.85% .....	100.2%	86.7%	66.1%	46.8%	23.9%
1.85% .....	82.7%	69.9%	50.4%	32.1%	10.4%
3.85% .....	49.3%	37.9%	20.4%	4.0%	(15.4)%
5.85% .....	17.4%	7.3%	(8.3)%	(22.7)%	(39.9)%
7.50% .....	*	*	*	*	*

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

**Sensitivity of the QB 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>120%</u>	<u>125%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
7.00% and below ...	10.2%	10.2%	10.2%	10.2%	10.1%	10.1%	10.0%
7.25% .....	7.5%	7.5%	7.5%	7.5%	7.5%	7.5%	7.4%
7.75% .....	2.1%	2.1%	2.1%	2.1%	2.2%	2.2%	2.3%
7.95% .....	0.0%	0.0%	0.0%	0.0%	0.1%	0.1%	0.3%

**Sensitivity of the QA 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>120%</u>	<u>125%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.85% .....	31.5%	31.5%	31.6%	31.6%	32.0%	32.2%	33.2%
1.85% .....	26.2%	26.3%	26.3%	26.3%	26.7%	27.0%	28.2%
3.85% .....	15.9%	15.9%	15.9%	16.0%	16.5%	16.8%	18.3%
5.85% .....	5.8%	5.9%	5.9%	6.0%	6.6%	7.0%	8.7%
7.00% and above ...	0.3%	0.3%	0.4%	0.4%	1.0%	1.4%	3.3%

**Sensitivity of the QD 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>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	
7.00% and below ...	10.2%	10.2%	10.2%	10.1%	10.1%	10.1%	10.0%
7.25% .....	7.3%	7.3%	7.3%	7.3%	7.3%	7.3%	7.3%
7.75% .....	1.7%	1.7%	1.7%	1.8%	1.8%	1.8%	1.9%
7.90% .....	0.0%	0.0%	0.0%	0.1%	0.1%	0.1%	0.3%

**Sensitivity of the QC 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>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	
0.85% .....	30.8%	30.8%	30.9%	31.3%	31.4%	31.4%	32.3%
1.85% .....	25.6%	25.6%	25.7%	26.2%	26.3%	26.3%	27.4%
3.85% .....	15.5%	15.5%	15.6%	16.2%	16.4%	16.4%	17.7%
5.85% .....	5.7%	5.8%	5.9%	6.5%	6.8%	6.8%	8.3%
7.00% and above ...	0.3%	0.3%	0.4%	1.0%	1.4%	1.4%	3.0%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>				
	<b>50%</b>	<b>100%</b>	<b>220%</b>	<b>250%</b>	<b>500%</b>
0.85% .....	21.3%	20.8%	19.6%	19.4%	17.3%
1.85% .....	18.2%	17.7%	16.5%	16.2%	14.3%
3.85% .....	12.0%	11.5%	10.3%	10.1%	8.2%
5.85% .....	5.8%	5.4%	4.2%	4.0%	2.2%
7.85% .....	(0.2)%	(0.7)%	(1.8)%	(2.0)%	(3.7)%
8.10% .....	(1.0)%	(1.5)%	(2.5)%	(2.8)%	(4.5)%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>				
	<b>50%</b>	<b>100%</b>	<b>335%</b>	<b>434%</b>	<b>700%</b>
0.85% .....	99.3%	95.9%	78.9%	71.4%	49.5%
1.85% .....	83.4%	80.0%	63.3%	55.8%	33.9%
3.85% .....	53.0%	49.7%	33.1%	25.4%	2.9%
5.85% .....	24.1%	20.7%	2.8%	(5.6)%	(30.3)%
7.85% .....	(11.2)%	(15.9)%	(42.7)%	(54.8)%	(86.6)%
8.05% .....	*	*	*	*	*

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

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>				
	<b>50%</b>	<b>100%</b>	<b>335%</b>	<b>434%</b>	<b>700%</b>
0.90% .....	133.2%	129.2%	108.9%	99.7%	72.7%
1.90% .....	111.6%	107.6%	87.7%	78.5%	51.5%
3.90% .....	70.6%	66.7%	46.5%	37.0%	9.4%
5.90% .....	32.1%	28.0%	5.3%	(5.4)%	(35.1)%
7.90% .....	(13.4)%	(20.3)%	(55.4)%	(69.8)%	*
8.15% .....	*	*	*	*	*

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

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>125%</b>	<b>220%</b>	<b>250%</b>	<b>500%</b>
0.85% .....	24.6%	24.6%	24.7%	24.7%	24.9%	25.1%	25.8%
1.85% .....	21.1%	21.1%	21.1%	21.1%	21.4%	21.6%	22.4%
3.85% .....	14.1%	14.1%	14.1%	14.1%	14.5%	14.7%	15.7%
5.85% .....	7.2%	7.2%	7.3%	7.3%	7.7%	7.9%	9.1%
7.85% .....	0.5%	0.6%	0.6%	0.6%	1.0%	1.3%	2.7%
7.95% .....	0.2%	0.2%	0.3%	0.3%	0.7%	1.0%	2.4%

**Sensitivity of the SC 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>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.85% .....	24.5%	24.5%	24.5%	24.8%	24.9%	25.5%
1.85% .....	20.9%	20.9%	21.0%	21.3%	21.4%	22.1%
3.85% .....	13.9%	13.9%	14.0%	14.4%	14.5%	15.4%
5.85% .....	7.0%	7.1%	7.2%	7.6%	7.8%	8.8%
7.85% .....	0.4%	0.4%	0.5%	0.9%	1.2%	2.3%
7.90% .....	0.2%	0.2%	0.3%	0.8%	1.0%	2.2%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
0.85% .....	27.9%	27.3%	24.3%	22.9%	19.3%
1.85% .....	23.7%	23.1%	20.2%	18.9%	15.3%
3.85% .....	15.5%	14.9%	12.0%	10.8%	7.3%
5.85% .....	7.4%	6.9%	4.1%	2.9%	(0.5)%
7.85% .....	(0.7)%	(1.2)%	(3.8)%	(5.0)%	(8.1)%
8.05% .....	(1.5)%	(2.0)%	(4.6)%	(5.7)%	(8.9)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
0.85% .....	14.4%	14.4%	14.1%	14.0%	13.6%
1.85% .....	12.4%	12.3%	12.1%	11.9%	11.6%
3.85% .....	8.3%	8.3%	8.1%	8.0%	7.7%
5.85% .....	4.3%	4.3%	4.1%	4.0%	3.8%
7.85% .....	0.3%	0.3%	0.2%	0.1%	(0.1)%
8.05% .....	(0.1)%	(0.1)%	(0.2)%	(0.3)%	(0.5)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
0.85% .....	17.3%	17.1%	16.2%	15.9%	14.8%
1.85% .....	14.8%	14.6%	13.8%	13.4%	12.4%
3.85% .....	9.9%	9.7%	8.9%	8.6%	7.6%
5.85% .....	5.0%	4.8%	4.1%	3.8%	2.9%
7.85% .....	0.1%	(0.0)%	(0.7)%	(1.0)%	(1.8)%
8.05% .....	(0.4)%	(0.5)%	(1.2)%	(1.4)%	(2.2)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
0.85% .....	20.0%	19.7%	18.3%	17.7%	15.9%
1.85% .....	17.1%	16.8%	15.4%	14.8%	13.1%
3.85% .....	11.3%	11.0%	9.7%	9.1%	7.5%
5.85% .....	5.6%	5.3%	4.1%	3.5%	2.0%
7.85% .....	(0.1)%	(0.3)%	(1.5)%	(2.0)%	(3.4)%
8.05% .....	(0.7)%	(0.9)%	(2.0)%	(2.5)%	(3.9)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
0.85% .....	24.9%	24.4%	22.0%	20.9%	18.0%
1.85% .....	21.2%	20.7%	18.4%	17.3%	14.4%
3.85% .....	13.9%	13.5%	11.2%	10.2%	7.4%
5.85% .....	6.7%	6.3%	4.1%	3.1%	0.5%
7.85% .....	(0.5)%	(0.8)%	(2.9)%	(3.8)%	(6.3)%
8.05% .....	(1.2)%	(1.6)%	(3.6)%	(4.5)%	(7.0)%

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

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

<u>Class</u>	<u>Price</u>
E .....	67.75000%
EH .....	85.90625%

**Sensitivity of the E Class to Prepayments**

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>170%</u>	<u>175%</u>	<u>200%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.5%	1.7%	1.9%	3.3%	3.6%	6.0%	18.2%	50.7%

**Sensitivity of the EH Class to Prepayments**

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>335%</u>	<u>434%</u>	<u>700%</u>
Pre-Tax Yields to Maturity ...	1.3%	1.7%	4.1%	5.1%	8.0%

## Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, 3, 4 and 5 Classes, and
- in the case of the Group 1, 3, 4 and 5 Classes, the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

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

### Decrement Tables

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

<u>Group</u>	<u>Mortgage Loans Relating to Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
1	MBS	360 months	360 months	9.00%
2	MBS	360 months	360 months	10.50%
3	MBS	360 months	360 months	9.00%
4	Underlying REMIC Certificate	360 months	353 months	9.50%
5	MBS	360 months	360 months	9.00%

It is unlikely

- that all of the underlying Mortgage Loans will have the interest rates, WALAs or remaining terms to maturity assumed or
- that the underlying Mortgage Loans will prepay at any *constant* PSA level.

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

### Percent of Original Principal Balances Outstanding

Date	PA Class					PB Class					CA, CH and CJ Classes						
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption						
	0%	100%	170%	250%	500%	0%	100%	170%	250%	500%	0%	100%	125%	170%	200%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	83	0	0	0	0	100	100	100	100	100	100	100	86	86	86	86	86
May 2004 .....	64	0	0	0	0	100	91	91	91	91	100	100	62	62	62	62	0
May 2005 .....	43	0	0	0	0	100	81	81	81	64	100	100	38	38	38	38	0
May 2006 .....	20	0	0	0	0	100	72	72	72	44	100	100	19	19	19	19	0
May 2007 .....	0	0	0	0	0	100	63	63	63	30	100	100	3	3	3	*	0
May 2008 .....	0	0	0	0	0	98	55	55	55	21	100	100	0	0	0	0	0
May 2009 .....	0	0	0	0	0	96	48	48	48	14	100	100	0	0	0	0	0
May 2010 .....	0	0	0	0	0	94	40	40	40	10	100	100	0	0	0	0	0
May 2011 .....	0	0	0	0	0	92	34	34	34	7	100	99	0	0	0	0	0
May 2012 .....	0	0	0	0	0	90	28	28	28	5	100	90	0	0	0	0	0
May 2013 .....	0	0	0	0	0	87	23	23	23	3	100	74	0	0	0	0	0
May 2014 .....	0	0	0	0	0	85	19	19	19	2	100	53	0	0	0	0	0
May 2015 .....	0	0	0	0	0	82	16	16	16	1	100	27	0	0	0	0	0
May 2016 .....	0	0	0	0	0	78	13	13	13	1	100	0	0	0	0	0	0
May 2017 .....	0	0	0	0	0	75	11	11	11	1	100	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	71	9	9	9	*	100	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	67	7	7	7	*	100	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	62	6	6	6	*	100	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	57	4	4	4	*	100	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	51	4	4	4	*	100	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	45	3	3	3	*	100	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	38	2	2	2	*	100	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	31	2	2	2	*	100	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	23	1	1	1	*	100	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	14	1	1	1	*	100	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	4	1	1	1	*	100	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	*	*	*	*	*	11	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	2.6	0.6	0.6	0.6	0.6	18.9	7.8	7.8	7.8	4.5	26.8	12.0	2.6	2.6	2.6	2.6	1.5

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

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



Date	FM and SM Classes							AM Class							AN Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	100	100	100	94	89	82	47	100	100	100	91	85	75	26	100	100	100	100	100	100	100
May 2004	100	100	100	83	72	54	0	100	100	100	77	61	36	0	100	100	100	100	100	100	0
May 2005	100	100	100	74	57	29	0	100	100	100	63	40	2	0	100	100	100	100	100	100	0
May 2006	100	100	100	66	45	12	0	100	100	100	53	23	0	0	100	100	100	100	100	0	0
May 2007	100	100	100	60	36	0	0	100	100	100	45	11	0	0	100	100	100	100	100	0	0
May 2008	100	100	100	56	30	0	0	100	100	100	39	3	0	0	100	100	100	100	100	0	0
May 2009	100	100	100	53	26	0	0	100	100	100	35	0	0	0	100	100	100	100	77	0	0
May 2010	100	100	100	52	24	0	0	100	100	100	33	0	0	0	100	100	100	100	53	0	0
May 2011	100	100	100	51	24	0	0	100	100	100	32	0	0	0	100	100	100	100	47	0	0
May 2012	100	100	99	50	24	0	0	100	100	99	31	0	0	0	100	100	100	100	47	0	0
May 2013	100	100	97	49	24	0	0	100	100	96	29	0	0	0	100	100	100	100	47	0	0
May 2014	100	100	95	48	24	0	0	100	100	93	28	0	0	0	100	100	100	100	47	0	0
May 2015	100	100	91	46	24	0	0	100	100	88	25	0	0	0	100	100	100	100	47	0	0
May 2016	100	100	88	45	24	0	0	100	100	83	23	0	0	0	100	100	100	100	47	0	0
May 2017	100	100	82	42	22	0	0	100	100	75	19	0	0	0	100	100	100	100	28	0	0
May 2018	100	100	75	37	20	0	0	100	100	66	13	0	0	0	100	100	100	100	0	0	0
May 2019	100	96	68	33	18	0	0	100	94	56	7	0	0	0	100	100	100	100	0	0	0
May 2020	100	87	61	29	15	0	0	100	82	46	2	0	0	0	100	100	100	100	0	0	0
May 2021	100	79	55	26	13	0	0	100	70	37	0	0	0	0	100	100	100	68	0	0	0
May 2022	100	70	48	22	11	0	0	100	58	28	0	0	0	0	100	100	100	24	0	0	0
May 2023	100	62	42	19	9	0	0	100	46	19	0	0	0	0	100	100	100	0	0	0	0
May 2024	100	53	36	16	8	0	0	100	35	11	0	0	0	0	100	100	100	0	0	0	0
May 2025	100	45	30	13	6	0	0	100	24	2	0	0	0	0	100	100	100	0	0	0	0
May 2026	100	37	24	10	5	0	0	100	13	0	0	0	0	0	100	100	53	0	0	0	0
May 2027	100	30	19	8	4	0	0	100	2	0	0	0	0	0	100	100	0	0	0	0	0
May 2028	100	22	14	6	3	0	0	100	0	0	0	0	0	0	100	26	0	0	0	0	0
May 2029	100	15	10	4	2	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2030	86	8	5	2	1	0	0	81	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2031	45	2	1	*	*	0	0	24	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	22.6	19.9	11.5	7.1	2.3	0.9	28.6	20.8	17.5	7.0	2.7	1.7	0.7	29.5	25.8	24.1	19.5	11.0	3.3	1.3

Date	AO Class							FD, SD and TD Classes							AK Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	100	100	100	100	100	100	100	100	100	100	91	85	75	25	100	100	100	100	100	100	100
May 2004	100	100	100	100	100	100	0	100	100	100	76	61	36	0	100	100	100	100	100	100	0
May 2005	100	100	100	100	100	100	0	100	100	100	63	39	1	0	100	100	100	100	100	100	0
May 2006	100	100	100	100	100	57	0	100	100	100	52	22	0	0	100	100	100	100	100	0	0
May 2007	100	100	100	100	100	0	0	100	100	100	44	10	0	0	100	100	100	100	100	0	0
May 2008	100	100	100	100	100	0	0	100	100	100	38	2	0	0	100	100	100	100	100	0	0
May 2009	100	100	100	100	100	0	0	100	100	100	34	0	0	0	100	100	100	100	78	0	0
May 2010	100	100	100	100	100	0	0	100	100	100	32	0	0	0	100	100	100	100	62	0	0
May 2011	100	100	100	100	100	0	0	100	100	100	31	0	0	0	100	100	100	100	58	0	0
May 2012	100	100	100	100	100	0	0	100	100	99	30	0	0	0	100	100	100	100	58	0	0
May 2013	100	100	100	100	100	0	0	100	100	96	29	0	0	0	100	100	100	100	58	0	0
May 2014	100	100	100	100	100	0	0	100	100	93	27	0	0	0	100	100	100	100	58	0	0
May 2015	100	100	100	100	100	0	0	100	100	88	25	0	0	0	100	100	100	100	58	0	0
May 2016	100	100	100	100	100	0	0	100	100	83	22	0	0	0	100	100	100	100	58	0	0
May 2017	100	100	100	100	100	0	0	100	100	75	18	0	0	0	100	100	100	100	45	0	0
May 2018	100	100	100	100	99	0	0	100	100	65	12	0	0	0	100	100	100	100	24	0	0
May 2019	100	100	100	100	87	0	0	100	94	55	6	0	0	0	100	100	100	100	4	0	0
May 2020	100	100	100	100	76	0	0	100	82	46	1	0	0	0	100	100	100	100	0	0	0
May 2021	100	100	100	100	65	0	0	100	70	36	0	0	0	0	100	100	100	72	0	0	0
May 2022	100	100	100	100	56	0	0	100	58	27	0	0	0	0	100	100	100	43	0	0	0
May 2023	100	100	100	93	47	0	0	100	46	18	0	0	0	0	100	100	100	15	0	0	0
May 2024	100	100	100	78	39	0	0	100	34	10	0	0	0	0	100	100	100	0	0	0	0
May 2025	100	100	100	64	31	0	0	100	23	1	0	0	0	0	100	100	100	0	0	0	0
May 2026	100	100	100	51	25	0	0	100	12	0	0	0	0	0	100	100	62	0	0	0	0
May 2027	100	100	95	39	19	0	0	100	1	0	0	0	0	0	100	100	18	0	0	0	0
May 2028	100	100	70	29	14	0	0	100	0	0	0	0	0	0	100	44	0	0	0	0	0
May 2029	100	75	47	19	9	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2030	100	41	26	10	5	0	0	81	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2031	100	8	5	2	1	0	0	23	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	27.8	27.0	24.4	21.2	4.2	1.5	28.6	20.7	17.4	6.8	2.7	1.7	0.7	29.5	25.9	24.3	19.8	12.2	3.4	1.4

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

Date	AL Class							AB Class							AC Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	91	84	74	22	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	0	100	100	100	76	60	33	0	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	0	100	100	100	61	37	0	0	100	100	100	100	100	11	0
May 2006 .....	100	100	100	100	100	68	0	100	100	100	51	19	0	0	100	100	100	100	100	0	0
May 2007 .....	100	100	100	100	100	0	0	100	100	100	42	7	0	0	100	100	100	100	100	0	0
May 2008 .....	100	100	100	100	100	0	0	100	100	100	36	0	0	0	100	100	100	100	39	0	0
May 2009 .....	100	100	100	100	100	0	0	100	100	100	32	0	0	0	100	100	100	100	0	0	0
May 2010 .....	100	100	100	100	100	0	0	100	100	100	30	0	0	0	100	100	100	100	0	0	0
May 2011 .....	100	100	100	100	100	0	0	100	100	100	29	0	0	0	100	100	100	100	0	0	0
May 2012 .....	100	100	100	100	100	0	0	100	100	99	28	0	0	0	100	100	100	100	0	0	0
May 2013 .....	100	100	100	100	100	0	0	100	100	96	26	0	0	0	100	100	100	100	0	0	0
May 2014 .....	100	100	100	100	100	0	0	100	100	92	24	0	0	0	100	100	100	100	0	0	0
May 2015 .....	100	100	100	100	100	0	0	100	100	87	22	0	0	0	100	100	100	100	0	0	0
May 2016 .....	100	100	100	100	100	0	0	100	100	82	20	0	0	0	100	100	100	100	0	0	0
May 2017 .....	100	100	100	100	100	0	0	100	100	74	15	0	0	0	100	100	100	100	0	0	0
May 2018 .....	100	100	100	100	100	0	0	100	100	64	9	0	0	0	100	100	100	100	0	0	0
May 2019 .....	100	100	100	100	100	0	0	100	94	54	3	0	0	0	100	100	100	100	0	0	0
May 2020 .....	100	100	100	100	90	0	0	100	81	44	0	0	0	0	100	100	100	7	0	0	0
May 2021 .....	100	100	100	100	77	0	0	100	69	34	0	0	0	0	100	100	100	0	0	0	0
May 2022 .....	100	100	100	100	66	0	0	100	56	24	0	0	0	0	100	100	100	0	0	0	0
May 2023 .....	100	100	100	100	55	0	0	100	44	15	0	0	0	0	100	100	100	0	0	0	0
May 2024 .....	100	100	100	93	46	0	0	100	32	6	0	0	0	0	100	100	100	0	0	0	0
May 2025 .....	100	100	100	76	37	0	0	100	20	0	0	0	0	0	100	100	30	0	0	0	0
May 2026 .....	100	100	100	61	29	0	0	100	8	0	0	0	0	0	100	100	0	0	0	0	0
May 2027 .....	100	100	100	47	22	0	0	100	0	0	0	0	0	0	100	17	0	0	0	0	0
May 2028 .....	100	100	83	34	16	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2029 .....	100	89	56	22	11	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2030 .....	100	49	30	12	6	0	0	80	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2031 .....	100	10	6	3	1	0	0	20	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.8	28.0	27.3	25.0	22.1	4.3	1.5	28.5	20.6	17.2	6.4	2.6	1.6	0.7	29.4	24.9	23.0	17.8	6.0	3.0	1.2

Date	AD Class							AE, AG, AH, AF, AS and AT Classes							FA and SA Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	125%	170%	200%	250%	500%	0%	100%	125%	170%	200%	250%	500%	0%	100%	170%	175%	200%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	88	87	87	87	87
May 2004 .....	100	100	100	100	100	100	0	100	100	100	100	100	100	0	99	99	68	67	67	67	7
May 2005 .....	100	100	100	100	100	100	0	100	100	100	100	100	100	0	99	99	49	47	47	47	0
May 2006 .....	100	100	100	100	100	0	0	100	100	100	100	100	52	0	99	99	34	31	31	31	0
May 2007 .....	100	100	100	100	100	0	0	100	100	100	100	100	0	0	98	98	22	19	19	19	0
May 2008 .....	100	100	100	100	100	0	0	100	100	100	100	100	0	0	98	98	13	10	10	10	0
May 2009 .....	100	100	100	100	59	0	0	100	100	100	100	100	0	0	97	97	7	4	4	4	0
May 2010 .....	100	100	100	100	31	0	0	100	100	100	100	100	0	0	97	97	2	*	*	*	0
May 2011 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	96	96	0	0	0	0	0
May 2012 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	96	93	0	0	0	0	0
May 2013 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	95	88	0	0	0	0	0
May 2014 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	94	81	0	0	0	0	0
May 2015 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	94	72	0	0	0	0	0
May 2016 .....	100	100	100	100	25	0	0	100	100	100	100	100	0	0	93	63	0	0	0	0	0
May 2017 .....	100	100	100	100	4	0	0	100	100	100	100	100	0	0	92	53	0	0	0	0	0
May 2018 .....	100	100	100	100	0	0	0	100	100	100	100	90	0	0	91	42	0	0	0	0	0
May 2019 .....	100	100	100	100	0	0	0	100	100	100	100	79	0	0	91	31	0	0	0	0	0
May 2020 .....	100	100	100	100	0	0	0	100	100	100	100	69	0	0	90	20	0	0	0	0	0
May 2021 .....	100	100	100	49	0	0	0	100	100	100	100	59	0	0	89	9	0	0	0	0	0
May 2022 .....	100	100	100	0	0	0	0	100	100	100	100	51	0	0	87	0	0	0	0	0	0
May 2023 .....	100	100	100	0	0	0	0	100	100	100	85	42	0	0	86	0	0	0	0	0	0
May 2024 .....	100	100	100	0	0	0	0	100	100	100	71	35	0	0	85	0	0	0	0	0	0
May 2025 .....	100	100	100	0	0	0	0	100	100	100	58	28	0	0	84	0	0	0	0	0	0
May 2026 .....	100	100	31	0	0	0	0	100	100	100	46	22	0	0	82	0	0	0	0	0	0
May 2027 .....	100	100	0	0	0	0	0	100	100	86	36	17	0	0	81	0	0	0	0	0	0
May 2028 .....	100	1	0	0	0	0	0	100	100	64	26	12	0	0	79	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	100	68	43	17	8	0	0	52	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	100	37	23	9	4	0	0	5	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	100	8	5	2	1	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.5	25.6	23.8	19.0	9.0	3.2	1.3	29.8	27.6	26.7	24.0	20.7	4.1	1.5	25.1	14.9	3.4	3.2	3.2	3.2	1.5

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

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

Date	ZB Class							FN, TN, SN, BF, BT and BS Classes							BC, FE, SE, FO and SO Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	170%	175%	200%	250%	500%	0%	100%	170%	175%	200%	250%	500%	0%	100%	170%	175%	200%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	107	107	107	102	34	0	0	100	100	100	100	98	83	0	100	100	100	100	100	100	84
May 2004	114	114	114	103	0	0	0	100	100	100	100	87	41	0	100	100	100	100	100	100	0
May 2005	121	121	121	105	0	0	0	100	100	100	99	74	5	0	100	100	100	100	100	100	0
May 2006	130	130	130	107	0	0	0	100	100	100	99	65	0	0	100	100	100	100	100	58	0
May 2007	138	138	138	108	0	0	0	100	100	100	99	59	0	0	100	100	100	100	100	26	0
May 2008	148	148	148	110	0	0	0	100	100	100	99	55	0	0	100	100	100	100	100	8	0
May 2009	157	157	157	112	0	0	0	100	100	100	99	53	0	0	100	100	100	100	100	1	0
May 2010	168	168	168	105	0	0	0	100	100	100	98	51	0	0	100	100	100	100	100	1	0
May 2011	179	179	167	71	0	0	0	100	100	100	97	47	0	0	100	100	100	100	100	*	0
May 2012	191	191	119	23	0	0	0	100	100	98	95	42	0	0	100	100	100	100	100	*	0
May 2013	204	204	56	0	0	0	0	100	100	95	89	37	0	0	100	100	100	100	100	*	0
May 2014	218	218	0	0	0	0	0	100	100	91	80	30	0	0	100	100	100	100	100	*	0
May 2015	232	232	0	0	0	0	0	100	100	81	70	23	0	0	100	100	100	100	100	*	0
May 2016	248	248	0	0	0	0	0	100	100	70	60	17	0	0	100	100	100	100	100	*	0
May 2017	264	264	0	0	0	0	0	100	100	59	50	10	0	0	100	100	100	100	100	*	0
May 2018	282	282	0	0	0	0	0	100	100	48	40	4	0	0	100	100	100	100	100	*	0
May 2019	301	301	0	0	0	0	0	100	100	38	30	0	0	0	100	100	100	100	95	*	0
May 2020	321	321	0	0	0	0	0	100	100	28	21	0	0	0	100	100	100	100	83	*	0
May 2021	343	343	0	0	0	0	0	100	100	18	12	0	0	0	100	100	100	100	71	*	0
May 2022	366	324	0	0	0	0	0	100	99	9	4	0	0	0	100	100	100	100	61	*	0
May 2023	390	168	0	0	0	0	0	100	93	1	0	0	0	0	100	100	100	92	51	*	0
May 2024	416	11	0	0	0	0	0	100	87	0	0	0	0	0	100	100	85	77	42	*	0
May 2025	444	0	0	0	0	0	0	100	68	0	0	0	0	0	100	100	70	63	34	*	0
May 2026	474	0	0	0	0	0	0	100	48	0	0	0	0	0	100	100	56	50	27	*	0
May 2027	506	0	0	0	0	0	0	100	28	0	0	0	0	0	100	100	43	38	20	*	0
May 2028	539	0	0	0	0	0	0	100	10	0	0	0	0	0	100	100	31	28	15	*	0
May 2029	576	0	0	0	0	0	0	100	0	0	0	0	0	0	100	82	21	18	10	*	0
May 2030	614	0	0	0	0	0	0	100	0	0	0	0	0	0	100	45	11	10	5	*	0
May 2031	0	0	0	0	0	0	0	68	0	0	0	0	0	0	100	9	2	2	1	*	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	21.0	10.5	9.3	0.8	0.3	0.1	29.1	23.8	15.9	15.0	8.0	1.8	0.6	29.8	27.9	24.7	24.3	21.7	4.5	1.1

Date	E Class								FS, FT and ST† Classes					PC Class				
	PSA Prepayment Assumption								PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	125%	170%	175%	200%	250%	500%	0%	200%	415%	600%	800%	0%	100%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	100	100	100	95	94	91	84	42	99	86	74	63	51	94	76	76	76	76
May 2004	100	100	100	87	85	76	55	0	99	74	54	39	26	88	34	34	34	34
May 2005	100	100	100	79	77	62	31	0	98	64	40	25	13	82	0	0	0	0
May 2006	100	100	100	73	70	51	13	0	98	55	29	15	7	74	0	0	0	0
May 2007	100	100	100	69	65	44	2	0	97	47	21	10	3	66	0	0	0	0
May 2008	100	100	100	65	62	38	1	0	96	40	15	6	2	58	0	0	0	0
May 2009	100	100	100	63	59	35	*	0	95	34	11	4	1	48	0	0	0	0
May 2010	100	100	100	62	58	33	*	0	94	29	8	2	*	38	0	0	0	0
May 2011	100	100	100	61	57	32	*	0	93	24	6	1	*	26	0	0	0	0
May 2012	100	100	99	60	56	32	*	0	92	20	4	1	*	14	0	0	0	0
May 2013	100	100	98	59	55	31	*	0	90	16	3	*	*	*	0	0	0	0
May 2014	100	100	96	58	53	30	*	0	89	13	2	*	*	*	0	0	0	0
May 2015	100	100	93	55	50	29	*	0	87	11	1	*	*	*	0	0	0	0
May 2016	100	100	90	52	48	28	*	0	85	9	1	*	*	*	0	0	0	0
May 2017	100	100	86	48	44	26	*	0	83	7	1	*	*	*	0	0	0	0
May 2018	100	100	80	43	39	23	*	0	80	5	*	*	*	*	0	0	0	0
May 2019	100	97	75	38	35	20	*	0	78	4	*	*	*	*	0	0	0	0
May 2020	100	90	69	34	31	18	*	0	75	2	*	*	*	*	0	0	0	0
May 2021	100	83	63	30	27	15	*	0	71	1	*	*	*	*	0	0	0	0
May 2022	100	76	56	26	23	13	*	0	68	*	*	*	*	*	0	0	0	0
May 2023	100	69	48	22	20	11	*	0	64	0	0	0	0	0	0	0	0	0
May 2024	100	61	41	18	16	9	*	0	59	0	0	0	0	0	0	0	0	0
May 2025	100	52	35	15	13	7	*	0	54	0	0	0	0	0	0	0	0	0
May 2026	100	43	28	12	11	6	*	0	49	0	0	0	0	0	0	0	0	0
May 2027	100	34	22	9	8	4	*	0	43	0	0	0	0	0	0	0	0	0
May 2028	100	26	16	7	6	3	*	0	36	0	0	0	0	0	0	0	0	0
May 2029	100	17	11	4	4	2	*	0	28	0	0	0	0	0	0	0	0	0
May 2030	89	10	6	2	2	1	*	0	20	0	0	0	0	0	0	0	0	0
May 2031	52	2	1	1	*	*	*	0	10	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	23.1	20.7	13.0	12.2	8.2	2.4	0.9	21.8	5.9	3.2	2.2	1.5	6.4	1.6	1.6	1.6	1.6

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

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

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

Date	PG, PL and LI† Classes					PD Class					PE Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	220%	250%	500%	0%	100%	220%	250%	500%	0%	100%	220%	250%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	87	87	87	44	100	100	100	100	100	100	100	100	100	100
May 2006 .....	100	53	53	53	0	100	100	100	100	52	100	100	100	100	100
May 2007 .....	100	20	20	20	0	100	100	100	100	0	100	100	100	100	49
May 2008 .....	100	0	0	0	0	100	88	88	88	0	100	100	100	100	0
May 2009 .....	100	0	0	0	0	100	52	52	52	0	100	100	100	100	0
May 2010 .....	100	0	0	0	0	100	18	18	18	0	100	100	100	100	0
May 2011 .....	100	0	0	0	0	100	0	0	0	0	100	65	65	65	0
May 2012 .....	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2013 .....	100	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2014 .....	90	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2015 .....	79	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2016 .....	67	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2017 .....	54	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2018 .....	35	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2019 .....	11	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2020 .....	0	0	0	0	0	82	0	0	0	0	100	0	0	0	0
May 2021 .....	0	0	0	0	0	47	0	0	0	0	100	0	0	0	0
May 2022 .....	0	0	0	0	0	10	0	0	0	0	100	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	17	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	14.9	4.1	4.1	4.1	3.0	18.9	7.1	7.1	7.1	4.1	20.7	9.2	9.2	9.2	5.0

Date	PI† Class					FB, QB, QA and SB Classes							ZC Class					
	PSA Prepayment Assumption					PSA Prepayment Assumption							PSA Prepayment Assumption					
	0%	100%	220%	250%	500%	0%	100%	120%	125%	220%	250%	500%	0%	100%	120%	220%	250%	500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 . . . . .	98	90	90	90	90	100	100	100	99	96	93	73	107	107	107	0	0	0
May 2004 . . . . .	95	71	71	71	71	100	100	100	98	79	72	13	114	114	114	0	0	0
May 2005 . . . . .	92	53	53	53	39	99	99	99	97	60	47	0	121	121	121	0	0	0
May 2006 . . . . .	89	42	42	42	13	99	99	99	96	45	29	0	130	130	130	0	0	0
May 2007 . . . . .	86	32	32	32	0	99	99	99	95	34	16	0	138	138	138	0	0	0
May 2008 . . . . .	82	22	22	22	0	98	98	98	94	27	8	0	148	148	148	0	0	0
May 2009 . . . . .	78	13	13	13	0	98	98	98	93	22	3	0	157	157	157	0	0	0
May 2010 . . . . .	73	5	5	5	0	98	98	98	93	20	1	0	168	168	168	0	0	0
May 2011 . . . . .	68	0	0	0	0	97	97	97	91	19	*	0	179	179	179	0	0	0
May 2012 . . . . .	63	0	0	0	0	97	97	92	87	15	0	0	191	191	191	0	0	0
May 2013 . . . . .	57	0	0	0	0	96	96	74	69	0	0	0	204	204	204	0	0	0
May 2014 . . . . .	54	0	0	0	0	96	80	57	52	0	0	0	218	218	218	0	0	0
May 2015 . . . . .	50	0	0	0	0	95	65	42	37	0	0	0	232	232	232	0	0	0
May 2016 . . . . .	47	0	0	0	0	95	50	27	22	0	0	0	248	248	248	0	0	0
May 2017 . . . . .	42	0	0	0	0	94	35	14	9	0	0	0	264	264	264	0	0	0
May 2018 . . . . .	36	0	0	0	0	94	19	0	0	0	0	0	282	282	222	0	0	0
May 2019 . . . . .	29	0	0	0	0	93	0	0	0	0	0	0	301	295	0	0	0	0
May 2020 . . . . .	21	0	0	0	0	92	0	0	0	0	0	0	321	0	0	0	0	0
May 2021 . . . . .	12	0	0	0	0	91	0	0	0	0	0	0	343	0	0	0	0	0
May 2022 . . . . .	2	0	0	0	0	91	0	0	0	0	0	0	366	0	0	0	0	0
May 2023 . . . . .	0	0	0	0	0	90	0	0	0	0	0	0	390	0	0	0	0	0
May 2024 . . . . .	0	0	0	0	0	87	0	0	0	0	0	0	416	0	0	0	0	0
May 2025 . . . . .	0	0	0	0	0	56	0	0	0	0	0	0	444	0	0	0	0	0
May 2026 . . . . .	0	0	0	0	0	23	0	0	0	0	0	0	474	0	0	0	0	0
May 2027 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	123	0	0	0	0	0
May 2028 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	12.3	3.8	3.8	3.8	2.7	22.3	13.8	12.5	11.8	4.7	3.2	1.4	24.9	17.3	16.2	0.4	0.3	0.2

\* 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	FC, QD, QC and SC Classes						FQ, SQ and GA Classes					GB Class					VG Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					
	0%	100%	120%	220%	250%	500%	0%	100%	220%	250%	500%	0%	100%	220%	250%	500%	0%	100%	220%	250%	500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	100	100	98	92	91	76	99	95	92	91	84	100	100	100	100	100	100	93	93	93	93	93
May 2004	100	100	95	76	71	27	98	87	76	74	52	100	100	100	100	100	100	86	86	86	86	86
May 2005	100	100	90	58	48	0	96	77	57	53	19	100	100	100	100	100	100	79	79	79	79	79
May 2006	100	100	86	43	31	0	95	67	41	35	0	100	100	100	100	100	82	70	70	70	70	
May 2007	100	100	83	32	18	0	94	58	27	20	0	100	100	100	100	100	17	62	62	62	62	
May 2008	100	100	81	24	10	0	92	50	15	8	0	100	100	100	100	100	0	52	52	52	52	
May 2009	100	100	79	18	4	0	90	42	4	0	0	100	100	100	89	0	0	43	43	43	43	
May 2010	100	100	77	15	1	0	88	34	0	0	0	100	100	81	53	0	0	32	32	32	32	
May 2011	100	100	76	14	*	0	86	27	0	0	0	100	100	50	22	0	0	21	21	21	21	
May 2012	100	96	73	11	0	0	83	20	0	0	0	100	100	23	0	0	0	9	9	9	2	
May 2013	100	78	60	0	0	0	81	14	0	0	0	100	100	0	0	0	0	0	0	0	0	
May 2014	100	65	48	0	0	0	78	8	0	0	0	100	100	0	0	0	0	0	0	0	0	
May 2015	100	54	37	0	0	0	75	2	0	0	0	100	100	0	0	0	0	0	0	0	0	
May 2016	100	43	27	0	0	0	71	0	0	0	0	100	87	0	0	0	0	0	0	0	0	
May 2017	100	33	17	0	0	0	68	0	0	0	0	100	66	0	0	0	0	0	0	0	0	
May 2018	100	21	6	0	0	0	62	0	0	0	0	100	43	0	0	0	0	0	0	0	0	
May 2019	100	8	0	0	0	0	56	0	0	0	0	100	16	0	0	0	0	0	0	0	0	
May 2020	100	0	0	0	0	0	48	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2021	100	0	0	0	0	0	41	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2022	100	0	0	0	0	0	32	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2023	100	0	0	0	0	0	23	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2024	75	0	0	0	0	0	13	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2025	53	0	0	0	0	0	2	0	0	0	0	100	0	0	0	0	0	0	0	0	0	
May 2026	29	0	0	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0	0	0	
May 2027	3	0	0	0	0	0	0	0	0	0	0	7	0	0	0	0	0	0	0	0	0	
May 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
May 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
May 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	23.1	13.5	10.9	4.4	3.3	1.5	16.2	6.3	3.7	3.3	2.1	24.2	15.6	9.1	8.2	4.5	6.0	6.0	6.0	6.0	4.5	

Date	VH Class					ZG Class					GC Class					FK, QH†, EH, SH, SI, SJ, SK, SL, HJ, HM and HN Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	120%	250%	500%	0%	100%	120%	250%	500%	0%	100%	120%	250%	500%	0%	100%	335%	434%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	100	100	100	100	100	107	107	107	107	107	99	96	93	93	87	99	95	86	82	71
May 2004	100	100	100	100	100	114	114	114	114	114	98	90	81	79	62	98	88	68	60	42
May 2005	100	100	100	100	100	121	121	121	121	121	97	82	66	62	35	97	81	53	43	22
May 2006	100	100	100	100	100	130	130	130	130	130	96	74	53	48	16	96	75	40	30	10
May 2007	100	100	100	100	100	138	138	138	138	138	95	67	41	36	3	94	69	30	20	4
May 2008	100	100	100	100	89	148	148	148	148	148	93	60	32	26	0	93	63	23	13	0
May 2009	100	100	100	100	0	157	157	157	157	146	92	53	23	18	0	91	57	16	8	0
May 2010	100	100	100	100	0	168	168	168	168	100	90	47	16	10	0	90	52	11	4	0
May 2011	100	100	100	100	0	179	179	179	179	69	89	41	10	4	0	88	47	7	1	0
May 2012	100	100	100	100	0	191	191	191	191	47	87	36	5	0	0	86	42	4	0	0
May 2013	94	94	93	22	0	204	204	204	204	32	85	31	0	0	0	84	38	1	0	0
May 2014	75	75	16	0	0	218	218	218	182	22	82	26	0	0	0	81	33	0	0	0
May 2015	55	55	0	0	0	232	232	193	150	15	80	21	0	0	0	79	29	0	0	0
May 2016	34	34	0	0	0	248	248	162	123	10	77	17	0	0	0	76	25	0	0	0
May 2017	11	11	0	0	0	264	264	135	101	7	74	13	0	0	0	72	21	0	0	0
May 2018	0	0	0	0	0	282	282	113	82	5	70	8	0	0	0	69	17	0	0	0
May 2019	0	0	0	0	0	301	301	93	67	3	64	3	0	0	0	65	14	0	0	0
May 2020	0	0	0	0	0	321	298	77	54	2	59	0	0	0	0	61	10	0	0	0
May 2021	0	0	0	0	0	343	264	63	43	1	52	0	0	0	0	56	7	0	0	0
May 2022	0	0	0	0	0	366	232	51	34	1	45	0	0	0	0	51	3	0	0	0
May 2023	0	0	0	0	0	390	202	41	27	1	38	0	0	0	0	46	0	0	0	0
May 2024	0	0	0	0	0	416	173	33	21	*	30	0	0	0	0	40	0	0	0	0
May 2025	0	0	0	0	0	444	146	25	16	*	21	0	0	0	0	33	0	0	0	0
May 2026	0	0	0	0	0	474	121	19	12	*	12	0	0	0	0	26	0	0	0	0
May 2027	0	0	0	0	0	506	96	14	9	*	1	0	0	0	0	18	0	0	0	0
May 2028	0	0	0	0	0	433	74	10	6	*	0	0	0	0	0	10	0	0	0	0
May 2029	0	0	0	0	0	339	52	7	4	*	0	0	0	0	0	1	0	0	0	0
May 2030	0	0	0	0	0	236	32	4	2	*	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	123	12	1	1	*	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.2	13.2	11.6	10.7	6.4	27.8	23.0	17.3	16.0	9.5	17.8	8.2	4.7	4.3	2.5	18.6	9.2	3.9	3.1	2.0

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

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

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

Date	HL, FL, QL†, HO, HQ and HP Classes					HZ Class					HT Class							
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption							
	0%	100%	335%	434%	700%	0%	100%	335%	434%	700%	0%	100%	255%	305%	335%	365%	434%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	98	94	84	79	68	107	107	107	107	107	97	92	84	84	84	84	84	84
May 2004	96	85	63	55	34	115	115	115	115	115	94	81	64	63	63	63	63	52
May 2005	94	77	46	35	12	123	123	123	123	123	90	70	45	45	45	45	45	28
May 2006	92	69	31	20	0	132	132	132	132	115	86	60	30	30	30	30	30	13
May 2007	90	61	19	8	0	142	142	142	142	41	82	50	17	17	17	17	17	5
May 2008	87	54	10	0	0	152	152	152	144	0	78	40	8	8	8	8	8	0
May 2009	84	47	2	0	0	163	163	163	85	0	73	30	0	0	0	0	1	0
May 2010	81	40	0	0	0	175	175	123	41	0	68	20	0	0	0	0	0	0
May 2011	78	33	0	0	0	187	187	78	7	0	62	10	0	0	0	0	0	0
May 2012	74	26	0	0	0	201	201	41	0	0	56	1	0	0	0	0	0	0
May 2013	70	20	0	0	0	215	215	10	0	0	49	0	0	0	0	0	0	0
May 2014	66	13	0	0	0	231	231	0	0	0	42	0	0	0	0	0	0	0
May 2015	62	7	0	0	0	248	248	0	0	0	35	0	0	0	0	0	0	0
May 2016	57	1	0	0	0	266	266	0	0	0	26	0	0	0	0	0	0	0
May 2017	51	0	0	0	0	285	231	0	0	0	17	0	0	0	0	0	0	0
May 2018	45	0	0	0	0	305	189	0	0	0	8	0	0	0	0	0	0	0
May 2019	39	0	0	0	0	328	149	0	0	0	0	0	0	0	0	0	0	0
May 2020	32	0	0	0	0	351	110	0	0	0	0	0	0	0	0	0	0	0
May 2021	24	0	0	0	0	377	72	0	0	0	0	0	0	0	0	0	0	0
May 2022	16	0	0	0	0	404	35	0	0	0	0	0	0	0	0	0	0	0
May 2023	7	0	0	0	0	433	0	0	0	0	0	0	0	0	0	0	0	0
May 2024	0	0	0	0	0	440	0	0	0	0	0	0	0	0	0	0	0	0
May 2025	0	0	0	0	0	368	0	0	0	0	0	0	0	0	0	0	0	0
May 2026	0	0	0	0	0	290	0	0	0	0	0	0	0	0	0	0	0	0
May 2027	0	0	0	0	0	203	0	0	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	109	0	0	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	6	0	0	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.0	6.8	3.1	2.5	1.6	24.6	17.5	9.0	7.4	4.7	10.2	5.1	3.0	3.0	3.0	3.0	3.0	2.3

Date	TZ Class								HA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	255%	305%	335%	365%	434%	700%	0%	100%	255%	305%	335%	365%	434%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003	107	107	107	98	93	87	74	23	97	90	85	85	85	85	85	85
May 2004	115	115	115	98	86	75	49	0	93	79	64	64	64	64	64	47
May 2005	123	123	123	98	83	68	35	0	89	66	46	46	46	46	46	19
May 2006	132	132	130	99	81	65	30	0	84	54	30	30	30	30	30	3
May 2007	142	142	132	99	81	64	31	0	80	43	17	17	17	17	17	0
May 2008	152	152	131	98	80	65	33	0	75	31	6	6	6	6	7	0
May 2009	163	163	128	95	79	65	36	0	69	20	0	0	0	0	0	0
May 2010	175	175	100	69	54	41	18	0	63	9	0	0	0	0	0	0
May 2011	187	187	76	48	34	23	3	0	57	0	0	0	0	0	0	0
May 2012	201	201	55	30	18	8	0	0	50	0	0	0	0	0	0	0
May 2013	215	182	38	15	4	0	0	0	42	0	0	0	0	0	0	0
May 2014	231	161	22	2	0	0	0	0	34	0	0	0	0	0	0	0
May 2015	248	140	9	0	0	0	0	0	25	0	0	0	0	0	0	0
May 2016	266	121	0	0	0	0	0	0	16	0	0	0	0	0	0	0
May 2017	285	102	0	0	0	0	0	0	5	0	0	0	0	0	0	0
May 2018	305	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019	316	66	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020	296	49	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021	274	32	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022	250	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023	223	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024	194	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025	163	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026	128	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027	90	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028	48	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.7	15.2	9.7	8.9	7.4	6.1	3.7	0.7	9.3	4.5	3.0	3.0	3.0	3.0	3.0	2.1

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

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

Date	HB Class								KZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	255%	305%	335%	365%	434%	700%	0%	100%	255%	305%	335%	365%	434%	700%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	107	107	99	89	84	78	66	16
May 2004 .....	100	100	100	100	100	100	100	100	115	115	98	79	67	56	31	0
May 2005 .....	100	100	100	100	100	100	100	100	123	123	99	72	57	42	10	0
May 2006 .....	100	100	100	100	100	100	100	100	132	132	99	68	51	35	1	0
May 2007 .....	100	100	100	100	100	100	100	45	142	142	99	66	49	33	0	0
May 2008 .....	100	100	100	100	100	100	100	0	152	152	95	63	46	30	0	0
May 2009 .....	100	100	90	90	90	90	91	0	163	163	88	57	41	27	0	0
May 2010 .....	100	100	42	42	42	42	44	0	175	175	80	51	36	23	0	0
May 2011 .....	100	86	6	6	6	6	8	0	187	187	72	44	31	20	0	0
May 2012 .....	100	0	0	0	0	0	0	0	201	199	54	29	17	8	0	0
May 2013 .....	100	0	0	0	0	0	0	0	215	178	37	14	4	0	0	0
May 2014 .....	100	0	0	0	0	0	0	0	231	157	22	2	0	0	0	0
May 2015 .....	100	0	0	0	0	0	0	0	248	137	9	0	0	0	0	0
May 2016 .....	100	0	0	0	0	0	0	0	266	118	0	0	0	0	0	0
May 2017 .....	100	0	0	0	0	0	0	0	285	99	0	0	0	0	0	0
May 2018 .....	53	0	0	0	0	0	0	0	305	81	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	309	64	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	289	47	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	267	31	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	244	15	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	218	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	190	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	159	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	125	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	88	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	47	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	16.1	9.4	7.9	7.9	7.9	7.9	7.9	5.0	22.7	15.2	10.0	6.9	5.3	4.0	1.6	0.6

Date	HI† Class								PM Class					PN Class				
	PSA Prepayment Assumption								PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	255%	305%	335%	365%	434%	700%	0%	100%	220%	300%	500%	0%	100%	220%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	97	91	85	85	85	85	85	85	93	61	61	61	61	100	100	100	100	100
May 2004 .....	93	80	65	65	65	65	65	50	85	0	0	0	0	100	100	100	100	100
May 2005 .....	89	68	47	46	46	46	46	24	77	0	0	0	0	100	0	0	0	0
May 2006 .....	85	57	31	31	31	31	31	8	68	0	0	0	0	100	0	0	0	0
May 2007 .....	81	46	18	18	18	18	18	3	58	0	0	0	0	100	0	0	0	0
May 2008 .....	76	36	9	9	9	9	9	0	47	0	0	0	0	100	0	0	0	0
May 2009 .....	71	25	2	2	2	2	2	0	35	0	0	0	0	100	0	0	0	0
May 2010 .....	65	15	1	1	1	1	1	0	21	0	0	0	0	100	0	0	0	0
May 2011 .....	59	5	*	*	*	*	*	0	7	0	0	0	0	100	0	0	0	0
May 2012 .....	53	*	0	0	0	0	0	0	0	0	0	0	0	87	0	0	0	0
May 2013 .....	46	0	0	0	0	0	0	0	0	0	0	0	0	61	0	0	0	0
May 2014 .....	38	0	0	0	0	0	0	0	0	0	0	0	0	33	0	0	0	0
May 2015 .....	30	0	0	0	0	0	0	0	0	0	0	0	0	2	0	0	0	0
May 2016 .....	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	9.7	4.8	3.1	3.1	3.1	3.1	3.1	2.2	5.4	1.2	1.2	1.2	1.2	11.4	2.5	2.5	2.5	2.5

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

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

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

Date	PJ Class					PQ Class					PR Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	220%	300%	500%	0%	100%	220%	300%	500%	0%	100%	220%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	95	75	75	75	75	100	100	100	100	100	100	100	100	100	100
May 2004 .....	90	35	35	35	35	100	100	100	100	100	100	100	100	100	100
May 2005 .....	85	0	0	0	0	100	100	100	100	60	100	100	100	100	100
May 2006 .....	79	0	0	0	0	100	48	48	48	0	100	100	100	100	40
May 2007 .....	72	0	0	0	0	100	*	*	*	0	100	100	100	100	0
May 2008 .....	65	0	0	0	0	100	0	0	0	0	100	48	48	48	0
May 2009 .....	57	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2010 .....	49	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2011 .....	39	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2012 .....	30	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2013 .....	21	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2014 .....	11	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2015 .....	1	0	0	0	0	100	0	0	0	0	100	0	0	0	0
May 2016 .....	0	0	0	0	0	83	0	0	0	0	100	0	0	0	0
May 2017 .....	0	0	0	0	0	63	0	0	0	0	100	0	0	0	0
May 2018 .....	0	0	0	0	0	40	0	0	0	0	100	0	0	0	0
May 2019 .....	0	0	0	0	0	16	0	0	0	0	100	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	89	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	56	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	20	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	7.5	1.6	1.6	1.6	1.6	15.5	4.0	4.0	4.0	3.1	19.2	6.0	6.0	6.0	3.9

Date	PS Class					PU Class					DA Class					
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					
	0%	100%	220%	300%	500%	0%	100%	220%	300%	500%	0%	100%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2007 .....	100	100	100	100	58	100	100	100	100	100	100	100	100	100	0	0
May 2008 .....	100	100	100	100	6	100	100	100	100	100	100	100	100	100	0	0
May 2009 .....	100	100	100	100	0	100	100	100	100	73	100	100	100	100	0	0
May 2010 .....	100	61	61	61	0	100	100	100	100	50	100	100	100	100	0	0
May 2011 .....	100	27	27	27	0	100	100	100	100	34	100	66	66	66	0	0
May 2012 .....	100	*	*	*	0	100	100	100	100	23	100	17	17	17	0	0
May 2013 .....	100	0	0	0	0	100	80	80	80	16	100	0	0	0	0	0
May 2014 .....	100	0	0	0	0	100	64	64	64	11	100	0	0	0	0	0
May 2015 .....	100	0	0	0	0	100	51	51	51	7	100	0	0	0	0	0
May 2016 .....	100	0	0	0	0	100	40	40	40	5	100	0	0	0	0	0
May 2017 .....	100	0	0	0	0	100	32	32	32	3	100	0	0	0	0	0
May 2018 .....	100	0	0	0	0	100	25	25	25	2	100	0	0	0	0	0
May 2019 .....	100	0	0	0	0	100	19	19	19	1	100	0	0	0	0	0
May 2020 .....	100	0	0	0	0	100	15	15	15	1	100	0	0	0	0	0
May 2021 .....	100	0	0	0	0	100	12	12	12	1	100	0	0	0	0	0
May 2022 .....	100	0	0	0	0	100	9	9	9	*	100	0	0	0	0	0
May 2023 .....	84	0	0	0	0	100	7	7	7	*	100	0	0	0	0	0
May 2024 .....	48	0	0	0	0	100	5	5	5	*	100	0	0	0	0	0
May 2025 .....	8	0	0	0	0	100	4	4	4	*	100	0	0	0	0	0
May 2026 .....	0	0	0	0	0	67	3	3	3	*	100	0	0	0	0	0
May 2027 .....	0	0	0	0	0	24	2	2	2	*	100	0	0	0	0	0
May 2028 .....	0	0	0	0	0	1	1	1	1	*	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	1	1	1	1	*	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	21.9	8.4	8.4	8.4	5.2	24.4	14.2	14.2	14.2	8.8	25.6	9.3	9.3	9.3	4.5	2.2

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

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

Date	DB Class						DC Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	220%	250%	300%	500%	0%	100%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	0	100	100	100	100	100	0
May 2006 .....	100	100	100	100	100	0	100	100	100	100	100	0
May 2007 .....	100	100	100	100	53	0	100	100	100	100	100	0
May 2008 .....	100	100	100	100	0	0	100	100	100	100	61	0
May 2009 .....	100	100	100	100	0	0	100	100	100	100	13	0
May 2010 .....	100	100	100	100	0	0	100	100	100	100	*	0
May 2011 .....	100	100	100	100	0	0	100	100	100	100	*	0
May 2012 .....	100	100	100	100	0	0	100	100	100	100	*	0
May 2013 .....	100	87	87	87	0	0	100	100	100	100	*	0
May 2014 .....	100	67	67	67	0	0	100	100	100	100	*	0
May 2015 .....	100	48	48	48	0	0	100	100	100	100	*	0
May 2016 .....	100	30	30	30	0	0	100	100	100	100	*	0
May 2017 .....	100	13	13	13	0	0	100	100	100	100	*	0
May 2018 .....	100	0	0	0	0	0	100	97	97	97	*	0
May 2019 .....	100	0	0	0	0	0	100	83	83	83	*	0
May 2020 .....	100	0	0	0	0	0	100	69	69	69	*	0
May 2021 .....	100	0	0	0	0	0	100	58	58	58	*	0
May 2022 .....	100	0	0	0	0	0	100	47	47	47	*	0
May 2023 .....	100	0	0	0	0	0	100	38	38	38	*	0
May 2024 .....	100	0	0	0	0	0	100	30	30	30	*	0
May 2025 .....	100	0	0	0	0	0	100	24	24	24	*	0
May 2026 .....	100	0	0	0	0	0	100	18	18	18	*	0
May 2027 .....	100	0	0	0	0	0	100	13	13	13	*	0
May 2028 .....	10	0	0	0	0	0	100	9	9	9	*	0
May 2029 .....	0	0	0	0	0	0	6	6	6	6	*	0
May 2030 .....	0	0	0	0	0	0	3	3	3	3	*	0
May 2031 .....	0	0	0	0	0	0	*	*	*	*	*	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	25.9	13.0	13.0	13.0	5.1	2.3	26.3	20.5	20.5	20.5	6.3	2.5

Date	DG, DJ and DK Classes								DH Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	220%	250%	300%	500%	0%	100%	125%	200%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	88	88	88	88	88	88	100	100	100	100	100	100	100	100
May 2004 .....	100	100	67	67	67	67	67	0	100	100	100	100	100	100	100	59
May 2005 .....	100	100	46	46	46	46	46	0	100	100	100	100	100	100	100	0
May 2006 .....	100	100	28	28	28	28	0	0	100	100	100	100	100	100	45	0
May 2007 .....	100	100	14	14	14	14	0	0	100	100	100	100	100	100	0	0
May 2008 .....	100	100	3	3	3	0	0	0	100	100	100	100	100	59	0	0
May 2009 .....	100	100	0	0	0	0	0	0	100	100	91	91	91	21	0	0
May 2010 .....	100	100	0	0	0	0	0	0	100	100	81	81	81	3	0	0
May 2011 .....	100	99	0	0	0	0	0	0	100	100	73	73	74	*	0	0
May 2012 .....	100	92	0	0	0	0	0	0	100	100	62	62	67	*	0	0
May 2013 .....	100	78	0	0	0	0	0	0	100	100	49	49	59	*	0	0
May 2014 .....	100	58	0	0	0	0	0	0	100	100	34	34	50	*	0	0
May 2015 .....	100	35	0	0	0	0	0	0	100	100	19	19	41	*	0	0
May 2016 .....	100	9	0	0	0	0	0	0	100	100	4	4	32	*	0	0
May 2017 .....	100	0	0	0	0	0	0	0	100	69	0	0	23	*	0	0
May 2018 .....	100	0	0	0	0	0	0	0	100	22	0	0	15	*	0	0
May 2019 .....	100	0	0	0	88	0	0	0	100	0	0	0	7	*	0	0
May 2020 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2021 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2022 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2023 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2024 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2025 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2026 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2027 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2028 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2029 .....	22	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.8	12.2	3.0	3.0	3.0	2.9	2.5	1.6	27.4	15.4	10.7	10.7	11.9	6.4	4.0	2.1

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

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

Date	MA Class								MB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	220%	250%	300%	500%	0%	100%	125%	200%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	86	82	77	68	31	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	63	53	39	15	0	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	41	26	3	0	0	100	100	100	100	100	100	0	0
May 2006 .....	100	100	100	24	5	0	0	0	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	11	0	0	0	0	100	100	100	100	32	0	0	0
May 2008 .....	100	100	100	3	0	0	0	0	100	100	100	100	0	0	0	0
May 2009 .....	100	100	100	0	0	0	0	0	100	100	100	82	0	0	0	0
May 2010 .....	100	100	100	0	0	0	0	0	100	100	100	62	0	0	0	0
May 2011 .....	100	100	100	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2012 .....	100	100	99	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2013 .....	100	100	96	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2014 .....	100	100	93	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2015 .....	100	100	88	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2016 .....	100	100	83	0	0	0	0	0	100	100	100	58	0	0	0	0
May 2017 .....	100	100	75	0	0	0	0	0	100	100	100	39	0	0	0	0
May 2018 .....	100	100	65	0	0	0	0	0	100	100	100	15	0	0	0	0
May 2019 .....	100	94	55	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2020 .....	100	82	46	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2021 .....	100	70	36	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2022 .....	100	58	27	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2023 .....	100	46	18	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2024 .....	100	34	10	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2025 .....	100	23	2	0	0	0	0	0	100	100	100	0	0	0	0	0
May 2026 .....	100	12	0	0	0	0	0	0	100	100	58	0	0	0	0	0
May 2027 .....	100	1	0	0	0	0	0	0	100	100	6	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	100	36	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2030 .....	81	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2031 .....	23	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.6	20.7	17.5	2.8	2.2	1.7	1.3	0.8	29.5	25.8	24.2	12.0	4.8	3.4	2.5	1.4

Date	MC Class								MD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	220%	250%	300%	500%	0%	100%	125%	200%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	86	82	77	68	31
May 2004 .....	100	100	100	100	100	100	100	0	100	100	100	63	53	39	15	0
May 2005 .....	100	100	100	100	100	100	31	0	100	100	100	41	26	3	0	0
May 2006 .....	100	100	100	100	100	69	0	0	100	100	100	24	5	0	0	0
May 2007 .....	100	100	100	100	100	1	0	0	100	100	100	12	0	0	0	0
May 2008 .....	100	100	100	100	79	0	0	0	100	100	100	3	0	0	0	0
May 2009 .....	100	100	100	100	56	0	0	0	100	100	100	0	0	0	0	0
May 2010 .....	100	100	100	100	46	0	0	0	100	100	100	0	0	0	0	0
May 2011 .....	100	100	100	100	45	0	0	0	100	100	100	0	0	0	0	0
May 2012 .....	100	100	100	100	45	0	0	0	100	100	99	0	0	0	0	0
May 2013 .....	100	100	100	100	45	0	0	0	100	100	96	0	0	0	0	0
May 2014 .....	100	100	100	100	45	0	0	0	100	100	93	0	0	0	0	0
May 2015 .....	100	100	100	100	45	0	0	0	100	100	88	0	0	0	0	0
May 2016 .....	100	100	100	100	45	0	0	0	100	100	83	0	0	0	0	0
May 2017 .....	100	100	100	100	45	0	0	0	100	100	75	0	0	0	0	0
May 2018 .....	100	100	100	100	45	0	0	0	100	100	65	0	0	0	0	0
May 2019 .....	100	100	100	95	45	0	0	0	100	94	55	0	0	0	0	0
May 2020 .....	100	100	100	83	44	0	0	0	100	82	46	0	0	0	0	0
May 2021 .....	100	100	100	71	38	0	0	0	100	70	36	0	0	0	0	0
May 2022 .....	100	100	100	61	32	0	0	0	100	58	27	0	0	0	0	0
May 2023 .....	100	100	100	51	26	0	0	0	100	46	18	0	0	0	0	0
May 2024 .....	100	100	100	42	22	0	0	0	100	34	10	0	0	0	0	0
May 2025 .....	100	100	100	34	17	0	0	0	100	23	2	0	0	0	0	0
May 2026 .....	100	100	100	27	14	0	0	0	100	12	0	0	0	0	0	0
May 2027 .....	100	100	100	20	10	0	0	0	100	1	0	0	0	0	0	0
May 2028 .....	100	100	77	14	7	0	0	0	100	0	0	0	0	0	0	0
May 2029 .....	100	81	51	9	5	0	0	0	100	0	0	0	0	0	0	0
May 2030 .....	100	44	28	5	3	0	0	0	81	0	0	0	0	0	0	0
May 2031 .....	100	9	5	1	1	0	0	0	23	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.8	27.9	27.1	21.7	13.5	4.3	2.9	1.6	28.6	20.7	17.5	2.8	2.2	1.7	1.3	0.8

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

Date	ME Class								MG Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	220%	250%	300%	500%	0%	100%	125%	200%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	0	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	31	0
May 2006 .....	100	100	100	100	100	0	0	0	0	100	100	100	100	100	69	0
May 2007 .....	100	100	100	100	31	0	0	0	0	100	100	100	100	100	1	0
May 2008 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	79	0	0
May 2009 .....	100	100	100	82	0	0	0	0	0	100	100	100	100	56	0	0
May 2010 .....	100	100	100	63	0	0	0	0	0	100	100	100	100	46	0	0
May 2011 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2012 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2013 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2014 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2015 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2016 .....	100	100	100	58	0	0	0	0	0	100	100	100	100	44	0	0
May 2017 .....	100	100	100	39	0	0	0	0	0	100	100	100	100	44	0	0
May 2018 .....	100	100	100	14	0	0	0	0	0	100	100	100	100	44	0	0
May 2019 .....	100	100	100	0	0	0	0	0	0	100	100	100	95	44	0	0
May 2020 .....	100	100	100	0	0	0	0	0	0	100	100	100	83	44	0	0
May 2021 .....	100	100	100	0	0	0	0	0	0	100	100	100	71	38	0	0
May 2022 .....	100	100	100	0	0	0	0	0	0	100	100	100	60	32	0	0
May 2023 .....	100	100	100	0	0	0	0	0	0	100	100	100	51	26	0	0
May 2024 .....	100	100	100	0	0	0	0	0	0	100	100	100	42	22	0	0
May 2025 .....	100	100	100	0	0	0	0	0	0	100	100	100	34	17	0	0
May 2026 .....	100	100	58	0	0	0	0	0	0	100	100	100	27	14	0	0
May 2027 .....	100	100	6	0	0	0	0	0	0	100	100	100	20	10	0	0
May 2028 .....	100	36	0	0	0	0	0	0	0	100	100	76	14	7	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	100	81	51	9	5	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	100	44	28	5	2	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	100	9	5	1	1	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.5	25.8	24.2	12.0	4.8	3.4	2.5	1.4	29.8	27.9	27.1	21.7	13.5	4.3	2.9	1.6

Date	M Class								D Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	200%	220%	250%	300%	500%	0%	100%	125%	200%	220%	250%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2003 .....	100	100	100	90	87	84	77	50	100	100	93	93	93	93	93	93
May 2004 .....	100	100	100	73	67	56	39	0	100	100	80	80	80	80	80	23
May 2005 .....	100	100	100	58	47	31	6	0	100	100	67	67	67	67	67	0
May 2006 .....	100	100	100	46	32	13	0	0	100	100	56	56	56	56	17	0
May 2007 .....	100	100	100	37	22	*	0	0	100	100	48	48	48	48	0	0
May 2008 .....	100	100	100	31	15	0	0	0	100	100	41	41	41	23	0	0
May 2009 .....	100	100	100	27	10	0	0	0	100	100	35	35	35	8	0	0
May 2010 .....	100	100	100	25	8	0	0	0	100	100	31	31	31	1	0	0
May 2011 .....	100	100	100	24	8	0	0	0	100	100	28	28	29	*	0	0
May 2012 .....	100	100	99	24	8	0	0	0	100	95	24	24	26	*	0	0
May 2013 .....	100	100	97	24	8	0	0	0	100	86	19	19	23	*	0	0
May 2014 .....	100	100	95	24	8	0	0	0	100	75	13	13	19	*	0	0
May 2015 .....	100	100	92	24	8	0	0	0	100	60	8	8	16	*	0	0
May 2016 .....	100	100	88	24	8	0	0	0	100	44	2	2	12	*	0	0
May 2017 .....	100	100	82	22	8	0	0	0	100	27	0	0	9	*	0	0
May 2018 .....	100	100	75	20	8	0	0	0	100	9	0	0	6	*	0	0
May 2019 .....	100	95	68	17	8	0	0	0	100	0	0	0	3	*	0	0
May 2020 .....	100	87	61	15	8	0	0	0	100	0	0	0	0	*	0	0
May 2021 .....	100	78	55	13	7	0	0	0	100	0	0	0	0	*	0	0
May 2022 .....	100	70	48	11	6	0	0	0	100	0	0	0	0	*	0	0
May 2023 .....	100	61	42	9	5	0	0	0	100	0	0	0	0	*	0	0
May 2024 .....	100	53	36	8	4	0	0	0	100	0	0	0	0	*	0	0
May 2025 .....	100	45	30	6	3	0	0	0	100	0	0	0	0	*	0	0
May 2026 .....	100	37	24	5	3	0	0	0	100	0	0	0	0	*	0	0
May 2027 .....	100	29	19	4	2	0	0	0	100	0	0	0	0	*	0	0
May 2028 .....	100	22	14	3	1	0	0	0	100	0	0	0	0	*	0	0
May 2029 .....	100	15	9	2	1	0	0	0	52	0	0	0	0	*	0	0
May 2030 .....	86	8	5	1	*	0	0	0	0	0	0	0	0	*	0	0
May 2031 .....	45	2	1	*	*	0	0	0	0	0	0	0	0	*	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.9	22.6	19.9	7.2	4.5	2.4	1.7	1.0	27.0	13.5	6.0	6.0	6.5	4.3	3.1	1.8

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

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

## Characteristics of the R and RL Classes

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

The R and RL Classes will be subject to certain transfer restrictions. We will not permit transfer of record or beneficial ownership of an R or RL Certificate to a “disqualified organization.” In addition, we will not permit transfer of record or beneficial ownership of an R or RL Certificate to any person that is not a “U.S. Person” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate. Any transferee of an R or RL Certificate must execute and deliver an affidavit and an Internal Revenue Service Form W-9 (or, if applicable, a Form W-8ECI) on which the transferee provides its taxpayer identification number. See “Description of Certificates—Special Characteristics of Residual Certificates” and “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*” in the REMIC Prospectus. The affidavit must also state that the transferee is a “U.S. Person” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate and that, if the transferee is a partnership for U.S. federal income tax purposes, each person or entity that holds an interest (directly, or indirectly through a pass-through entity) in the partnership is a “U.S. Person” or a foreign person subject to United States income taxation on a net basis on income derived from that Certificate. In addition, the transferee must receive an affidavit containing these same representations from any new transferee. Transferors of an R or RL Certificate should consult with their own tax advisors for further information regarding such transfers.

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

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

The IRS has since issued a Revenue Procedure creating a safe harbor that may be used for transfers of noneconomic residual interests pending the finalization of the proposed amendment. Under this safe harbor, a transferor of a noneconomic residual interest will be presumed not to have improper knowledge if, in addition to meeting the two conditions contained in the Regulations, either (i) the terms of the proposed amendment are complied with or (ii) the transferee’s gross assets exceed \$100 million and its net assets exceed \$10 million (in each case, at the time of the transfer and at the close of each of the transferee’s two fiscal years preceding the year of transfer), the transferee is

an “eligible corporation” as defined in section 860L(a)(2) of the Code, the transferee agrees in writing that any subsequent transfer of the residual interest will be to an eligible corporation and will comply with the safe harbor, and the facts and circumstances known to the transferor do not reasonably indicate that the taxes associated with the residual interest will not be paid. The Revenue Procedure contains additional details regarding its application and you should consult your own tax advisor regarding the application of the Revenue Procedure to an actual transfer of a Residual Certificate.

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

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

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

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

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

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

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

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

at a premium. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Regular Certificates Purchased at a Premium” in the REMIC Prospectus.

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

<u>Certificate Group</u>	<u>PSA Prepayment Assumption</u>
1	170%
2	415%
3	220%
4	335%
5	220%

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

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

For purposes of determining the portion of the taxable income of the Trust (or the Lower Tier REMIC) that generally will not be treated as excess inclusions, the rate to be used is 120% of the “federal long-term rate.” The rate will be published on or about April 20, 2002. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*—Treatment of Excess Inclusions” and “—*Foreign Investors*—Residual Certificates” in the REMIC Prospectus.

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

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

The RCR Classes will represent the beneficial ownership of the underlying REMIC Certificates set forth in Schedule 1. The ownership interest represented by RCR Certificates will be one of two types. A Certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying REMIC Certificates. A Certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in two or more underlying REMIC Certificates.

The PL and LI Classes are Strip RCR Classes. All other RCR Classes are Combination RCR Classes.

*Strip RCR Classes.* The tax consequences to a beneficial owner of a Strip RCR Certificate will be determined under section 1286 of the Code, except as discussed below. Under section 1286, a beneficial owner of a Strip RCR Certificate will be treated as owning “stripped bonds” to the extent of its share of principal payments and “stripped coupons” to the extent of its share of interest payments on the underlying REMIC Certificates. If a Strip RCR Certificate entitles the holder to payments of principal and interest on an underlying REMIC Certificate, the IRS could contend that the Strip RCR Certificate should be treated (i) as an interest in the underlying REMIC Certificate to the extent that

the Strip RCR Certificate represents an equal pro rata portion of principal and interest on the underlying REMIC Certificate, and (ii) with respect to the remainder, as an installment obligation consisting of “stripped bonds” to the extent of its share of principal payments or “stripped coupons” to the extent of its share of interest payments. For purposes of information reporting, however, Fannie Mae intends to treat each Strip RCR Certificate as a single debt instrument, regardless of whether it entitles the holder to payments of principal and interest. You should consult your own tax advisors as to the proper treatment of a Strip RCR Certificate in this regard.

Under section 1286, the beneficial owner of a Strip RCR Certificate must treat the Strip RCR Certificate as a debt instrument originally issued on the date the owner acquires it and as having OID equal to the excess, if any, of its “stated redemption price at maturity” over the price paid by the owner to acquire it. The stated redemption price at maturity for a Strip RCR Certificate is determined in the same manner as described with respect to Regular Certificates under “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Treatment of Original Issue Discount” in the REMIC Prospectus.

If a Strip RCR Certificate has OID, the beneficial owner must include the OID in its ordinary income for federal income tax purposes as the OID accrues, which may be prior to the receipt of the cash attributable to that income. Although the matter is not entirely clear, a beneficial owner should accrue OID using a method similar to that described with respect to the accrual of OID on a Regular Certificate under “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Treatment of Original Issue Discount” in the REMIC Prospectus. A beneficial owner, however, determines its yield to maturity based on its purchase price. For a particular beneficial owner, it is not clear whether the prepayment assumption used for calculating OID would be one determined at the time the Strip RCR Certificate is acquired or would be the original Prepayment Assumption for the underlying REMIC Certificates. For purposes of information reporting, Fannie Mae will use the original yield to maturity of the Strip RCR Certificate, calculated based on the original Prepayment Assumption. You should consult your own tax advisors regarding the proper method for accruing OID on a Strip RCR Certificate.

The rules of section 1286 of the Code also apply if (i) a beneficial owner of REMIC Certificates exchanges them for Strip RCR Certificates, (ii) the beneficial owner sells some, but not all, of the Strip RCR Certificates, and (iii) the combination of retained Strip RCR Certificates cannot be exchanged for the related REMIC Certificates. As of the date of such a sale, the beneficial owner must allocate its basis in the REMIC Certificates between the part of the REMIC Certificates underlying the Strip RCR Certificates sold and the part of the REMIC Certificates underlying the Strip RCR Certificates retained in proportion to their relative fair market values. Section 1286 of the Code treats the beneficial owner as purchasing the Strip RCR Certificates retained for the amount of the basis allocated to the retained Certificates, and the beneficial owner must then accrue any OID with respect to the retained Certificates as described above. Section 1286 does not apply, however, if a beneficial owner exchanges REMIC Certificates for the related RCR Certificates and retains all the RCR Certificates, see “—*Exchanges*” below.

Upon the sale of a Strip RCR Certificate, a beneficial owner will realize gain or loss on the sale in an amount equal to the difference between the amount realized and its adjusted basis in the Certificate. The owner’s adjusted basis generally is equal to the owner’s cost of the Certificate (or portion of the cost of REMIC Certificates allocable to the RCR Certificate), increased by income previously included, and reduced (but not below zero) by distributions previously received and by any amortized premium. If the beneficial owner holds the Certificate as a capital asset, any gain or loss realized will be capital gain or loss, except to the extent provided under “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Sales and Other Dispositions of Regular Certificates” in the REMIC Prospectus.

Although the matter is not free from doubt, if a beneficial owner acquires in one transaction (other than an exchange described under “—*Taxation of Beneficial Owners of RCR Certificates*—

*Exchanges*”) a combination of Strip RCR Certificates that may be exchanged for underlying REMIC Certificates, the owner should be treated as owning the underlying REMIC Certificates, in which case section 1286 would not apply. If a beneficial owner acquires such a combination in separate transactions, the law is unclear as to whether the combination should be aggregated or each Strip RCR Certificate should be treated as a separate debt instrument. You should consult your tax advisors regarding the proper treatment of Strip RCR Certificates in this regard. For the treatment of Strip RCR Certificates received in exchange for REMIC Certificates, see “—*Exchanges*” below.

*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. Except in the case of a beneficial owner that acquires a Combination RCR Certificate in an exchange described under “—*Exchanges*” below, 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 an owner should account for its ownership interest in each underlying REMIC Certificate as described under “—Taxation of Beneficial Owners of Regular Certificates” above 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 Trust MBS and the Underlying REMIC Certificate. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

*Increase in Certificates.* Before the Settlement Date, we and the Dealer may agree to offer Group 1, 2, 3 or 5 Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related Trust MBS in principal balance, but we expect that all these additional Trust MBS will have the same characteristics as described under “Description of the Certificates—The Trust MBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3 or 5 Class bears to the aggregate original principal balance of all Group 1, 2, 3 or 5 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

## LEGAL MATTERS

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

Underlying REMIC Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	May 2002 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC (in months)	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALLA (in months)	Underlying Security Type	Class Group
2001-60	A	October 2001	313921W87	7.0%	FIX	December 2029	SEQ/AD	\$2,000,000,000	0.79417417	\$1,588,348,340	7.542%	344	13	MBS	4

(1) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.

## Available Recombinations ( 1 )

REMIC Certificates		RCR Certificates						
Classes	Original or Notional Principal Balances	RCR Classes	Original or Notional Principal Balances	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1	GA	GC	\$114,300,000	6.5%	FIX	SEQ	31392DMS8	August 2027
	GB							
Recombination 2	PG	PL LI	64,700,000	5.5	FIX FIX/IO	PAC NTL	31392DMT6 31392DMU3	December 2021 December 2021
	QA QB			6.5				
Recombination 3		SB	4,253,846 1,900,000	(4)	INV	TAC/AD	31392DMV1	July 2027
Recombination 4		SC	13,017,741 5,381,893	(4)	INV	SEG(SUP)/SUP	31392DMW9	August 2027
Recombination 5		SH	151,864,115 708,699,202 (3)	(4)	INV	SC/PT	31392DMX7	December 2029
Recombination 6		SI	151,864,115 303,728,230 (3)	(4)	INV	SC/PT	31392DMY5	December 2029
Recombination 7		SJ	151,864,115 379,660,287 (3)	(4)	INV	SC/PT	31392DMZ2	December 2029
Recombination 8		SK	151,864,115 455,592,345 (3)	(4)	INV	SC/PT	31392DNA6	December 2029
Recombination 9		SL	151,864,115 607,456,460 (3)	(4)	INV	SC/PT	31392DNB4	December 2029
Recombination 10		HJ	364,473,876 151,864,115 364,473,876 (3)	6.0	FIX	SC/PT	31392DNC2	December 2029
Recombination 11		HM	493,558,373 151,864,115 493,558,373 (3)	6.5	FIX	SC/PT	31392DND0	December 2029

REMIC Certificates			RCR Certificates					
Classes	Original or Notional Principal Balances	RCR Classes	Original or Notional Principal Balances	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 12								
FK	\$708,699,202	HN	\$860,563,317	7.0%	FIX	SC/PT	31392DNE8	December 2029
EH	151,864,115							
QH	708,699,202 (3)							
Recombination 13								
HL	257,142,857	HO	300,000,000	5.5	FIX	SC/SEQ/AD	31392DNF5	December 2029
FL	42,857,143							
QL	42,857,143 (3)							
Recombination 14								
HL	257,142,857	HQ	360,000,000	6.0	FIX	SC/SEQ/AD	31392DNG3	December 2029
FL	102,857,143							
QL	102,857,143 (3)							
Recombination 15								
HL	257,142,857	HP	450,000,000	6.5	FIX	SC/SEQ/AD	31392DNH1	December 2029
FL	192,857,143							
QL	192,857,143 (3)							
Recombination 16								
MA	54,700,000	M	76,600,000	6.5	FIX	SUP	31392DNJ7	June 2032
MB	7,800,000							
MC	14,100,000							
Recombination 17								
DG	22,240,000	D	45,500,000	6.5	FIX	SCH	31392DNK4	June 2032
DH	17,700,000							
DJ	5,560,000							
Recombination 18								
DJ	5,560,000	DK	27,800,000	6.5	FIX	SCH	31392DNL2	January 2032
DG	22,240,000							

- (1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above.
- (2) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus and “Description of the Certificates—Distributions of Interest” and “—Distributions of Principal” in this prospectus supplement.
- (3) Notional principal balance.
- (4) For a description of this interest rate, see “Reference Sheet—Interest Rates” in this prospectus supplement.

## Principal Balance Schedules

### *PA Class Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$44,476,925.00	October 2002 .....	\$29,104,337.88	March 2003 .....	\$ 9,057,232.16
June 2002 .....	41,784,211.84	November 2002 .....	25,463,161.49	April 2003 .....	4,503,907.93
July 2002 .....	38,899,485.93	December 2002 .....	21,636,264.41	May 2003 and thereafter .....	0.00
August 2002 .....	35,823,808.25	January 2003 .....	17,625,197.38		
September 2002 .....	32,558,339.19	February 2003 .....	13,431,606.50		

### *PB Class Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2003 .....	\$755,200,000.00	August 2006 .....	\$526,831,302.95	January 2010 .....	\$323,140,971.31
May 2003 .....	754,973,559.31	September 2006 .....	521,349,211.08	February 2010 .....	318,675,822.25
June 2003 .....	750,068,202.44	October 2006 .....	515,894,576.81	March 2010 .....	314,232,879.15
July 2003 .....	744,989,942.69	November 2006 .....	510,467,258.43	April 2010 .....	309,812,027.27
August 2003 .....	739,740,973.23	December 2006 .....	505,067,114.92	May 2010 .....	305,413,152.46
September 2003 .....	734,323,573.45	January 2007 .....	499,694,006.00	June 2010 .....	301,036,141.16
October 2003 .....	728,740,107.39	February 2007 .....	494,347,792.12	July 2010 .....	296,680,880.39
November 2003 .....	722,993,021.99	March 2007 .....	489,028,334.44	August 2010 .....	292,347,257.76
December 2003 .....	717,084,845.36	April 2007 .....	483,735,494.83	September 2010 .....	288,035,161.45
January 2004 .....	711,018,184.92	May 2007 .....	478,469,135.88	October 2010 .....	283,744,480.21
February 2004 .....	704,795,725.52	June 2007 .....	473,229,120.87	November 2010 .....	279,475,103.38
March 2004 .....	698,420,227.47	July 2007 .....	468,015,313.79	December 2010 .....	275,226,920.83
April 2004 .....	692,076,797.17	August 2007 .....	462,827,579.35	January 2011 .....	271,034,647.87
May 2004 .....	685,765,269.19	September 2007 .....	457,665,782.92	February 2011 .....	266,902,501.00
June 2004 .....	679,485,478.96	October 2007 .....	452,529,790.59	March 2011 .....	262,829,642.84
July 2004 .....	673,237,262.74	November 2007 .....	447,419,469.12	April 2011 .....	258,815,247.49
August 2004 .....	667,020,457.63	December 2007 .....	442,334,685.97	May 2011 .....	254,858,500.37
September 2004 .....	660,834,901.57	January 2008 .....	437,275,309.27	June 2011 .....	250,958,598.10
October 2004 .....	654,680,433.36	February 2008 .....	432,241,207.83	July 2011 .....	247,114,748.27
November 2004 .....	648,556,892.59	March 2008 .....	427,232,251.14	August 2011 .....	243,326,169.39
December 2004 .....	642,464,119.69	April 2008 .....	422,248,309.36	September 2011 .....	239,592,090.67
January 2005 .....	636,401,955.91	May 2008 .....	417,289,253.31	October 2011 .....	235,911,751.91
February 2005 .....	630,370,243.33	June 2008 .....	412,354,954.47	November 2011 .....	232,284,403.32
March 2005 .....	624,368,824.82	July 2008 .....	407,445,285.00	December 2011 .....	228,709,305.42
April 2005 .....	618,397,544.07	August 2008 .....	402,560,117.70	January 2012 .....	225,185,728.89
May 2005 .....	612,456,245.56	September 2008 .....	397,699,326.03	February 2012 .....	221,712,954.41
June 2005 .....	606,544,774.60	October 2008 .....	392,862,784.11	March 2012 .....	218,290,272.53
July 2005 .....	600,662,977.27	November 2008 .....	388,050,366.69	April 2012 .....	214,916,983.56
August 2005 .....	594,810,700.44	December 2008 .....	383,261,949.17	May 2012 .....	211,592,397.42
September 2005 .....	588,987,791.76	January 2009 .....	378,497,407.59	June 2012 .....	208,315,833.48
October 2005 .....	583,194,099.70	February 2009 .....	373,756,618.63	July 2012 .....	205,086,620.50
November 2005 .....	577,429,473.48	March 2009 .....	369,039,459.61	August 2012 .....	201,904,096.45
December 2005 .....	571,693,763.10	April 2009 .....	364,345,808.47	September 2012 .....	198,767,608.38
January 2006 .....	565,986,819.33	May 2009 .....	359,675,543.77	October 2012 .....	195,676,512.33
February 2006 .....	560,308,493.71	June 2009 .....	355,028,544.72	November 2012 .....	192,630,173.20
March 2006 .....	554,658,638.53	July 2009 .....	350,404,691.12	December 2012 .....	189,627,964.59
April 2006 .....	549,037,106.87	August 2009 .....	345,803,863.42	January 2013 .....	186,669,268.74
May 2006 .....	543,443,752.54	September 2009 .....	341,225,942.66	February 2013 .....	183,753,476.39
June 2006 .....	537,878,430.11	October 2009 .....	336,670,810.50	March 2013 .....	180,879,986.63
July 2006 .....	532,340,994.89	November 2009 .....	332,138,349.20	April 2013 .....	178,048,206.84
		December 2009 .....	327,628,441.64	May 2013 .....	175,257,552.53

***PB Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2013 .....	\$172,507,447.28	November 2017 .....	\$ 72,198,642.03	April 2022 .....	\$ 27,233,397.22
July 2013 .....	169,797,322.59	December 2017 .....	70,967,370.54	May 2022 .....	26,693,171.46
August 2013 .....	167,126,617.76	January 2018 .....	69,754,633.99	June 2022 .....	26,161,524.97
September 2013 .....	164,494,779.85	February 2018 .....	68,560,167.95	July 2022 .....	25,638,332.29
October 2013 .....	161,901,263.50	March 2018 .....	67,383,711.66	August 2022 .....	25,123,469.73
November 2013 .....	159,345,530.87	April 2018 .....	66,225,007.98	September 2022 .....	24,616,815.34
December 2013 .....	156,827,051.52	May 2018 .....	65,083,803.37	October 2022 .....	24,118,248.89
January 2014 .....	154,345,302.33	June 2018 .....	63,959,847.78	November 2022 .....	23,627,651.84
February 2014 .....	151,899,767.36	July 2018 .....	62,852,894.65	December 2022 .....	23,144,907.32
March 2014 .....	149,489,937.81	August 2018 .....	61,762,700.85	January 2023 .....	22,669,900.09
April 2014 .....	147,115,311.86	September 2018 .....	60,689,026.61	February 2023 .....	22,202,516.58
May 2014 .....	144,775,394.63	October 2018 .....	59,631,635.54	March 2023 .....	21,742,644.77
June 2014 .....	142,469,698.03	November 2018 .....	58,590,294.50	April 2023 .....	21,290,174.24
July 2014 .....	140,197,740.74	December 2018 .....	57,564,773.60	May 2023 .....	20,844,996.12
August 2014 .....	137,959,048.03	January 2019 .....	56,554,846.15	June 2023 .....	20,407,003.09
September 2014 .....	135,753,151.76	February 2019 .....	55,560,288.65	July 2023 .....	19,976,089.33
October 2014 .....	133,579,590.20	March 2019 .....	54,580,880.66	August 2023 .....	19,552,150.52
November 2014 .....	131,437,908.03	April 2019 .....	53,616,404.84	September 2023 .....	19,135,083.81
December 2014 .....	129,327,656.19	May 2019 .....	52,666,646.86	October 2023 .....	18,724,787.81
January 2015 .....	127,248,391.80	June 2019 .....	51,731,395.38	November 2023 .....	18,321,162.56
February 2015 .....	125,199,678.14	July 2019 .....	50,810,442.04	December 2023 .....	17,924,109.50
March 2015 .....	123,181,084.46	August 2019 .....	49,903,581.34	January 2024 .....	17,533,531.47
April 2015 .....	121,192,186.00	September 2019 .....	49,010,610.66	February 2024 .....	17,149,332.71
May 2015 .....	119,232,563.82	October 2019 .....	48,131,330.20	March 2024 .....	16,771,418.77
June 2015 .....	117,301,804.82	November 2019 .....	47,265,542.96	April 2024 .....	16,399,696.57
July 2015 .....	115,399,501.57	December 2019 .....	46,413,054.67	May 2024 .....	16,034,074.33
August 2015 .....	113,525,252.25	January 2020 .....	45,573,673.81	June 2024 .....	15,674,461.58
September 2015 .....	111,678,660.64	February 2020 .....	44,747,211.48	July 2024 .....	15,320,769.12
October 2015 .....	109,859,335.95	March 2020 .....	43,933,481.45	August 2024 .....	14,972,909.02
November 2015 .....	108,066,892.83	April 2020 .....	43,132,300.09	September 2024 .....	14,630,794.60
December 2015 .....	106,300,951.22	May 2020 .....	42,343,486.32	October 2024 .....	14,294,340.41
January 2016 .....	104,561,136.32	June 2020 .....	41,566,861.59	November 2024 .....	13,963,462.21
February 2016 .....	102,847,078.54	July 2020 .....	40,802,249.87	December 2024 .....	13,638,076.94
March 2016 .....	101,158,413.37	August 2020 .....	40,049,477.56	January 2025 .....	13,318,102.74
April 2016 .....	99,494,781.34	September 2020 .....	39,308,373.51	February 2025 .....	13,003,458.90
May 2016 .....	97,855,827.98	October 2020 .....	38,578,768.95	March 2025 .....	12,694,065.87
June 2016 .....	96,241,203.70	November 2020 .....	37,860,497.47	April 2025 .....	12,389,845.22
July 2016 .....	94,650,563.75	December 2020 .....	37,153,394.99	May 2025 .....	12,090,719.63
August 2016 .....	93,083,568.18	January 2021 .....	36,457,299.74	June 2025 .....	11,796,612.89
September 2016 .....	91,539,881.71	February 2021 .....	35,772,052.20	July 2025 .....	11,507,449.86
October 2016 .....	90,019,173.70	March 2021 .....	35,097,495.09	August 2025 .....	11,223,156.48
November 2016 .....	88,521,118.13	April 2021 .....	34,433,473.32	September 2025 .....	10,943,659.75
December 2016 .....	87,045,393.45	May 2021 .....	33,779,833.99	October 2025 .....	10,668,887.69
January 2017 .....	85,591,682.58	June 2021 .....	33,136,426.33	November 2025 .....	10,398,769.37
February 2017 .....	84,159,672.86	July 2021 .....	32,503,101.68	December 2025 .....	10,133,234.85
March 2017 .....	82,749,055.92	August 2021 .....	31,879,713.47	January 2026 .....	9,872,215.19
April 2017 .....	81,359,527.68	September 2021 .....	31,266,117.21	February 2026 .....	9,615,642.44
May 2017 .....	79,990,788.27	October 2021 .....	30,662,170.40	March 2026 .....	9,363,449.62
June 2017 .....	78,642,542.01	November 2021 .....	30,067,732.55	April 2026 .....	9,115,570.71
July 2017 .....	77,314,497.29	December 2021 .....	29,482,665.15	May 2026 .....	8,871,940.61
August 2017 .....	76,006,366.54	January 2022 .....	28,906,831.63	June 2026 .....	8,632,495.17
September 2017 .....	74,717,866.18	February 2022 .....	28,340,097.33	July 2026 .....	8,397,171.16
October 2017 .....	73,448,716.60	March 2022 .....	27,782,329.50	August 2026 .....	8,165,906.23

***PB Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2026.....	\$ 7,938,638.95	May 2028 .....	\$ 4,145,563.67	January 2030 .....	\$ 1,518,297.22
October 2026 .....	7,715,308.75	June 2028 .....	3,989,507.22	February 2030 .....	1,411,516.91
November 2026 .....	7,495,855.93	July 2028 .....	3,836,298.78	March 2030 .....	1,306,815.08
December 2026 .....	7,280,221.65	August 2028 .....	3,685,894.31	April 2030 .....	1,204,158.85
January 2027 .....	7,068,347.91	September 2028.....	3,538,250.40	May 2030 .....	1,103,515.82
February 2027 .....	6,860,177.54	October 2028 .....	3,393,324.28	June 2030 .....	1,004,854.07
March 2027 .....	6,655,654.19	November 2028 .....	3,251,073.77	July 2030 .....	908,142.14
April 2027.....	6,454,722.32	December 2028 .....	3,111,457.34	August 2030 .....	813,349.04
May 2027 .....	6,257,327.18	January 2029 .....	2,974,434.03	September 2030.....	720,444.23
June 2027 .....	6,063,414.81	February 2029 .....	2,839,963.48	October 2030 .....	629,397.61
July 2027 .....	5,872,932.03	March 2029 .....	2,708,005.93	November 2030 .....	540,179.53
August 2027 .....	5,685,826.42	April 2029.....	2,578,522.17	December 2030 .....	452,760.76
September 2027.....	5,502,046.31	May 2029 .....	2,451,473.58	January 2031 .....	367,112.52
October 2027 .....	5,321,540.77	June 2029 .....	2,326,822.10	February 2031 .....	283,206.44
November 2027 .....	5,144,259.61	July 2029 .....	2,204,530.21	March 2031 .....	201,014.56
December 2027 .....	4,970,153.37	August 2029 .....	2,084,560.94	April 2031.....	120,509.34
January 2028 .....	4,799,173.28	September 2029.....	1,966,877.86	May 2031 .....	41,663.65
February 2028 .....	4,631,271.29	October 2029 .....	1,851,445.07	June 2031 and thereafter .....	0.00
March 2028 .....	4,466,400.03	November 2029 .....	1,738,227.19		
April 2028.....	4,304,512.83	December 2029 .....	1,627,189.36		

***CA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$24,958,000.00	March 2004 .....	\$16,481,108.53	January 2006 .....	\$ 6,244,674.15
June 2002 .....	24,767,115.03	April 2004.....	15,938,145.03	February 2006 .....	5,859,032.19
July 2002 .....	24,555,646.33	May 2004 .....	15,403,025.16	March 2006 .....	5,479,825.44
August 2002 .....	24,323,794.71	June 2004 .....	14,875,679.42	April 2006.....	5,106,995.57
September 2002.....	24,071,785.08	July 2004 .....	14,356,038.87	May 2006 .....	4,740,484.69
October 2002 .....	23,799,866.23	August 2004 .....	13,844,035.13	June 2006 .....	4,380,235.38
November 2002 .....	23,508,310.57	September 2004.....	13,339,600.32	July 2006 .....	4,026,190.69
December 2002 .....	23,197,413.91	October 2004 .....	12,842,667.13	August 2006 .....	3,678,294.09
January 2003 .....	22,867,495.05	November 2004 .....	12,353,168.75	September 2006.....	3,336,489.54
February 2003 .....	22,518,895.56	December 2004 .....	11,871,038.94	October 2006 .....	3,000,721.42
March 2003 .....	22,151,979.28	January 2005 .....	11,396,211.93	November 2006 .....	2,670,934.57
April 2003.....	21,767,131.97	February 2005 .....	10,928,622.52	December 2006 .....	2,347,074.26
May 2003 .....	21,364,760.86	March 2005 .....	10,468,205.99	January 2007 .....	2,029,086.21
June 2003 .....	20,945,294.13	April 2005.....	10,014,898.13	February 2007 .....	1,716,916.55
July 2003 .....	20,509,180.42	May 2005 .....	9,568,635.27	March 2007 .....	1,410,511.87
August 2003 .....	20,056,888.30	June 2005 .....	9,129,354.23	April 2007.....	1,109,819.17
September 2003.....	19,588,905.66	July 2005 .....	8,696,992.30	May 2007 .....	814,785.88
October 2003 .....	19,105,739.13	August 2005 .....	8,271,487.31	June 2007 .....	525,359.85
November 2003 .....	18,607,913.42	September 2005.....	7,852,777.57	July 2007 .....	241,489.35
December 2003 .....	18,095,970.68	October 2005 .....	7,440,801.86	August 2007 and thereafter .....	0.00
January 2004 .....	17,570,469.80	November 2005 .....	7,035,499.47		
February 2004 .....	17,031,985.69	December 2005 .....	6,636,810.15		

### ***CH Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$9,983,200.00	March 2004 .....	\$6,592,443.41	January 2006 .....	\$2,497,869.66
June 2002 .....	9,906,846.01	April 2004 .....	6,375,258.01	February 2006 .....	2,343,612.87
July 2002 .....	9,822,258.53	May 2004 .....	6,161,210.06	March 2006 .....	2,191,930.18
August 2002 .....	9,729,517.88	June 2004 .....	5,950,271.77	April 2006 .....	2,042,798.23
September 2002 .....	9,628,714.03	July 2004 .....	5,742,415.55	May 2006 .....	1,896,193.87
October 2002 .....	9,519,946.49	August 2004 .....	5,537,614.05	June 2006 .....	1,752,094.15
November 2002 .....	9,403,324.23	September 2004 .....	5,335,840.13	July 2006 .....	1,610,476.27
December 2002 .....	9,278,965.56	October 2004 .....	5,137,066.85	August 2006 .....	1,471,317.64
January 2003 .....	9,146,998.02	November 2004 .....	4,941,267.50	September 2006 .....	1,334,595.82
February 2003 .....	9,007,558.22	December 2004 .....	4,748,415.58	October 2006 .....	1,200,288.57
March 2003 .....	8,860,791.71	January 2005 .....	4,558,484.77	November 2006 .....	1,068,373.83
April 2003 .....	8,706,852.79	February 2005 .....	4,371,449.01	December 2006 .....	938,829.70
May 2003 .....	8,545,904.34	March 2005 .....	4,187,282.39	January 2007 .....	811,634.48
June 2003 .....	8,378,117.65	April 2005 .....	4,005,959.25	February 2007 .....	686,766.62
July 2003 .....	8,203,672.17	May 2005 .....	3,827,454.11	March 2007 .....	564,204.75
August 2003 .....	8,022,755.32	June 2005 .....	3,651,741.69	April 2007 .....	443,927.67
September 2003 .....	7,835,562.26	July 2005 .....	3,478,796.92	May 2007 .....	325,914.35
October 2003 .....	7,642,295.65	August 2005 .....	3,308,594.93	June 2007 .....	210,143.94
November 2003 .....	7,443,165.37	September 2005 .....	3,141,111.03	July 2007 .....	96,595.74
December 2003 .....	7,238,388.27	October 2005 .....	2,976,320.74	August 2007 and thereafter .....	0.00
January 2004 .....	7,028,187.92	November 2005 .....	2,814,199.79		
February 2004 .....	6,812,794.27	December 2005 .....	2,654,724.06		

### ***CJ Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$2,495,800.00	March 2004 .....	\$1,648,110.85	January 2006 .....	\$ 624,467.42
June 2002 .....	2,476,711.50	April 2004 .....	1,593,814.50	February 2006 .....	585,903.22
July 2002 .....	2,455,564.63	May 2004 .....	1,540,302.52	March 2006 .....	547,982.54
August 2002 .....	2,432,379.47	June 2004 .....	1,487,567.94	April 2006 .....	510,699.56
September 2002 .....	2,407,178.51	July 2004 .....	1,435,603.89	May 2006 .....	474,048.47
October 2002 .....	2,379,986.62	August 2004 .....	1,384,403.51	June 2006 .....	438,023.54
November 2002 .....	2,350,831.06	September 2004 .....	1,333,960.03	July 2006 .....	402,619.07
December 2002 .....	2,319,741.39	October 2004 .....	1,284,266.71	August 2006 .....	367,829.41
January 2003 .....	2,286,749.51	November 2004 .....	1,235,316.88	September 2006 .....	333,648.95
February 2003 .....	2,251,889.56	December 2004 .....	1,187,103.89	October 2006 .....	300,072.14
March 2003 .....	2,215,197.93	January 2005 .....	1,139,621.19	November 2006 .....	267,093.46
April 2003 .....	2,176,713.20	February 2005 .....	1,092,862.25	December 2006 .....	234,707.43
May 2003 .....	2,136,476.09	March 2005 .....	1,046,820.60	January 2007 .....	202,908.62
June 2003 .....	2,094,529.41	April 2005 .....	1,001,489.81	February 2007 .....	171,691.66
July 2003 .....	2,050,918.04	May 2005 .....	956,863.53	March 2007 .....	141,051.19
August 2003 .....	2,005,688.83	June 2005 .....	912,935.42	April 2007 .....	110,981.92
September 2003 .....	1,958,890.57	July 2005 .....	869,699.23	May 2007 .....	81,478.59
October 2003 .....	1,910,573.91	August 2005 .....	827,148.73	June 2007 .....	52,535.99
November 2003 .....	1,860,791.34	September 2005 .....	785,277.76	July 2007 .....	24,148.94
December 2003 .....	1,809,597.07	October 2005 .....	744,080.19	August 2007 and thereafter .....	0.00
January 2004 .....	1,757,046.98	November 2005 .....	703,549.95		
February 2004 .....	1,703,198.57	December 2005 .....	663,681.02		

### ***CB Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2007 .....	\$4,202,000.00	February 2008 .....	\$2,607,691.73	October 2008 .....	\$ 818,162.71
August 2007 .....	4,165,123.07	March 2008 .....	2,366,452.33	November 2008 .....	616,474.76
September 2007 .....	3,892,210.09	April 2008 .....	2,130,321.20	December 2008 .....	419,523.97
October 2007 .....	3,624,699.94	May 2008 .....	1,899,250.62	January 2009 .....	227,265.62
November 2007 .....	3,362,542.51	June 2008 .....	1,673,193.26	February 2009 .....	39,655.37
December 2007 .....	3,105,688.13	July 2008 .....	1,452,102.17	March 2009 and thereafter .....	0.00
January 2008 .....	2,854,087.49	August 2008 .....	1,235,930.79		
		September 2008 .....	1,024,632.91		

### ***CD Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through February 2009 .....	\$4,130,000.00	January 2010 .....	\$2,400,386.92	December 2010 .....	\$1,132,841.31
March 2009 .....	3,986,649.21	February 2010 .....	2,265,222.66	January 2011 .....	1,025,344.09
April 2009 .....	3,808,203.53	March 2010 .....	2,134,161.70	February 2011 .....	904,279.83
May 2009 .....	3,634,275.03	April 2010 .....	2,007,164.49	March 2011 .....	769,933.65
June 2009 .....	3,464,820.78	May 2010 .....	1,884,191.81	April 2011 .....	630,810.54
July 2009 .....	3,299,798.21	June 2010 .....	1,765,204.73	May 2011 .....	487,838.29
August 2009 .....	3,139,165.09	July 2010 .....	1,650,164.69	June 2011 .....	341,136.15
September 2009 .....	2,982,879.52	August 2010 .....	1,539,033.41	July 2011 .....	190,821.02
October 2009 .....	2,830,899.96	September 2010 .....	1,431,772.91	August 2011 .....	37,007.52
November 2009 .....	2,683,185.20	October 2010 .....	1,328,345.57	September 2011 and thereafter .....	0.00
December 2009 .....	2,539,694.37	November 2010 .....	1,228,714.05		

### ***CK Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2007 .....	\$4,166,000.00	December 2008 .....	\$2,274,761.98	June 2010 .....	\$ 882,602.37
August 2007 .....	4,147,561.53	January 2009 .....	2,178,632.81	July 2010 .....	825,082.35
September 2007 .....	4,011,105.05	February 2009 .....	2,084,827.68	August 2010 .....	769,516.70
October 2007 .....	3,877,349.97	March 2009 .....	1,993,324.61	September 2010 .....	715,886.46
November 2007 .....	3,746,271.26	April 2009 .....	1,904,101.76	October 2010 .....	664,172.79
December 2007 .....	3,617,844.06	May 2009 .....	1,817,137.51	November 2010 .....	614,357.02
January 2008 .....	3,492,043.75	June 2009 .....	1,732,410.39	December 2010 .....	566,420.65
February 2008 .....	3,368,845.86	July 2009 .....	1,649,899.11	January 2011 .....	512,672.04
March 2008 .....	3,248,226.17	August 2009 .....	1,569,582.54	February 2011 .....	452,139.91
April 2008 .....	3,130,160.60	September 2009 .....	1,491,439.76	March 2011 .....	384,966.82
May 2008 .....	3,014,625.31	October 2009 .....	1,415,449.98	April 2011 .....	315,405.27
June 2008 .....	2,901,596.63	November 2009 .....	1,341,592.60	May 2011 .....	243,919.15
July 2008 .....	2,791,051.09	December 2009 .....	1,269,847.18	June 2011 .....	170,568.07
August 2008 .....	2,682,965.39	January 2010 .....	1,200,193.46	July 2011 .....	95,410.51
September 2008 .....	2,577,316.45	February 2010 .....	1,132,611.33	August 2011 .....	18,503.76
October 2008 .....	2,474,081.36	March 2010 .....	1,067,080.85	September 2011 and thereafter .....	0.00
November 2008 .....	2,373,237.38	April 2010 .....	1,003,582.25		
		May 2010 .....	942,095.90		

### ***CE Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2011 .....	\$7,594,000.00	September 2012 .....	\$5,361,275.45	November 2013 .....	\$2,517,582.67
September 2011 .....	7,473,807.99	October 2012 .....	5,169,319.71	December 2013 .....	2,304,131.91
October 2011 .....	7,313,332.57	November 2012 .....	4,975,333.75	January 2014 .....	2,089,662.53
November 2011 .....	7,149,689.20	December 2012 .....	4,779,400.28	February 2014 .....	1,874,235.68
December 2011 .....	6,982,983.67	January 2013 .....	4,581,600.26	March 2014 .....	1,657,911.17
January 2012 .....	6,813,319.67	February 2013 .....	4,382,012.97	April 2014 .....	1,440,747.50
February 2012 .....	6,640,798.81	March 2013 .....	4,180,716.04	May 2014 .....	1,222,801.85
March 2012 .....	6,465,520.64	April 2013 .....	3,977,785.45	June 2014 .....	1,004,130.15
April 2012 .....	6,287,582.73	May 2013 .....	3,773,295.61	July 2014 .....	784,787.07
May 2012 .....	6,107,080.67	June 2013 .....	3,567,319.31	August 2014 .....	564,826.03
June 2012 .....	5,924,108.11	July 2013 .....	3,359,927.83	September 2014 .....	344,299.27
July 2012 .....	5,738,756.77	August 2013 .....	3,151,190.91	October 2014 .....	123,257.82
August 2012 .....	5,551,116.55	September 2013 .....	2,941,176.79	November 2014 and thereafter .....	0.00
		October 2013 .....	2,729,952.27		

### ***CG Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through October 2014 .....	\$5,216,000.00	June 2015 .....	\$3,558,147.24	March 2016 .....	\$1,546,925.82
November 2014 .....	5,117,751.57	July 2015 .....	3,334,584.80	April 2016 .....	1,324,114.57
December 2014 .....	4,895,829.23	August 2015 .....	3,110,957.28	May 2016 .....	1,101,559.04
January 2015 .....	4,673,538.43	September 2015 .....	2,887,303.99	June 2016 .....	879,290.53
February 2015 .....	4,450,925.65	October 2015 .....	2,663,663.27	July 2016 .....	657,339.56
March 2015 .....	4,228,036.31	November 2015 .....	2,440,072.53	August 2016 .....	435,735.83
April 2015 .....	4,004,914.76	December 2015 .....	2,216,568.27	September 2016 .....	214,508.28
May 2015 .....	3,781,604.31	January 2016 .....	1,993,186.07	October 2016 and thereafter .....	0.00
		February 2016 .....	1,769,960.65		

### ***CL Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2011 .....	\$6,405,000.00	December 2012 .....	\$4,997,700.14	June 2014 .....	\$3,110,065.08
September 2011 .....	6,344,904.00	January 2013 .....	4,898,800.13	July 2014 .....	3,000,393.53
October 2011 .....	6,264,666.29	February 2013 .....	4,799,006.49	August 2014 .....	2,890,413.01
November 2011 .....	6,182,844.60	March 2013 .....	4,698,358.02	September 2014 .....	2,780,149.63
December 2011 .....	6,099,491.84	April 2013 .....	4,596,892.73	October 2014 .....	2,669,628.91
January 2012 .....	6,014,659.84	May 2013 .....	4,494,647.80	November 2014 .....	2,558,875.78
February 2012 .....	5,928,399.40	June 2013 .....	4,391,659.65	December 2014 .....	2,447,914.62
March 2012 .....	5,840,760.32	July 2013 .....	4,287,963.91	January 2015 .....	2,336,769.21
April 2012 .....	5,751,791.37	August 2013 .....	4,183,595.45	February 2015 .....	2,225,462.82
May 2012 .....	5,661,540.34	September 2013 .....	4,078,588.40	March 2015 .....	2,114,018.15
June 2012 .....	5,570,054.05	October 2013 .....	3,972,976.13	April 2015 .....	2,002,457.38
July 2012 .....	5,477,378.39	November 2013 .....	3,866,791.33	May 2015 .....	1,890,802.16
August 2012 .....	5,383,558.27	December 2013 .....	3,760,065.96	June 2015 .....	1,779,073.62
September 2012 .....	5,288,637.73	January 2014 .....	3,652,831.27	July 2015 .....	1,667,292.40
October 2012 .....	5,192,659.85	February 2014 .....	3,545,117.84	August 2015 .....	1,555,478.64
November 2012 .....	5,095,666.88	March 2014 .....	3,436,955.59	September 2015 .....	1,443,651.99
		April 2014 .....	3,328,373.75	October 2015 .....	1,331,831.63
		May 2014 .....	3,219,400.93	November 2015 .....	1,220,036.26

**CL Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2015 .....	\$1,108,284.13	April 2016 .....	\$ 662,057.29	August 2016 .....	\$ 217,867.92
January 2016 .....	996,593.04	May 2016 .....	550,779.52	September 2016 .....	107,254.14
February 2016 .....	884,980.32	June 2016 .....	439,645.27	October 2016 and thereafter .....	0.00
March 2016 .....	773,462.91	July 2016 .....	328,669.78		

**FA 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 .....	\$50,000,000.00	March 2005 .....	\$24,970,459.92	January 2008 .....	\$ 6,490,688.58
June 2002 .....	49,661,715.42	April 2005 .....	24,219,542.72	February 2008 .....	6,139,350.35
July 2002 .....	49,287,060.30	May 2005 .....	23,482,820.79	March 2008 .....	5,797,460.56
August 2002 .....	48,876,446.80	June 2005 .....	22,760,129.36	April 2008 .....	5,464,903.50
September 2002 .....	48,430,339.08	July 2005 .....	22,051,305.31	May 2008 .....	5,141,564.66
October 2002 .....	47,949,252.82	August 2005 .....	21,356,187.24	June 2008 .....	4,827,330.74
November 2002 .....	47,433,754.59	September 2005 .....	20,674,615.37	July 2008 .....	4,522,089.61
December 2002 .....	46,884,461.18	October 2005 .....	20,006,431.57	August 2008 .....	4,225,730.34
January 2003 .....	46,302,038.78	November 2005 .....	19,351,479.34	September 2008 .....	3,938,143.14
February 2003 .....	45,687,202.15	December 2005 .....	18,709,603.77	October 2008 .....	3,659,219.37
March 2003 .....	45,040,713.57	January 2006 .....	18,080,651.55	November 2008 .....	3,388,851.54
April 2003 .....	44,363,381.86	February 2006 .....	17,464,470.98	December 2008 .....	3,126,933.29
May 2003 .....	43,656,061.16	March 2006 .....	16,860,911.87	January 2009 .....	2,873,359.39
June 2003 .....	42,919,649.72	April 2006 .....	16,269,825.60	February 2009 .....	2,628,025.67
July 2003 .....	42,155,088.56	May 2006 .....	15,691,065.08	March 2009 .....	2,390,829.12
August 2003 .....	41,363,360.08	June 2006 .....	15,124,484.74	April 2009 .....	2,161,667.76
September 2003 .....	40,545,486.53	July 2006 .....	14,569,940.51	May 2009 .....	1,940,440.73
October 2003 .....	39,702,528.47	August 2006 .....	14,027,289.81	June 2009 .....	1,727,048.20
November 2003 .....	38,835,583.13	September 2006 .....	13,496,391.51	July 2009 .....	1,521,391.41
December 2003 .....	37,945,782.69	October 2006 .....	12,977,105.98	August 2009 .....	1,326,031.73
January 2004 .....	37,034,292.47	November 2006 .....	12,469,294.98	September 2009 .....	1,144,507.71
February 2004 .....	36,102,309.11	December 2006 .....	11,972,821.76	October 2009 .....	976,575.61
March 2004 .....	35,151,058.65	January 2007 .....	11,487,550.93	November 2009 .....	821,995.26
April 2004 .....	34,216,307.09	February 2007 .....	11,013,348.54	December 2009 .....	680,530.06
May 2004 .....	33,297,866.14	March 2007 .....	10,550,082.01	January 2010 .....	551,946.89
June 2004 .....	32,395,549.40	April 2007 .....	10,097,620.14	February 2010 .....	436,016.09
July 2004 .....	31,509,172.39	May 2007 .....	9,655,833.10	March 2010 .....	332,511.41
August 2004 .....	30,638,552.51	June 2007 .....	9,224,592.39	April 2010 .....	241,209.93
September 2004 .....	29,783,508.99	July 2007 .....	8,803,770.86	May 2010 .....	161,892.06
October 2004 .....	28,943,862.94	August 2007 .....	8,393,242.66	June 2010 .....	94,341.46
November 2004 .....	28,119,437.28	September 2007 .....	7,992,883.29	July 2010 .....	38,345.01
December 2004 .....	27,310,056.75	October 2007 .....	7,602,569.51	August 2010 and thereafter .....	0.00
January 2005 .....	26,515,547.86	November 2007 .....	7,222,179.37		
February 2005 .....	25,735,738.90	December 2007 .....	6,851,592.20		

**SA 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 .....	\$15,384,615.00	October 2002 .....	\$14,753,615.88	March 2003 .....	\$13,858,680.75
June 2002 .....	15,280,527.44	November 2002 .....	14,595,001.05	April 2003 .....	13,650,271.00
July 2002 .....	15,165,248.94	December 2002 .....	14,425,987.70	May 2003 .....	13,432,633.87
August 2002 .....	15,038,906.33	January 2003 .....	14,246,780.81	June 2003 .....	13,206,045.74
September 2002 .....	14,901,642.42	February 2003 .....	14,057,600.31	July 2003 .....	12,970,796.16

### SA 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 2003 .....	\$12,727,187.40	January 2006 .....	\$ 5,563,277.26	June 2008 .....	\$ 1,485,332.50
September 2003.....	12,475,534.01	February 2006 .....	5,373,683.24	July 2008 .....	1,391,412.15
October 2003 .....	12,216,162.30	March 2006 .....	5,187,972.75	August 2008 .....	1,300,224.69
November 2003 .....	11,949,409.90	April 2006.....	5,006,100.06	September 2008.....	1,211,736.32
December 2003 .....	11,675,625.15	May 2006 .....	4,828,019.90	October 2008 .....	1,125,913.62
January 2004 .....	11,395,166.63	June 2006 .....	4,653,687.50	November 2008 .....	1,042,723.53
February 2004 .....	11,108,402.53	July 2006 .....	4,483,058.51	December 2008 .....	962,133.30
March 2004 .....	10,815,710.08	August 2006 .....	4,316,089.06	January 2009 .....	884,110.56
April 2004.....	10,528,094.23	September 2006.....	4,152,735.75	February 2009 .....	808,623.26
May 2004 .....	10,245,497.02	October 2006 .....	3,992,955.59	March 2009 .....	735,639.71
June 2004 .....	9,967,861.11	November 2006 .....	3,836,706.05	April 2009.....	665,128.53
July 2004 .....	9,695,129.72	December 2006 .....	3,683,945.06	May 2009 .....	597,058.67
August 2004 .....	9,427,246.69	January 2007 .....	3,534,630.97	June 2009 .....	531,399.43
September 2004.....	9,164,156.38	February 2007 .....	3,388,722.54	July 2009 .....	468,120.42
October 2004 .....	8,905,803.76	March 2007 .....	3,246,179.00	August 2009 .....	408,009.75
November 2004 .....	8,652,134.33	April 2007.....	3,106,959.97	September 2009.....	352,156.21
December 2004 .....	8,403,094.17	May 2007 .....	2,971,025.49	October 2009 .....	300,484.79
January 2005 .....	8,158,629.91	June 2007 .....	2,838,336.05	November 2009 .....	252,921.61
February 2005 .....	7,918,688.69	July 2007 .....	2,708,852.50	December 2009 .....	209,393.86
March 2005 .....	7,683,218.24	August 2007 .....	2,582,536.14	January 2010 .....	169,829.81
April 2005.....	7,452,166.80	September 2007.....	2,459,348.64	February 2010 .....	134,158.79
May 2005 .....	7,225,483.14	October 2007 .....	2,339,252.10	March 2010 .....	102,311.20
June 2005 .....	7,003,116.55	November 2007 .....	2,222,208.98	April 2010.....	74,218.44
July 2005 .....	6,785,016.85	December 2007 .....	2,108,182.16	May 2010 .....	49,812.94
August 2005 .....	6,571,134.37	January 2008 .....	1,997,134.90	June 2010 .....	29,028.14
September 2005.....	6,361,419.95	February 2008 .....	1,889,030.83	July 2010 .....	11,798.46
October 2005 .....	6,155,824.95	March 2008 .....	1,783,833.97	August 2010 and thereafter .....	0.00
November 2005 .....	5,954,301.19	April 2008.....	1,681,508.73		
December 2005 .....	5,756,801.02	May 2008 .....	1,582,019.86		

### PC Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$44,000,000.00	May 2003 .....	\$33,523,814.04	April 2004.....	\$16,658,565.30
June 2002 .....	43,459,199.28	June 2003 .....	32,266,830.73	May 2004 .....	14,808,682.10
July 2002 .....	42,857,173.27	July 2003 .....	30,952,794.95	June 2004 .....	12,909,278.53
August 2002 .....	42,194,097.86	August 2003 .....	29,582,252.36	July 2004 .....	10,961,195.35
September 2002.....	41,470,180.60	September 2003.....	28,155,777.74	August 2004 .....	8,965,296.87
October 2002 .....	40,685,660.64	October 2003 .....	26,673,974.60	September 2004.....	6,979,449.20
November 2002 .....	39,840,808.62	November 2003 .....	25,137,474.77	October 2004 .....	5,003,600.51
December 2002 .....	38,935,926.58	December 2003 .....	23,546,937.98	November 2004 .....	3,037,699.23
January 2003 .....	37,971,347.80	January 2004 .....	21,903,051.38	December 2004 .....	1,081,694.06
February 2003 .....	36,947,436.64	February 2004 .....	20,206,529.06	January 2005 and thereafter .....	0.00
March 2003 .....	35,864,588.31	March 2004 .....	18,458,111.55		
April 2003.....	34,723,228.69				

### PG Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through December 2004 .....	\$64,700,000.00	January 2005 .....	\$63,835,533.96	March 2005 .....	\$59,972,546.14
		February 2005 .....	61,899,168.16	April 2005.....	58,055,617.65

***PG Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2005 .....	\$56,148,332.69	May 2006 .....	\$33,995,257.09	April 2007 .....	\$14,831,160.08
June 2005 .....	54,250,641.53	June 2006 .....	32,208,903.59	May 2007 .....	13,140,970.07
July 2005 .....	52,362,494.67	July 2006 .....	30,431,520.07	June 2007 .....	11,459,253.89
August 2005 .....	50,483,842.90	August 2006 .....	28,663,060.26	July 2007 .....	9,785,967.82
September 2005 .....	48,614,637.23	September 2006 .....	26,903,478.12	August 2007 .....	8,121,068.35
October 2005 .....	46,754,828.94	October 2006 .....	25,152,727.85	September 2007 .....	6,464,512.21
November 2005 .....	44,904,369.56	November 2006 .....	23,410,763.88	October 2007 .....	4,816,256.35
December 2005 .....	43,063,210.87	December 2006 .....	21,677,540.88	November 2007 .....	3,176,257.92
January 2006 .....	41,231,304.88	January 2007 .....	19,953,013.75	December 2007 .....	1,544,474.32
February 2006 .....	39,408,603.87	February 2007 .....	18,237,137.63	January 2008 and thereafter .....	0.00
March 2006 .....	37,595,060.36	March 2007 .....	16,529,867.87		
April 2006 .....	35,790,627.10				

***PD Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through December 2007 .....	\$52,000,000.00	December 2008 .....	\$34,588,612.18	January 2010 .....	\$15,299,436.67
January 2008 .....	51,920,863.16	January 2009 .....	33,059,841.70	February 2010 .....	13,866,976.52
February 2008 .....	50,305,382.25	February 2009 .....	31,538,711.96	March 2010 .....	12,441,659.88
March 2008 .....	48,697,989.64	March 2009 .....	30,025,183.52	April 2010 .....	11,023,449.86
April 2008 .....	47,098,643.59	April 2009 .....	28,519,217.14	May 2010 .....	9,612,309.76
May 2008 .....	45,507,302.56	May 2009 .....	27,020,773.77	June 2010 .....	8,208,203.07
June 2008 .....	43,923,925.24	June 2009 .....	25,529,814.59	July 2010 .....	6,811,093.47
July 2008 .....	42,348,470.53	July 2009 .....	24,046,300.95	August 2010 .....	5,420,944.83
August 2008 .....	40,780,897.53	August 2009 .....	22,570,194.41	September 2010 .....	4,037,721.19
September 2008 .....	39,221,165.57	September 2009 .....	21,101,456.73	October 2010 .....	2,661,386.80
October 2008 .....	37,669,234.16	October 2009 .....	19,640,049.87	November 2010 .....	1,291,906.07
November 2008 .....	36,125,063.05	November 2009 .....	18,185,935.98	December 2010 and thereafter .....	0.00
		December 2009 .....	16,739,077.40		

***PE Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through November 2010 .....	\$19,400,000.00	May 2011 .....	\$12,626,742.52	December 2011 .....	\$ 3,906,855.81
December 2010 .....	19,329,243.61	June 2011 .....	11,326,337.16	January 2012 .....	2,731,755.34
January 2011 .....	17,973,364.20	July 2011 .....	10,044,595.10	February 2012 .....	1,573,570.96
February 2011 .....	16,624,232.81	August 2011 .....	8,781,256.27	March 2012 .....	432,066.57
March 2011 .....	15,281,814.59	September 2011 .....	7,536,064.17	April 2012 and thereafter .....	0.00
April 2011 .....	13,946,074.86	October 2011 .....	6,308,765.83		
		November 2011 .....	5,099,111.74		

***FB Class Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$20,000,000.00	October 2002 .....	\$19,959,060.78	March 2003 .....	\$19,900,229.49
June 2002 .....	19,993,272.62	November 2002 .....	19,948,702.01	April 2003 .....	19,886,393.96
July 2002 .....	19,985,811.95	December 2002 .....	19,937,631.98	May 2003 .....	19,871,891.30
August 2002 .....	19,977,620.60	January 2003 .....	19,925,857.76	June 2003 .....	19,856,732.90
September 2002 .....	19,968,702.07	February 2003 .....	19,913,387.32	July 2003 .....	19,840,930.95

**FB Class (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
August 2003 .....	\$19,824,498.52	January 2008 .....	\$18,846,748.62	June 2012 .....	\$17,081,043.27
September 2003.....	19,807,449.41	February 2008 .....	18,832,748.86	July 2012 .....	16,771,300.25
October 2003 .....	19,789,798.23	March 2008 .....	18,818,905.68	August 2012 .....	16,463,522.87
November 2003 .....	19,771,560.33	April 2008.....	18,805,217.00	September 2012.....	16,157,697.89
December 2003 .....	19,752,751.83	May 2008 .....	18,791,680.71	October 2012 .....	15,853,812.16
January 2004 .....	19,733,389.54	June 2008 .....	18,778,294.74	November 2012 .....	15,551,852.60
February 2004 .....	19,713,490.98	July 2008 .....	18,765,057.03	December 2012 .....	15,251,806.22
March 2004 .....	19,693,074.33	August 2008 .....	18,751,965.56	January 2013 .....	14,953,660.12
April 2004.....	19,672,158.43	September 2008.....	18,739,018.27	February 2013 .....	14,657,401.44
May 2004 .....	19,650,762.72	October 2008 .....	18,726,213.19	March 2013 .....	14,363,017.46
June 2004 .....	19,628,907.25	November 2008 .....	18,713,548.30	April 2013.....	14,070,495.50
July 2004 .....	19,606,612.64	December 2008 .....	18,701,021.62	May 2013 .....	13,779,822.96
August 2004 .....	19,583,900.03	January 2009 .....	18,688,631.20	June 2013 .....	13,490,987.35
September 2004.....	19,561,448.98	February 2009 .....	18,676,375.08	July 2013 .....	13,203,976.21
October 2004 .....	19,539,256.57	March 2009 .....	18,664,251.33	August 2013 .....	12,918,777.21
November 2004 .....	19,517,319.89	April 2009.....	18,652,258.02	September 2013.....	12,635,378.05
December 2004 .....	19,495,636.06	May 2009 .....	18,640,393.26	October 2013 .....	12,353,766.55
January 2005 .....	19,474,202.24	June 2009 .....	18,628,655.15	November 2013 .....	12,073,930.57
February 2005 .....	19,453,015.59	July 2009 .....	18,617,041.81	December 2013 .....	11,795,858.06
March 2005 .....	19,432,073.30	August 2009 .....	18,605,551.39	January 2014 .....	11,519,537.05
April 2005.....	19,411,372.58	September 2009.....	18,594,182.02	February 2014 .....	11,244,955.65
May 2005 .....	19,390,910.66	October 2009 .....	18,582,931.88	March 2014 .....	10,972,102.02
June 2005 .....	19,370,684.80	November 2009 .....	18,571,799.14	April 2014.....	10,700,964.41
July 2005 .....	19,350,692.28	December 2009 .....	18,560,782.01	May 2014 .....	10,431,531.15
August 2005 .....	19,330,930.39	January 2010 .....	18,549,878.67	June 2014 .....	10,163,790.64
September 2005.....	19,311,396.46	February 2010 .....	18,539,087.35	July 2014 .....	9,897,731.33
October 2005 .....	19,292,087.82	March 2010 .....	18,528,406.28	August 2014 .....	9,633,341.76
November 2005 .....	19,273,001.84	April 2010.....	18,517,833.71	September 2014.....	9,370,610.56
December 2005 .....	19,254,135.91	May 2010 .....	18,507,367.90	October 2014 .....	9,109,526.39
January 2006 .....	19,235,487.42	June 2010 .....	18,497,007.11	November 2014 .....	8,850,078.01
February 2006 .....	19,217,053.79	July 2010 .....	18,486,749.62	December 2014 .....	8,592,254.24
March 2006 .....	19,198,832.47	August 2010 .....	18,476,593.75	January 2015 .....	8,336,043.97
April 2006.....	19,180,820.93	September 2010.....	18,466,537.79	February 2015 .....	8,081,436.16
May 2006 .....	19,163,016.65	October 2010 .....	18,456,580.07	March 2015 .....	7,828,419.83
June 2006 .....	19,145,417.13	November 2010 .....	18,436,230.23	April 2015.....	7,576,984.09
July 2006 .....	19,128,019.90	December 2010 .....	18,410,623.39	May 2015 .....	7,327,118.10
August 2006 .....	19,110,822.49	January 2011 .....	18,385,636.96	June 2015 .....	7,078,811.08
September 2006.....	19,093,822.47	February 2011 .....	18,361,264.33	July 2015 .....	6,832,052.34
October 2006 .....	19,077,017.41	March 2011 .....	18,337,498.97	August 2015 .....	6,586,831.23
November 2006 .....	19,060,404.92	April 2011.....	18,314,334.37	September 2015.....	6,343,137.19
December 2006 .....	19,043,982.62	May 2011 .....	18,289,441.84	October 2015 .....	6,100,959.72
January 2007 .....	19,027,748.13	June 2011 .....	18,262,207.53	November 2015 .....	5,860,288.36
February 2007 .....	19,011,699.12	July 2011 .....	18,232,679.68	December 2015 .....	5,621,112.75
March 2007 .....	18,995,833.27	August 2011 .....	18,200,905.78	January 2016 .....	5,383,422.58
April 2007.....	18,980,148.25	September 2011.....	18,166,932.56	February 2016 .....	5,147,207.58
May 2007 .....	18,964,641.78	October 2011 .....	18,130,806.00	March 2016 .....	4,912,457.59
June 2007 .....	18,949,311.59	November 2011 .....	18,092,571.34	April 2016.....	4,679,162.48
July 2007 .....	18,934,155.41	December 2011 .....	18,052,273.10	May 2016 .....	4,447,312.18
August 2007 .....	18,919,171.02	January 2012 .....	18,009,955.07	June 2016 .....	4,216,896.69
September 2007.....	18,904,356.18	February 2012 .....	17,965,660.36	July 2016 .....	3,987,906.09
October 2007 .....	18,889,708.70	March 2012 .....	17,919,431.38	August 2016 .....	3,760,330.50
November 2007 .....	18,875,226.39	April 2012.....	17,706,479.64	September 2016.....	3,534,160.09
December 2007 .....	18,860,907.08	May 2012 .....	17,392,765.27	October 2016 .....	3,309,385.12

***FB Class (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2016 .....	\$ 3,085,995.88	May 2017 .....	\$ 1,774,225.51	November 2017 .....	\$ 509,963.02
December 2016 .....	2,863,982.75	June 2017 .....	1,560,269.92	December 2017 .....	303,732.61
January 2017 .....	2,643,336.15	July 2017 .....	1,347,624.62	January 2018 .....	98,758.26
February 2017 .....	2,424,046.55	August 2017 .....	1,136,280.42	February 2018 and thereafter .....	0.00
March 2017 .....	2,206,104.51	September 2017 .....	926,228.21		
April 2017 .....	1,989,500.61	October 2017 .....	717,458.93		

***QB Class Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$1,900,000.00	November 2005 .....	\$1,830,935.18	May 2009 .....	\$1,770,837.36
June 2002 .....	1,899,360.90	December 2005 .....	1,829,142.91	June 2009 .....	1,769,722.24
July 2002 .....	1,898,652.14	January 2006 .....	1,827,371.30	July 2009 .....	1,768,618.97
August 2002 .....	1,897,873.96	February 2006 .....	1,825,620.11	August 2009 .....	1,767,527.38
September 2002 .....	1,897,026.70	March 2006 .....	1,823,889.09	September 2009 .....	1,766,447.29
October 2002 .....	1,896,110.77	April 2006 .....	1,822,177.99	October 2009 .....	1,765,378.53
November 2002 .....	1,895,126.69	May 2006 .....	1,820,486.58	November 2009 .....	1,764,320.92
December 2002 .....	1,894,075.04	June 2006 .....	1,818,814.63	December 2009 .....	1,763,274.29
January 2003 .....	1,892,956.49	July 2006 .....	1,817,161.89	January 2010 .....	1,762,238.47
February 2003 .....	1,891,771.80	August 2006 .....	1,815,528.14	February 2010 .....	1,761,213.30
March 2003 .....	1,890,521.80	September 2006 .....	1,813,913.13	March 2010 .....	1,760,198.60
April 2003 .....	1,889,207.43	October 2006 .....	1,812,316.65	April 2010 .....	1,759,194.20
May 2003 .....	1,887,829.67	November 2006 .....	1,810,738.47	May 2010 .....	1,758,199.95
June 2003 .....	1,886,389.63	December 2006 .....	1,809,178.35	June 2010 .....	1,757,215.68
July 2003 .....	1,884,888.44	January 2007 .....	1,807,636.07	July 2010 .....	1,756,241.21
August 2003 .....	1,883,327.36	February 2007 .....	1,806,111.42	August 2010 .....	1,755,276.41
September 2003 .....	1,881,707.69	March 2007 .....	1,804,604.16	September 2010 .....	1,754,321.09
October 2003 .....	1,880,030.83	April 2007 .....	1,803,114.08	October 2010 .....	1,753,375.11
November 2003 .....	1,878,298.23	May 2007 .....	1,801,640.97	November 2010 .....	1,751,441.87
December 2003 .....	1,876,511.42	June 2007 .....	1,800,184.60	December 2010 .....	1,749,009.22
January 2004 .....	1,874,672.01	July 2007 .....	1,798,744.76	January 2011 .....	1,746,635.51
February 2004 .....	1,872,781.64	August 2007 .....	1,797,321.25	February 2011 .....	1,744,320.11
March 2004 .....	1,870,842.06	September 2007 .....	1,795,913.84	March 2011 .....	1,742,062.40
April 2004 .....	1,868,855.05	October 2007 .....	1,794,522.33	April 2011 .....	1,739,861.77
May 2004 .....	1,866,822.46	November 2007 .....	1,793,146.51	May 2011 .....	1,737,496.97
June 2004 .....	1,864,746.19	December 2007 .....	1,791,786.17	June 2011 .....	1,734,909.71
July 2004 .....	1,862,628.20	January 2008 .....	1,790,441.12	July 2011 .....	1,732,104.57
August 2004 .....	1,860,470.50	February 2008 .....	1,789,111.14	August 2011 .....	1,729,086.05
September 2004 .....	1,858,337.65	March 2008 .....	1,787,796.04	September 2011 .....	1,725,858.59
October 2004 .....	1,856,229.37	April 2008 .....	1,786,495.62	October 2011 .....	1,722,426.57
November 2004 .....	1,854,145.39	May 2008 .....	1,785,209.67	November 2011 .....	1,718,794.28
December 2004 .....	1,852,085.43	June 2008 .....	1,783,938.00	December 2011 .....	1,714,965.94
January 2005 .....	1,850,049.21	July 2008 .....	1,782,680.42	January 2012 .....	1,710,945.73
February 2005 .....	1,848,036.48	August 2008 .....	1,781,436.73	February 2012 .....	1,706,737.73
March 2005 .....	1,846,046.96	September 2008 .....	1,780,206.74	March 2012 .....	1,702,345.98
April 2005 .....	1,844,080.39	October 2008 .....	1,778,990.25	April 2012 .....	1,682,115.57
May 2005 .....	1,842,136.51	November 2008 .....	1,777,787.09	May 2012 .....	1,652,312.70
June 2005 .....	1,840,215.06	December 2008 .....	1,776,597.05	June 2012 .....	1,622,699.11
July 2005 .....	1,838,315.77	January 2009 .....	1,775,419.96	July 2012 .....	1,593,273.52
August 2005 .....	1,836,438.39	February 2009 .....	1,774,255.63	August 2012 .....	1,564,034.67
September 2005 .....	1,834,582.66	March 2009 .....	1,773,103.88	September 2012 .....	1,534,981.30
October 2005 .....	1,832,748.34	April 2009 .....	1,771,964.51	October 2012 .....	1,506,112.16

### QB Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2012 .....	\$1,477,426.00	September 2014 .....	\$ 890,208.00	July 2016 .....	\$ 378,851.08
December 2012 .....	1,448,921.59	October 2014 .....	865,405.01	August 2016 .....	357,231.40
January 2013 .....	1,420,597.71	November 2014 .....	840,757.41	September 2016 .....	335,745.21
February 2013 .....	1,392,453.14	December 2014 .....	816,264.15	October 2016 .....	314,391.59
March 2013 .....	1,364,486.66	January 2015 .....	791,924.18	November 2016 .....	293,169.61
April 2013 .....	1,336,697.07	February 2015 .....	767,736.43	December 2016 .....	272,078.36
May 2013 .....	1,309,083.18	March 2015 .....	743,699.88	January 2017 .....	251,116.93
June 2013 .....	1,281,643.80	April 2015 .....	719,813.49	February 2017 .....	230,284.42
July 2013 .....	1,254,377.74	May 2015 .....	696,076.22	March 2017 .....	209,579.93
August 2013 .....	1,227,283.83	June 2015 .....	672,487.05	April 2017 .....	189,002.56
September 2013 .....	1,200,360.92	July 2015 .....	649,044.97	May 2017 .....	168,551.42
October 2013 .....	1,173,607.82	August 2015 .....	625,748.97	June 2017 .....	148,225.64
November 2013 .....	1,147,023.40	September 2015 .....	602,598.03	July 2017 .....	128,024.34
December 2013 .....	1,120,606.52	October 2015 .....	579,591.17	August 2017 .....	107,946.64
January 2014 .....	1,094,356.02	November 2015 .....	556,727.39	September 2017 .....	87,991.68
February 2014 .....	1,068,270.79	December 2015 .....	534,005.71	October 2017 .....	68,158.60
March 2014 .....	1,042,349.69	January 2016 .....	511,425.14	November 2017 .....	48,446.49
April 2014 .....	1,016,591.62	February 2016 .....	488,984.72	December 2017 .....	28,854.60
May 2014 .....	990,995.46	March 2016 .....	466,683.47	January 2018 .....	9,382.03
June 2014 .....	965,560.11	April 2016 .....	444,520.44	February 2018 and thereafter .....	0.00
July 2014 .....	940,284.48	May 2016 .....	422,494.66		
August 2014 .....	915,167.47	June 2016 .....	400,605.19		

### QA Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$4,253,846.00	July 2004 .....	\$4,170,175.54	September 2006 .....	\$4,061,109.02
June 2002 .....	4,252,415.14	August 2004 .....	4,165,344.74	October 2006 .....	4,057,534.71
July 2002 .....	4,250,828.31	September 2004 .....	4,160,569.57	November 2006 .....	4,054,001.36
August 2002 .....	4,249,086.07	October 2004 .....	4,155,849.42	December 2006 .....	4,050,508.46
September 2002 .....	4,247,189.17	November 2004 .....	4,151,183.66	January 2007 .....	4,047,055.51
October 2002 .....	4,245,138.54	December 2004 .....	4,146,571.67	February 2007 .....	4,043,642.01
November 2002 .....	4,242,935.31	January 2005 .....	4,142,012.87	March 2007 .....	4,040,267.47
December 2002 .....	4,240,580.80	February 2005 .....	4,137,506.63	April 2007 .....	4,036,931.39
January 2003 .....	4,238,076.52	March 2005 .....	4,133,052.36	May 2007 .....	4,033,633.28
February 2003 .....	4,235,424.15	April 2005 .....	4,128,649.48	June 2007 .....	4,030,372.66
March 2003 .....	4,232,625.58	May 2005 .....	4,124,297.39	July 2007 .....	4,027,149.06
April 2003 .....	4,229,682.87	June 2005 .....	4,119,995.50	August 2007 .....	4,023,962.00
May 2003 .....	4,226,598.27	July 2005 .....	4,115,743.25	September 2007 .....	4,020,811.00
June 2003 .....	4,223,374.19	August 2005 .....	4,111,540.05	October 2007 .....	4,017,695.59
July 2003 .....	4,220,013.24	September 2005 .....	4,107,385.33	November 2007 .....	4,014,615.31
August 2003 .....	4,216,518.19	October 2005 .....	4,103,278.53	December 2007 .....	4,011,569.71
September 2003 .....	4,212,891.97	November 2005 .....	4,099,219.09	January 2008 .....	4,008,558.31
October 2003 .....	4,209,137.70	December 2005 .....	4,095,206.45	February 2008 .....	4,005,580.67
November 2003 .....	4,205,258.64	January 2006 .....	4,091,240.06	March 2008 .....	4,002,636.33
December 2003 .....	4,201,258.22	February 2006 .....	4,087,319.37	April 2008 .....	3,999,724.86
January 2004 .....	4,197,140.01	March 2006 .....	4,083,443.84	May 2008 .....	3,996,845.79
February 2004 .....	4,192,907.74	April 2006 .....	4,079,612.92	June 2008 .....	3,993,998.70
March 2004 .....	4,188,565.27	May 2006 .....	4,075,826.09	July 2008 .....	3,991,183.14
April 2004 .....	4,184,116.62	June 2006 .....	4,072,082.80	August 2008 .....	3,988,398.68
May 2004 .....	4,179,565.92	July 2006 .....	4,068,382.55	September 2008 .....	3,985,644.90
June 2004 .....	4,174,917.43	August 2006 .....	4,064,724.79	October 2008 .....	3,982,921.35

### QA Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2008 .....	\$3,980,227.63	January 2012 .....	\$3,830,578.77	March 2015 .....	\$1,665,044.62
December 2008 .....	3,977,563.30	February 2012 .....	3,821,157.62	April 2015 .....	1,611,566.17
January 2009 .....	3,974,927.95	March 2012 .....	3,811,325.07	May 2015 .....	1,558,421.60
February 2009 .....	3,972,321.17	April 2012 .....	3,766,031.88	June 2015 .....	1,505,608.61
March 2009 .....	3,969,742.54	May 2012 .....	3,699,307.25	July 2015 .....	1,453,124.92
April 2009 .....	3,967,191.66	June 2012 .....	3,633,006.38	August 2015 .....	1,400,968.28
May 2009 .....	3,964,668.12	July 2012 .....	3,567,126.42	September 2015 .....	1,349,136.44
June 2009 .....	3,962,171.51	August 2012 .....	3,501,664.54	October 2015 .....	1,297,627.15
July 2009 .....	3,959,701.44	September 2012 .....	3,436,617.93	November 2015 .....	1,246,438.21
August 2009 .....	3,957,257.52	October 2012 .....	3,371,983.77	December 2015 .....	1,195,567.40
September 2009 .....	3,954,839.34	November 2012 .....	3,307,759.30	January 2016 .....	1,145,012.53
October 2009 .....	3,952,446.52	December 2012 .....	3,243,941.75	February 2016 .....	1,094,771.42
November 2009 .....	3,950,078.68	January 2013 .....	3,180,528.36	March 2016 .....	1,044,841.90
December 2009 .....	3,947,735.41	February 2013 .....	3,117,516.43	April 2016 .....	995,221.83
January 2010 .....	3,945,416.36	March 2013 .....	3,054,903.22	May 2016 .....	945,909.06
February 2010 .....	3,943,121.13	April 2013 .....	2,992,686.05	June 2016 .....	896,901.46
March 2010 .....	3,940,849.35	May 2013 .....	2,930,862.24	July 2016 .....	848,196.92
April 2010 .....	3,938,600.64	June 2013 .....	2,869,429.13	August 2016 .....	799,793.34
May 2010 .....	3,936,374.64	July 2013 .....	2,808,384.07	September 2016 .....	751,688.64
June 2010 .....	3,934,170.98	August 2013 .....	2,747,724.44	October 2016 .....	703,880.73
July 2010 .....	3,931,989.30	September 2013 .....	2,687,447.62	November 2016 .....	656,367.56
August 2010 .....	3,929,829.22	October 2013 .....	2,627,551.02	December 2016 .....	609,147.08
September 2010 .....	3,927,690.40	November 2013 .....	2,568,032.06	January 2017 .....	562,217.25
October 2010 .....	3,925,572.46	December 2013 .....	2,508,888.18	February 2017 .....	515,576.04
November 2010 .....	3,921,244.21	January 2014 .....	2,450,116.83	March 2017 .....	469,221.44
December 2010 .....	3,915,797.83	February 2014 .....	2,391,715.48	April 2017 .....	423,151.46
January 2011 .....	3,910,483.41	March 2014 .....	2,333,681.61	May 2017 .....	377,364.10
February 2011 .....	3,905,299.54	April 2014 .....	2,276,012.73	June 2017 .....	331,857.40
March 2011 .....	3,900,244.83	May 2014 .....	2,218,706.35	July 2017 .....	286,629.38
April 2011 .....	3,895,317.90	June 2014 .....	2,161,760.01	August 2017 .....	241,678.10
May 2011 .....	3,890,023.45	July 2014 .....	2,105,171.24	September 2017 .....	197,001.61
June 2011 .....	3,884,230.92	August 2014 .....	2,048,937.62	October 2017 .....	152,597.99
July 2011 .....	3,877,950.58	September 2014 .....	1,993,056.71	November 2017 .....	108,465.21
August 2011 .....	3,871,192.51	October 2014 .....	1,937,526.12	December 2017 .....	64,601.59
September 2011 .....	3,863,966.67	November 2014 .....	1,882,343.45	January 2018 .....	21,005.12
October 2011 .....	3,856,282.83	December 2014 .....	1,827,506.32	February 2018 and thereafter .....	0.00
November 2011 .....	3,848,150.61	January 2015 .....	1,773,012.36		
December 2011 .....	3,839,579.49	February 2015 .....	1,718,859.24		

### HT Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$20,000,000.00	March 2003 .....	\$17,401,762.72	January 2004 .....	\$14,060,370.81
June 2002 .....	19,783,876.55	April 2003 .....	17,093,766.57	February 2004 .....	13,703,315.73
July 2002 .....	19,557,262.21	May 2003 .....	16,778,419.25	March 2004 .....	13,347,608.66
August 2002 .....	19,320,530.25	June 2003 .....	16,456,669.25	April 2004 .....	12,997,913.08
September 2002 .....	19,073,950.82	July 2003 .....	16,129,029.83	May 2004 .....	12,654,127.28
October 2002 .....	18,817,738.93	August 2003 .....	15,795,815.60	June 2004 .....	12,316,149.74
November 2002 .....	18,552,135.30	September 2003 .....	15,457,478.98	July 2004 .....	11,983,880.70
December 2002 .....	18,277,452.65	October 2003 .....	15,114,368.29	August 2004 .....	11,657,222.05
January 2003 .....	17,993,960.44	November 2003 .....	14,766,873.44	September 2004 .....	11,336,077.36
February 2003 .....	17,701,959.04	December 2003 .....	14,415,347.87	October 2004 .....	11,020,351.81

### HT Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2004 .....	\$10,709,952.19	June 2006 .....	\$ 5,711,151.26	January 2008 .....	\$ 2,121,609.92
December 2004 .....	10,404,786.85	July 2006 .....	5,489,934.90	February 2008 .....	1,967,412.85
January 2005 .....	10,104,765.70	August 2006 .....	5,272,412.57	March 2008 .....	1,816,296.21
February 2005 .....	9,809,800.17	September 2006 .....	5,058,520.17	April 2008 .....	1,668,194.25
March 2005 .....	9,519,803.19	October 2006 .....	4,848,194.68	May 2008 .....	1,523,042.58
April 2005 .....	9,234,689.13	November 2006 .....	4,641,374.15	June 2008 .....	1,380,778.17
May 2005 .....	8,954,373.84	December 2006 .....	4,437,997.67	July 2008 .....	1,241,339.25
June 2005 .....	8,678,774.57	January 2007 .....	4,238,005.36	August 2008 .....	1,104,665.36
July 2005 .....	8,407,809.97	February 2007 .....	4,041,338.34	September 2008 .....	970,697.29
August 2005 .....	8,141,400.06	March 2007 .....	3,848,498.74	October 2008 .....	839,377.04
September 2005 .....	7,879,466.23	April 2007 .....	3,659,561.14	November 2008 .....	710,647.81
October 2005 .....	7,621,931.18	May 2007 .....	3,474,442.79	December 2008 .....	584,453.98
November 2005 .....	7,368,718.90	June 2007 .....	3,293,062.68	January 2009 .....	460,741.09
December 2005 .....	7,119,754.69	July 2007 .....	3,115,341.46	February 2009 .....	339,455.79
January 2006 .....	6,874,965.10	August 2007 .....	2,941,201.43	March 2009 .....	220,545.84
February 2006 .....	6,634,277.91	September 2007 .....	2,770,566.47	April 2009 .....	103,960.08
March 2006 .....	6,397,622.15	October 2007 .....	2,603,362.08	May 2009 and thereafter .....	0.00
April 2006 .....	6,164,928.00	November 2007 .....	2,439,515.26		
May 2006 .....	5,936,126.86	December 2007 .....	2,278,954.54		

### HA Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$30,000,000.00	September 2004 .....	\$17,342,732.35	January 2007 .....	\$ 6,229,506.68
June 2002 .....	29,689,507.22	October 2004 .....	16,866,987.62	February 2007 .....	5,908,419.84
July 2002 .....	29,363,853.91	November 2004 .....	16,397,827.11	March 2007 .....	5,595,219.46
August 2002 .....	29,023,528.60	December 2004 .....	15,935,157.43	April 2007 .....	5,289,702.68
September 2002 .....	28,668,876.93	January 2005 .....	15,478,886.47	May 2007 .....	4,991,671.76
October 2002 .....	28,300,166.07	February 2005 .....	15,028,923.40	June 2007 .....	4,700,933.96
November 2002 .....	27,917,695.54	March 2005 .....	14,585,178.64	July 2007 .....	4,417,301.38
December 2002 .....	27,521,861.96	April 2005 .....	14,147,563.85	August 2007 .....	4,140,590.89
January 2003 .....	27,112,999.58	May 2005 .....	13,715,991.91	September 2007 .....	3,870,623.95
February 2003 .....	26,691,483.09	June 2005 .....	13,290,376.91	October 2007 .....	3,607,226.55
March 2003 .....	26,257,704.23	July 2005 .....	12,870,634.11	November 2007 .....	3,350,229.06
April 2003 .....	25,812,165.85	August 2005 .....	12,456,679.96	December 2007 .....	3,099,466.14
May 2003 .....	25,355,444.95	September 2005 .....	12,048,432.05	January 2008 .....	2,854,776.60
June 2003 .....	24,888,821.31	October 2005 .....	11,645,809.12	February 2008 .....	2,616,003.35
July 2003 .....	24,412,968.14	November 2005 .....	11,248,731.02	March 2008 .....	2,382,993.23
August 2003 .....	23,928,279.45	December 2005 .....	10,857,118.72	April 2008 .....	2,155,596.98
September 2003 .....	23,435,342.63	January 2006 .....	10,470,894.27	May 2008 .....	1,933,669.08
October 2003 .....	22,934,598.39	February 2006 .....	10,089,980.80	June 2008 .....	1,717,067.70
November 2003 .....	22,426,545.77	March 2006 .....	9,714,302.51	July 2008 .....	1,505,654.58
December 2003 .....	21,911,632.26	April 2006 .....	9,343,784.63	August 2008 .....	1,299,294.96
January 2004 .....	21,390,625.84	May 2006 .....	8,978,353.44	September 2008 .....	1,097,857.46
February 2004 .....	20,865,426.37	June 2006 .....	8,617,936.22	October 2008 .....	901,214.05
March 2004 .....	20,340,866.82	July 2006 .....	8,262,461.27	November 2008 .....	709,239.90
April 2004 .....	19,823,580.85	August 2006 .....	7,911,857.87	December 2008 .....	521,813.35
May 2004 .....	19,313,467.61	September 2006 .....	7,566,056.29	January 2009 .....	338,815.80
June 2004 .....	18,810,425.58	October 2006 .....	7,224,987.74	February 2009 .....	160,131.65
July 2004 .....	18,314,354.63	November 2006 .....	6,888,584.40	March 2009 and thereafter .....	0.00
August 2004 .....	17,825,156.01	December 2006 .....	6,556,779.37		

### ***HB Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		December 2009 .....	\$2,187,089.74	November 2010 .....	\$ 827,540.30
February 2009 .....	\$3,600,000.00	January 2010 .....	2,049,007.53	December 2010 .....	719,699.94
March 2009 .....	3,585,648.22	February 2010 .....	1,914,059.31	January 2011 .....	614,188.25
April 2009 .....	3,415,255.67	March 2010 .....	1,782,162.16	February 2011 .....	510,942.63
May 2009 .....	3,248,846.94	April 2010 .....	1,653,235.26	March 2011 .....	409,902.05
June 2009 .....	3,086,317.66	May 2010 .....	1,527,199.83	April 2011 .....	311,007.03
July 2009 .....	2,927,566.10	June 2010 .....	1,403,979.07	May 2011 .....	214,199.57
August 2009 .....	2,772,493.10	July 2010 .....	1,283,498.12	June 2011 .....	119,423.14
September 2009 .....	2,621,002.00	August 2010 .....	1,165,684.01	July 2011 .....	26,622.64
October 2009 .....	2,472,998.58	September 2010 .....	1,050,465.60	August 2011 and thereafter .....	0.00
November 2009 .....	2,328,391.00	October 2010 .....	937,773.56		

### ***Segment Group XII Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$5,660,910.00	April 2005 .....	\$3,337,828.85	March 2008 .....	\$1,054,855.93
June 2002 .....	5,645,952.05	May 2005 .....	3,253,022.59	April 2008 .....	1,008,321.33
July 2002 .....	5,627,272.60	June 2005 .....	3,169,481.94	May 2008 .....	962,713.79
August 2002 .....	5,604,885.43	July 2005 .....	3,087,195.88	June 2008 .....	918,024.91
September 2002 .....	5,578,808.57	August 2005 .....	3,006,153.49	July 2008 .....	874,246.39
October 2002 .....	5,549,064.28	September 2005 .....	2,926,343.95	August 2008 .....	831,369.97
November 2002 .....	5,515,679.01	October 2005 .....	2,847,756.48	September 2008 .....	789,387.49
December 2002 .....	5,478,683.43	November 2005 .....	2,770,380.43	October 2008 .....	748,290.82
January 2003 .....	5,438,112.36	December 2005 .....	2,694,205.21	November 2008 .....	708,071.91
February 2003 .....	5,394,004.77	January 2006 .....	2,619,220.30	December 2008 .....	668,722.76
March 2003 .....	5,346,403.75	February 2006 .....	2,545,415.29	January 2009 .....	630,235.46
April 2003 .....	5,295,356.46	March 2006 .....	2,472,779.82	February 2009 .....	592,602.14
May 2003 .....	5,240,914.06	April 2006 .....	2,401,303.65	March 2009 .....	555,814.99
June 2003 .....	5,183,131.69	May 2006 .....	2,330,976.57	April 2009 .....	519,866.28
July 2003 .....	5,122,068.40	June 2006 .....	2,261,788.48	May 2009 .....	484,748.32
August 2003 .....	5,057,787.07	July 2006 .....	2,193,729.36	June 2009 .....	450,453.51
September 2003 .....	4,990,354.36	August 2006 .....	2,126,789.25	July 2009 .....	416,974.28
October 2003 .....	4,919,840.64	September 2006 .....	2,060,958.29	August 2009 .....	384,303.12
November 2003 .....	4,846,319.87	October 2006 .....	1,996,226.68	September 2009 .....	352,432.61
December 2003 .....	4,769,869.55	November 2006 .....	1,932,584.69	October 2009 .....	321,355.35
January 2004 .....	4,690,570.63	December 2006 .....	1,870,022.68	November 2009 .....	291,064.04
February 2004 .....	4,608,507.36	January 2007 .....	1,808,531.08	December 2009 .....	261,551.39
March 2004 .....	4,523,767.26	February 2007 .....	1,748,100.39	January 2010 .....	232,810.22
April 2004 .....	4,436,440.97	March 2007 .....	1,688,721.19	February 2010 .....	204,833.36
May 2004 .....	4,346,622.13	April 2007 .....	1,630,384.13	March 2010 .....	177,613.73
June 2004 .....	4,254,407.30	May 2007 .....	1,573,079.94	April 2010 .....	151,144.28
July 2004 .....	4,159,895.80	June 2007 .....	1,516,799.41	May 2010 .....	125,418.05
August 2004 .....	4,063,189.60	July 2007 .....	1,461,533.41	June 2010 .....	100,428.09
September 2004 .....	3,967,851.98	August 2007 .....	1,407,272.88	July 2010 .....	76,167.55
October 2004 .....	3,873,871.12	September 2007 .....	1,354,008.83	August 2010 .....	52,629.61
November 2004 .....	3,781,235.32	October 2007 .....	1,301,732.33	September 2010 .....	29,807.50
December 2004 .....	3,689,932.98	November 2007 .....	1,250,434.55	October 2010 .....	7,694.53
January 2005 .....	3,599,952.55	December 2007 .....	1,200,106.70	November 2010 and thereafter .....	0.00
February 2005 .....	3,511,282.61	January 2008 .....	1,150,740.06		
March 2005 .....	3,423,911.79	February 2008 .....	1,102,326.00		

### ***PM Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$48,600,000.00	February 2003 .....	\$35,608,682.64	November 2003 .....	\$16,142,197.27
June 2002 .....	47,491,320.01	March 2003 .....	33,755,396.17	December 2003 .....	13,606,412.67
July 2002 .....	46,297,789.69	April 2003 .....	31,822,663.82	January 2004 .....	10,999,883.19
August 2002 .....	45,019,836.55	May 2003 .....	29,811,296.66	February 2004 .....	8,323,759.78
September 2002 .....	43,657,932.05	June 2003 .....	27,722,146.17	March 2004 .....	5,579,227.35
October 2002 .....	42,212,591.36	July 2003 .....	25,556,103.64	April 2004 .....	2,767,503.91
November 2002 .....	40,684,373.05	August 2003 .....	23,314,099.57	May 2004 and thereafter .....	0.00
December 2002 .....	39,073,878.82	September 2003 .....	20,997,103.01		
January 2003 .....	37,381,753.09	October 2003 .....	18,606,120.88		

### ***PN Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2004 .....	\$32,500,000.00	September 2004 .....	\$21,419,943.63	February 2005 .....	\$ 7,917,551.11
May 2004 .....	32,469,947.95	October 2004 .....	18,692,136.85	March 2005 .....	5,257,713.62
June 2004 .....	29,686,486.43	November 2004 .....	15,978,064.85	April 2005 .....	2,611,260.41
July 2004 .....	26,917,046.68	December 2004 .....	13,277,656.81	May 2005 and thereafter .....	0.00
August 2004 .....	24,161,556.39	January 2005 .....	10,590,842.26		

### ***PQ Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2005 .....	\$59,400,000.00	January 2006 .....	\$38,784,201.55	November 2006 .....	\$14,181,948.99
May 2005 .....	59,378,122.46	February 2006 .....	36,267,852.82	December 2006 .....	11,789,147.75
June 2005 .....	56,758,231.09	March 2006 .....	33,764,148.33	January 2007 .....	9,408,353.45
July 2005 .....	54,151,518.00	April 2006 .....	31,273,022.87	February 2007 .....	7,039,504.15
August 2005 .....	51,557,915.22	May 2006 .....	28,794,411.55	March 2007 .....	4,682,538.23
September 2005 .....	48,977,355.13	June 2006 .....	26,328,249.82	April 2007 .....	2,337,394.38
October 2005 .....	46,409,770.47	July 2006 .....	23,874,473.47	May 2007 .....	4,011.61
November 2005 .....	43,855,094.31	August 2006 .....	21,433,018.61	June 2007 and thereafter .....	0.00
December 2005 .....	41,313,260.08	September 2006 .....	19,003,821.68		
		October 2006 .....	16,586,819.44		

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

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2007 .....	\$52,600,000.00	January 2008 .....	\$34,353,132.02	October 2008 .....	\$14,678,343.24
June 2007 .....	50,282,329.24	February 2008 .....	32,122,905.55	November 2008 .....	12,546,580.10
July 2007 .....	47,972,286.90	March 2008 .....	29,903,847.22	December 2008 .....	10,425,476.98
August 2007 .....	45,673,824.54	April 2008 .....	27,695,899.41	January 2009 .....	8,314,978.86
September 2007 .....	43,386,882.42	May 2008 .....	25,499,004.78	February 2009 .....	6,215,031.00
October 2007 .....	41,111,401.09	June 2008 .....	23,313,106.29	March 2009 .....	4,125,578.95
November 2007 .....	38,847,321.42	July 2008 .....	21,138,147.20	April 2009 .....	2,046,568.54
December 2007 .....	36,594,584.57	August 2008 .....	18,974,071.06	May 2009 and thereafter .....	0.00
		September 2008 .....	16,820,821.70		

### ***PS Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2009 .....	\$61,600,000.00	May 2010 .....	\$37,559,042.01	July 2011 .....	\$13,761,217.01
May 2009 .....	61,577,945.87	June 2010 .....	35,658,184.10	August 2011 .....	12,275,492.07
June 2009 .....	59,519,657.32	July 2010 .....	33,790,401.91	September 2011 .....	10,815,768.82
July 2009 .....	57,471,649.56	August 2010 .....	31,955,132.66	October 2011 .....	9,381,603.34
August 2009 .....	55,433,869.51	September 2010 .....	30,151,823.00	November 2011 .....	7,972,559.16
September 2009 .....	53,406,264.38	October 2010 .....	28,379,928.89	December 2011 .....	6,588,207.17
October 2009 .....	51,388,781.64	November 2010 .....	26,638,915.40	January 2012 .....	5,228,125.47
November 2009 .....	49,381,369.05	December 2010 .....	24,928,256.61	February 2012 .....	3,891,899.26
December 2009 .....	47,383,974.61	January 2011 .....	23,247,435.42	March 2012 .....	2,579,120.73
January 2010 .....	45,396,546.61	February 2011 .....	21,595,943.43	April 2012 .....	1,289,388.94
February 2010 .....	43,419,033.60	March 2011 .....	19,973,280.76	May 2012 .....	22,309.68
March 2010 .....	41,451,384.38	April 2011 .....	18,378,955.94	June 2012 and thereafter .....	0.00
April 2010 .....	39,493,548.04	May 2011 .....	16,812,485.77		
		June 2011 .....	15,273,395.16		

### ***PU Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2012 .....	\$67,500,000.00	December 2014 .....	\$37,607,143.87	August 2017 .....	\$20,086,017.28
June 2012 .....	66,277,495.40	January 2015 .....	36,891,872.12	September 2017 .....	19,686,742.34
July 2012 .....	65,054,565.07	February 2015 .....	36,189,383.34	October 2017 .....	19,294,761.60
August 2012 .....	63,853,144.07	March 2015 .....	35,499,456.64	November 2017 .....	18,909,947.44
September 2012 .....	62,672,864.11	April 2015 .....	34,821,874.86	December 2017 .....	18,532,174.45
October 2012 .....	61,513,363.09	May 2015 .....	34,156,424.52	January 2018 .....	18,161,319.33
November 2012 .....	60,374,285.02	June 2015 .....	33,502,895.77	February 2018 .....	17,797,260.91
December 2012 .....	59,255,279.92	July 2015 .....	32,861,082.31	March 2018 .....	17,439,880.08
January 2013 .....	58,156,003.69	August 2015 .....	32,230,781.34	April 2018 .....	17,089,059.76
February 2013 .....	57,076,118.05	September 2015 .....	31,611,793.50	May 2018 .....	16,744,684.89
March 2013 .....	56,015,290.41	October 2015 .....	31,003,922.81	June 2018 .....	16,406,642.35
April 2013 .....	54,973,193.81	November 2015 .....	30,406,976.63	July 2018 .....	16,074,820.98
May 2013 .....	53,949,506.80	December 2015 .....	29,820,765.57	August 2018 .....	15,749,111.50
June 2013 .....	52,943,913.34	January 2016 .....	29,245,103.47	September 2018 .....	15,429,406.51
July 2013 .....	51,956,102.74	February 2016 .....	28,679,807.32	October 2018 .....	15,115,600.45
August 2013 .....	50,985,769.55	March 2016 .....	28,124,697.22	November 2018 .....	14,807,589.57
September 2013 .....	50,032,613.48	April 2016 .....	27,579,596.34	December 2018 .....	14,505,271.89
October 2013 .....	49,096,339.30	May 2016 .....	27,044,330.84	January 2019 .....	14,208,547.17
November 2013 .....	48,176,656.78	June 2016 .....	26,518,729.84	February 2019 .....	13,917,316.90
December 2013 .....	47,273,280.59	July 2016 .....	26,002,625.37	March 2019 .....	13,631,484.25
January 2014 .....	46,385,930.21	August 2016 .....	25,495,852.30	April 2019 .....	13,350,954.05
February 2014 .....	45,514,329.88	September 2016 .....	24,998,248.33	May 2019 .....	13,075,632.77
March 2014 .....	44,658,208.48	October 2016 .....	24,509,653.90	June 2019 .....	12,805,428.48
April 2014 .....	43,817,299.48	November 2016 .....	24,029,912.18	July 2019 .....	12,540,250.83
May 2014 .....	42,991,340.87	December 2016 .....	23,558,869.01	August 2019 .....	12,280,011.01
June 2014 .....	42,180,075.06	January 2017 .....	23,096,372.84	September 2019 .....	12,024,621.75
July 2014 .....	41,383,248.81	February 2017 .....	22,642,274.71	October 2019 .....	11,773,997.26
August 2014 .....	40,600,613.18	March 2017 .....	22,196,428.19	November 2019 .....	11,528,053.24
September 2014 .....	39,831,923.43	April 2017 .....	21,758,689.36	December 2019 .....	11,286,706.83
October 2014 .....	39,076,938.98	May 2017 .....	21,328,916.74	January 2020 .....	11,049,876.60
November 2014 .....	38,335,423.30	June 2017 .....	20,906,971.26	February 2020 .....	10,817,482.51
		July 2017 .....	20,492,716.23	March 2020 .....	10,589,445.91

***PU Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2020 .....	\$10,365,689.49	February 2024 .....	\$ 3,606,459.53	December 2027 .....	\$ 929,283.10
May 2020 .....	10,146,137.28	March 2024 .....	3,517,055.23	January 2028 .....	895,552.84
June 2020 .....	9,930,714.61	April 2024 .....	3,429,439.70	February 2028 .....	862,572.47
July 2020 .....	9,719,348.10	May 2024 .....	3,343,580.16	March 2028 .....	830,327.59
August 2020 .....	9,511,965.63	June 2024 .....	3,259,444.40	April 2028 .....	798,804.05
September 2020 .....	9,308,496.34	July 2024 .....	3,177,000.77	May 2028 .....	767,987.97
October 2020 .....	9,108,870.57	August 2024 .....	3,096,218.18	June 2028 .....	737,865.71
November 2020 .....	8,913,019.86	September 2024 .....	3,017,066.09	July 2028 .....	708,423.87
December 2020 .....	8,720,876.95	October 2024 .....	2,939,514.49	August 2028 .....	679,649.31
January 2021 .....	8,532,375.73	November 2024 .....	2,863,533.90	September 2028 .....	651,529.11
February 2021 .....	8,347,451.23	December 2024 .....	2,789,095.36	October 2028 .....	624,050.58
March 2021 .....	8,166,039.60	January 2025 .....	2,716,170.41	November 2028 .....	597,201.27
April 2021 .....	7,988,078.09	February 2025 .....	2,644,731.09	December 2028 .....	570,968.96
May 2021 .....	7,813,505.04	March 2025 .....	2,574,749.95	January 2029 .....	545,341.64
June 2021 .....	7,642,259.86	April 2025 .....	2,506,200.01	February 2029 .....	520,307.51
July 2021 .....	7,474,283.00	May 2025 .....	2,439,054.76	March 2029 .....	495,855.00
August 2021 .....	7,309,515.94	June 2025 .....	2,373,288.17	April 2029 .....	471,972.74
September 2021 .....	7,147,901.18	July 2025 .....	2,308,874.66	May 2029 .....	448,649.57
October 2021 .....	6,989,382.20	August 2025 .....	2,245,789.11	June 2029 .....	425,874.54
November 2021 .....	6,833,903.47	September 2025 .....	2,184,006.83	July 2029 .....	403,636.88
December 2021 .....	6,681,410.42	October 2025 .....	2,123,503.58	August 2029 .....	381,926.02
January 2022 .....	6,531,849.43	November 2025 .....	2,064,255.54	September 2029 .....	360,731.60
February 2022 .....	6,385,167.80	December 2025 .....	2,006,239.31	October 2029 .....	340,043.43
March 2022 .....	6,241,313.74	January 2026 .....	1,949,431.91	November 2029 .....	319,851.51
April 2022 .....	6,100,236.38	February 2026 .....	1,893,810.76	December 2029 .....	300,146.02
May 2022 .....	5,961,885.70	March 2026 .....	1,839,353.69	January 2030 .....	280,917.33
June 2022 .....	5,826,212.58	April 2026 .....	1,786,038.91	February 2030 .....	262,155.97
July 2022 .....	5,693,168.73	May 2026 .....	1,733,845.02	March 2030 .....	243,852.66
August 2022 .....	5,562,706.71	June 2026 .....	1,682,751.01	April 2030 .....	225,998.27
September 2022 .....	5,434,779.91	July 2026 .....	1,632,736.23	May 2030 .....	208,583.86
October 2022 .....	5,309,342.51	August 2026 .....	1,583,780.40	June 2030 .....	191,600.63
November 2022 .....	5,186,349.51	September 2026 .....	1,535,863.60	July 2030 .....	175,039.96
December 2022 .....	5,065,756.67	October 2026 .....	1,488,966.26	August 2030 .....	158,893.37
January 2023 .....	4,947,520.54	November 2026 .....	1,443,069.17	September 2030 .....	143,152.56
February 2023 .....	4,831,598.41	December 2026 .....	1,398,153.46	October 2030 .....	127,809.36
March 2023 .....	4,717,948.32	January 2027 .....	1,354,200.58	November 2030 .....	112,855.75
April 2023 .....	4,606,529.05	February 2027 .....	1,311,192.32	December 2030 .....	98,283.88
May 2023 .....	4,497,300.09	March 2027 .....	1,269,110.81	January 2031 .....	84,086.02
June 2023 .....	4,390,221.63	April 2027 .....	1,227,938.47	February 2031 .....	70,254.60
July 2023 .....	4,285,254.57	May 2027 .....	1,187,658.05	March 2031 .....	56,782.18
August 2023 .....	4,182,360.48	June 2027 .....	1,148,252.61	April 2031 .....	43,661.46
September 2023 .....	4,081,501.60	July 2027 .....	1,109,705.51	May 2031 .....	30,885.27
October 2023 .....	3,982,640.84	August 2027 .....	1,072,000.40	June 2031 .....	18,446.58
November 2023 .....	3,885,741.75	September 2027 .....	1,035,121.23	July 2031 .....	6,338.49
December 2023 .....	3,790,768.52	October 2027 .....	999,052.23	August 2031 and thereafter .....	0.00
January 2024 .....	3,697,685.97	November 2027 .....	963,777.92		

***DA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through April 2010 .....	\$5,000,000.00	May 2010 .....	\$4,986,431.90	July 2010 .....	\$4,888,009.02
		June 2010 .....	4,948,927.49	August 2010 .....	4,804,189.40

### DA Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2010.....	\$4,697,972.34	June 2011 .....	\$3,106,296.66	March 2012 .....	\$1,266,274.91
October 2010 .....	4,569,852.50	July 2011 .....	2,908,217.68	April 2012.....	1,055,341.31
November 2010 .....	4,420,315.70	August 2011 .....	2,708,304.85	May 2012 .....	843,446.42
December 2010 .....	4,249,838.99	September 2011.....	2,506,666.04	June 2012 .....	630,674.38
January 2011 .....	4,065,198.07	October 2011 .....	2,303,406.27	July 2012 .....	417,106.98
February 2011 .....	3,878,011.90	November 2011 .....	2,098,627.74	August 2012 .....	202,823.73
March 2011 .....	3,688,407.03	December 2011 .....	1,892,429.89	September 2012 and thereafter .....	0.00
April 2011.....	3,496,506.70	January 2012 .....	1,684,909.48		
May 2011 .....	3,302,430.94	February 2012 .....	1,476,160.64		

### DB Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2012 .....	\$13,200,000.00	July 2014 .....	\$ 8,428,944.46	July 2016 .....	\$ 3,561,449.48
September 2012.....	13,187,901.85	August 2014 .....	8,216,155.29	August 2016 .....	3,371,794.57
October 2012 .....	12,972,416.38	September 2014.....	8,004,021.49	September 2016.....	3,183,344.16
November 2012 .....	12,756,440.20	October 2014 .....	7,792,577.88	October 2016 .....	2,996,110.51
December 2012 .....	12,540,044.08	November 2014 .....	7,581,858.06	November 2016 .....	2,810,105.18
January 2013 .....	12,323,296.74	December 2014 .....	7,371,894.43	December 2016 .....	2,625,339.09
February 2013 .....	12,106,264.88	January 2015 .....	7,162,718.19	January 2017 .....	2,441,822.51
March 2013 .....	11,889,013.24	February 2015 .....	6,954,359.42	February 2017 .....	2,259,565.09
April 2013.....	11,671,604.62	March 2015 .....	6,746,847.07	March 2017 .....	2,078,575.89
May 2013 .....	11,454,099.95	April 2015.....	6,540,209.00	April 2017.....	1,898,863.36
June 2013 .....	11,236,558.32	May 2015 .....	6,334,472.01	May 2017 .....	1,720,435.39
July 2013 .....	11,019,037.03	June 2015 .....	6,129,661.85	June 2017 .....	1,543,299.32
August 2013 .....	10,801,591.62	July 2015 .....	5,925,803.26	July 2017 .....	1,367,461.92
September 2013.....	10,584,275.92	August 2015 .....	5,722,920.00	August 2017 .....	1,192,929.46
October 2013 .....	10,367,142.08	September 2015.....	5,521,034.85	September 2017.....	1,019,707.68
November 2013 .....	10,150,240.60	October 2015 .....	5,320,169.67	October 2017 .....	847,801.82
December 2013 .....	9,933,620.40	November 2015 .....	5,120,345.37	November 2017 .....	677,216.66
January 2014 .....	9,717,328.84	December 2015 .....	4,921,582.00	December 2017 .....	507,956.48
February 2014 .....	9,501,411.73	January 2016 .....	4,723,898.71	January 2018 .....	340,025.12
March 2014 .....	9,285,913.41	February 2016 .....	4,527,313.83	February 2018 .....	173,425.97
April 2014.....	9,070,876.77	March 2016 .....	4,331,844.84	March 2018 .....	8,161.98
May 2014 .....	8,856,343.24	April 2016.....	4,137,508.40	April 2018 and thereafter .....	0.00
June 2014 .....	8,642,352.90	May 2016 .....	3,944,320.41		
		June 2016 .....	3,752,295.98		

### DC Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2018 .....	\$12,500,000.00	November 2018 .....	\$11,234,337.27	September 2019.....	\$ 9,762,809.73
April 2018.....	12,344,235.69	December 2018 .....	11,081,157.26	October 2019 .....	9,622,983.86
May 2018 .....	12,181,649.21	January 2019 .....	10,929,320.77	November 2019 .....	9,484,478.63
June 2018 .....	12,020,404.29	February 2019 .....	10,778,826.76	December 2019 .....	9,347,290.40
July 2018 .....	11,860,502.26	March 2019 .....	10,629,673.89	January 2020 .....	9,211,415.30
August 2018 .....	11,701,944.11	April 2019.....	10,481,860.52	February 2020 .....	9,076,849.26
September 2018.....	11,544,730.45	May 2019 .....	10,335,384.74	March 2020 .....	8,943,587.99
October 2018 .....	11,388,861.53	June 2019 .....	10,190,244.35	April 2020.....	8,811,627.04
		July 2019 .....	10,046,436.90	May 2020 .....	8,680,961.74
		August 2019 .....	9,903,959.68	June 2020 .....	8,551,587.25

### DC Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2020 .....	\$ 8,423,498.57	April 2024 .....	\$ 3,885,670.72	January 2028 .....	\$ 1,279,530.37
August 2020 .....	8,296,690.52	May 2024 .....	3,809,420.86	February 2028 .....	1,238,189.36
September 2020 .....	8,171,157.75	June 2024 .....	3,734,116.80	March 2028 .....	1,197,457.54
October 2020 .....	8,046,894.78	July 2024 .....	3,659,750.49	April 2028 .....	1,157,328.31
November 2020 .....	7,923,895.97	August 2024 .....	3,586,313.90	May 2028 .....	1,117,795.10
December 2020 .....	7,802,155.53	September 2024 .....	3,513,799.01	June 2028 .....	1,078,851.39
January 2021 .....	7,681,667.53	October 2024 .....	3,442,197.80	July 2028 .....	1,040,490.72
February 2021 .....	7,562,425.92	November 2024 .....	3,371,502.28	August 2028 .....	1,002,706.65
March 2021 .....	7,444,424.52	December 2024 .....	3,301,704.46	September 2028 .....	965,492.80
April 2021 .....	7,327,657.04	January 2025 .....	3,232,796.37	October 2028 .....	928,842.85
May 2021 .....	7,212,117.06	February 2025 .....	3,164,770.07	November 2028 .....	892,750.51
June 2021 .....	7,097,798.04	March 2025 .....	3,097,617.61	December 2028 .....	857,209.53
July 2021 .....	6,984,693.36	April 2025 .....	3,031,331.09	January 2029 .....	822,213.72
August 2021 .....	6,872,796.28	May 2025 .....	2,965,902.61	February 2029 .....	787,756.94
September 2021 .....	6,762,099.97	June 2025 .....	2,901,324.31	March 2029 .....	753,833.09
October 2021 .....	6,652,597.51	July 2025 .....	2,837,588.34	April 2029 .....	720,436.12
November 2021 .....	6,544,281.90	August 2025 .....	2,774,686.88	May 2029 .....	687,560.02
December 2021 .....	6,437,146.04	September 2025 .....	2,712,612.14	June 2029 .....	655,198.82
January 2022 .....	6,331,182.75	October 2025 .....	2,651,356.34	July 2029 .....	623,346.62
February 2022 .....	6,226,384.79	November 2025 .....	2,590,911.76	August 2029 .....	591,997.57
March 2022 .....	6,122,744.85	December 2025 .....	2,531,270.68	September 2029 .....	561,145.83
April 2022 .....	6,020,255.54	January 2026 .....	2,472,425.42	October 2029 .....	530,785.64
May 2022 .....	5,918,909.42	February 2026 .....	2,414,368.34	November 2029 .....	500,911.28
June 2022 .....	5,818,698.98	March 2026 .....	2,357,091.81	December 2029 .....	471,517.08
July 2022 .....	5,719,616.66	April 2026 .....	2,300,588.26	January 2030 .....	442,597.41
August 2022 .....	5,621,654.85	May 2026 .....	2,244,850.14	February 2030 .....	414,146.69
September 2022 .....	5,524,805.88	June 2026 .....	2,189,869.93	March 2030 .....	386,159.37
October 2022 .....	5,429,062.05	July 2026 .....	2,135,640.15	April 2030 .....	358,629.98
November 2022 .....	5,334,415.60	August 2026 .....	2,082,153.36	May 2030 .....	331,553.07
December 2022 .....	5,240,858.75	September 2026 .....	2,029,402.15	June 2030 .....	304,923.26
January 2023 .....	5,148,383.67	October 2026 .....	1,977,379.16	July 2030 .....	278,735.19
February 2023 .....	5,056,982.51	November 2026 .....	1,926,077.06	August 2030 .....	252,983.57
March 2023 .....	4,966,647.38	December 2026 .....	1,875,488.54	September 2030 .....	227,663.13
April 2023 .....	4,877,370.35	January 2027 .....	1,825,606.36	October 2030 .....	202,768.67
May 2023 .....	4,789,143.49	February 2027 .....	1,776,423.31	November 2030 .....	178,295.04
June 2023 .....	4,701,958.83	March 2027 .....	1,727,932.20	December 2030 .....	154,237.11
July 2023 .....	4,615,808.39	April 2027 .....	1,680,125.92	January 2031 .....	130,589.81
August 2023 .....	4,530,684.17	May 2027 .....	1,632,997.37	February 2031 .....	107,348.12
September 2023 .....	4,446,578.16	June 2027 .....	1,586,539.50	March 2031 .....	84,507.06
October 2023 .....	4,363,482.33	July 2027 .....	1,540,745.30	April 2031 .....	62,061.70
November 2023 .....	4,281,388.65	August 2027 .....	1,495,607.81	May 2031 .....	40,007.16
December 2023 .....	4,200,289.07	September 2027 .....	1,451,120.11	June 2031 .....	18,338.59
January 2024 .....	4,120,175.54	October 2027 .....	1,407,275.33	July 2031 and thereafter .....	0.00
February 2024 .....	4,041,040.00	November 2027 .....	1,364,066.64		
March 2024 .....	3,962,874.41	December 2027 .....	1,321,487.23		

### 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 .....	\$22,240,000.00	August 2002 .....	\$21,784,169.72	November 2002 .....	\$21,182,345.22
June 2002 .....	22,104,546.55	September 2002 .....	21,599,549.18	December 2002 .....	20,950,179.33
July 2002 .....	21,952,555.87	October 2002 .....	21,398,874.57	January 2003 .....	20,702,613.69

### ***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>
February 2003 .....	\$20,439,903.46	January 2005 .....	\$11,687,235.61	December 2006 .....	\$ 4,375,992.11
March 2003 .....	20,162,321.92	February 2005 .....	11,309,551.69	January 2007 .....	4,118,962.14
April 2003 .....	19,870,160.10	March 2005 .....	10,937,653.39	February 2007 .....	3,866,624.01
May 2003 .....	19,563,726.49	April 2005 .....	10,571,488.89	March 2007 .....	3,618,934.58
June 2003 .....	19,243,346.66	May 2005 .....	10,211,006.74	April 2007 .....	3,375,851.06
July 2003 .....	18,909,362.92	June 2005 .....	9,856,155.93	May 2007 .....	3,137,330.98
August 2003 .....	18,562,133.82	July 2005 .....	9,506,885.84	June 2007 .....	2,903,332.26
September 2003 .....	18,202,033.78	August 2005 .....	9,163,146.25	July 2007 .....	2,673,813.09
October 2003 .....	17,829,452.65	September 2005 .....	8,824,887.34	August 2007 .....	2,448,732.04
November 2003 .....	17,444,795.12	October 2005 .....	8,492,059.70	September 2007 .....	2,228,048.00
December 2003 .....	17,048,480.33	November 2005 .....	8,164,614.28	October 2007 .....	2,011,720.20
January 2004 .....	16,640,941.26	December 2005 .....	7,842,502.44	November 2007 .....	1,799,708.18
February 2004 .....	16,222,624.22	January 2006 .....	7,525,675.92	December 2007 .....	1,591,971.82
March 2004 .....	15,793,988.22	February 2006 .....	7,214,086.86	January 2008 .....	1,388,471.31
April 2004 .....	15,355,504.49	March 2006 .....	6,907,687.75	February 2008 .....	1,189,167.17
May 2004 .....	14,923,348.00	April 2006 .....	6,606,431.48	March 2008 .....	994,020.24
June 2004 .....	14,497,462.65	May 2006 .....	6,310,271.31	April 2008 .....	802,991.66
July 2004 .....	14,077,792.75	June 2006 .....	6,019,160.88	May 2008 .....	616,042.91
August 2004 .....	13,664,283.10	July 2006 .....	5,733,054.17	June 2008 .....	433,135.76
September 2004 .....	13,256,878.89	August 2006 .....	5,451,905.55	July 2008 .....	254,232.29
October 2004 .....	12,855,525.75	September 2006 .....	5,175,669.77	August 2008 .....	79,294.88
November 2004 .....	12,460,169.76	October 2006 .....	4,904,301.91	September 2008 and thereafter .....	0.00
December 2004 .....	12,070,757.41	November 2006 .....	4,637,757.42		

### ***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 .....	\$5,560,000.00	June 2004 .....	\$3,624,365.66	July 2006 .....	\$1,433,263.54
June 2002 .....	5,526,136.64	July 2004 .....	3,519,448.19	August 2006 .....	1,362,976.39
July 2002 .....	5,488,138.97	August 2004 .....	3,416,070.77	September 2006 .....	1,293,917.44
August 2002 .....	5,446,042.43	September 2004 .....	3,314,219.72	October 2006 .....	1,226,075.48
September 2002 .....	5,399,887.30	October 2004 .....	3,213,881.44	November 2006 .....	1,159,439.36
October 2002 .....	5,349,718.64	November 2004 .....	3,115,042.44	December 2006 .....	1,093,998.03
November 2002 .....	5,295,586.31	December 2004 .....	3,017,689.35	January 2007 .....	1,029,740.53
December 2002 .....	5,237,544.83	January 2005 .....	2,921,808.90	February 2007 .....	966,656.00
January 2003 .....	5,175,653.42	February 2005 .....	2,827,387.92	March 2007 .....	904,733.64
February 2003 .....	5,109,975.87	March 2005 .....	2,734,413.35	April 2007 .....	843,962.76
March 2003 .....	5,040,580.48	April 2005 .....	2,642,872.22	May 2007 .....	784,332.75
April 2003 .....	4,967,540.02	May 2005 .....	2,552,751.68	June 2007 .....	725,833.06
May 2003 .....	4,890,931.62	June 2005 .....	2,464,038.98	July 2007 .....	668,453.27
June 2003 .....	4,810,836.67	July 2005 .....	2,376,721.46	August 2007 .....	612,183.01
July 2003 .....	4,727,340.73	August 2005 .....	2,290,786.56	September 2007 .....	557,012.00
August 2003 .....	4,640,533.45	September 2005 .....	2,206,221.84	October 2007 .....	502,930.05
September 2003 .....	4,550,508.45	October 2005 .....	2,123,014.92	November 2007 .....	449,927.04
October 2003 .....	4,457,363.16	November 2005 .....	2,041,153.57	December 2007 .....	397,992.95
November 2003 .....	4,361,198.78	December 2005 .....	1,960,625.61	January 2008 .....	347,117.83
December 2003 .....	4,262,120.08	January 2006 .....	1,881,418.98	February 2008 .....	297,291.79
January 2004 .....	4,160,235.32	February 2006 .....	1,803,521.71	March 2008 .....	248,505.06
February 2004 .....	4,055,656.05	March 2006 .....	1,726,921.94	April 2008 .....	200,747.92
March 2004 .....	3,948,497.06	April 2006 .....	1,651,607.87	May 2008 .....	154,010.73
April 2004 .....	3,838,876.12	May 2006 .....	1,577,567.83	June 2008 .....	108,283.94
May 2004 .....	3,730,837.00	June 2006 .....	1,504,790.22	July 2008 .....	63,558.07

***DJ Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2008 .....	\$ 19,823.72
September 2008 and thereafter .....	0.00

***DH 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 August 2008 .....	\$17,700,000.00	May 2011 .....	\$12,891,145.14	February 2014 .....	\$ 6,725,159.98
September 2008 .....	17,585,357.79	June 2011 .....	12,746,640.26	March 2014 .....	6,509,339.88
October 2008 .....	17,376,461.69	July 2011 .....	12,598,448.58	April 2014 .....	6,292,648.62
November 2008 .....	17,172,384.41	August 2011 .....	12,446,686.40	May 2014 .....	6,075,144.30
December 2008 .....	16,973,080.43	September 2011 .....	12,291,467.76	June 2014 .....	5,856,883.68
January 2009 .....	16,778,504.62	October 2011 .....	12,132,904.40	July 2014 .....	5,637,922.30
February 2009 .....	16,588,612.20	November 2011 .....	11,971,105.88	August 2014 .....	5,418,314.42
March 2009 .....	16,403,358.77	December 2011 .....	11,806,179.57	September 2014 .....	5,198,113.09
April 2009 .....	16,222,700.26	January 2012 .....	11,638,230.70	October 2014 .....	4,977,370.14
May 2009 .....	16,046,592.99	February 2012 .....	11,467,362.39	November 2014 .....	4,756,136.24
June 2009 .....	15,874,993.62	March 2012 .....	11,293,675.69	December 2014 .....	4,534,460.88
July 2009 .....	15,707,859.15	April 2012 .....	11,117,269.62	January 2015 .....	4,312,392.43
August 2009 .....	15,545,146.96	May 2012 .....	10,938,241.19	February 2015 .....	4,089,978.11
September 2009 .....	15,386,814.75	June 2012 .....	10,756,685.46	March 2015 .....	3,867,264.06
October 2009 .....	15,232,820.59	July 2012 .....	10,572,695.55	April 2015 .....	3,644,295.33
November 2009 .....	15,083,122.86	August 2012 .....	10,386,362.67	May 2015 .....	3,421,115.92
December 2009 .....	14,937,680.31	September 2012 .....	10,197,776.18	June 2015 .....	3,197,768.78
January 2010 .....	14,796,452.00	October 2012 .....	10,007,023.59	July 2015 .....	2,974,295.84
February 2010 .....	14,659,397.34	November 2012 .....	9,814,190.62	August 2015 .....	2,750,738.02
March 2010 .....	14,526,476.08	December 2012 .....	9,619,361.20	September 2015 .....	2,527,135.27
April 2010 .....	14,397,648.27	January 2013 .....	9,422,617.53	October 2015 .....	2,303,526.55
May 2010 .....	14,272,874.32	February 2013 .....	9,224,040.09	November 2015 .....	2,079,949.89
June 2010 .....	14,152,114.94	March 2013 .....	9,023,707.69	December 2015 .....	1,856,442.36
July 2010 .....	14,035,331.18	April 2013 .....	8,821,697.46	January 2016 .....	1,633,040.14
August 2010 .....	13,922,484.39	May 2013 .....	8,618,084.93	February 2016 .....	1,409,778.49
September 2010 .....	13,813,536.25	June 2013 .....	8,412,944.02	March 2016 .....	1,186,691.80
October 2010 .....	13,708,448.76	July 2013 .....	8,206,347.08	April 2016 .....	963,813.59
November 2010 .....	13,607,184.22	August 2013 .....	7,998,364.93	May 2016 .....	741,176.53
December 2010 .....	13,509,705.24	September 2013 .....	7,789,066.84	June 2016 .....	518,812.45
January 2011 .....	13,409,667.53	October 2013 .....	7,578,520.63	July 2016 .....	296,752.37
February 2011 .....	13,295,875.39	November 2013 .....	7,366,792.65	August 2016 .....	75,026.49
March 2011 .....	13,168,617.56	December 2013 .....	7,153,947.79	September 2016 and thereafter .....	0.00
April 2011 .....	13,031,844.58	January 2014 .....	6,940,049.53		

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.

**\$4,092,963,725**



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

**Fannie Mae REMIC Trust 2002-36**

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**Salomon Smith Barney**

**Prospectus Supplement  
April 16, 2002**