

\$1,987,321,864



Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2003-27

This is a supplement to the prospectus supplement dated January 28, 2003 (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-5 of the Prospectus Supplement, the F and S Classes will bear interest at the initial interest rates listed below. During subsequent interest accrual periods, the F and S 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</u>
F	2.69000%	7.50000%	1.35000%	LIBOR + 135 basis points
S	5.49714%	7.02857%	0.00000%	7.02857% – (1.142857 × LIBOR)

- In addition, notwithstanding anything set forth on page S-34 of the Prospectus Supplement, the yield table for the S Class is set forth below:

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

<u>LIBOR</u>	<u>50%</u>	<u>180%</u>	<u>320%</u>	<u>350%</u>	<u>600%</u>
0.34%	6.8%	6.8%	6.9%	7.0%	7.7%
1.34%	5.6%	5.7%	5.8%	5.8%	6.6%
3.34%	3.3%	3.3%	3.5%	3.5%	4.4%
5.34%	1.0%	1.0%	1.2%	1.2%	2.2%
6.15%	0.1%	0.1%	0.2%	0.3%	1.4%

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 of its agencies or instrumentalities 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 April 1, 2003

\$1,987,321,864



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2003-27**

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
- Fannie Mae Stripped MBS.

The mortgage loans underlying the Fannie Mae MBS and Fannie Mae Stripped 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 OJ, OK, A, DN, LP, PE, PK, PG, KD, EH, XC and CM 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 March 31, 2003.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
OH	1	\$127,047,200	PAC	4.00%	FIX	31393ARX7	April 2013
IA	1	25,409,440(1)	NLT	5.00	FIX/IO	31393ARY5	April 2013
OI(2)	1	9,571,520(1)	NLT	5.00	FIX/IO	31393ARZ2	July 2015
OY(2)	1	47,857,600	PAC	4.00	FIX	31393ASA6	July 2015
WI(2)	1	70,232,400(1)	NLT	5.00	FIX/IO	31393ASB4	April 2018
WJ(2)	1	70,232,400	PAC	(3)	PO	31393ASC2	April 2018
JA	1	55,208,800	TAC/NSJ/AD	5.00	FIX	31393ASD0	April 2018
JD	1	5,000,000	TAC/NSJ/AD	8.00	FIX	31393ASE8	April 2018
JB	1	20,000,000	TAC/NSJ/AD	4.25	FIX	31393ASF5	April 2018
ZJ	1	24,640,000	SUP/NSJ	5.00	FIX/Z	31393ASG3	April 2018
ZK	1	14,000	SUP	5.00	FIX/Z	31393ASH1	April 2018
OA	2	74,000,000	PAC	4.00	FIX	31393ASJ7	April 2033
OB	2	225,524	PAC	4.00	FIX	31393ASK4	April 2033
F	2	19,143,214	SUP	(4)	FLT	31393ASL2	April 2033
S	2	16,750,313	SUP	(4)	INV	31393ASM0	April 2033
QY	3	22,033,416	PAC/AD	3.75	FIX	31393ASN8	April 2033
QZ	3	13,721	PAC	3.75	FIX/Z	31393ASP3	April 2033
CG	3	6,537,990	SUP	3.75	FIX	31393ASQ1	April 2033
XF(2)	4	124,308,843	PT	(4)	FLT	31393ASR9	April 2018
XS(2)	4	124,308,843(1)	NLT	(4)	INV/IO	31393ASS7	April 2018
IY	4	16,666,666(1)	NLT	6.00	FIX/IO	31393AST5	March 2018
OE	4	100,000,000	PAC/AD	3.50	FIX	31393ASU2	March 2018
OZ	4	745,853	PAC	4.50	FIX/Z	31393ASV0	April 2018
C	4	23,562,990	SUP	4.50	FLT	31393ASW8	April 2018
FG	5	69,385,428	SEQ	(4)	FLT	31393ASX6	April 2017
SG	5	69,385,428(1)	NLT	(4)	INV/IO	31393ASY4	April 2017
DQ	5	32,997,441	SEQ	8.00	FIX	31393ASZ1	July 2014
DT	5	76,994,031	SEQ	3.00	FIX	31393ATA5	July 2014
DU	5	22,357,083	SEQ	4.50	FIX	31393ATB3	December 2015
DW	5	21,464,017	SEQ	4.50	FIX	31393ATC1	April 2017
DJ	5	131,250,000	SEQ	4.00	FIX	31393ATD9	April 2017
DX(2)	5	45,552,000(1)	NLT	5.00	FIX/IO	31393ATE7	April 2018
DY(2)	5	45,552,000	SEQ	(3)	PO	31393ATF4	April 2018
TJ	6	33,788,600	PAC	4.00	FIX	31393ATG2	October 2016
TM	6	28,331,526	PAC	4.00	FIX	31393ATH0	January 2022
PC	6	38,131,000	PAC	4.50	FIX	31393ATJ6	May 2026
FP(2)	6	58,237,607	PAC	(4)	FLT	31393ATK3	June 2028
SP(2)	6	58,237,607(1)	NLT	(4)	INV/IO	31393ATL1	June 2028
PQ	6	28,565,667	PAC	5.00	FIX	31393ATM9	June 2028
LM(2)	6	64,475,900(1)	NLT	5.50	FIX/IO	31393ATN7	September 2031
LN(2)	6	64,475,900	PAC	(3)	PO	31393ATP2	September 2031
LI(2)	6	39,159,500(1)	NLT	5.50	FIX/IO	31393ATQ0	April 2033
LO(2)	6	39,159,500	PAC	(3)	PO	31393ATR8	April 2033
KI(2)	6	12,496,545(1)	NLT	5.50	FIX/IO	31393ATS6	April 2033
KC(2)	6	68,731,000	SCH/NSJ/AD	4.50	FIX	31393ATT4	April 2033
KZ	6	8,500	SCH/NSJ/AD	5.50	FIX/Z	31393ATU1	April 2033
ZA	6	30,175,000	CPT/SUP/NSJ	5.50	FIX/Z	31393ATV9	May 2032
WA	6	3,000,000	SUP	5.50	FIX	31393ATW7	June 2032
WD	6	1,666,666	SUP	6.00	FIX	31393ATX5	April 2033
WC	6	3,333,334	SUP	5.25	FIX	31393ATY3	April 2033
WB	6	12,821,000	SUP	5.50	FIX	31393ATZ0	April 2033
CD	6	14,574,700	SUP	5.50	FIX	31393AUA3	April 2033
EI(2)	7	15,000,000(1)	NLT	5.00	FIX/IO	31393AUB1	December 2029
EC(2)	7	75,000,000	SEQ	4.00	FIX	31393AUC9	December 2029
EK	7	25,000,000	SEQ	5.00	FIX	31393AUD7	April 2033
XI(2)	8	221,371,000(1)	NLT	5.50	FIX/IO	31393AUE5	April 2033
XO(2)	8	221,371,000	PAC	(3)	PO	31393AUF2	April 2033
CI(2)	8	9,455,272(1)	NLT	5.50	FIX/IO	31393AUG0	April 2033
CL(2)	8	52,004,000	SCH/NSJ/AD	4.50	FIX	31393AUH8	April 2033
CZ	8	10,000	SCH/NSJ/AD	5.50	FIX/Z	31393AUJ4	April 2033
ZT	8	19,800,000	CPT/SUP/NSJ	5.50	FIX/Z	31393AUK1	February 2032
FX	8	24,997,500	SUP	(4)	FLT	31393AUL9	April 2033
SX	8	6,817,500	SUP	(4)	INV	31393AUM7	April 2033
R		0	NPR	0	NPR	31393AUN5	April 2033
RL		0	NPR	0	NPR	31393AUP0	April 2033

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

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

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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”);
- if you are purchasing any Group 2 or Group 3 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated May 1, 2002 (the “SMBS Prospectus”);
- our Information Statement dated April 1, 2002 and its supplements (the “Information Statement”); and
- any Form 10-K’s, Quarterly Reports on Form 10-Q and Current Reports on Form 8-K that we file with the SEC.

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 corporate web site at www.fanniemae.com and our business to business web site at www.efanniemae.com.

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

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

In the first quarter of 2003, we will begin filing periodic reports with the SEC under the Exchange Act. These filings will include Form 10-K’s, Form 10-Q’s and Form 8-K’s. Our SEC filings will be available at the SEC’s website at www.sec.gov. You may also read and copy any document we file with the SEC by visiting the SEC’s Public Reference Room at 450 Fifth Street, NW, Washington, D.C. 20549. Please call the SEC at 1-800-SEC-0330 for further information about the operation of the Public Reference Room. We are providing the address of the SEC’s Internet site solely for the information of prospective investors. We do not intend the Internet address to be an active link.

Information contained in any Form 10-K and Form 10-Q that we file with the SEC is hereby incorporated by reference in this prospectus supplement. Information that we “furnish” to the SEC on Form 8-K is not incorporated by reference in this prospectus supplement.

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 SMBS
3	Group 3 SMBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS

Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS and the SMBS (as of March 1, 2003)

	<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	\$350,000,000	180	178	1	5.500%
Group 2 SMBS*	\$110,119,051	360	344	13	6.976%
Group 3 SMBS**	\$ 28,585,127	360	342	15	7.492%
Group 4 MBS	\$248,617,686	180	162	15	6.496%
Group 5 MBS	\$400,000,000	180	179	1	5.420%
Group 6 MBS	\$425,000,000	360	358	2	5.830%
Group 7 MBS	\$100,000,000	360	354	6	5.624%
Group 8 MBS	\$325,000,000	360	357	3	5.950%

* The Group 2 SMBS will represent ownership of (i) interest payments at a pass-through rate of 6.5% on an initial notional principal amount of \$67,765,570 and (ii) principal payments on an initial principal amount of \$110,119,051 of MBS. See "Description of the Certificates—The SMBS—*The Group 2 SMBS*" in this prospectus supplement.

** The Group 3 SMBS will represent ownership of (i) interest payments at a pass-through rate of 7.0% on an initial notional principal amount of \$15,313,461 and (ii) principal payments on an initial principal amount of \$28,585,127 of MBS. See "Description of the Certificates—The SMBS—*The Group 3 SMBS*" in this prospectus supplement.

The actual remaining terms to maturity, weighted average loan ages and interest rates of most of the mortgage loans will differ from the weighted averages shown above, perhaps significantly.

Class Factors

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

Settlement Date

We expect to issue the certificates on March 31, 2003.

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:

<u>Fed Book-Entry</u>	<u>Physical</u>
All Classes of certificates other than the R and RL Classes	R and RL Classes

Exchanging Certificates Through Combination and Recombination

If you own certain certificates, you will be able to exchange them for a proportionate interest in the related RCR certificates as shown on Schedule 1. We will issue the RCR certificates upon 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>
F	1.69000%	7.50000%	0.35%	LIBOR + 35 basis points
S	6.64000%	8.17143%	0.00%	$8.17143\% - (1.14285709 \times \text{LIBOR})$
XF	1.70000%	7.50000%	0.40%	LIBOR + 40 basis points
XS	5.80000%	7.10000%	0.00%	$7.1\% - \text{LIBOR}$
FG	1.65000%	8.00000%	0.35%	LIBOR + 35 basis points
SG	6.35000%	7.65000%	0.00%	$7.65\% - \text{LIBOR}$
FP	1.64000%	8.00000%	0.30%	LIBOR + 30 basis points
SP	6.36000%	7.70000%	0.00%	$7.7\% - \text{LIBOR}$
FX	2.84000%	7.00000%	1.55%	LIBOR + 155 basis points
SX	15.25333%	19.98333%	0.00%	$19.98333\% - (3.66666667 - \text{LIBOR})$

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

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

Notional Classes

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

<u>Class</u>	
OI	20% of the OY Class
WI	100% of the WJ Class
IA	20% of the OH Class
IY	16.666666667% of the OE Class
XS	100% of the XF Class
SG	100% of the FG Class
DX	100% of the DY Class
SP	100% of the FP Class
LM	100% of the LN Class
LI	100% of the LO Class
KI	18.18181818% of the KC Class
EI	20% of the EC Class
XI	100% of the XO Class
CI	18.18181818% of the CL Class

Components

The ZA and ZT Classes are made up of payment components. Each component will have the original principal balance, principal type and interest type set forth below.

	<u>Original Principal Balance</u>	<u>Principal Type</u>	<u>Interest Type</u>
ZA1	\$ 754,375	SUP/NSJ/AD	FIX/Z
ZA2	29,420,625	SUP/NSJ	FIX/Z
ZT1	495,000	SUP/NSJ/AD	FIX/Z
ZT2	19,305,000	SUP/NSJ	FIX/Z

Distributions of Principal

Group 1 Principal Distribution Amount

ZJ Accrual Amount

To Aggregate Group II to its Targeted Balance, and thereafter, to the ZJ Class.

Group 1 Cash Flow Distribution Amount

To Aggregate Group I to its Planned Balance.

ZK Accrual Amount and Remaining Group 1 Cash Flow Distribution Amount

1. If and only if the principal balance of the Group 1 MBS is less than the Group 1 MBS Specified Balance, to the ZJ Class to zero.

2. To Aggregate Group II to its Targeted Balance.

3. To the ZJ Class to zero.

4. To Aggregate Group II to zero.

5. To the ZK Class to zero.

6. To Aggregate Group I to zero.

For a description of Aggregate Group I and Aggregate Group II, see “Description of the Certificates—Distributions of Principal—*Group 1 Principal Distribution Amount*” in this prospectus supplement.

Group 2 Principal Distribution Amount

1. To Aggregate Group III to its Planned Balance.
2. To the F and S Classes, pro rata, to zero.
3. To Aggregate Group III to zero.

For a description of Aggregate Group III, see “Description of the Certificates—Distributions of Principal—*Group 2 Principal Distribution Amount*” in this prospectus supplement.

Group 3 Principal Distribution Amount

QZ Accrual Amount

To Aggregate Group IV to zero.

Group 3 Cash Flow Distribution Amount

1. To Aggregate Group IV to its Planned Balance.
2. To the CG Class to zero.
3. To Aggregate Group IV to zero.

For a description of Aggregate Group IV, see “Description of the Certificates—Distributions of Principal—*Group 3 Principal Distribution Amount*” in this prospectus supplement.

Group 4 Principal Distribution Amount

OZ Accrual Amount

To Aggregate Group V to zero.

Group 4 Cash Flow Distribution Amount

- (a) 50% of that amount to the XF Class to zero, and
- (b) 50% of that amount as follows:
 - first*, to Aggregate Group V to its Planned Balance;
 - second*, to the C Class to zero; and
 - third*, to Aggregate Group V to zero.

For a description of Aggregate Group V, see “Description of the Certificates—Distributions of Principal—*Group 4 Principal Distribution Amount*” in this prospectus supplement.

Group 5 Principal Distribution Amount

1. (a) 19.5756297116% of that amount to the FG Class to zero,
 - (b) 37.0294091094% of that amount to the DJ Class to zero, and
 - (c) 43.3949611790% of that amount as follows:
 - first*, to the DQ and DT Classes, pro rata, to zero; and
 - second*, to the DU and DW Classes, in that order, to zero.

2. To the DY Class to zero.

Group 6 Principal Distribution Amount

KZ Accrual Amount

- To Aggregate Group VII to zero.

ZA1 Accrual Amount

1. To Aggregate Group VII to its Scheduled Balance, and thereafter to the ZA1 Component.

ZA2 Accrual Amount

1. If and only if the principal balance of the Group 6 MBS is *less* than the Group 6 MBS First Specified Balance multiplied by the ZA Component Ratio *and* also *less* than the Group 6 MBS Second Specified Balance, to the ZA2 Component to zero.

2. To Aggregate Group VII to its Scheduled Balance.

3. To the ZA1 Component to zero.

4. Thereafter to the ZA2 Component.

Group 6 Cash Flow Distribution Amount

1. To Aggregate Group VI to its Planned Balance.

2. If and only if the principal balance of the Group 6 MBS is *less* than the Group 6 MBS First Specified Balance multiplied by the ZA Component Ratio *and* also *less* than the Group 6 MBS Second Specified Balance, to the ZA1 and ZA2 Components, in that order, to zero.

3. To Aggregate Group VII to its Scheduled Balance.

4. To the ZA1 and ZA2 Components, in that order, to zero.

5. (a) 41.1764705882% of the remaining amount to the CD Class to zero, and

- (b) 58.8235294118% of such remaining amount as follows:

first, to the WA Class, to zero; and

second, to the WD, WC and WB Classes, pro rata, to zero.

6. To Aggregate Group VII to zero.

7. To Aggregate Group VI to zero.

For a description of the ZA Component Ratio, Aggregate Group VI and Aggregate Group VII, see “Description of the Certificates—Distributions of Principal—*Group 6 Principal Distribution Amount*” in this prospectus supplement.

Group 7 Principal Distribution Amount

To the EC and EK Classes, in that order, to zero.

Group 8 Principal Distribution Amount

CZ Accrual Amount

To Aggregate Group VIII to zero.

ZT1 Accrual Amount

To Aggregate Group VIII to its Scheduled Balance, and thereafter to the ZT1 Component.

ZT2 Accrual Amount

1. If and only if the principal balance of the Group 8 MBS is *less* than the Group 8 MBS First Specified Balance multiplied by the ZT Component Ratio *and* also *less* than the Group 8 MBS Second Specified Balance, to the ZT2 Component, to zero.

2. To Aggregate Group VIII to its Scheduled Balance.

3. To the ZT1 Component to zero.

4. Thereafter to the ZT2 Component.

Group 8 Cash Flow Distribution Amount

1. To the XO Class to its Planned Balance.

2. If and only if the principal balance of the Group 8 MBS is *less* than the Group 8 MBS First Specified Balance multiplied by the ZT Component Ratio *and* also *less* than the Group 8 MBS Second Specified Balance, to the ZT1 and ZT2 Components, in that order, to zero.

3. To Aggregate Group VIII to its Scheduled Balance.

4. To the ZT1 and ZT2 Components, in that order, to zero.

5. To the FX and SX Classes, pro rata, to zero.

6. To Aggregate Group VIII to zero.

7. To the XO Class to zero.

For a description of the ZT Component Ratio and Aggregate Group VIII, see “Description of the Certificates—Distributions of Principal—*Group 8 Principal Distribution Amount*” in this prospectus supplement.

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

Weighted Average Lives (years) *

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>185%</u>	<u>270%</u>	<u>275%</u>	<u>276%</u>	<u>300%</u>	<u>500%</u>
OH and IA	4.8	3.0	3.0	3.0	3.0	3.0	3.0	2.6
OI, OY and OJ	9.0	6.0	6.0	6.0	6.0	6.0	6.0	4.3
WI, WJ and OK	11.4	9.6	9.6	9.6	9.6	9.6	9.6	7.1
JA, JD and JB	9.4	6.6	2.8	3.2	3.0	3.5	2.6	1.6
ZJ	14.3	13.1	11.4	2.1	2.0	0.5	0.5	0.4
ZK	15.0	14.8	14.8	14.8	14.8	14.8	5.9	2.5

		PSA Prepayment Assumption									
<u>Group 2 Classes</u>		<u>0%</u>	<u>180%</u>	<u>320%</u>	<u>350%</u>	<u>600%</u>					
OA		17.6	4.0	4.0	4.0	3.3					
OB		26.0	10.0	10.0	10.0	15.7					
F and S		28.1	14.9	6.2	5.1	1.0					
		PSA Prepayment Assumption									
<u>Group 3 Classes</u>		<u>0%</u>	<u>290%</u>	<u>485%</u>	<u>515%</u>	<u>1000%</u>					
QY		19.1	3.3	3.3	3.3	1.7					
QZ		27.5	14.7	14.7	14.7	9.4					
CG		28.8	11.0	2.3	1.5	0.4					
		PSA Prepayment Assumption									
<u>Group 4 Classes</u>		<u>0%</u>	<u>425%</u>	<u>660%</u>	<u>700%</u>	<u>1300%</u>					
XF, XS and A		9.1	3.0	2.1	2.0	1.0					
IY and OE		7.8	2.1	2.1	2.1	1.1					
OZ		13.2	9.2	9.2	9.2	4.3					
C		14.2	6.4	1.5	0.9	0.3					
		PSA Prepayment Assumption									
<u>Group 5 Classes</u>		<u>0%</u>	<u>100%</u>	<u>270%</u>	<u>350%</u>	<u>500%</u>					
FG, SG and DJ		8.2	5.8	3.9	3.4	2.7					
DQ and DT		6.4	4.0	2.7	2.3	1.9					
DU		12.0	9.1	6.0	5.1	4.0					
DW		13.3	11.3	7.9	6.8	5.3					
DX, DY and DN		14.5	13.7	11.5	10.3	8.3					
		PSA Prepayment Assumption									
<u>Group 6 Classes</u>		<u>0%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>158%</u>	<u>220%</u>	<u>250%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
TJ		6.5	2.4	2.4	2.2	2.2	2.2	2.2	2.2	2.2	2.1
TM		13.2	4.6	4.6	4.0	4.0	4.0	4.0	3.8	3.8	3.0
PC		17.5	7.1	7.0	6.0	6.0	6.0	6.0	4.9	4.9	3.7
FP, SP and LP		12.7	5.0	4.9	4.3	4.3	4.3	4.3	3.7	3.7	3.0
PQ		20.3	9.4	9.4	8.0	8.0	8.0	8.0	6.1	6.1	4.5
LM, LN, PE and PK		22.9	12.5	12.4	11.0	11.0	11.0	11.0	8.2	8.2	6.0
LI, LO and PG		25.2	18.3	18.3	18.2	18.2	18.2	18.2	14.0	14.0	10.1
KI, KC and KD		11.9	9.4	9.4	7.9	3.0	3.5	3.3	2.4	2.4	1.8
KZ		21.0	16.8	16.7	14.2	8.7	8.7	8.7	3.7	3.7	2.5
ZA		27.5	21.2	21.1	18.8	13.2	1.1	0.9	0.7	0.7	0.5
WA		29.1	25.8	25.7	23.9	17.6	3.8	2.7	1.7	1.7	1.2
WD, WC and WB		29.6	28.0	27.9	27.0	23.1	12.4	4.3	2.2	2.2	1.6
CD		29.5	27.6	27.6	26.5	22.3	11.1	4.1	2.2	2.1	1.5
		PSA Prepayment Assumption									
<u>Group 7 Classes</u>		<u>0%</u>	<u>100%</u>	<u>238%</u>	<u>350%</u>	<u>500%</u>					
EI, EC and EH		17.5	7.2	3.9	2.9	2.2					
EK		28.4	21.9	13.8	10.0	7.2					
		PSA Prepayment Assumption									
<u>Group 8 Classes</u>		<u>0%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>156%</u>	<u>220%</u>	<u>250%</u>	<u>425%</u>	<u>426%</u>	<u>500%</u>
XI, XO and XC		17.3	8.8	8.7	7.9	7.9	7.9	7.9	5.4	5.4	4.7
CI, CL and CM		13.0	9.9	9.8	8.1	3.0	3.3	3.2	1.9	1.9	1.7
CZ		22.8	17.2	17.2	14.5	8.7	8.7	8.7	2.8	2.8	2.4
ZT		27.4	21.0	20.9	18.5	12.5	0.8	0.7	0.5	0.5	0.4
FX and SX		29.4	27.2	27.2	26.0	21.6	10.0	3.8	1.6	1.6	1.4

* 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 of the Non-Sticky Jump classes are especially sensitive to prepayments under certain scenarios. The weighted average lives of the Non-Sticky Jump classes are especially sensitive to the rate of principal payments, including prepayments, of the related mortgage loans. This sensitivity to prepayments is not necessarily proportional to the changes in prepayment rates. In some scenarios, small changes in prepayment rates of the related mortgage loans may have a dramatic effect on

the weighted average lives of the Non-Sticky Jump classes. For an illustration of this sensitivity, see the related decrement tables for these classes in this prospectus supplement.

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 and the SMBS have certain characteristics. However, the actual mortgage loans probably will have different characteristics from those we assumed. As a result, your yields could be lower than you expect, even if the mortgage loans prepay at the indicated constant prepayment rates. In addition, slight differences between the assumed mortgage loan characteristics and the actual mortgage loans could affect the weighted average lives of the classes of certificates.

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

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

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

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

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

Uncertain market for the certificates could make them difficult to sell and cause their values to fluctuate. We cannot be sure that a market for resale of the certificates will develop. Further, if a market develops, it may not continue or be

sufficiently liquid to allow you to sell your certificates. Even if you are able to sell your certificates, the sale price may not be comparable to similar investments that have a developed market. Moreover, you may not be able to sell small or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you understand and can tolerate the risk that the value of your certificates will vary over time and that your certificates may not be easily sold.

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of March 1, 2003 (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

- six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS” and “Group 8 MBS” and, together, the “Trust MBS”), and
- two groups of Fannie Mae Stripped Mortgage-Backed Securities (the “Group 2 SMBS” and “Group 3 SMBS” and, together, the “SMBS”).

The SMBS represent beneficial ownership interests in certain interest and principal distributions on 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 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 “The SMBS Certificates—Fannie Mae Obligations” in the SMBS Prospectus.

Characteristics of Certificates. We will issue the Certificates (except the R and RL Classes) in book-entry form on the book-entry system of the U.S. Federal Reserve Banks (the “Fed Book-Entry Certificates”). 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. U.S. Bank National Association (“US Bank”) in Boston, Massachusetts 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. US Bank will be the initial Paying Agent.

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

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

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

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

No Optional Termination. We have no option to effect an early termination of the Lower Tier REMIC or the Trust. Further, we will not repurchase the Mortgage Loans underlying any MBS in a “clean-up call.” See “Description of the Certificates—Termination” in the MBS Prospectus.

Voting the SMBS. Holders of the SMBS may be asked to vote on issues arising under the related trust indenture. If so, the Trustee will vote the related SMBS as instructed by Holders of Certificates of the Classes backed by the related SMBS. 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 OI, OY, WI, WJ, XF, XS, DX, DY, FP, SP, LM, LN, LI, LO, KI, KC, EI, EC, XI, XO, CI and CL 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 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, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 15 years in the case of the Group 1, Group 4 and Group 5 MBS and up to 30 years in the case of the Group 6, Group 7 and Group 8 MBS. 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	\$350,000,000
MBS Pass-Through Rate	5.00%
Range of WACs (annual percentages)	5.25% to 7.50%
Range of WAMs	121 months to 180 months
Approximate Weighted Average WAM	178 months
Approximate Weighted Average WALA (weighted average loan age)	1 month

Group 4 MBS

Aggregate Unpaid Principal Balance	\$248,617,686
MBS Pass-Through Rate	6.00%
Range of WACs (annual percentages)	6.25% to 8.50%
Range of WAMs	121 months to 180 months
Approximate Weighted Average WAM	162 months
Approximate Weighted Average WALA	15 months

Group 5 MBS

Aggregate Unpaid Principal Balance	\$400,000,000
MBS Pass-Through Rate	5.00%
Range of WACs (per annum percentages)	5.25% to 7.50%
Range of WAMs	121 months to 180 months
Approximate Weighted Average WAM	179 months
Approximate Weighted Average WALA	1 month

Group 6 MBS

Aggregate Unpaid Principal Balance	\$425,000,000
MBS Pass-Through Rate	5.50%
Range of WACs (annual percentages)	5.75% to 8.00%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM	358 months
Approximate Weighted Average WALA	2 months

Group 7 MBS

Aggregate Unpaid Principal Balance	\$100,000,000
MBS Pass-Through Rate	5.00%
Range of WACs (annual percentages)	5.25% to 7.50%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM	354 months
Approximate Weighted Average WALA	6 months

Group 8 MBS

Aggregate Unpaid Principal Balance	\$325,000,000
MBS Pass-Through Rate	5.50%
Range of WACs (annual percentages)	5.75% to 8.00%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM	357 months
Approximate Weighted Average WALA	3 months

The SMBS*General*

The general characteristics of the SMBS are described in the SMBS Prospectus. The SMBS provide that certain principal and interest payments on the related MBS are passed through monthly. The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deed of trust on single-family residential properties, as described under “Mortgage Loan Pools” and “Yield Considerations, Maturity and Prepayment Assumptions” in the MBS Prospectus.

The Group 2 SMBS

The Group 2 SMBS represent ownership of

- interest payments at a pass-through rate of 6.5% on an initial notional principal amount of \$67,765,570, and
- principal payments on an initial principal amount of \$110,119,051 of MBS.

We expect the characteristics of the Mortgage Loans underlying the Group 2 SMBS as of the Issue Date to be as follows:

Range of WACs (annual percentages)	6.75% to 9.00%
Approximate Weighted Average WAM	344 months
Approximate Weighted Average WALA	13 months

The Group 3 SMBS

The Group 3 SMBS represent ownership of

- interest payments at a pass-through rate of 7.0% on an initial notional principal amount of \$15,313,461, and
- principal payments on an initial principal amount of \$28,585,127 of MBS.

We expect the characteristics of the Mortgage Loans underlying the Group 3 SMBS as of the Issue Date to be as follows:

Range of WACs (annual percentages)	7.25% to 9.50%
Approximate Weighted Average WAM	342 months
Approximate Weighted Average WALA	15 months

Final Data Statement

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the Trust MBS and the SMBS 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 and the SMBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. In addition, the Final Data Statement is available on our corporate web site at www.fanniemae.com and our business to business web site at www.efanniemae.com.

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>
Group 1 Classes	
Fixed Rate	OH, IA, OI, OY, WI, JA, JD, JB, ZJ and ZK
Accrual	ZJ and ZK
Interest Only	IA, OI and WI
Principal Only	WJ
RCR**	OJ and OK
Group 2 Classes	
Fixed Rate	OA and OB
Floating Rate	F
Inverse Floating Rate	S
Group 3 Classes	
Fixed Rate	QY, QZ and CG
Accrual	QZ
Group 4 Classes	
Fixed Rate	IY, OE, OZ and C
Floating Rate	XF
Inverse Floating Rate	XS
Interest Only	XS and IY
Accrual	OZ
RCR**	A

<u>Interest Type*</u>	<u>Classes</u>
Group 5 Classes	
Fixed Rate	DQ, DT, DU, DW, DJ and DX
Floating Rate	FG
Inverse Floating Rate	SG
Interest Only	SG and DX
Principal Only	DY
RCR**	DN
Group 6 Classes	
Fixed Rate	TJ, TM, PC, PQ, LM, LI, KI, KC, KZ, ZA, WA, WD, WC, WB and CD
Floating Rate	FP
Inverse Floating Rate	SP
Interest Only	SP, LM, LI and KI
Principal Only	LN and LO
Accrual	KZ and ZA
RCR**	LP, PE, PK, PG and KD
Group 7 Classes	
Fixed Rate	EI, EC and EK
Interest Only	EI
RCR**	EH
Group 8 Classes	
Fixed Rate	XI, CI, CL, CZ and ZT
Floating Rate	FX
Inverse Floating Rate	SX
Interest Only	XI and CI
Principal Only	XO
Accrual	CZ and ZT
RCR**	XC and CM
No Payment Residual	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 and Components*” 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 (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All 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 Principal Only Classes as Delay Classes for the sole purpose of facilitating trading.

Accrual Classes and Components. The ZJ, ZK, QZ, OZ, KZ, ZA, CZ and ZT Classes are Accrual Classes and the ZA1, ZA2, ZT1 and ZT2 Components are Accrual Components. Interest will accrue on the Accrual Classes (and in the case of the ZA and ZT Classes, on the related Components) at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes (or Components). Instead, interest accrued on the Accrual Classes (and Components) will be added as principal to their respective principal balances on each Distribution Date. We will pay principal on the Accrual Classes (and Components) as described under “—Distributions of Principal” below.

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

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

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

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

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

Calculation of LIBOR

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

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 1.34% in the case of the F, S, FP and SP Classes; 1.30% in the case of the XF, XS, FG and SG Classes; and 1.29% in the case of the FX and SX Classes.

Distributions of Principal

Categories of Classes and Components

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

<u>Principal Type*</u>	<u>Classes and Components</u>
Group 1 Classes	
PAC	OH, OY and WJ
TAC	JA, JD and JB
Support	ZJ and ZK
Notional	IA, OI and WI
Accretion Directed	JA, JD and JB
Non-Sticky Jump	JA, JD, JB and ZJ
RCR**	OJ and OK
Group 2 Classes	
PAC	OA and OB
Support	F and S
Group 3 Classes	
PAC	QY and QZ
Support	CG
Accretion Directed	QY
Group 4 Classes	
PAC	OE and OZ
Pass-Through	XF
Support	C
Notional	XS and IY
Accretion Directed	OE
RCR**	A
Group 5 Classes	
Sequential Pay	FG, DQ, DT, DU, DW, DJ and DY
Notional	SG and DX
RCR**	DN
Group 6 Classes and Components	
PAC	TJ, TM, PC, FP, PQ, LN and LO
Scheduled	KC and KZ
Support	WA, WD, WC, WB, CD, ZA1 and ZA2
Notional	SP, LM, LI and KI
Accretion Directed	KC, KZ and ZA1
Non-Sticky Jump	KC, KZ, ZA1 and ZA2
Component	ZA
RCR**	LP, PE, PK, PG and KD
Group 7 Classes	
Sequential Pay	EC and EK
Notional	EI
RCR**	EH

<u>Principal Type*</u>	<u>Classes and Components</u>
Group 8 Classes and Components	
PAC	XO
Scheduled	CL and CZ
Support	FX, SX, ZT1 and ZT2
Notional	XI and CI
Accretion Directed	CL, CZ and ZT1
Non-Sticky Jump	CL, CZ, ZT1 and ZT2
Component	ZT
RCR**	XC and CM
No Payment Residual	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.

Components. For purposes of calculating the payments they receive, the ZA and ZT Classes consist of the components having the designations and original principal balances specified in this prospectus supplement under “Reference Sheet—Components.” The payment characteristics of the ZA and ZT Classes will reflect a combination of the payment characteristics of the related components. Components are not separately transferable from the related Class of Certificates.

Principal Distribution Amount

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZJ and ZK Classes (the “ZJ Accrual Amount” and “ZK Accrual Amount,” respectively, and together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 SMBS (the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 SMBS (the “Group 3 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balance of the QZ Class (the “QZ Accrual Amount” and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balance of the OZ Class (the “OZ Accrual Amount” and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”),
- the principal then paid on the Group 5 MBS (the “Group 5 Principal Distribution Amount”),
- the principal then paid on the Group 6 MBS (the “Group 6 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the KZ Class and the ZA1 and ZA2 Components (the “KZ Accrual Amount,” “ZA1 Accrual Amount” and “ZA2 Accrual Amount,” respectively, and, together with the Group 6 Cash Flow Distribution Amount, the “Group 6 Principal Distribution Amount”),
- the principal then paid on the Group 7 MBS (the “Group 7 Principal Distribution Amount”), and
- the principal then paid on the Group 8 MBS (the “Group 8 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the CZ Class and the ZT1 and ZT2 Components (the “CZ Accrual Amount,” “ZT1 Accrual Amount” and “ZT2 Accrual

Amount,” respectively, and, together with the Group 8 Cash Flow Distribution Amount, the “Group 8 Principal Distribution Amount”).

Group 1 Principal Distribution Amount

ZJ Accrual Amount

On each Distribution Date, we will pay the ZJ Accrual Amount as principal of Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the ZJ Accrual Amount as principal of the ZJ Class. } Accretion
Directed
Group
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 Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Planned Balance for that Distribution Date. } PAC
Group

ZK Accrual Amount and Remaining Group 1 Cash Flow Distribution Amount

On each Distribution Date, we will pay the ZK Accrual Amount, together with the Group 1 Cash Flow Distribution Amount remaining after all payments described above, in the following priority:

(i) if and only if the principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is less than the Group 1 MBS Specified Balance for that Distribution Date, to the ZJ Class, until its principal balance is reduced to zero; } Support /
Non-Sticky
Jump
Class

(ii) to Aggregate Group II, until the Aggregate II Balance is reduced to its Targeted Balance for that Distribution Date; } TAC/
Non-Sticky
Jump
Group

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

(iv) to Aggregate Group II, without regard to its Targeted Balance and until the Aggregate II Balance is reduced to zero; } TAC
Group

(v) to the ZK Class, until its principal balance is reduced to zero; and } Support
Class

(vi) to Aggregate Group I, without regard to its Planned Balance and until the Aggregate I Balance is reduced to zero. } PAC
Group

“Aggregate Group I” consists of the OH, OY and WJ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I, sequentially, to the OH, OY and WJ Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate I Balance” for any Distribution Date is equal to \$245,137,200 *minus* the sum of all amounts previously applied to it as specified above.

“Aggregate Group II” consists of the JA, JD and JB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II, concurrently, to the JA, JD and JB Classes, pro rata (or 68.8313501760%, 6.2337299648% and 24.9349198592%, respectively), until their principal balances are reduced to zero.

The “Aggregate II Balance” for any Distribution Date is equal to \$80,208,800 *minus* the sum of all amounts previously applied to it as specified above.

Group 2 Principal Distribution Amount

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

- (i) to Aggregate Group III (described below), until the Aggregate III Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group
- (ii) concurrently, to the F and S Classes, pro rata (or 53.3333322189% and 46.6666677811%, respectively), until their principal balances reduced to zero; and } Support Classes
- (iii) to Aggregate Group III, without regard to its Planned Balance and until the Aggregate III Balance is reduced to zero. } PAC Group

“Aggregate Group III” consists of the OA and OB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III, sequentially, to the OA and OB Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate III Balance” for any Distribution Date is equal to \$74,225,524 *minus* the sum of all amounts previously applied to it as specified above.

Group 3 Principal Distribution Amount

QZ Accrual Amount

On each Distribution Date, we will pay the QZ Accrual Amount as principal of Aggregate Group IV (described below), until the Aggregate IV Balance (described below) is reduced to zero. } Accretion Directed Group

Group 3 Cash Flow Distribution Amount

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

- (i) to Aggregate Group IV, until the Aggregate IV Balance is reduced to its Planned Balance for that Distribution Date; } PAC Group
- (ii) to the CG Class, until its principal balance is reduced to zero; and } Support Class
- (iii) to Aggregate Group IV, without regard to its Planned Balance and until the Aggregate IV Balance is reduced to zero. } PAC Group

“Aggregate Group IV” consists of the QY and QZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV, sequentially, to the QY and QZ Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate IV Balance” for any Distribution Date is equal to \$22,047,137 *minus* the sum of all amounts previously applied to it as specified above.

OZ Accrual Amount

Accretion
Directed
Group

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

- Pass-Through Class

- PAC Group

Support
Class

PAC Group

The “Aggregate V Balance” for any Distribution Date is equal to \$100,745,853 *minus* the sum of all amounts previously applied to it as specified above.

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

- ### Sequential Pay Classes

Group 6 Principal Distribution Amount

KZ Accrual Amount

On each Distribution Date, we will pay the KZ Accrual Amount as principal of Aggregate Group VII (described below), until the Aggregate VII Balance (described below) is reduced to zero. }
 } Accretion
 } Directed
 } Group

ZA1 Accrual Amount

On each Distribution Date, we will pay the ZA1 Accrual Amount as principal of Aggregate Group VII, until the Aggregate VII Balance is reduced to its Scheduled Balance for that Distribution Date. Thereafter, we will pay the ZA1 Accrual Amount as principal of the ZA1 Component. }
 } Accretion
 } Directed
 } Group and
 } Accrual
 } Component

ZA2 Accrual Amount

On each Distribution Date, we will pay the ZA2 Accrual Amount as principal of the Group 6 Classes and Components specified below in the following priority:

- (i) if and only if the principal balance of the Group 6 MBS (after giving effect to the distributions thereon on that Distribution Date) is *less* than the product of the Group 6 MBS First Specified Balance for that date multiplied by the ZA Component Ratio (described below) *and* also *less* than the Group 6 MBS Second Specified Balance for that date, to the ZA2 Component, until its principal balance is reduced to zero; }
 } Accretion
 } Directed/
 } Non-Sticky
 } Jump
 } Group and
 } Component
 } and Accrual
 } Component
- (ii) to Aggregate Group VII, until the Aggregate VII Balance is reduced to its Scheduled Balance for that Distribution Date;
- (iii) to the ZA1 Component, until its principal balance is reduced to zero; and
- (iv) thereafter to the ZA2 Component. }

Group 6 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 6 Cash Flow Distribution Amount as principal of the Group 6 Classes and Components in the following priority:

- (i) to Aggregate Group VI (described below), until the Aggregate VI Balance (described below) is reduced to its Planned Balance for that Distribution Date; }
 } PAC
 } Group
- (ii) if and only if the principal balance of the Group 6 MBS (after giving effect to the distributions made on that date) is *less* than the product of the Group 6 MBS First Specified Balance for that date multiplied by the ZA Component Ratio *and* also *less* than the Group 6 MBS Second Specified Balance for that date, sequentially, to the ZA1 and ZA2 Components, in that order, until their principal balances are reduced to zero; }
 } Support/
 } Non-Sticky
 } Jump
 } Components
- (iii) to Aggregate Group VII, until the Aggregate VII Balance is reduced to its Scheduled Balance for that Distribution Date; }
 } Scheduled/
 } Non-Sticky
 } Jump
 } Group

- | | |
|---|----------------------|
| (iv) sequentially, to the ZA1 and ZA2 Components, in that order, until their principal balances are reduced to zero; | } Support Components |
| | |
| (v) (a) 41.1764705882% of the remaining amount to the CD Class, until its principal balance is reduced to zero, and | } Support Classes |
| (b) 58.8235294118% of such remaining amount as follows: | |
| <i>first</i> , to the WA Class, until its principal balance is reduced to zero; and | |
| <i>second</i> , concurrently, to the WD, WC and WB Classes, pro rata (or 9.3522585713%, 18.7045283654% and 71.9432130633%, respectively), until their principal balances are reduced to zero; | |
| (vi) to Aggregate Group VII, without regard to its Scheduled Balance and until the Aggregate VII Balance is reduced to zero; and | } Scheduled Group |
| (vii) to Aggregate Group VI, without regard to its Planned Balance and until the Aggregate VI Balance is reduced to zero. | } PAC Group |

The “ZA Component Ratio” means

- for any Distribution Date on which the principal balance of the ZA1 Component (before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date after the Distribution Date on which the principal balance of the ZA1 Component is reduced to zero and on which the principal balance of the ZA2 Component (before giving effect to any payments made on that date) is greater than zero, a fraction the numerator of which is the principal balance of the ZA2 Component on the Issue Date and the denominator of which is the principal balance of the ZA2 Component on the current Distribution Date (before giving effect to any payments made on that date); and
- on each Distribution Date thereafter, 1.0.

“Aggregate Group VI” consists of the FP, TJ, TM, PC, PQ, LN and LO Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VI as follows:

first, concurrently, to the FP and TJ Classes, in the proportions of 37.4999988439% and 62.5000011561%, respectively, until the principal balance of the TJ Class is reduced to zero;

second, concurrently, to the FP and TM Classes, in the proportions of 37.4999991727% and 62.5000008273%, respectively, until the principal balance of the TM Class is reduced to zero;

third, concurrently, to the FP and PC Classes, in the proportions of 28.5714285714% and 71.4285714286%, respectively, until the principal balance of the PC Class is reduced to zero;

fourth, concurrently, to the FP and PQ Classes, in the proportions of 16.6666656942% and 83.3333343058%, respectively, until their principal balances are reduced to zero; and

fifth, sequentially, to the LN and LO Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate VI Balance” for any Distribution Date is equal to \$290,689,800 *minus* the sum of all amounts previously applied to it as specified above.

“Aggregate Group VII” consists of the KC and KZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VII, sequentially, to the KC and KZ Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate VII Balance” for any Distribution Date is equal to \$68,739,500 *minus* the sum of all amounts previously applied to it as specified above.

Group 7 Principal Distribution Amount

On each Distribution Date, we will pay the Group 7 Principal Distribution Amount, sequentially, as principal of the EC and EK Classes, in that order, until their principal balances are reduced to zero. } Sequential Pay Classes

Group 8 Principal Distribution Amount

CZ Accrual Amount

On each Distribution Date, we will pay the CZ Accrual Amount as principal of Aggregate Group VIII (described below), until the Aggregate VIII Balance (described below) is reduced to zero. } Accretion Directed Group

ZT1 Accrual Amount

On each Distribution Date, we will pay the ZT1 Accrual Amount as principal of Aggregate Group VIII, until the Aggregate VIII Balance is reduced to its Scheduled Balance for that Distribution Date. Thereafter, we will pay the ZT1 Accrual Amount as principal of the ZT1 Component. } Accretion Directed Group and Accrual Component

ZT2 Accrual Amount

On each Distribution Date, we will pay the ZT2 Accrual Amount as principal of the Group 8 Classes and Components specified below in the following priority:

- (i) if and only if the principal balance of the Group 8 MBS (after giving effect to the distributions thereon on that Distribution Date) is *less* than the product of the Group 8 MBS First Specified Balance for that date multiplied by the ZT Component Ratio (described below) *and* also *less* than the Group 8 MBS Second Specified Balance for that date, to the ZT2 Component, until its principal balance is reduced to zero;
 - (ii) to Aggregate Group VIII, until the Aggregate VIII Balance is reduced to its Scheduled Balance for that Distribution Date;
 - (iii) to the ZT1 Component, until its principal balance is reduced to zero; and
 - (iv) thereafter to the ZT2 Component.
- } Accretion Directed / Non-Sticky Jump Group and Component and Accrual Component

Group 8 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 8 Cash Flow Distribution Amount as principal of the Group 8 Classes and Components in the following priority:

- (i) to the XO Class, until its principal balance is reduced to its Planned Balance for that Distribution Date; } PAC Class
- (ii) if and only if the principal balance of the Group 8 MBS (after giving effect to the distributions made on that date) is *less* than the product of the Group 8 MBS First Specified Balance for that date multiplied by the ZT Component Ratio *and* also *less* than the Group 8 MBS Second Specified Balance for that date, sequentially, to the ZT1 and ZT2 Components, in that order, until their principal balances are reduced to zero; } Support / Non-Sticky Jump Components

- | | |
|--|---|
| (iii) to Aggregate Group VIII, until the Aggregate VIII Balance is reduced to its Scheduled Balance for that Distribution Date; | } Scheduled/
Non-Sticky
Jump
Group |
| | |
| (iv) sequentially, to the ZT1 and ZT2 Components, in that order, until their principal balances are reduced to zero; | } Support
Components |
| | |
| (v) concurrently, to the FX and SX Classes, pro rata (or 78.5714285714% and 21.4285714286%, respectively), until their principal balances are reduced to zero; | } Support
Classes |
| | |
| (vii) to Aggregate Group VIII, without regard to its Scheduled Balance and until the Aggregate VIII Balance is reduced to zero; and | } Scheduled
Group |
| | |
| (viii) to the XO Class, without regard to its Planned Balance and until its principal balance is reduced to zero. | } PAC
Class |
| | |

The “ZT Component Ratio” means

- for any Distribution Date on which the principal balance of the ZT1 Component (before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date after the Distribution Date on which the principal balance of the ZT1 Component is reduced to zero and on which the principal balance of the ZT2 Component (before giving effect to any payments made on that date) is greater than zero, a fraction the numerator of which is the principal balance of the ZT2 Component on the Issue Date and the denominator of which is the principal balance of the ZT2 Component on the current Distribution Date (before giving effect to any payments made on that date); and

on each Distribution Date thereafter, 1.0.

“Aggregate Group VIII” consists of the CL and CZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VIII, sequentially, to the CL and CZ Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate VIII Balance” for any Distribution Date is equal to \$52,014,000 *minus* the sum of all amounts previously applied to it as specified above.

Structuring Assumptions

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

- the Mortgage Loans underlying the Trust MBS and the SMBS 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 and the SMBS” 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 March 31, 2003; 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 in this prospectus supplement with respect to all Classes and Principal Balances Schedules is The Bond Market Association’s standard prepayment model (“PSA”). To assume a specified rate of PSA is to assume a specified rate of prepayment each

month of the then-outstanding principal balance of a pool of new mortgage loans computed as described under “Description of Certificates—Prepayment Models” in the REMIC Prospectus.

It is highly unlikely that prepayments will occur at any *constant* PSA rate or at any other *constant* rate.

Structuring Ranges and Rates. The Principal Balance Schedules are found beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules have been prepared on the basis of the Pricing Assumptions and the assumption that the related Mortgage Loans will prepay at a constant PSA rate within the applicable Structuring Ranges or at the applicable rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Groups (1) and Class</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	Aggregate Group I	Between 100% and 300% PSA
Specified Balances	Group 1 MBS	275% PSA
Targeted Balances	Aggregate Group II	185% PSA
Planned Balances	Aggregate Group III	Between 180% and 350% PSA
Planned Balances	Aggregate Group IV	Between 290% and 515% PSA
Planned Balances	Aggregate Group V	Between 425% and 700% PSA
Planned Balances	Aggregate Group VI and XO	Between 100% and 250% PSA
Scheduled Balances	Aggregate Group VII	(2)
First Specified Balances	Group 6 MBS	(3)
Second Specified Balances	Group 6 MBS	75% PSA
Scheduled Balances	Aggregate Group VIII	(4)
First Specified Balances	Group 8 MBS	425% PSA
Second Specified Balances	Group 8 MBS	75% PSA

- (1) The Structuring Ranges and Rate for the Aggregate Groups are associated with the related Aggregate Balances but not with the individual balances of the related Classes.
- (2) The Scheduled Balances for Aggregate Group VII have been structured at a range of between 158% and 250% PSA, but will have an Initial Effective Range (described below) of between 150% and 182% PSA.
- (3) The First Specified Balances for the Group 6 MBS have been structured at a rate of 350% PSA, but do not hold at any constant PSA rate.
- (4) The Scheduled Balances for Aggregate Group VIII have been structured at a range of between 156% and 250% PSA, but will have an Initial Effective Range (described below) of between 149% and 175% PSA.

We cannot assure you that the balance of any Group or Class listed above will conform on any Distribution Date to the specified balance in the Principal Balance Schedules. As a result, we cannot assure you that payments of principal of any Group or Class listed above will begin or end on the Distribution Dates specified in the Principal Balance Schedules. We will distribute any excess of principal payments over the amount needed to reduce a Group or Class to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Group or Class to its scheduled balance will not be improved by the averaging of high and low principal payments from month to month. In addition, even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges, principal distributions may be insufficient to reduce the applicable Groups and Class 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 Groups and Class 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 Group or Class is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Group or Class to its scheduled

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

<u>Groups or Class</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 300%
Aggregate Group III	Between 180% and 350%
Aggregate Group IV	Between 290% and 515%
Aggregate Group V	Between 425% and 700%
Aggregate Group VI	Between 100% and 250%
Aggregate Group VII	Between 150% and 182%
XO	Between 100% and 250%
Aggregate Group VIII	Between 149% and 175%

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 Groups and Class 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 this range. In addition, even if prepayments occur at rates falling within the actual Effective Ranges, principal distributions may be insufficient to reduce the applicable Groups and Class 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 Class and Groups will be supported in part by the related TAC Group and Support Classes. When the related TAC Group and Support Classes are retired, the PAC and Scheduled Class and Groups, 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 yield to maturity on the Fixed Rate Interest Only Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rates shown in the table below:

<u>Class</u>	<u>% PSA</u>
IA	603% PSA
OI	538% PSA
WI	637% PSA
IY	844% PSA
DX	720% PSA
LM	547% PSA
LI	767% PSA
KI	469% PSA
EI	295% PSA
XI	724% PSA
CI	436% PSA

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 table 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>
IA	11.5%
OI	20.0%
WI	29.0%
IY	10.5%
DX	30.5%
LM	30.0%
LI	35.5%
KI	10.0%
EI	16.0%
XI	18.5%
CI	10.0%

* 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 IA Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>185%</u>	<u>270%</u>	<u>275%</u>	<u>276%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	22.4%	15.3%	15.3%	15.3%	15.3%	15.3%	15.3%	6.1%

Sensitivity of the OI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>185%</u>	<u>270%</u>	<u>275%</u>	<u>276%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	17.8%	14.0%	14.0%	14.0%	14.0%	14.0%	14.0%	2.3%

Sensitivity of the WI Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>185%</u>	<u>270%</u>	<u>275%</u>	<u>276%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	11.9%	11.1%	11.1%	11.1%	11.1%	11.1%	11.1%	5.1%

Sensitivity of the IY Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>425%</u>	<u>660%</u>	<u>700%</u>	<u>1300%</u>
Pre-Tax Yields to Maturity . .	47.7%	10.3%	10.3%	10.3%	(45.3%)

Sensitivity of the DX Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>270%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	14.3%	14.1%	12.3%	10.9%	7.2%

Sensitivity of the LM Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>158%</u>	<u>220%</u>	<u>250%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	17.1%	15.9%	15.8%	14.6%	14.6%	14.6%	14.6%	10.5%	10.4%	2.7%

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>158%</u>	<u>220%</u>	<u>250%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	14.8%	14.4%	14.4%	14.4%	14.4%	14.4%	14.4%	12.7%	12.7%	9.1%

Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>158%</u>	<u>220%</u>	<u>250%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	48.5%	47.0%	47.0%	45.5%	25.8%	34.7%	33.2%	17.8%	17.7%	(4.3%)

Sensitivity of the EI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>238%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	25.9%	21.4%	6.7%	(6.5%)	(24.2%)

Sensitivity of the XI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>156%</u>	<u>220%</u>	<u>250%</u>	<u>425%</u>	<u>426%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	25.0%	23.1%	23.0%	21.2%	21.2%	21.2%	21.2%	14.9%	14.9%	11.4%

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>156%</u>	<u>220%</u>	<u>250%</u>	<u>425%</u>	<u>426%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	48.7%	47.1%	47.0%	45.3%	24.2%	32.5%	30.6%	1.4%	1.7%	(9.5%)

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 XS, SG and SP Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

<u>Class</u>	<u>Price*</u>
S	99.0%
XS	10.0%
SG	12.5%
SP	13.0%
SX	93.0%

* 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 S Class to Prepayments and LIBOR
(Pre-Tax Yields to Maturity)**

LIBOR	PSA Prepayment Assumption				
	50%	180%	320%	350%	600%
0.34%	8.0%	8.0%	8.1%	8.2%	8.9%
1.34%	6.8%	6.8%	7.0%	7.0%	7.8%
3.34%	4.5%	4.5%	4.6%	4.7%	5.6%
5.34%	2.1%	2.2%	2.3%	2.4%	3.4%
7.15%	0.1%	0.1%	0.2%	0.3%	1.4%

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

LIBOR	PSA Prepayment Assumption				
	50%	425%	660%	700%	1300%
0.30%	66.9%	40.6%	22.4%	19.2%	(38.3)%
1.30%	54.7%	29.0%	11.1%	7.9%	(48.8)%
3.30%	30.6%	6.0%	(11.1)%	(14.2)%	(69.6)%
5.30%	5.4%	(17.8)%	(34.0)%	(36.9)%	(90.8)%
7.10%	*	*	*	*	*

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

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

LIBOR	PSA Prepayment Assumption				
	50%	100%	270%	350%	500%
0.30%	55.8%	53.3%	44.3%	39.9%	31.3%
1.30%	46.0%	43.4%	34.0%	29.3%	20.3%
3.30%	26.6%	23.7%	13.1%	7.7%	(2.6)%
5.30%	6.0%	2.7%	(10.0)%	(16.5)%	(28.8)%
7.65%	*	*	*	*	*

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

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

LIBOR	PSA Prepayment Assumption									
	50%	75%	76%	100%	158%	220%	250%	350%	351%	500%
0.34%	54.3%	51.3%	51.2%	48.2%	48.2%	48.2%	48.2%	45.9%	45.9%	38.5%
1.34%	44.4%	41.0%	40.9%	37.6%	37.6%	37.6%	37.6%	34.9%	34.8%	26.4%
3.34%	24.4%	20.2%	20.0%	16.0%	16.0%	16.0%	16.0%	11.6%	11.6%	0.9%
5.34%	2.9%	(2.7)%	(2.9)%	(8.2)%	(8.2)%	(8.2)%	(8.2)%	(15.3)%	(15.4)%	(29.4)%
7.70%	*	*	*	*	*	*	*	*	*	*

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

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

LIBOR	PSA Prepayment Assumption									
	50%	75%	76%	100%	156%	220%	250%	425%	426%	500%
0.29%	21.2%	21.2%	21.2%	21.2%	21.2%	21.7%	22.6%	25.1%	25.1%	25.9%
1.29%	17.0%	17.0%	17.0%	17.0%	17.0%	17.6%	18.5%	21.2%	21.2%	22.0%
3.29%	8.8%	8.8%	8.8%	8.8%	8.9%	9.4%	10.6%	13.4%	13.4%	14.2%
5.45%	0.3%	0.3%	0.3%	0.3%	0.4%	0.9%	2.2%	5.1%	5.2%	6.0%

The Principal Only Classes. **The Principal Only Classes will not bear interest. As indicated in the tables below, a low rate of principal payments (including prepayments) on the 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 Principal Only Classes (expressed in each case as a percentage of its original principal balance) are as follows:

Class	Price
WJ	72.0%
DY	71.0%
LN	73.0%
LO	65.0%
XO	85.5%

Sensitivity of the WJ Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	185%	270%	275%	276%	300%	500%
Pre-Tax Yields to Maturity ..	3.3%	3.5%	3.5%	3.5%	3.5%	3.5%	3.5%	4.8%

Sensitivity of the DY Class to Prepayments

	PSA Prepayment Assumption				
	50%	100%	270%	350%	500%
Pre-Tax Yields to Maturity ..	2.5%	2.5%	3.0%	3.4%	4.2%

Sensitivity of the LN Class to Prepayments

	PSA Prepayment Assumption									
	50%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Pre-Tax Yields to Maturity ..	2.1%	2.5%	2.6%	2.9%	2.9%	2.9%	2.9%	3.9%	3.9%	5.3%

Sensitivity of the LO Class to Prepayments

	PSA Prepayment Assumption									
	50%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Pre-Tax Yields to Maturity ..	2.2%	2.4%	2.4%	2.4%	2.4%	2.4%	2.4%	3.1%	3.1%	4.4%

Sensitivity of the XO Class to Prepayments

	PSA Prepayment Assumption									
	50%	75%	76%	100%	156%	220%	250%	425%	426%	500%
Pre-Tax Yields to Maturity ..	1.6%	1.8%	1.9%	2.1%	2.1%	2.1%	2.1%	3.0%	3.0%	3.5%

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 Classes, and
- in the case of the Group 1, Group 2, Group 3, Group 4, Group 6 and Group 8 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.

As described under “Reference Sheet—Components,” the ZA and ZT Classes consist of multiple payment components for purposes of calculating payments. Since these components are not divisible, the payment characteristics of those Classes will reflect a combination of the payment characteristics of the related components.

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 those Classes. The tables have been prepared on the basis of the Pricing Assumptions. However, in the case of the information set forth for each Class under 0% PSA, we assumed that the underlying Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Relating to Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	180 months	180 months	7.50%
Group 2 SMBS	360 months	360 months	9.00%
Group 3 SMBS	360 months	360 months	9.50%
Group 4 MBS	180 months	180 months	8.50%
Group 5 MBS	180 months	180 months	7.50%
Group 6 MBS	360 months	360 months	8.00%
Group 7 MBS	360 months	360 months	7.50%
Group 8 MBS	360 months	360 months	8.00%

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	OH and IA† Classes								OI†, OY and OJ Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	185%	270%	275%	276%	300%	500%	0%	100%	185%	270%	275%	276%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	99	98	98	98	98	98	98	98	100	100	100	100	100	100	100	100
March 2005	88	76	76	76	76	76	76	76	100	100	100	100	100	100	100	100
March 2006	76	50	50	50	50	50	50	31	100	100	100	100	100	100	100	100
March 2007	63	25	25	25	25	25	25	0	100	100	100	100	100	100	100	70
March 2008	49	2	2	2	2	2	2	0	100	100	100	100	100	100	100	0
March 2009	34	0	0	0	0	0	0	0	100	47	47	47	47	47	47	0
March 2010	18	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
March 2011	*	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
March 2012	0	0	0	0	0	0	0	0	51	0	0	0	0	0	0	0
March 2013	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2014	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	4.8	3.0	3.0	3.0	3.0	3.0	3.0	2.6	9.0	6.0	6.0	6.0	6.0	6.0	6.0	4.3

Date	WI†, WJ and OK Classes								JA, JD and JB Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	185%	270%	275%	276%	300%	500%	0%	100%	185%	270%	275%	276%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	83	75	70	70	70	96	95	82
March 2005	100	100	100	100	100	100	100	100	82	73	56	56	56	71	66	27
March 2006	100	100	100	100	100	100	100	100	80	72	39	39	39	42	34	0
March 2007	100	100	100	100	100	100	100	100	78	70	27	26	24	23	13	0
March 2008	100	100	100	100	100	100	100	96	76	68	18	16	14	13	3	0
March 2009	100	100	100	100	100	100	100	62	74	66	13	13	10	10	0	0
March 2010	100	98	98	98	98	98	98	40	72	61	8	12	10	9	0	0
March 2011	100	72	72	72	72	72	72	25	70	51	*	10	8	8	0	0
March 2012	100	52	52	52	52	52	52	15	68	38	0	8	7	7	0	0
March 2013	98	36	36	36	36	36	36	9	65	23	0	7	5	5	0	0
March 2014	59	24	24	24	24	24	24	5	63	6	0	5	4	4	0	0
March 2015	16	15	15	15	15	15	15	3	60	0	0	3	3	3	0	0
March 2016	8	8	8	8	8	8	8	1	24	0	0	2	2	2	0	0
March 2017	3	3	3	3	3	3	3	*	0	0	0	1	1	1	0	0
March 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.4	9.6	9.6	9.6	9.6	9.6	9.6	7.1	9.4	6.6	2.8	3.2	3.0	3.5	2.6	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	ZJ Class								ZK Class								OA Class					
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption					
	0%	100%	185%	270%	275%	276%	300%	500%	0%	100%	185%	270%	275%	276%	300%	500%	0%	180%	320%	350%	600%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
March 2004	105	105	105	88	87	0	0	0	105	105	105	105	105	105	105	105	99	88	88	88	88	
March 2005	110	110	110	54	51	0	0	0	110	110	110	110	110	110	110	110	98	72	72	72	72	
March 2006	116	116	116	17	11	0	0	0	116	116	116	116	116	116	116	0	97	58	58	58	45	
March 2007	122	122	122	0	0	0	0	0	122	122	122	122	122	122	122	0	95	45	45	45	28	
March 2008	128	128	128	0	0	0	0	0	128	128	128	128	128	128	128	0	94	33	33	33	18	
March 2009	135	135	135	0	0	0	0	0	135	135	135	135	135	135	135	0	92	23	23	23	11	
March 2010	142	142	142	0	0	0	0	0	142	142	142	142	142	142	142	0	91	15	15	15	7	
March 2011	149	149	149	0	0	0	0	0	149	149	149	149	149	149	149	0	89	9	9	9	4	
March 2012	157	157	130	0	0	0	0	0	157	157	157	157	157	157	157	0	87	4	4	4	3	
March 2013	165	165	107	0	0	0	0	0	165	165	165	165	165	165	165	0	84	0	0	0	1	
March 2014	173	173	83	0	0	0	0	0	173	173	173	173	173	173	173	0	82	0	0	0	1	
March 2015	182	145	60	0	0	0	0	0	182	182	182	182	182	182	182	0	79	0	0	0	*	
March 2016	191	94	37	0	0	0	0	0	191	191	191	191	191	191	191	0	76	0	0	0	*	
March 2017	143	42	16	0	0	0	0	0	201	201	201	201	201	201	201	0	73	0	0	0	0	
March 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	69	0	0	0	0	
March 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	65	0	0	0	0	
March 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	61	0	0	0	0	
March 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	56	0	0	0	0	
March 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	51	0	0	0	0	
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	46	0	0	0	0	
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	40	0	0	0	0	
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	33	0	0	0	0	
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	26	0	0	0	0	
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	18	0	0	0	0	
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	9	0	0	0	0	
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	14.3	13.1	11.4	2.1	2.0	0.5	0.5	0.4	15.0	14.8	14.8	14.8	14.8	14.8	14.8	5.9	2.5	17.6	4.0	4.0	4.0	3.3

Date	OB Class					F and S Classes					QY Class					QZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	180%	320%	350%	600%	0%	180%	320%	350%	600%	0%	290%	485%	515%	1000%	0%	290%	485%	515%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	83	80	50	99	83	83	83	73	104	104	104	104	104
March 2005	100	100	100	100	100	100	100	64	57	0	98	62	62	62	29	108	108	108	108	108
March 2006	100	100	100	100	100	100	100	51	41	0	97	45	45	45	11	112	112	112	112	112
March 2007	100	100	100	100	100	100	100	42	32	0	96	31	31	31	4	116	116	116	116	116
March 2008	100	100	100	100	100	100	100	38	28	0	95	21	21	21	2	121	121	121	121	121
March 2009	100	100	100	100	100	100	100	37	27	0	94	14	14	14	1	125	125	125	125	125
March 2010	100	100	100	100	100	100	98	36	27	0	92	10	10	10	*	130	130	130	130	130
March 2011	100	100	100	100	100	100	95	35	27	0	91	6	6	6	*	135	135	135	135	135
March 2012	100	100	100	100	100	100	91	34	27	0	89	4	4	4	0	140	140	140	140	68
March 2013	100	0	0	0	100	100	86	33	27	0	87	3	3	3	0	145	145	145	145	27
March 2014	100	0	0	0	100	100	75	26	21	0	85	2	2	2	0	151	151	151	151	10
March 2015	100	0	0	0	100	100	65	21	16	0	83	1	1	1	0	157	157	157	157	4
March 2016	100	0	0	0	100	100	56	16	12	0	80	*	*	*	0	163	163	163	163	2
March 2017	100	0	0	0	85	100	48	13	9	0	78	*	*	*	0	169	169	169	169	1
March 2018	100	0	0	0	52	100	41	10	7	0	75	0	0	0	0	175	0	0	0	*
March 2019	100	0	0	0	32	100	35	7	5	0	71	0	0	0	0	182	0	0	0	*
March 2020	100	0	0	0	19	100	30	6	4	0	68	0	0	0	0	189	0	0	0	*
March 2021	100	0	0	0	12	100	25	4	3	0	64	0	0	0	0	196	0	0	0	*
March 2022	100	0	0	0	7	100	21	3	2	0	59	0	0	0	0	204	0	0	0	*
March 2023	100	0	0	0	4	100	17	2	2	0	55	0	0	0	0	211	0	0	0	*
March 2024	100	0	0	0	2	100	14	2	1	0	49	0	0	0	0	220	0	0	0	*
March 2025	100	0	0	0	1	100	11	1	1	0	43	0	0	0	0	228	0	0	0	*
March 2026	100	0	0	0	1	100	9	1	1	0	37	0	0	0	0	237	0	0	0	*
March 2027	100	0	0	0	*	100	7	1	*	0	30	0	0	0	0	246	0	0	0	*
March 2028	100	0	0	0	*	100	5	*	*	0	22	0	0	0	0	255	0	0	0	*
March 2029	0	0	0	0	*	99	3	*	*	0	14	0	0	0	0	265	0	0	0	*
March 2030	0	0	0	0	*	78	2	*	*	0	4	0	0	0	0	275	0	0	0	0
March 2031	0	0	0	0	*	54	1	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.0	10.0	10.0	10.0	15.7	28.1	14.9	6.2	5.1	1.0	19.1	3.3	3.3	3.3	1.7	27.5	14.7	14.7	14.7	9.4

* 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	CG Class					XF, XS† and A Classes					IY† and OE Classes					OZ Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	290%	485%	515%	1000%	0%	425%	660%	700%	1300%	0%	425%	660%	700%	1300%	0%	425%	660%	700%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	64	58	0	97	78	68	66	41	96	72	72	72	50	105	105	105	105	105
March 2005	100	100	31	21	0	93	55	39	37	9	91	44	44	44	10	109	109	109	109	109
March 2006	100	100	16	5	0	89	38	22	20	2	86	24	24	24	1	114	114	114	114	114
March 2007	100	100	12	1	0	84	27	12	11	*	80	13	13	13	0	120	120	120	120	62
March 2008	100	96	11	1	0	79	18	7	6	*	74	6	6	6	0	125	125	125	125	13
March 2009	100	88	9	1	0	74	12	4	3	*	68	3	3	3	0	131	131	131	131	3
March 2010	100	78	8	1	0	68	8	2	2	*	60	1	1	1	0	137	137	137	137	*
March 2011	100	68	6	1	0	62	5	1	1	*	53	0	0	0	0	143	133	133	133	*
March 2012	100	58	5	1	0	55	3	1	*	*	44	0	0	0	0	150	65	65	65	*
March 2013	100	49	4	1	0	48	2	*	*	*	35	0	0	0	0	157	30	30	30	*
March 2014	100	41	4	1	0	40	1	*	*	*	25	0	0	0	0	164	13	13	13	*
March 2015	100	34	3	1	0	31	1	*	*	0	14	0	0	0	0	171	5	5	5	*
March 2016	100	28	3	1	0	22	*	*	*	0	2	0	0	0	0	179	1	1	1	*
March 2017	100	23	2	1	0	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2018	100	19	2	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2019	100	15	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2020	100	12	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2021	100	9	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2022	100	7	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2023	100	5	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	100	4	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	100	3	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	100	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	100	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	100	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	100	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	100	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	80	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.8	11.0	2.3	1.5	0.4	9.1	3.0	2.1	2.0	1.0	7.8	2.1	2.1	2.1	1.1	13.2	9.2	9.2	9.2	4.3

Date	C Class					FG, SG† and DJ Classes					DQ and DT Classes					DU Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	425%	660%	700%	1300%	0%	100%	270%	350%	500%	0%	100%	270%	350%	500%	0%	100%	270%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	49	40	0	96	93	91	89	87	94	91	87	85	82	100	100	100	100	100
March 2005	100	100	16	3	0	91	84	75	71	63	88	78	65	59	49	100	100	100	100	100
March 2006	100	98	12	0	0	86	73	57	50	38	81	63	40	30	13	100	100	100	100	100
March 2007	100	84	9	0	0	81	63	42	34	21	73	49	19	8	0	100	100	100	100	46
March 2008	100	66	6	0	0	75	54	30	22	9	65	35	2	0	0	100	100	100	52	0
March 2009	100	49	4	0	0	69	45	20	12	1	57	23	0	0	0	100	100	44	0	0
March 2010	100	35	3	0	0	62	37	12	5	0	48	11	0	0	0	100	100	0	0	0
March 2011	100	24	2	0	0	55	29	6	0	0	38	*	0	0	0	100	100	0	0	0
March 2012	100	16	1	0	0	48	21	1	0	0	27	0	0	0	0	100	52	0	0	0
March 2013	100	10	*	0	0	39	15	0	0	0	15	0	0	0	0	100	5	0	0	0
March 2014	100	5	*	0	0	30	8	0	0	0	3	0	0	0	0	100	0	0	0	0
March 2015	100	3	*	0	0	21	2	0	0	0	0	0	0	0	0	47	0	0	0	0
March 2016	100	1	*	0	0	10	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2017	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.2	6.4	1.5	0.9	0.3	8.2	5.8	3.9	3.4	2.7	6.4	4.0	2.7	2.3	1.9	12.0	9.1	6.0	5.1	4.0

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

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

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

Date	DW Class					DX†, DY and DN Classes					TJ Class									
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption									
	0%	100%	270%	350%	500%	0%	100%	270%	350%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	100	100	100	100	100	100	100	100	100	100	93	66	66	59	59	59	59	59	59	59
March 2006	100	100	100	100	100	100	100	100	100	100	85	23	23	6	6	6	6	6	6	0
March 2007	100	100	100	100	100	100	100	100	100	100	77	0	0	0	0	0	0	0	0	0
March 2008	100	100	100	100	64	100	100	100	100	100	68	0	0	0	0	0	0	0	0	0
March 2009	100	100	100	87	9	100	100	100	100	100	58	0	0	0	0	0	0	0	0	0
March 2010	100	100	89	37	0	100	100	100	100	70	47	0	0	0	0	0	0	0	0	0
March 2011	100	100	44	0	0	100	100	100	99	44	36	0	0	0	0	0	0	0	0	0
March 2012	100	100	8	0	0	100	100	100	69	27	24	0	0	0	0	0	0	0	0	0
March 2013	100	100	0	0	0	100	100	78	46	16	10	0	0	0	0	0	0	0	0	0
March 2014	100	59	0	0	0	100	100	53	30	9	0	0	0	0	0	0	0	0	0	0
March 2015	100	17	0	0	0	100	100	34	18	5	0	0	0	0	0	0	0	0	0	0
March 2016	75	0	0	0	0	100	75	19	10	2	0	0	0	0	0	0	0	0	0	0
March 2017	0	0	0	0	0	94	35	8	4	1	0	0	0	0	0	0	0	0	0	0
March 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.3	11.3	7.9	6.8	5.3	14.5	13.7	11.5	10.3	8.3	6.5	2.4	2.4	2.2	2.2	2.2	2.2	2.2	2.2	2.1

Date	TM Class										PC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2006	100	100	100	100	100	100	100	100	100	38	100	100	100	100	100	100	100	100	100	100
March 2007	100	78	77	47	47	47	47	25	24	0	100	100	100	100	100	100	100	100	100	11
March 2008	100	31	29	0	0	0	0	0	0	0	100	100	100	93	93	93	93	36	35	0
March 2009	100	0	0	0	0	0	0	0	0	0	100	88	86	48	48	48	48	0	0	0
March 2010	100	0	0	0	0	0	0	0	0	0	100	51	49	6	6	6	6	0	0	0
March 2011	100	0	0	0	0	0	0	0	0	0	100	15	13	0	0	0	0	0	0	0
March 2012	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2013	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2014	95	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2015	76	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2016	55	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2017	33	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2018	9	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2019	0	0	0	0	0	0	0	0	0	0	86	0	0	0	0	0	0	0	0	0
March 2020	0	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0	0
March 2021	0	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0	0
March 2022	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0	0	0
March 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	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	4.6	4.6	4.0	4.0	4.0	4.0	3.8	3.8	3.0	17.5	7.1	7.0	6.0	6.0	6.0	6.0	4.9	4.9	3.7

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

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

Date	FP, SP† and LP Classes										PQ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	98	88	88	86	86	86	86	86	86	86	100	100	100	100	100	100	100	100	100	100
March 2006	95	73	73	67	67	67	67	67	67	47	100	100	100	100	100	100	100	100	100	100
March 2007	92	59	59	50	50	50	50	43	43	13	100	100	100	100	100	100	100	100	100	100
March 2008	89	45	45	34	34	34	34	19	19	0	100	100	100	100	100	100	100	100	100	0
March 2009	85	33	32	22	22	22	22	5	5	0	100	100	100	100	100	100	100	100	53	52
March 2010	82	23	23	11	11	11	11	0	0	0	100	100	100	100	100	100	100	0	0	0
March 2011	78	14	13	5	5	5	5	0	0	0	100	100	100	47	47	47	47	0	0	0
March 2012	73	7	7	0	0	0	0	0	0	0	100	71	67	0	0	0	0	0	0	0
March 2013	69	2	2	0	0	0	0	0	0	0	100	20	16	0	0	0	0	0	0	0
March 2014	64	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2015	58	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2016	52	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2017	46	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2018	39	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2019	32	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2020	26	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2021	19	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2022	12	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2023	6	0	0	0	0	0	0	0	0	0	66	0	0	0	0	0	0	0	0	0
March 2024	1	0	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.7	5.0	4.9	4.3	4.3	4.3	4.3	3.7	3.7	3.0	20.3	9.4	9.4	8.0	8.0	8.0	8.0	6.1	6.1	4.5

Date	LM†, LN, PE and PK Classes										LI†, LO and PG Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2008	100	100	100	100	100	100	100	100	100	93	100	100	100	100	100	100	100	100	100	100
March 2009	100	100	100	100	100	100	100	100	100	45	100	100	100	100	100	100	100	100	100	100
March 2010	100	100	100	100	100	100	100	86	85	12	100	100	100	100	100	100	100	100	100	100
March 2011	100	100	100	100	100	100	100	52	52	0	100	100	100	100	100	100	100	100	100	82
March 2012	100	100	100	95	95	95	95	27	26	0	100	100	100	100	100	100	100	100	100	56
March 2013	100	100	100	68	68	68	68	6	6	0	100	100	100	100	100	100	100	100	100	38
March 2014	100	85	83	46	46	46	46	0	0	0	100	100	100	100	100	100	100	85	84	26
March 2015	100	60	58	27	27	27	27	0	0	0	100	100	100	100	100	100	100	65	65	18
March 2016	100	36	34	11	11	11	11	0	0	0	100	100	100	100	100	100	100	50	49	12
March 2017	100	13	11	0	0	0	0	0	0	0	100	100	100	97	97	97	97	38	38	8
March 2018	100	0	0	0	0	0	0	0	0	0	100	85	82	79	79	79	79	29	28	5
March 2019	100	0	0	0	0	0	0	0	0	0	100	64	64	64	64	64	64	22	21	4
March 2020	100	0	0	0	0	0	0	0	0	0	100	52	52	52	52	52	52	16	16	2
March 2021	100	0	0	0	0	0	0	0	0	0	100	42	42	42	42	42	42	12	12	2
March 2022	100	0	0	0	0	0	0	0	0	0	100	33	33	33	33	33	33	9	9	1
March 2023	100	0	0	0	0	0	0	0	0	0	100	27	27	27	27	27	27	7	7	1
March 2024	100	0	0	0	0	0	0	0	0	0	100	21	21	21	21	21	21	5	5	*
March 2025	79	0	0	0	0	0	0	0	0	0	100	16	16	16	16	16	16	3	3	*
March 2026	47	0	0	0	0	0	0	0	0	0	100	12	12	12	12	12	12	2	2	*
March 2027	12	0	0	0	0	0	0	0	0	0	100	9	9	9	9	9	9	2	2	*
March 2028	0	0	0	0	0	0	0	0	0	0	59	7	7	7	7	7	7	1	1	*
March 2029	0	0	0	0	0	0	0	0	0	0	5	5	5	5	5	5	5	1	1	*
March 2030	0	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	3	*	*	*
March 2031	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	2	*	*	*
March 2032	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	*	*	*
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.9	12.5	12.4	11.0	11.0	11.0	11.0	8.2	8.2	6.0	25.2	18.3	18.3	18.2	18.2	18.2	18.2	14.0	14.0	10.1

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

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

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

Date	KI†, KC and KD Classes										KZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	92	82	82	79	76	91	94	98	98	84	106	106	106	106	106	106	106	106	106	106
March 2005	90	79	79	77	62	85	75	62	62	47	112	112	112	112	112	112	112	112	112	112
March 2006	87	76	76	74	45	51	45	30	29	0	118	118	118	118	118	118	118	118	118	0
March 2007	84	73	73	71	31	31	31	0	0	0	125	125	125	125	125	125	125	125	0	0
March 2008	81	70	70	68	20	20	20	0	0	0	132	132	132	132	132	132	132	132	0	0
March 2009	78	67	67	65	11	11	11	0	0	0	139	139	139	139	139	139	139	139	0	0
March 2010	74	64	64	61	5	5	5	0	0	0	147	147	147	147	147	147	147	147	0	0
March 2011	71	60	60	58	1	1	1	0	0	0	155	155	155	155	155	155	155	155	0	0
March 2012	67	56	56	54	0	0	0	0	0	0	164	164	164	164	0	0	0	0	0	0
March 2013	63	52	52	47	0	0	0	0	0	0	173	173	173	173	0	0	0	0	0	0
March 2014	58	48	48	39	0	0	0	0	0	0	183	183	183	183	0	0	0	0	0	0
March 2015	54	43	43	28	0	0	0	0	0	0	193	193	193	193	0	0	0	0	0	0
March 2016	49	39	38	15	0	0	0	0	0	0	204	204	204	204	0	0	0	0	0	0
March 2017	44	34	33	1	0	0	0	0	0	0	216	216	216	216	0	0	0	0	0	0
March 2018	39	28	28	0	0	0	0	0	0	0	228	228	228	0	0	0	0	0	0	0
March 2019	33	15	13	0	0	0	0	0	0	0	241	241	241	0	0	0	0	0	0	0
March 2020	27	0	0	0	0	0	0	0	0	0	254	0	0	0	0	0	0	0	0	0
March 2021	21	0	0	0	0	0	0	0	0	0	269	0	0	0	0	0	0	0	0	0
March 2022	14	0	0	0	0	0	0	0	0	0	284	0	0	0	0	0	0	0	0	0
March 2023	7	0	0	0	0	0	0	0	0	0	300	0	0	0	0	0	0	0	0	0
March 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.9	9.4	9.4	7.9	3.0	3.5	3.3	2.4	2.4	1.8	21.0	16.8	16.7	14.2	8.7	8.7	8.7	3.7	3.7	2.5

Date	ZA Class										WA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	106	106	106	106	100	51	35	4	4	0	100	100	100	100	100	100	100	100	100	100
March 2005	112	112	112	112	100	0	0	0	0	0	100	100	100	100	100	100	100	100	0	0
March 2006	118	118	118	118	100	0	0	0	0	0	100	100	100	100	100	100	0	0	0	0
March 2007	125	125	125	124	100	0	0	0	0	0	100	100	100	100	100	18	0	0	0	0
March 2008	132	132	132	132	100	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2009	139	139	139	139	100	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2010	147	147	147	147	100	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2011	155	155	155	155	100	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2012	164	164	164	164	96	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2013	173	173	173	173	89	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2014	183	183	183	183	79	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2015	193	193	193	193	67	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2016	204	204	204	204	54	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2017	216	216	216	215	40	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2018	228	228	228	197	27	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2019	241	241	241	174	13	0	0	0	0	0	100	100	100	100	100	0	0	0	0	0
March 2020	254	247	242	150	0	0	0	0	0	0	100	100	100	100	94	0	0	0	0	0
March 2021	269	218	214	127	0	0	0	0	0	0	100	100	100	100	16	0	0	0	0	0
March 2022	284	189	185	103	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
March 2023	300	160	156	79	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
March 2024	316	130	127	56	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
March 2025	316	100	97	33	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
March 2026	316	71	68	11	0	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0
March 2027	316	42	39	0	0	0	0	0	0	0	100	100	100	40	0	0	0	0	0	0
March 2028	316	13	11	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0
March 2029	300	0	0	0	0	0	0	0	0	0	100	12	2	0	0	0	0	0	0	0
March 2030	209	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2031	109	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2032	1	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.5	21.2	21.1	18.8	13.2	1.1	0.9	0.7	0.7	0.5	29.1	25.8	25.7	23.9	17.6	3.8	2.7	1.7	1.7	1.2

** 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	WD, WC and WB Classes										CD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%	0%	75%	76%	100%	158%	220%	250%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	100	100	100	100	100	100	100	100	73	72	0	100	100	100	100	100	100	100	62	62
March 2006	100	100	100	100	100	100	100	92	0	0	0	100	100	100	100	100	100	78	0	0
March 2007	100	100	100	100	100	100	100	52	0	0	0	100	100	100	100	100	88	44	0	0
March 2008	100	100	100	100	100	84	25	0	0	0	100	100	100	100	100	72	21	0	0	0
March 2009	100	100	100	100	100	71	9	0	0	0	100	100	100	100	100	61	8	0	0	0
March 2010	100	100	100	100	100	64	1	0	0	0	100	100	100	100	100	55	1	0	0	0
March 2011	100	100	100	100	100	62	*	0	0	0	100	100	100	100	100	53	*	0	0	0
March 2012	100	100	100	100	100	59	*	0	0	0	100	100	100	100	100	51	*	0	0	0
March 2013	100	100	100	100	100	56	*	0	0	0	100	100	100	100	100	48	*	0	0	0
March 2014	100	100	100	100	100	52	*	0	0	0	100	100	100	100	100	45	*	0	0	0
March 2015	100	100	100	100	100	48	*	0	0	0	100	100	100	100	100	41	*	0	0	0
March 2016	100	100	100	100	100	43	*	0	0	0	100	100	100	100	100	37	*	0	0	0
March 2017	100	100	100	100	100	39	*	0	0	0	100	100	100	100	100	33	*	0	0	0
March 2018	100	100	100	100	100	35	*	0	0	0	100	100	100	100	100	30	*	0	0	0
March 2019	100	100	100	100	100	31	*	0	0	0	100	100	100	100	100	26	*	0	0	0
March 2020	100	100	100	100	100	27	*	0	0	0	100	100	100	100	99	23	*	0	0	0
March 2021	100	100	100	100	100	23	*	0	0	0	100	100	100	100	88	20	*	0	0	0
March 2022	100	100	100	100	90	20	*	0	0	0	100	100	100	100	77	17	*	0	0	0
March 2023	100	100	100	100	78	17	*	0	0	0	100	100	100	100	67	14	*	0	0	0
March 2024	100	100	100	100	67	14	*	0	0	0	100	100	100	100	57	12	*	0	0	0
March 2025	100	100	100	100	57	11	*	0	0	0	100	100	100	100	49	10	*	0	0	0
March 2026	100	100	100	100	47	9	*	0	0	0	100	100	100	100	40	8	*	0	0	0
March 2027	100	100	100	100	38	7	*	0	0	0	100	100	100	91	33	6	*	0	0	0
March 2028	100	100	100	86	30	6	*	0	0	0	100	100	100	74	26	5	0	0	0	0
March 2029	100	100	100	67	22	4	0	0	0	0	100	87	86	57	19	3	0	0	0	0
March 2030	100	75	73	48	16	3	0	0	0	0	100	64	63	41	13	2	0	0	0	0
March 2031	100	48	47	30	10	2	0	0	0	0	100	41	40	26	8	1	0	0	0	0
March 2032	100	21	21	13	4	1	0	0	0	0	100	18	18	12	4	1	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.6	28.0	27.9	27.0	23.1	12.4	4.3	2.2	2.2	1.6	29.5	27.6	27.6	26.5	22.3	11.1	4.1	2.2	2.1	1.5

Date	EI†, EC and EH Classes					EK Class					XI†, XO and XC Classes									
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption									
	0%	100%	238%	350%	500%	0%	100%	238%	350%	500%	0%	75%	76%	100%	156%	220%	250%	425%	426%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	99	95	90	87	82	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2005	97	87	74	65	52	100	100	100	100	100	99	94	93	92	92	92	92	92	92	92
March 2006	96	78	57	43	26	100	100	100	100	100	97	86	85	82	82	82	82	79	79	70
March 2007	94	69	43	26	7	100	100	100	100	100	96	78	78	73	73	73	73	58	58	48
March 2008	93	61	31	13	0	100	100	100	100	84	94	70	70	64	64	64	64	42	42	33
March 2009	91	54	21	2	0	100	100	100	100	57	92	63	63	56	56	56	56	31	31	23
March 2010	89	47	12	0	0	100	100	100	82	39	90	57	56	48	48	48	48	23	23	16
March 2011	87	41	5	0	0	100	100	100	64	27	88	50	50	41	41	41	41	17	16	11
March 2012	85	34	0	0	0	100	100	95	49	18	86	44	43	34	34	34	34	12	12	7
March 2013	82	29	0	0	0	100	100	80	38	13	83	38	37	28	28	28	28	9	9	5
March 2014	80	23	0	0	0	100	100	66	29	8	80	32	32	23	23	23	23	6	6	3
March 2015	77	18	0	0	0	100	100	55	22	6	78	27	26	19	19	19	19	5	5	2
March 2016	74	13	0	0	0	100	100	46	17	4	74	21	21	16	16	16	16	3	3	2
March 2017	71	9	0	0	0	100	100	38	13	3	71	16	16	13	13	13	13	2	2	1
March 2018	67	5	0	0	0	100	100	31	10	2	67	11	11	11	11	11	11	2	2	1
March 2019	63	1	0	0	0	100	100	25	7	1	63	9	9	9	9	9	9	1	1	*
March 2020	59	0	0	0	0	100	91	21	5	1	59	7	7	7	7	7	7	1	1	*
March 2021	55	0	0	0	0	100	81	17	4	1	54	6	6	6	6	6	6	1	1	*
March 2022	50	0	0	0	0	100	71	13	3	*	49	4	4	4	4	4	4	*	*	*
March 2023	45	0	0	0	0	100	62	11	2	*	43	4	4	4	4	4	4	*	*	*
March 2024	40	0	0	0	0	100	54	8	2	*	37	3	3	3	3	3	3	*	*	*
March 2025	34	0	0	0	0	100	46	6	1	*	31	2	2	2	2	2	2	*	*	*
March 2026	27	0	0	0	0	100	38	5	1	*	24	2	2	2	2	2	2	*	*	*
March 2027	21	0	0	0	0	100	31	4	1	*	16	1	1	1	1	1	1	*	*	*
March 2028	13	0	0	0	0	100	25	3	*	*	8	1	1	1	1	1	1	*	*	*
March 2029	5	0	0	0	0	100	19	2	*	*	1	1	1	1	1	1	1	*	*	*
March 2030	0	0	0	0	0	90	13	1	*	*	*	*	*	*	*	*	*	*	*	*
March 2031	0	0	0	0	0	62	7	1	*	*	*	*	*	*	*	*	*	*	*	*
March 2032	0	0	0	0	0	32	2	*	*	*	*	*	*	*	*	*	*	*	*	*
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.5	7.2	3.9	2.9	2.2	28.4	21.9	13.8	10.0	7.2	17.3	8.8	8.7	7.9	7.9	7.9	7.9	5.4	5.4	4.7

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

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

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

Date	CI†, CL and CM Classes										CZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	156%	220%	250%	425%	426%	500%	0%	75%	76%	100%	156%	220%	250%	425%	426%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	93	81	81	78	74	94	96	80	80	74	106	106	106	106	106	106	106	106	106	106
March 2005	90	79	79	76	60	75	64	60	60	40	112	112	112	112	112	112	112	112	112	112
March 2006	88	76	76	74	43	43	43	0	0	0	118	118	118	118	118	118	118	0	0	0
March 2007	85	74	74	71	30	30	30	0	0	0	125	125	125	125	125	125	125	0	0	0
March 2008	83	71	71	68	19	19	19	0	0	0	132	132	132	132	132	132	132	0	0	0
March 2009	80	68	68	66	11	11	11	0	0	0	139	139	139	139	139	139	139	0	0	0
March 2010	77	65	65	63	5	5	5	0	0	0	147	147	147	147	147	147	147	0	0	0
March 2011	74	62	62	59	1	1	1	0	0	0	155	155	155	155	155	155	155	0	0	0
March 2012	70	59	59	56	0	0	0	0	0	0	164	164	164	164	0	0	0	0	0	0
March 2013	67	55	55	50	0	0	0	0	0	0	173	173	173	173	0	0	0	0	0	0
March 2014	63	52	52	42	0	0	0	0	0	0	183	183	183	183	0	0	0	0	0	0
March 2015	59	48	48	31	0	0	0	0	0	0	193	193	193	193	0	0	0	0	0	0
March 2016	55	44	44	19	0	0	0	0	0	0	204	204	204	204	0	0	0	0	0	0
March 2017	51	39	39	6	0	0	0	0	0	0	216	216	216	216	0	0	0	0	0	0
March 2018	46	35	35	0	0	0	0	0	0	0	228	228	228	0	0	0	0	0	0	0
March 2019	41	21	19	0	0	0	0	0	0	0	241	241	241	0	0	0	0	0	0	0
March 2020	36	4	2	0	0	0	0	0	0	0	254	254	254	0	0	0	0	0	0	0
March 2021	31	0	0	0	0	0	0	0	0	0	269	0	0	0	0	0	0	0	0	0
March 2022	25	0	0	0	0	0	0	0	0	0	284	0	0	0	0	0	0	0	0	0
March 2023	19	0	0	0	0	0	0	0	0	0	300	0	0	0	0	0	0	0	0	0
March 2024	12	0	0	0	0	0	0	0	0	0	317	0	0	0	0	0	0	0	0	0
March 2025	5	0	0	0	0	0	0	0	0	0	334	0	0	0	0	0	0	0	0	0
March 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.0	9.9	9.8	8.1	3.0	3.3	3.2	1.9	1.9	1.7	22.8	17.2	17.2	14.5	8.7	8.7	8.7	2.8	2.8	2.4

Date	ZT Class										FX and SX Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	156%	220%	250%	425%	426%	500%	0%	75%	76%	100%	156%	220%	250%	425%	426%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2004	106	106	106	106	100	28	14	0	0	0	100	100	100	100	100	100	100	100	100	96
March 2005	112	112	112	112	100	0	0	0	0	0	100	100	100	100	100	100	100	8	8	0
March 2006	118	118	118	118	100	0	0	0	0	0	100	100	100	100	100	96	66	0	0	0
March 2007	125	125	125	125	100	0	0	0	0	0	100	100	100	100	100	75	37	0	0	0
March 2008	132	132	132	132	100	0	0	0	0	0	100	100	100	100	100	61	18	0	0	0
March 2009	139	139	139	139	100	0	0	0	0	0	100	100	100	100	100	52	6	0	0	0
March 2010	147	147	147	147	100	0	0	0	0	0	100	100	100	100	100	47	1	0	0	0
March 2011	155	155	155	155	100	0	0	0	0	0	100	100	100	100	100	45	*	0	0	0
March 2012	164	164	164	164	95	0	0	0	0	0	100	100	100	100	100	43	*	0	0	0
March 2013	173	173	173	173	86	0	0	0	0	0	100	100	100	100	100	41	*	0	0	0
March 2014	183	183	183	183	75	0	0	0	0	0	100	100	100	100	100	38	*	0	0	0
March 2015	193	193	193	193	61	0	0	0	0	0	100	100	100	100	100	35	*	0	0	0
March 2016	204	204	204	204	45	0	0	0	0	0	100	100	100	100	100	32	*	0	0	0
March 2017	216	216	216	216	29	0	0	0	0	0	100	100	100	100	100	28	*	0	0	0
March 2018	228	228	228	206	12	0	0	0	0	0	100	100	100	100	100	25	*	0	0	0
March 2019	241	241	241	179	0	0	0	0	0	0	100	100	100	100	97	22	*	0	0	0
March 2020	254	254	254	151	0	0	0	0	0	0	100	100	100	100	87	19	*	0	0	0
March 2021	269	231	226	123	0	0	0	0	0	0	100	100	100	100	77	17	*	0	0	0
March 2022	284	197	192	96	0	0	0	0	0	0	100	100	100	100	68	14	*	0	0	0
March 2023	300	162	158	68	0	0	0	0	0	0	100	100	100	100	59	12	*	0	0	0
March 2024	317	127	123	41	0	0	0	0	0	0	100	100	100	100	51	10	*	0	0	0
March 2025	334	93	89	14	0	0	0	0	0	0	100	100	100	100	43	8	*	0	0	0
March 2026	349	58	55	0	0	0	0	0	0	0	100	100	100	93	35	7	*	0	0	0
March 2027	349	24	21	0	0	0	0	0	0	0	100	100	100	77	29	5	*	0	0	0
March 2028	349	0	0	0	0	0	0	0	0	0	100	94	93	62	22	4	0	0	0	0
March 2029	326	0	0	0	0	0	0	0	0	0	100	73	72	48	17	3	0	0	0	0
March 2030	219	0	0	0	0	0	0	0	0	0	100	53	52	34	12	2	0	0	0	0
March 2031	103	0	0	0	0	0	0	0	0	0	100	34	33	21	7	1	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	0	0	86	14	14	9	3	*	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	21.0	20.9	18.5	12.5	0.8	0.7	0.5	0.5	0.4	29.4	27.2	27.2	26.0	21.6	10.0	3.8	1.6	1.6	1.4

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

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

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

Characteristics of the R and RL Classes

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

A Residual Certificate will be subject to certain transfer restrictions. We will not permit transfer of record or beneficial ownership of a Residual Certificate to a “disqualified organization.” In addition, we will not permit transfer of record or beneficial ownership of a Residual 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 a Residual 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 a Residual 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 amended the Regulations to provide additional requirements that a transferor must satisfy to avail itself of the safe harbor regarding the presumed lack of improper knowledge. For transfers occurring on or after August 19, 2002, a transferor of a Residual Certificate is presumed not to have improper knowledge if, in addition to meeting the two conditions discussed in the REMIC Prospectus, both (i) the transferee represents that it will not cause income from the Residual Certificate to be attributed to a foreign permanent establishment or fixed base of the transferee or another taxpayer and (ii) the transfer satisfies either the “asset test” or the “formula test.” The representation described in (i) will be included in the affidavit discussed above. 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.

A transfer satisfies the asset test if (i) 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), (ii) the transferee is an “eligible corporation” and the transferee agrees in writing that any subsequent transfer of the Residual Certificate will be to an eligible corporation and will comply with the safe harbor and satisfy the asset test, and (iii) the facts and circumstances known to the transferor do not reasonably indicate that the

taxes associated with the Residual Certificate will not be paid. A transfer satisfies the formula test 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 Regulations contain additional details regarding their application and you should consult your own tax advisor regarding the application of the Regulations to a 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, the Accrual Classes and the OB Class will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates—Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Certain

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	270% PSA
2	320% PSA
3	485% PSA
4	660% PSA
5	270% PSA
6	220% PSA
7	238% PSA
8	220% PSA

See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Treatment of Original Issue Discount—*Daily Portions of Original Issue Discount*” in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS will prepay at 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 February 20, 2003. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*—Treatment of Excess Inclusions” and “—*Foreign Investors*—Residual Certificates” in the REMIC Prospectus.

Taxation of Beneficial Owners of RCR Certificates

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

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

Combination RCR Classes. A beneficial owner of a Combination RCR Certificate will be treated as the beneficial owner of a proportionate interest in the REMIC Certificates underlying that Combination RCR Certificate. 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.

Tax Return Disclosure Requirements

The Treasury Department recently issued Regulations directed at “tax shelters” that could be read to apply to transactions generally not considered to be tax shelters. These Regulations require that taxpayers that participate in a “reportable transaction” disclose such transaction on their tax returns by attaching IRS Form 8886, and retain information related to the transaction. A transaction may be a “reportable transaction” based upon any of several indicia, one or more of which may be present with respect to the Certificates. You should consult your tax advisor concerning any possible disclosure obligation with respect to your investment in the Certificates.

PLAN OF DISTRIBUTION

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

Increase in Certificates. Before the Settlement Date, we and the Dealer may agree to offer Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related Trust MBS or SMBS, as applicable, in principal balance, but we expect that all these additional Trust MBS or SMBS, as applicable, will have the same characteristics as described under “Description of the Certificates—The Trust MBS” and “—The SMBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3, 4, 5, 6, 7 or 8 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 4, 5, 6, 7 or 8 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.

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Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Classes	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1								
OI	\$ 9,571,520 (3)	OJ	\$ 47,857,600	5.00%	FIX	PAC	31393AUQ8	July 2015
OY	47,857,600							
Recombination 2								
WI	70,232,400 (3)	OK	70,232,400	5.00	FIX	PAC	31393AUR6	April 2018
WJ	70,232,400							
Recombination 3								
XF	124,308,843	A	124,308,843	7.50	FIX	PT	31393AUS4	April 2018
XS	124,308,843 (3)							
Recombination 4								
DX	45,552,000 (3)	DN	45,552,000	5.00	FIX	SEQ	31393AUT2	April 2018
DY	45,552,000							
Recombination 5								
FP	58,237,607	LP	58,237,607	8.00	FIX	PAC	31393AUU9	June 2028
SP	58,237,607 (3)							
Recombination 6								
LM	64,475,900 (3)	PE	64,475,900	5.50	FIX	PAC	31393AUV7	September 2031
LN	64,475,900							
Recombination 7								
LM	58,614,455 (3)	PK	64,475,900	5.00	FIX	PAC	31393AUW5	September 2031
LN	64,475,900							
Recombination 8								
LI	39,159,500 (3)	PG	39,159,500	5.50	FIX	PAC	31393AUX3	April 2033
LO	39,159,500							
Recombination 9								
KI	3,124,136 (3)	KD	68,731,000	4.75	FIX	SCH/NSJ/AD	31393AUY1	April 2033
KC	68,731,000							
Recombination 10								
EI	7,500,000 (3)	EH	75,000,000	4.50	FIX	SEQ	31393AUZ8	December 2029
EC	75,000,000							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Classes	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 11								
XI	\$221,371,000 (3)	XC	\$221,371,000	5.50%	FIX	PAC	31393AVA2	April 2033
XO	221,371,000							
Recombination 12								
CI	2,363,818 (3)	CM	52,004,000	4.75	FIX	SCH/NSJ/AD	31393AVB0	April 2033
CL	52,004,000							

(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.

(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.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		September 2008.....	\$106,160,089.21	May 2013	\$ 23,809,531.55
February 2004	\$245,137,200.00	October 2008	103,859,730.06	June 2013	23,051,243.67
March 2004	243,089,990.31	November 2008	101,571,966.43	July 2013	22,309,766.99
April 2004	240,986,716.15	December 2008	99,296,733.08	August 2013	21,584,773.78
May 2004	238,829,696.62	January 2009	97,033,965.13	September 2013.....	20,875,942.26
June 2004	236,619,915.44	February 2009	94,783,598.01	October 2013	20,182,956.57
July 2004	234,358,384.62	March 2009	92,551,998.61	November 2013	19,505,506.63
August 2004	232,046,143.62	April 2009	90,365,052.80	December 2013	18,843,288.03
September 2004.....	229,684,258.64	May 2009	88,221,932.42	January 2014	18,196,001.95
October 2004	227,273,821.76	June 2009	86,121,824.06	February 2014	17,563,355.06
November 2004	224,815,950.13	July 2009	84,063,928.73	March 2014	16,945,059.40
December 2004	222,311,785.09	August 2009	82,047,461.70	April 2014.....	16,340,832.33
January 2005	219,762,491.33	September 2009.....	80,071,652.18	May 2014	15,750,396.37
February 2005	217,169,255.93	October 2009	78,135,743.13	June 2014	15,173,479.18
March 2005	214,533,287.48	November 2009	76,238,990.99	July 2014	14,609,813.42
April 2005.....	211,855,815.11	December 2009	74,380,665.44	August 2014	14,059,136.68
May 2005	209,138,087.55	January 2010	72,560,049.21	September 2014.....	13,521,191.39
June 2005	206,381,372.14	February 2010	70,776,437.83	October 2014	12,995,724.74
July 2005	203,586,953.80	March 2010	69,029,139.38	November 2014	12,482,488.58
August 2005	200,756,134.09	April 2010.....	67,317,474.32	December 2014	11,981,239.35
September 2005.....	197,940,655.20	May 2010	65,640,775.25	January 2015	11,491,738.00
October 2005	195,140,437.77	June 2010	63,998,386.71	February 2015	11,013,749.91
November 2005	192,355,402.86	July 2010	62,389,664.96	March 2015	10,547,044.78
December 2005	189,585,471.93	August 2010	60,813,977.77	April 2015.....	10,091,396.62
January 2006	186,830,566.84	September 2010.....	59,270,704.25	May 2015	9,646,583.60
February 2006	184,090,609.87	October 2010	57,759,234.62	June 2015	9,212,388.03
March 2006	181,365,523.67	November 2010	56,278,970.04	July 2015	8,788,596.26
April 2006.....	178,655,231.32	December 2010	54,829,322.41	August 2015	8,374,998.61
May 2006	175,959,656.27	January 2011	53,409,714.17	September 2015.....	7,971,389.31
June 2006	173,278,722.38	February 2011	52,019,578.15	October 2015	7,577,566.42
July 2006	170,612,353.90	March 2011	50,658,357.35	November 2015	7,193,331.76
August 2006	167,960,475.46	April 2011.....	49,325,504.79	December 2015	6,818,490.86
September 2006.....	165,323,012.08	May 2011	48,020,483.33	January 2016	6,452,852.88
October 2006	162,699,889.18	June 2011	46,742,765.49	February 2016	6,096,230.53
November 2006	160,091,032.55	July 2011	45,491,833.28	March 2016	5,748,440.06
December 2006	157,496,368.37	August 2011	44,267,178.05	April 2016.....	5,409,301.12
January 2007	154,915,823.20	September 2011.....	43,068,300.31	May 2016	5,078,636.76
February 2007	152,349,323.96	October 2011	41,894,709.58	June 2016	4,756,273.36
March 2007	149,796,797.96	November 2011	40,745,924.23	July 2016	4,442,040.54
April 2007.....	147,258,172.90	December 2011	39,621,471.33	August 2016	4,135,771.12
May 2007	144,733,376.83	January 2012	38,520,886.49	September 2016.....	3,837,301.09
June 2007	142,222,338.17	February 2012	37,443,713.70	October 2016	3,546,469.50
July 2007	139,724,985.72	March 2012	36,389,505.22	November 2016	3,263,118.45
August 2007	137,241,248.64	April 2012	35,357,821.39	December 2016	2,987,093.01
September 2007.....	134,771,056.45	May 2012	34,348,230.53	January 2017	2,718,241.16
October 2007	132,314,339.06	June 2012	33,360,308.76	February 2017	2,456,413.79
November 2007	129,871,026.69	July 2012	32,393,639.91	March 2017	2,201,464.57
December 2007	127,441,049.97	August 2012	31,447,815.32	April 2017.....	1,953,249.97
January 2008	125,024,339.86	September 2012.....	30,522,433.79	May 2017	1,711,629.16
February 2008	122,620,827.68	October 2012	29,617,101.39	June 2017	1,476,463.99
March 2008	120,230,445.11	November 2012	28,731,431.32	July 2017	1,247,618.93
April 2008.....	117,853,124.16	December 2012	27,865,043.86	August 2017	1,024,961.03
May 2008	115,488,797.22	January 2013	27,017,566.18	September 2017.....	808,359.86
June 2008	113,137,397.02	February 2013	26,188,632.21	October 2017	597,687.48
July 2008	110,798,856.61	March 2013	25,377,882.60	November 2017.....	392,818.39
August 2008	108,473,109.42	April 2013.....	24,584,964.51		

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>
December 2017	\$ 193,629.48
January 2018 and thereafter	0.00

Aggregate Group II 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	\$80,208,800.00	December 2005	\$34,562,899.41	September 2008	\$12,424,665.72
April 2003	78,613,955.48	January 2006	33,519,191.45	October 2008	12,091,594.68
May 2003	76,906,575.30	February 2006	32,502,312.67	November 2008	11,775,087.76
June 2003	75,087,738.49	March 2006	31,511,892.75	December 2008	11,474,889.92
July 2003	73,158,635.26	April 2006	30,547,565.55	January 2009	11,190,749.04
August 2003	71,120,565.91	May 2006	29,608,968.96	February 2009	10,922,415.85
September 2003	68,974,939.45	June 2006	28,695,744.91	March 2009	10,663,212.87
October 2003	66,723,272.14	July 2006	27,807,539.31	April 2009	10,386,946.70
November 2003	64,367,185.75	August 2006	26,944,002.02	May 2009	10,094,141.09
December 2003	61,908,405.68	September 2006	26,104,786.82	June 2009	9,785,308.19
January 2004	59,348,758.94	October 2006	25,289,551.32	July 2009	9,460,948.70
February 2004	56,690,171.89	November 2006	24,497,956.98	August 2009	9,121,552.12
March 2004	55,981,877.55	December 2006	23,729,669.01	September 2009	8,767,596.96
April 2004	55,234,848.38	January 2007	22,984,356.40	October 2009	8,399,550.98
May 2004	54,448,974.64	February 2007	22,261,691.82	November 2009	8,017,871.36
June 2004	53,625,570.70	March 2007	21,561,351.60	December 2009	7,623,004.93
July 2004	52,766,008.37	April 2007	20,883,015.72	January 2010	7,215,388.35
August 2004	51,871,714.47	May 2007	20,226,367.71	February 2010	6,795,448.35
September 2004	50,944,168.28	June 2007	19,591,094.70	March 2010	6,363,601.86
October 2004	49,984,898.85	July 2007	18,976,887.29	April 2010	5,920,256.24
November 2004	48,995,482.26	August 2007	18,383,439.55	May 2010	5,465,809.50
December 2004	47,977,538.69	September 2007	17,810,449.05	June 2010	5,000,650.38
January 2005	46,932,729.47	October 2007	17,257,616.68	July 2010	4,525,158.64
February 2005	45,862,754.07	November 2007	16,724,646.78	August 2010	4,039,705.17
March 2005	44,769,346.89	December 2007	16,211,246.94	September 2010	3,544,652.19
April 2005	43,654,274.06	January 2008	15,717,128.11	October 2010	3,040,353.41
May 2005	42,519,330.21	February 2008	15,242,004.50	November 2010	2,527,154.22
June 2005	41,366,335.05	March 2008	14,785,593.48	December 2010	2,005,391.84
July 2005	40,197,130.06	April 2008	14,347,615.69	January 2011	1,475,395.40
August 2005	39,013,574.98	May 2008	13,927,794.89	February 2011	937,486.30
September 2005	37,858,763.73	June 2008	13,525,857.98	March 2011	391,978.15
October 2005	36,732,304.77	July 2008	13,141,534.94	April 2011 and thereafter	0.00
November 2005	35,633,810.97	August 2008	12,774,558.83		

Group 1 MBS Specified Balances

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
Initial Balance	\$350,000,000.00	March 2004	\$320,439,461.79	March 2005	\$271,810,238.91
April 2003	348,402,373.16	April 2004	317,023,097.96	April 2005	267,134,112.25
May 2003	346,640,424.23	May 2004	313,476,001.55	May 2005	262,386,845.77
June 2003	344,715,699.99	June 2004	309,802,328.23	June 2005	257,574,096.33
July 2003	342,629,985.61	July 2004	306,006,412.04	July 2005	252,701,574.92
August 2003	340,385,302.73	August 2004	302,092,756.94	August 2005	247,775,034.78
September 2003	337,983,906.92	September 2004	298,066,028.02	September 2005	242,934,010.65
October 2003	335,428,284.72	October 2004	293,931,042.27	October 2005	238,177,101.93
November 2003	332,721,149.88	November 2004	289,692,758.85	November 2005	233,502,930.15
December 2003	329,865,439.22	December 2004	285,356,269.14	December 2005	228,910,138.72
January 2004	326,864,307.80	January 2005	280,926,786.34	January 2006	224,397,392.55
February 2004	323,721,123.63	February 2005	276,409,634.76	February 2006	219,963,377.73

Group 1 MBS (Continued)

<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>	<u>Distribution Date</u>	<u>Specified Balance</u>
March 2006	\$215,606,801.20	March 2010	\$ 76,673,646.42	March 2014	\$ 20,237,051.97
April 2006	211,326,390.39	April 2010	74,885,463.86	April 2014	19,544,941.58
May 2006	207,120,892.99	May 2010	73,130,655.21	May 2014	18,867,212.57
June 2006	202,989,076.50	June 2010	71,408,653.02	June 2014	18,203,608.22
July 2006	198,929,728.06	July 2010	69,718,899.00	July 2014	17,553,876.09
August 2006	194,941,654.08	August 2010	68,060,843.89	August 2014	16,917,767.96
September 2006	191,023,679.92	September 2010	66,433,947.36	September 2014	16,295,039.71
October 2006	187,174,649.63	October 2010	64,837,677.83	October 2014	15,685,451.31
November 2006	183,393,425.66	November 2010	63,271,512.33	November 2014	15,088,766.71
December 2006	179,678,888.55	December 2010	61,734,936.41	December 2014	14,504,753.84
January 2007	176,029,936.66	January 2011	60,227,443.93	January 2015	13,933,184.45
February 2007	172,445,485.90	February 2011	58,748,537.02	February 2015	13,373,834.14
March 2007	168,924,469.43	March 2011	57,297,725.87	March 2015	12,826,482.24
April 2007	165,465,837.47	April 2011	55,874,528.64	April 2015	12,290,911.78
May 2007	162,068,556.92	May 2011	54,478,471.35	May 2015	11,766,909.42
June 2007	158,731,611.15	June 2011	53,109,087.70	June 2015	11,254,265.40
July 2007	155,453,999.79	July 2011	51,765,919.02	July 2015	10,752,773.44
August 2007	152,234,738.42	August 2011	50,448,514.09	August 2015	10,262,230.79
September 2007	149,072,858.31	September 2011	49,156,429.06	September 2015	9,782,438.04
October 2007	145,967,406.24	October 2011	47,889,227.30	October 2015	9,313,199.14
November 2007	142,917,444.21	November 2011	46,646,479.33	November 2015	8,854,321.35
December 2007	139,922,049.20	December 2011	45,427,762.67	December 2015	8,405,615.19
January 2008	136,980,312.97	January 2012	44,232,661.76	January 2016	7,966,894.33
February 2008	134,091,341.76	February 2012	43,060,767.79	February 2016	7,537,975.59
March 2008	131,254,256.17	March 2012	41,911,678.66	March 2016	7,118,678.91
April 2008	128,468,190.84	April 2012	40,784,998.88	April 2016	6,708,827.22
May 2008	125,732,294.30	May 2012	39,680,339.38	May 2016	6,308,246.46
June 2008	123,045,728.68	June 2012	38,597,317.50	June 2016	5,916,765.54
July 2008	120,407,669.58	July 2012	37,535,556.84	July 2016	5,534,216.21
August 2008	117,817,305.77	August 2012	36,494,687.17	August 2016	5,160,433.11
September 2008	115,273,839.10	September 2012	35,474,344.32	September 2016	4,795,253.67
October 2008	112,776,484.16	October 2012	34,474,170.14	October 2016	4,438,518.04
November 2008	110,324,468.16	November 2012	33,493,812.32	November 2016	4,090,069.16
December 2008	107,917,030.76	December 2012	32,532,924.37	December 2016	3,749,752.55
January 2009	105,553,423.79	January 2013	31,591,165.47	January 2017	3,417,416.41
February 2009	103,232,911.15	February 2013	30,668,200.43	February 2017	3,092,911.50
March 2009	100,954,768.54	March 2013	29,763,699.57	March 2017	2,776,091.14
April 2009	98,718,283.31	April 2013	28,877,338.64	April 2017	2,466,811.12
May 2009	96,522,754.30	May 2013	28,008,798.73	May 2017	2,164,929.70
June 2009	94,367,491.62	June 2013	27,157,766.22	June 2017	1,870,307.57
July 2009	92,251,816.51	July 2013	26,323,932.61	July 2017	1,582,807.80
August 2009	90,175,061.12	August 2013	25,506,994.53	August 2017	1,302,295.78
September 2009	88,136,568.39	September 2013	24,706,653.62	September 2017	1,028,639.19
October 2009	86,135,691.85	October 2013	23,922,616.45	October 2017	761,708.04
November 2009	84,171,795.46	November 2013	23,154,594.44	November 2017	501,374.50
December 2009	82,244,253.42	December 2013	22,402,303.78	December 2017	247,512.97
January 2010	80,352,450.09	January 2014	21,665,465.37	January 2018 and thereafter	0.00
February 2010	78,495,779.74	February 2014	20,943,804.74		

Aggregate Group III 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	\$74,225,524.00	August 2003	\$71,038,559.30	January 2004	\$67,096,133.48
April 2003	73,651,778.39	September 2003	70,308,332.09	February 2004	66,223,329.28
May 2003	73,045,608.51	October 2003	69,548,388.24	March 2004	65,323,938.37
June 2003	72,407,702.64	November 2003	68,759,302.23	April 2004	64,398,659.97
July 2003	71,738,522.61	December 2003	67,941,675.05	May 2004	63,448,215.68

Aggregate Group III (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 2004	\$62,473,348.57	June 2007	\$31,117,554.19	June 2010	\$10,016,723.74
July 2004	61,474,822.18	July 2007	30,395,947.78	July 2010	9,601,374.55
August 2004	60,453,419.52	August 2007	29,681,502.93	August 2010	9,194,553.55
September 2004	59,442,064.97	September 2007	28,974,150.56	September 2010	8,796,088.68
October 2004	58,440,661.91	October 2007	28,273,822.25	October 2010	8,405,811.31
November 2004	57,449,114.65	November 2007	27,580,450.23	November 2010	8,023,556.17
December 2004	56,467,328.42	December 2007	26,893,967.37	December 2010	7,649,161.29
January 2005	55,495,209.35	January 2008	26,214,307.20	January 2011	7,282,467.94
February 2005	54,532,664.47	February 2008	25,541,403.88	February 2011	6,923,320.54
March 2005	53,579,601.68	March 2008	24,875,192.18	March 2011	6,571,566.64
April 2005	52,635,929.77	April 2008	24,215,607.51	April 2011	6,227,056.81
May 2005	51,701,558.39	May 2008	23,562,585.89	May 2011	5,889,644.62
June 2005	50,776,398.07	June 2008	22,916,063.96	June 2011	5,559,186.55
July 2005	49,860,360.17	July 2008	22,275,978.95	July 2011	5,235,541.97
August 2005	48,953,356.92	August 2008	21,642,268.70	August 2011	4,918,573.03
September 2005	48,055,301.36	September 2008	21,014,871.64	September 2011	4,608,144.65
October 2005	47,166,107.38	October 2008	20,393,726.79	October 2011	4,304,124.46
November 2005	46,285,689.68	November 2008	19,778,773.75	November 2011	4,006,382.71
December 2005	45,413,963.78	December 2008	19,169,952.70	December 2011	3,714,792.26
January 2006	44,550,846.00	January 2009	18,567,316.70	January 2012	3,429,228.52
February 2006	43,696,253.46	February 2009	17,976,979.02	February 2012	3,149,569.37
March 2006	42,850,104.08	March 2009	17,398,692.52	March 2012	2,875,695.15
April 2006	42,012,316.54	April 2009	16,832,214.97	April 2012	2,607,488.58
May 2006	41,182,810.32	May 2009	16,277,308.96	May 2012	2,344,834.74
June 2006	40,361,505.65	June 2009	15,733,741.80	June 2012	2,087,621.01
July 2006	39,548,323.53	July 2009	15,201,285.44	July 2012	1,835,737.01
August 2006	38,743,185.71	August 2009	14,679,716.36	August 2012	1,589,074.58
September 2006	37,946,014.70	September 2009	14,168,815.50	September 2012	1,347,527.72
October 2006	37,156,733.72	October 2009	13,668,368.15	October 2012	1,110,992.56
November 2006	36,375,266.75	November 2009	13,178,163.88	November 2012	879,367.30
December 2006	35,601,538.48	December 2009	12,697,996.46	December 2012	652,552.20
January 2007	34,835,474.33	January 2010	12,227,663.75	January 2013	430,449.49
February 2007	34,077,000.42	February 2010	11,766,967.65	February 2013	212,963.38
March 2007	33,326,043.58	March 2010	11,315,714.00	March 2013 and thereafter	0.00
April 2007	32,582,531.33	April 2010	10,873,712.51		
May 2007	31,846,391.90	May 2010	10,440,776.68		

Aggregate Group IV 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	\$22,047,137.00	August 2004	\$16,252,871.74	January 2006	\$10,550,306.22
April 2003	21,792,603.44	September 2004	15,871,345.92	February 2006	10,262,150.29
May 2003	21,524,735.30	October 2004	15,496,055.89	March 2006	9,978,723.18
June 2003	21,244,283.32	November 2004	15,126,901.11	April 2006	9,699,948.47
July 2003	20,951,579.38	December 2004	14,763,782.65	May 2006	9,425,750.96
August 2003	20,646,973.73	January 2005	14,406,603.15	June 2006	9,156,056.66
September 2003	20,330,834.33	February 2005	14,055,266.82	July 2006	8,890,792.76
October 2003	20,003,546.14	March 2005	13,709,679.41	August 2006	8,629,887.61
November 2003	19,665,510.34	April 2005	13,369,748.16	September 2006	8,373,270.72
December 2003	19,317,143.53	May 2005	13,035,381.80	October 2006	8,120,872.73
January 2004	18,958,876.87	June 2005	12,706,490.52	November 2006	7,872,625.39
February 2004	18,591,155.21	July 2005	12,382,985.96	December 2006	7,628,461.53
March 2004	18,214,436.13	August 2005	12,064,781.15	January 2007	7,388,315.08
April 2004	17,829,189.02	September 2005	11,751,790.54	February 2007	7,152,927.69
May 2004	17,435,894.04	October 2005	11,443,929.92	March 2007	6,924,887.00
June 2004	17,035,041.12	November 2005	11,141,116.46	April 2007	6,703,965.15
July 2004	16,640,735.53	December 2005	10,843,268.63	May 2007	6,489,941.30

Aggregate Group IV (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 2007	\$ 6,282,601.45	February 2011	\$ 1,451,433.79	October 2014	\$ 272,433.34
July 2007	6,081,738.19	March 2011	1,402,091.32	November 2014	260,541.85
August 2007	5,887,150.52	April 2011	1,354,307.57	December 2014	249,032.11
September 2007	5,698,643.64	May 2011	1,308,033.76	January 2015	237,892.02
October 2007	5,516,028.78	June 2011	1,263,222.61	February 2015	227,109.87
November 2007	5,339,122.99	July 2011	1,219,828.33	March 2015	216,674.31
December 2007	5,167,748.98	August 2011	1,177,806.54	April 2015	206,574.36
January 2008	5,001,734.93	September 2011	1,137,114.24	May 2015	196,799.38
February 2008	4,840,914.33	October 2011	1,097,709.77	June 2015	187,339.06
March 2008	4,685,125.82	November 2011	1,059,552.77	July 2015	178,183.41
April 2008	4,534,213.03	December 2011	1,022,604.14	August 2015	169,322.76
May 2008	4,388,024.42	January 2012	986,825.98	September 2015	160,747.74
June 2008	4,246,413.13	February 2012	952,181.59	October 2015	152,449.28
July 2008	4,109,236.85	March 2012	918,635.40	November 2015	144,418.59
August 2008	3,976,357.66	April 2012	886,152.94	December 2015	136,647.16
September 2008	3,847,641.92	May 2012	854,700.83	January 2016	129,126.75
October 2008	3,722,960.12	June 2012	824,246.72	February 2016	121,849.37
November 2008	3,602,186.74	July 2012	794,759.28	March 2016	114,807.28
December 2008	3,485,200.17	August 2012	766,208.14	April 2016	107,993.00
January 2009	3,371,882.55	September 2012	738,563.88	May 2016	101,399.27
February 2009	3,262,119.66	October 2012	711,798.00	June 2016	95,019.07
March 2009	3,155,800.83	November 2012	685,882.89	July 2016	88,845.59
April 2009	3,052,818.80	December 2012	660,791.81	August 2016	82,872.24
May 2009	2,953,069.65	January 2013	636,498.83	September 2016	77,092.63
June 2009	2,856,452.66	February 2013	612,978.85	October 2016	71,500.59
July 2009	2,762,870.25	March 2013	590,207.54	November 2016	66,090.13
August 2009	2,672,227.84	April 2013	568,161.34	December 2016	60,855.45
September 2009	2,584,433.80	May 2013	546,817.42	January 2017	55,790.93
October 2009	2,499,399.32	June 2013	526,153.67	February 2017	50,891.14
November 2009	2,417,038.36	July 2013	506,148.65	March 2017	46,150.81
December 2009	2,337,267.54	August 2013	486,781.62	April 2017	41,564.84
January 2010	2,260,006.06	September 2013	468,032.46	May 2017	37,128.29
February 2010	2,185,175.62	October 2013	449,881.69	June 2017	32,836.38
March 2010	2,112,700.37	November 2013	432,310.44	July 2017	28,684.48
April 2010	2,042,506.79	December 2013	415,300.43	August 2017	24,668.10
May 2010	1,974,523.65	January 2014	398,833.95	September 2017	20,782.90
June 2010	1,908,681.93	February 2014	382,893.84	October 2017	17,024.67
July 2010	1,844,914.75	March 2014	367,463.49	November 2017	13,389.34
August 2010	1,783,157.31	April 2014	352,526.79	December 2017	9,872.97
September 2010	1,723,346.81	May 2014	338,068.15	January 2018	6,471.74
October 2010	1,665,422.41	June 2014	324,072.47	February 2018	3,181.94
November 2010	1,609,325.15	July 2014	310,525.10	March 2018 and thereafter	0.00
December 2010	1,554,997.91	August 2014	297,411.87		
January 2011	1,502,385.33	September 2014	284,719.05		

Aggregate Group V 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	\$100,745,853.00	December 2003	\$ 80,656,001.05	September 2004	\$ 57,899,813.18
April 2003	98,765,272.61	January 2004	78,171,096.74	October 2004	55,559,821.56
May 2003	96,712,653.15	February 2004	75,651,609.06	November 2004	53,283,468.58
June 2003	94,591,773.86	March 2004	73,102,081.93	December 2004	51,069,080.71
July 2003	92,406,459.39	April 2004	70,527,086.59	January 2005	48,915,027.44
August 2003	90,160,669.60	May 2004	67,931,206.90	February 2005	46,819,720.25
September 2003	87,858,487.61	June 2004	65,319,024.67	March 2005	44,781,611.47
October 2003	85,504,107.23	July 2004	62,777,628.48	April 2005	42,799,193.32
November 2003	83,101,819.84	August 2004	60,305,161.15	May 2005	40,870,996.83

Aggregate Group V (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 2005	\$ 38,995,590.93	April 2009	\$ 3,579,327.67	February 2013	\$ 240,853.16
July 2005	37,171,581.42	May 2009	3,390,463.78	March 2013	225,396.09
August 2005	35,397,610.07	June 2009	3,211,158.33	April 2013	210,811.93
September 2005	33,672,353.70	July 2009	3,040,940.98	May 2013	197,054.62
October 2005	32,010,412.10	August 2009	2,879,364.07	June 2013	184,080.42
November 2005	30,428,796.59	September 2009	2,726,001.57	July 2013	171,847.80
December 2005	28,923,684.76	October 2009	2,580,448.00	August 2013	160,317.37
January 2006	27,491,433.94	November 2009	2,442,317.49	September 2013	149,451.70
February 2006	26,128,572.83	December 2009	2,311,242.84	October 2013	139,215.30
March 2006	24,831,793.48	January 2010	2,186,874.62	November 2013	129,574.47
April 2006	23,597,943.74	February 2010	2,068,880.34	December 2013	120,497.25
May 2006	22,424,019.91	March 2010	1,956,943.61	January 2014	111,953.30
June 2006	21,307,159.91	April 2010	1,850,763.42	February 2014	103,913.84
July 2006	20,244,636.59	May 2010	1,750,053.38	March 2014	96,351.57
August 2006	19,233,851.46	June 2010	1,654,540.99	April 2014	89,240.59
September 2006	18,272,328.70	July 2010	1,563,967.05	May 2014	82,556.33
October 2006	17,357,709.39	August 2010	1,478,084.96	June 2014	76,275.51
November 2006	16,487,746.10	September 2010	1,396,660.14	July 2014	70,376.02
December 2006	15,660,297.62	October 2010	1,319,469.46	August 2014	64,836.94
January 2007	14,873,324.01	November 2010	1,246,300.68	September 2014	59,638.38
February 2007	14,124,881.88	December 2010	1,176,951.94	October 2014	54,761.54
March 2007	13,413,119.84	January 2011	1,111,231.25	November 2014	50,188.56
April 2007	12,736,274.23	February 2011	1,048,956.02	December 2014	45,902.54
May 2007	12,092,664.96	March 2011	989,952.60	January 2015	41,887.43
June 2007	11,480,691.64	April 2011	934,055.88	February 2015	38,128.07
July 2007	10,898,829.81	May 2011	881,108.85	March 2015	34,610.05
August 2007	10,345,627.38	June 2011	830,962.21	April 2015	31,319.74
September 2007	9,819,701.24	July 2011	783,474.01	May 2015	28,244.23
October 2007	9,319,734.05	August 2011	738,509.31	June 2015	25,371.30
November 2007	8,844,471.10	September 2011	695,939.80	July 2015	22,689.35
December 2007	8,392,717.38	October 2011	655,643.51	August 2015	20,187.44
January 2008	7,963,334.79	November 2011	617,504.50	September 2015	17,855.17
February 2008	7,555,239.47	December 2011	581,412.57	October 2015	15,682.71
March 2008	7,167,399.21	January 2012	547,262.98	November 2015	13,660.78
April 2008	6,798,831.04	February 2012	514,956.17	December 2015	11,780.56
May 2008	6,448,598.91	March 2012	484,397.52	January 2016	10,033.73
June 2008	6,115,811.50	April 2012	455,497.14	February 2016	8,412.41
July 2008	5,799,620.06	May 2012	428,169.58	March 2016	6,909.15
August 2008	5,499,216.44	June 2012	402,333.66	April 2016	5,516.91
September 2008	5,213,831.16	July 2012	377,912.26	May 2016	4,229.01
October 2008	4,942,731.60	August 2012	354,832.09	June 2016	3,039.17
November 2008	4,685,220.24	September 2012	333,023.54	July 2016	1,941.42
December 2008	4,440,632.98	October 2012	312,420.48	August 2016	930.13
January 2009	4,208,337.63	November 2012	292,960.09	September 2016 and thereafter	0.00
February 2009	3,987,732.33	December 2012	274,582.70		
March 2009	3,778,244.14	January 2013	257,231.67		

Aggregate Group VI 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 2004	\$290,689,800.00	September 2004	\$280,659,317.48	April 2005	\$266,059,740.06
April 2004	289,185,586.03	October 2004	278,758,882.96	May 2005	263,735,818.85
May 2004	287,612,921.41	November 2004	276,795,232.14	June 2005	261,355,300.33
June 2004	285,973,255.34	December 2004	274,769,220.00	July 2005	258,919,244.28
July 2004	284,267,277.74	January 2005	272,681,732.84	August 2005	256,495,861.18
August 2004	282,495,712.60	February 2005	270,533,687.61	September 2005	254,085,085.80
		March 2005	268,326,031.26	October 2005	251,686,853.26

Aggregate Group VI (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 2005	\$249,301,099.00	September 2010	\$130,232,276.72	July 2015	\$ 52,948,116.13
December 2005	246,927,758.81	October 2010	128,479,590.85	August 2015	52,092,242.93
January 2006	244,566,768.79	November 2010	126,736,060.55	September 2015	51,249,126.47
February 2006	242,218,065.38	December 2010	125,001,638.70	October 2015	50,418,584.39
March 2006	239,881,585.35	January 2011	123,276,278.41	November 2015	49,600,436.86
April 2006	237,557,265.79	February 2011	121,559,933.02	December 2015	48,794,506.56
May 2006	235,245,044.11	March 2011	119,852,556.14	January 2016	48,000,618.66
June 2006	232,944,858.05	April 2011	118,154,101.59	February 2016	47,218,600.76
July 2006	230,656,645.66	May 2011	116,464,523.44	March 2016	46,448,282.88
August 2006	228,380,345.32	June 2011	114,783,775.99	April 2016	45,689,497.42
September 2006	226,115,895.72	July 2011	113,111,813.79	May 2016	44,942,079.10
October 2006	223,863,235.86	August 2011	111,448,591.61	June 2016	44,205,864.97
November 2006	221,622,305.07	September 2011	109,794,064.45	July 2016	43,480,694.36
December 2006	219,393,042.98	October 2011	108,148,187.56	August 2016	42,766,408.84
January 2007	217,175,389.54	November 2011	106,510,916.40	September 2016	42,062,852.19
February 2007	214,969,284.99	December 2011	104,882,206.66	October 2016	41,369,870.39
March 2007	212,774,669.90	January 2012	103,262,591.73	November 2016	40,687,311.57
April 2007	210,591,485.13	February 2012	101,666,571.29	December 2016	40,015,025.99
May 2007	208,419,671.85	March 2012	100,093,812.30	January 2017	39,352,866.00
June 2007	206,259,171.53	April 2012	98,543,986.33	February 2017	38,700,686.03
July 2007	204,109,925.94	May 2012	97,016,769.50	March 2017	38,058,342.53
August 2007	201,971,877.16	June 2012	95,511,842.43	April 2017	37,425,693.98
September 2007	199,844,967.56	July 2012	94,028,890.17	May 2017	36,802,600.83
October 2007	197,729,139.80	August 2012	92,567,602.12	June 2017	36,188,925.50
November 2007	195,624,336.85	September 2012	91,127,672.00	July 2017	35,584,532.33
December 2007	193,530,501.96	October 2012	89,708,797.78	August 2017	34,989,287.56
January 2008	191,447,578.67	November 2012	88,310,681.62	September 2017	34,403,059.31
February 2008	189,375,510.83	December 2012	86,933,029.81	October 2017	33,825,717.55
March 2008	187,314,242.56	January 2013	85,575,552.72	November 2017	33,257,134.08
April 2008	185,263,718.27	February 2013	84,237,964.73	December 2017	32,697,182.49
May 2008	183,223,882.67	March 2013	82,919,984.19	January 2018	32,145,738.15
June 2008	181,194,680.73	April 2013	81,621,333.37	February 2018	31,602,678.18
July 2008	179,176,057.73	May 2013	80,341,738.39	March 2018	31,067,881.43
August 2008	177,167,959.21	June 2013	79,080,929.18	April 2018	30,541,228.45
September 2008	175,170,331.00	July 2013	77,838,639.41	May 2018	30,022,601.46
October 2008	173,183,119.21	August 2013	76,614,606.46	June 2018	29,511,884.34
November 2008	171,206,270.22	September 2013	75,408,571.35	July 2018	29,008,962.62
December 2008	169,239,730.69	October 2013	74,220,278.72	August 2018	28,513,723.41
January 2009	167,283,447.55	November 2013	73,049,476.73	September 2018	28,026,055.43
February 2009	165,337,368.01	December 2013	71,895,917.07	October 2018	27,545,848.96
March 2009	163,401,439.56	January 2014	70,759,354.87	November 2018	27,072,995.82
April 2009	161,475,609.94	February 2014	69,639,548.66	December 2018	26,607,389.35
May 2009	159,559,827.16	March 2014	68,536,260.35	January 2019	26,148,924.41
June 2009	157,654,039.51	April 2014	67,449,255.14	February 2019	25,697,497.32
July 2009	155,758,195.55	May 2014	66,378,301.50	March 2019	25,253,005.87
August 2009	153,872,244.09	June 2014	65,323,171.14	April 2019	24,815,349.29
September 2009	151,996,134.20	July 2014	64,283,638.94	May 2019	24,384,428.22
October 2009	150,129,815.23	August 2014	63,259,482.90	June 2019	23,960,144.72
November 2009	148,273,236.78	September 2014	62,250,484.13	July 2019	23,542,402.22
December 2009	146,426,348.71	October 2014	61,256,426.78	August 2019	23,131,105.51
January 2010	144,589,101.14	November 2014	60,277,098.02	September 2019	22,726,160.73
February 2010	142,761,444.44	December 2014	59,312,287.96	October 2019	22,327,475.34
March 2010	140,943,329.24	January 2015	58,361,789.66	November 2019	21,934,958.11
April 2010	139,134,706.43	February 2015	57,425,399.06	December 2019	21,548,519.09
May 2010	137,335,527.14	March 2015	56,502,914.93	January 2020	21,168,069.60
June 2010	135,545,742.76	April 2015	55,594,138.86	February 2020	20,793,522.23
July 2010	133,765,304.93	May 2015	54,698,875.20	March 2020	20,424,790.79
August 2010	131,994,165.54	June 2015	53,816,931.03	April 2020	20,061,790.31

Aggregate Group VI (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 2020	\$ 19,704,437.02	September 2024	\$ 7,178,947.36	December 2028	\$ 1,980,334.16
June 2020	19,352,648.34	October 2024	7,027,200.85	January 2029	1,918,284.89
July 2020	19,006,342.86	November 2024	6,877,973.39	February 2029	1,857,376.92
August 2020	18,665,440.31	December 2024	6,731,226.96	March 2029	1,797,592.24
September 2020	18,329,861.57	January 2025	6,586,924.08	April 2029	1,738,913.11
October 2020	17,999,528.64	February 2025	6,445,027.82	May 2029	1,681,322.04
November 2020	17,674,364.61	March 2025	6,305,501.77	June 2029	1,624,801.81
December 2020	17,354,293.67	April 2025	6,168,310.05	July 2029	1,569,335.46
January 2021	17,039,241.08	May 2025	6,033,417.30	August 2029	1,514,906.26
February 2021	16,729,133.16	June 2025	5,900,788.67	September 2029	1,461,497.75
March 2021	16,423,897.28	July 2025	5,770,389.81	October 2029	1,409,093.69
April 2021	16,123,461.84	August 2025	5,642,186.86	November 2029	1,357,678.10
May 2021	15,827,756.24	September 2025	5,516,146.46	December 2029	1,307,235.22
June 2021	15,536,710.91	October 2025	5,392,235.73	January 2030	1,257,749.54
July 2021	15,250,257.24	November 2025	5,270,422.26	February 2030	1,209,205.76
August 2021	14,968,327.60	December 2025	5,150,674.11	March 2030	1,161,588.83
September 2021	14,690,855.34	January 2026	5,032,959.80	April 2030	1,114,883.91
October 2021	14,417,774.73	February 2026	4,917,248.31	May 2030	1,069,076.37
November 2021	14,149,020.99	March 2026	4,803,509.07	June 2030	1,024,151.82
December 2021	13,884,530.26	April 2026	4,691,711.95	July 2030	980,096.06
January 2022	13,624,239.59	May 2026	4,581,827.25	August 2030	936,895.12
February 2022	13,368,086.91	June 2026	4,473,825.71	September 2030	894,535.23
March 2022	13,116,011.05	July 2026	4,367,678.49	October 2030	853,002.83
April 2022	12,867,951.70	August 2026	4,263,357.17	November 2030	812,284.56
May 2022	12,623,849.42	September 2026	4,160,833.75	December 2030	772,367.25
June 2022	12,383,645.61	October 2026	4,060,080.62	January 2031	733,237.93
July 2022	12,147,282.50	November 2026	3,961,070.58	February 2031	694,883.83
August 2022	11,914,703.15	December 2026	3,863,776.82	March 2031	657,292.37
September 2022	11,685,851.42	January 2027	3,768,172.93	April 2031	620,451.15
October 2022	11,460,671.99	February 2027	3,674,232.88	May 2031	584,347.96
November 2022	11,239,110.31	March 2027	3,581,931.01	June 2031	548,970.77
December 2022	11,021,112.63	April 2027	3,491,242.05	July 2031	514,307.74
January 2023	10,806,625.94	May 2027	3,402,141.08	August 2031	480,347.20
February 2023	10,595,598.01	June 2027	3,314,603.55	September 2031	447,077.65
March 2023	10,387,977.35	July 2027	3,228,605.28	October 2031	414,487.77
April 2023	10,183,713.20	August 2027	3,144,122.42	November 2031	382,566.41
May 2023	9,982,755.52	September 2027	3,061,131.49	December 2031	351,302.58
June 2023	9,785,055.00	October 2027	2,979,609.34	January 2032	320,685.46
July 2023	9,590,563.03	November 2027	2,899,533.15	February 2032	290,704.39
August 2023	9,399,231.69	December 2027	2,820,880.46	March 2032	261,348.88
September 2023	9,211,013.75	January 2028	2,743,629.11	April 2032	232,608.58
October 2023	9,025,862.66	February 2028	2,667,757.28	May 2032	204,473.32
November 2023	8,843,732.53	March 2028	2,593,243.47	June 2032	176,933.06
December 2023	8,664,578.14	April 2028	2,520,066.49	July 2032	149,977.92
January 2024	8,488,354.89	May 2028	2,448,205.46	August 2032	123,598.18
February 2024	8,315,018.85	June 2028	2,377,639.81	September 2032	97,784.25
March 2024	8,144,526.71	July 2028	2,308,349.26	October 2032	72,526.69
April 2024	7,976,835.77	August 2028	2,240,313.84	November 2032	47,816.21
May 2024	7,811,903.96	September 2028	2,173,513.87	December 2032	23,643.65
June 2024	7,649,689.80	October 2028	2,107,929.96	January 2033 and thereafter	0.00
July 2024	7,490,152.41	November 2028	2,043,543.00		
August 2024	7,333,251.50				

Aggregate Group VII 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	\$68,739,500.00	March 2006	\$30,920,472.10	March 2009	\$ 7,876,059.20
April 2003	67,961,948.90	April 2006	30,033,636.50	April 2009	7,463,731.00
May 2003	67,068,964.40	May 2006	29,162,729.90	May 2009	7,061,993.80
June 2003	66,062,414.80	June 2006	28,307,577.20	June 2009	6,670,723.50
July 2003	64,942,735.30	July 2006	27,468,008.40	July 2009	6,289,799.40
August 2003	63,710,461.40	August 2006	26,643,850.10	August 2009	5,919,100.80
September 2003	62,366,213.60	September 2006	25,834,932.30	September 2009	5,558,505.30
October 2003	60,910,709.30	October 2006	25,041,088.40	October 2009	5,207,897.30
November 2003	59,344,756.00	November 2006	24,262,151.80	November 2009	4,867,156.10
December 2003	57,669,247.90	December 2006	23,497,957.60	December 2009	4,536,167.80
January 2004	55,885,174.40	January 2007	22,748,340.90	January 2010	4,214,816.80
February 2004	53,993,611.60	February 2007	22,013,141.90	February 2010	3,902,987.50
March 2004	51,995,724.00	March 2007	21,292,200.80	March 2010	3,600,569.40
April 2004	51,396,972.10	April 2007	20,585,357.80	April 2010	3,307,448.60
May 2004	50,762,938.40	May 2007	19,892,456.50	May 2010	3,023,514.60
June 2004	50,093,588.90	June 2007	19,213,340.50	June 2010	2,748,656.90
July 2004	49,389,741.30	July 2007	18,547,855.10	July 2010	2,482,770.10
August 2004	48,652,257.50	August 2007	17,895,850.70	August 2010	2,225,742.00
September 2004	47,882,047.00	September 2007	17,257,172.60	September 2010	1,977,470.60
October 2004	47,080,060.10	October 2007	16,631,672.90	October 2010	1,737,847.10
November 2004	46,247,298.10	November 2007	16,019,202.00	November 2010	1,506,769.50
December 2004	45,384,798.00	December 2007	15,419,615.40	December 2010	1,284,132.40
January 2005	44,493,641.00	January 2008	14,832,765.20	January 2011	1,078,995.10
February 2005	43,574,945.70	February 2008	14,258,508.60	February 2011	892,819.60
March 2005	42,629,871.50	March 2008	13,696,702.80	March 2011	725,257.40
April 2005	41,659,608.40	April 2008	13,147,205.00	April 2011	575,965.10
May 2005	40,665,385.50	May 2008	12,609,877.50	May 2011	444,607.80
June 2005	39,648,460.80	June 2008	12,084,580.90	June 2011	330,852.30
July 2005	38,610,126.30	July 2008	11,571,177.50	July 2011	234,372.20
August 2005	37,589,366.40	August 2008	11,069,531.30	August 2011	154,844.50
September 2005	36,585,995.80	September 2008	10,579,506.30	September 2011	91,954.70
October 2005	35,599,822.40	October 2008	10,100,971.60	October 2011	45,386.60
November 2005	34,630,660.90	November 2008	9,633,794.60	November 2011	14,835.90
December 2005	33,678,327.70	December 2008	9,177,842.70	December 2011 and thereafter	0.00
January 2006	32,742,639.20	January 2009	8,732,990.10		
February 2006	31,823,413.50	February 2009	8,299,104.20		

Group 6 MBS First Specified Balances

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
Initial Balance	\$425,000,000.00	June 2004	\$370,380,817.30	September 2005	\$263,269,755.40
April 2003	423,573,094.80	July 2004	364,446,141.10	October 2005	255,994,952.20
May 2003	421,815,600.80	August 2004	358,274,666.80	November 2005	248,919,275.10
June 2003	419,728,493.80	September 2004	351,878,109.10	December 2005	242,037,311.30
July 2003	417,313,523.10	October 2004	345,268,714.80	January 2006	235,343,795.90
August 2003	414,573,208.10	November 2004	338,459,227.10	February 2006	228,833,605.10
September 2003	411,510,851.90	December 2004	331,462,848.20	March 2006	222,501,759.60
October 2003	408,130,529.40	January 2005	324,293,188.30	April 2006	216,343,404.20
November 2003	404,437,087.30	February 2005	316,964,231.60	May 2006	210,353,824.80
December 2003	400,436,140.70	March 2005	309,490,280.20	June 2006	204,528,428.00
January 2004	396,134,064.60	April 2005	301,885,911.60	July 2006	198,862,749.60
February 2004	391,537,970.10	May 2005	294,165,927.70	August 2006	193,352,441.00
March 2004	386,655,704.40	June 2005	286,345,302.10	September 2006	187,993,276.00
April 2004	381,495,820.20	July 2005	278,439,135.90	October 2006	182,781,140.60
May 2004	376,067,557.00	August 2005	270,749,245.40	November 2006	177,712,033.00

Group 6 MBS (Continued)

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
December 2006	\$172,782,056.80	October 2011	\$ 33,228,058.90	August 2016	\$ 6,096,689.60
January 2007	167,987,424.40	November 2011	32,285,786.30	September 2016	5,917,569.10
February 2007	163,324,450.20	December 2011	31,369,804.20	October 2016	5,743,570.70
March 2007	158,789,547.20	January 2012	30,479,388.40	November 2016	5,574,553.30
April 2007	154,379,225.30	February 2012	29,613,833.40	December 2016	5,410,375.80
May 2007	150,090,089.60	March 2012	28,772,455.80	January 2017	5,250,902.20
June 2007	145,918,838.70	April 2012	27,954,585.80	February 2017	5,095,999.90
July 2007	141,862,257.90	May 2012	27,159,575.70	March 2017	4,945,541.40
August 2007	137,917,219.20	June 2012	26,386,794.80	April 2017	4,799,400.90
September 2007	134,080,684.70	July 2012	25,635,627.70	May 2017	4,657,457.70
October 2007	130,349,691.30	August 2012	24,905,479.40	June 2017	4,519,594.50
November 2007	126,721,362.60	September 2012	24,195,768.50	July 2017	4,385,692.30
December 2007	123,192,895.30	October 2012	23,505,928.90	August 2017	4,255,644.00
January 2008	119,761,566.00	November 2012	22,835,411.50	September 2017	4,129,339.10
February 2008	116,424,721.00	December 2012	22,183,684.20	October 2017	4,006,670.50
March 2008	113,179,784.80	January 2013	21,550,225.10	November 2017	3,887,537.90
April 2008	110,024,244.80	February 2013	20,934,529.30	December 2017	3,771,841.00
May 2008	106,955,659.80	March 2013	20,336,105.50	January 2018	3,659,482.90
June 2008	103,971,656.60	April 2013	19,754,474.30	February 2018	3,550,368.40
July 2008	101,069,921.50	May 2013	19,189,173.30	March 2018	3,444,407.40
August 2008	98,248,210.50	June 2013	18,639,748.60	April 2018	3,341,508.10
September 2008	95,504,332.30	July 2013	18,105,759.90	May 2018	3,241,587.20
October 2008	92,836,161.90	August 2013	17,586,780.50	June 2018	3,144,556.30
November 2008	90,241,628.70	September 2013	17,082,393.90	July 2018	3,050,338.90
December 2008	87,718,719.90	October 2013	16,592,193.80	August 2018	2,958,850.00
January 2009	85,265,473.70	November 2013	16,115,789.20	September 2018	2,870,014.80
February 2009	82,879,987.80	December 2013	15,652,795.90	October 2018	2,783,758.50
March 2009	80,560,405.80	January 2014	15,202,843.30	November 2018	2,700,008.00
April 2009	78,304,924.00	February 2014	14,765,567.60	December 2018	2,618,690.20
May 2009	76,111,789.70	March 2014	14,340,616.90	January 2019	2,539,738.80
June 2009	73,979,294.40	April 2014	13,927,649.50	February 2019	2,463,084.10
July 2009	71,905,778.90	May 2014	13,526,332.20	March 2019	2,388,661.50
August 2009	69,889,624.80	June 2014	13,136,340.30	April 2019	2,316,409.80
September 2009	67,929,263.00	July 2014	12,757,361.00	May 2019	2,246,262.70
October 2009	66,023,165.20	August 2014	12,389,084.90	June 2019	2,178,165.80
November 2009	64,169,842.20	September 2014	12,031,217.90	July 2019	2,112,056.20
December 2009	62,367,847.30	October 2014	11,683,467.60	August 2019	2,047,879.50
January 2010	60,615,776.30	November 2014	11,345,553.50	September 2019	1,985,579.60
February 2010	58,912,255.60	December 2014	11,017,200.20	October 2019	1,925,102.10
March 2010	57,255,957.50	January 2015	10,698,144.20	November 2019	1,866,397.70
April 2010	55,645,583.20	February 2015	10,388,122.00	December 2019	1,809,415.40
May 2010	54,079,873.00	March 2015	10,086,887.10	January 2020	1,754,104.20
June 2010	52,557,602.90	April 2015	9,794,189.60	February 2020	1,700,416.50
July 2010	51,077,579.50	May 2015	9,509,794.90	March 2020	1,648,306.40
August 2010	49,638,640.00	June 2015	9,233,470.10	April 2020	1,597,729.70
September 2010	48,239,659.00	July 2015	8,964,989.10	May 2020	1,548,642.20
October 2010	46,879,538.30	August 2015	8,704,132.60	June 2020	1,500,999.70
November 2010	45,557,208.60	September 2015	8,450,689.80	July 2020	1,454,761.40
December 2010	44,271,632.90	October 2015	8,204,453.30	August 2020	1,409,888.20
January 2011	43,021,799.70	November 2015	7,965,219.10	September 2020	1,366,341.00
February 2011	41,806,724.70	December 2015	7,732,793.40	October 2020	1,324,080.70
March 2011	40,625,455.90	January 2016	7,506,984.10	November 2020	1,283,069.90
April 2011	39,477,058.30	February 2016	7,287,607.60	December 2020	1,243,272.90
May 2011	38,360,630.90	March 2016	7,074,485.40	January 2021	1,204,655.70
June 2011	37,275,293.10	April 2016	6,867,439.00	February 2021	1,167,184.30
July 2011	36,220,188.10	May 2016	6,666,298.40	March 2021	1,130,824.70
August 2011	35,194,482.90	June 2016	6,470,900.40	April 2021	1,095,546.30
September 2011	34,197,370.00	July 2016	6,281,083.50	May 2021	1,061,316.80

Group 6 MBS (Continued)

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
June 2021	\$ 1,028,105.60	May 2025	\$ 214,359.80	April 2029	\$ 33,170.40
July 2021	995,885.50	June 2025	206,891.70	May 2029	31,650.60
August 2021	964,625.90	July 2025	199,659.90	June 2029	30,183.50
September 2021	934,297.90	August 2025	192,657.60	July 2029	28,770.80
October 2021	904,877.70	September 2025	185,878.00	August 2029	27,407.40
November 2021	876,338.10	October 2025	179,314.30	September 2029	26,093.30
December 2021	848,651.90	November 2025	172,959.70	October 2029	24,826.80
January 2022	821,795.30	December 2025	166,807.40	November 2029	23,606.20
February 2022	795,744.50	January 2026	160,852.30	December 2029	22,431.50
March 2022	770,477.40	February 2026	155,089.30	January 2030	21,297.60
April 2022	745,968.50	March 2026	149,509.90	February 2030	20,206.20
May 2022	722,197.40	April 2026	144,110.70	March 2030	19,155.60
June 2022	699,143.70	May 2026	138,884.90	April 2030	18,144.10
July 2022	676,783.60	June 2026	133,829.10	May 2030	17,170.00
August 2022	655,100.10	July 2026	128,936.50	June 2030	16,231.60
September 2022	634,071.10	August 2026	124,202.00	July 2030	15,328.90
October 2022	613,677.90	September 2026	119,622.20	August 2030	14,461.90
November 2022	593,903.50	October 2026	115,190.30	September 2030	13,625.50
December 2022	574,727.50	November 2026	110,904.60	October 2030	12,821.40
January 2023	556,134.60	December 2026	106,758.30	November 2030	12,049.60
February 2023	538,107.80	January 2027	102,748.00	December 2030	11,306.70
March 2023	520,628.40	February 2027	98,870.30	January 2031	10,592.70
April 2023	503,681.10	March 2027	95,118.40	February 2031	9,905.90
May 2023	487,252.30	April 2027	91,492.30	March 2031	9,248.00
June 2023	471,323.30	May 2027	87,985.20	April 2031	8,613.90
July 2023	455,883.90	June 2027	84,593.70	May 2031	8,007.00
August 2023	440,915.40	July 2027	81,316.10	June 2031	7,422.20
September 2023	426,405.90	August 2027	78,147.30	July 2031	6,862.90
October 2023	412,341.80	September 2027	75,083.90	August 2031	6,325.70
November 2023	398,711.20	October 2027	72,124.20	September 2031	5,808.90
December 2023	385,498.80	November 2027	69,263.10	October 2031	5,315.90
January 2024	372,694.40	December 2027	66,498.90	November 2031	4,841.60
February 2024	360,284.40	January 2028	63,826.50	December 2031	4,387.70
March 2024	348,258.60	February 2028	61,245.90	January 2032	3,952.50
April 2024	336,603.40	March 2028	58,752.00	February 2032	3,536.00
May 2024	325,310.30	April 2028	56,344.80	March 2032	3,136.50
June 2024	314,367.40	May 2028	54,017.50	April 2032	2,754.00
July 2024	303,766.20	June 2028	51,771.80	May 2032	2,390.20
August 2024	293,493.10	July 2028	49,602.60	June 2032	2,040.00
September 2024	283,541.30	August 2028	47,506.50	July 2032	1,706.80
October 2024	273,898.90	September 2028	45,485.20	August 2032	1,387.20
November 2024	264,557.40	October 2028	43,531.90	September 2032	1,082.90
December 2024	255,510.00	November 2028	41,648.30	October 2032	792.20
January 2025	246,746.50	December 2028	39,829.30	November 2032	515.10
February 2025	238,256.70	January 2029	38,073.20	December 2032	251.60
March 2025	230,033.80	February 2029	36,380.00	January 2033 and thereafter	0.00
April 2025	222,071.00	March 2029	34,746.30		

Group 6 MBS Second Specified Balances

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
Initial Balance	\$425,000,000.00	November 2007	\$335,923,717.29	July 2012	\$245,535,430.03
April 2003	424,398,259.06	December 2007	334,147,817.12	August 2012	244,077,216.95
May 2003	423,741,513.00	January 2008	332,378,223.64	September 2012	242,624,065.18
June 2003	423,029,921.54	February 2008	330,614,912.20	October 2012	241,175,954.81
July 2003	422,263,665.89	March 2008	328,857,858.25	November 2012	239,732,866.00
August 2003	421,442,948.76	April 2008	327,107,037.33	December 2012	238,294,779.00
September 2003	420,567,994.24	May 2008	325,362,425.04	January 2013	236,861,674.12
October 2003	419,639,047.76	June 2008	323,623,997.14	February 2013	235,433,531.76
November 2003	418,656,375.93	July 2008	321,891,729.42	March 2013	234,010,332.36
December 2003	417,620,266.51	August 2008	320,165,597.80	April 2013	232,592,056.47
January 2004	416,531,028.23	September 2008	318,445,578.26	May 2013	231,178,684.72
February 2004	415,388,990.65	October 2008	316,731,646.92	June 2013	229,770,197.76
March 2004	414,194,504.05	November 2008	315,023,779.91	July 2013	228,366,576.39
April 2004	412,947,939.18	December 2008	313,321,953.55	August 2013	226,967,801.41
May 2004	411,649,687.18	January 2009	311,626,144.19	September 2013	225,573,853.76
June 2004	410,300,159.35	February 2009	309,936,328.27	October 2013	224,184,714.38
July 2004	408,899,786.86	March 2009	308,252,482.34	November 2013	222,800,364.34
August 2004	407,449,020.70	April 2009	306,574,583.02	December 2013	221,420,784.78
September 2004	405,948,331.29	May 2009	304,902,607.04	January 2014	220,045,956.86
October 2004	404,398,028.27	June 2009	303,236,531.20	February 2014	218,675,861.86
November 2004	402,799,160.34	July 2009	301,576,332.40	March 2014	217,310,481.13
December 2004	401,151,714.81	August 2009	299,921,987.64	April 2014	215,949,796.06
January 2005	399,456,417.52	September 2009	298,273,473.97	May 2014	214,593,788.14
February 2005	397,713,832.39	October 2009	296,630,768.56	June 2014	213,242,438.89
March 2005	395,924,541.13	November 2009	294,993,848.66	July 2014	211,895,729.98
April 2005	394,089,143.02	December 2009	293,362,691.59	August 2014	210,553,643.06
May 2005	392,208,254.46	January 2010	291,737,274.77	September 2014	209,216,159.91
June 2005	390,282,508.71	February 2010	290,117,575.72	October 2014	207,883,262.35
July 2005	388,312,555.48	March 2010	288,503,572.02	November 2014	206,554,932.26
August 2005	386,349,666.34	April 2010	286,895,241.36	December 2014	205,231,151.63
September 2005	384,393,813.79	May 2010	285,292,561.48	January 2015	203,911,902.48
October 2005	382,444,970.39	June 2010	283,695,510.23	February 2015	202,597,166.94
November 2005	380,503,108.80	July 2010	282,104,065.55	March 2015	201,286,927.14
December 2005	378,568,201.80	August 2010	280,518,205.45	April 2015	199,981,165.34
January 2006	376,640,222.26	September 2010	278,937,908.05	May 2015	198,679,863.84
February 2006	374,719,143.18	October 2010	277,363,151.48	June 2015	197,383,005.02
March 2006	372,804,937.64	November 2010	275,793,914.04	July 2015	196,090,571.31
April 2006	370,897,578.83	December 2010	274,230,174.07	August 2015	194,802,545.23
May 2006	368,997,040.03	January 2011	272,671,910.01	September 2015	193,518,909.33
June 2006	367,103,294.63	February 2011	271,119,100.36	October 2015	192,239,646.28
July 2006	365,216,316.15	March 2011	269,571,723.71	November 2015	190,964,738.76
August 2006	363,336,078.18	April 2011	268,029,758.73	December 2015	189,694,169.55
September 2006	361,462,554.38	May 2011	266,493,184.19	January 2016	188,427,921.49
October 2006	359,595,718.58	June 2011	264,961,978.92	February 2016	187,165,977.48
November 2006	357,735,544.66	July 2011	263,436,121.85	March 2016	185,908,320.49
December 2006	355,882,006.61	August 2011	261,915,591.96	April 2016	184,654,933.52
January 2007	354,035,078.55	September 2011	260,400,368.32	May 2016	183,405,799.72
February 2007	352,194,734.66	October 2011	258,890,430.13	June 2016	182,160,902.20
March 2007	350,360,949.22	November 2011	257,385,756.57	July 2016	180,920,224.21
April 2007	348,533,696.63	December 2011	255,886,326.99	August 2016	179,683,749.01
May 2007	346,712,951.36	January 2012	254,392,120.77	September 2016	178,451,460.00
June 2007	344,898,688.02	February 2012	252,903,117.39	October 2016	177,223,340.56
July 2007	343,090,881.28	March 2012	251,419,296.41	November 2016	175,999,374.15
August 2007	341,289,505.91	April 2012	249,940,637.43	December 2016	174,779,544.36
September 2007	339,494,536.81	May 2012	248,467,120.17	January 2017	173,563,834.75
October 2007	337,705,948.91	June 2012	246,998,724.43	February 2017	172,352,229.00

Group 6 MBS (Continued)

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
March 2017	\$171,144,710.83	January 2022	\$107,576,493.20	November 2026	\$ 54,917,303.30
April 2017	169,941,264.03	February 2022	106,583,442.15	December 2026	54,090,877.41
May 2017	168,741,872.45	March 2022	105,593,607.20	January 2027	53,266,994.11
June 2017	167,546,520.02	April 2022	104,606,975.45	February 2027	52,445,643.04
July 2017	166,355,190.67	May 2022	103,623,534.02	March 2027	51,626,813.87
August 2017	165,167,868.47	June 2022	102,643,270.11	April 2027	50,810,496.31
September 2017	163,984,537.50	July 2022	101,666,170.95	May 2027	49,996,680.09
October 2017	162,805,181.92	August 2022	100,692,223.83	June 2027	49,185,355.04
November 2017	161,629,785.92	September 2022	99,721,416.08	July 2027	48,376,510.97
December 2017	160,458,333.81	October 2022	98,753,135.10	August 2027	47,570,137.75
January 2018	159,290,809.88	November 2022	97,789,168.29	September 2027	46,766,225.26
February 2018	158,127,198.57	December 2022	96,827,703.13	October 2027	45,964,763.47
March 2018	156,967,484.29	January 2023	95,869,327.16	November 2027	45,165,742.36
April 2018	155,811,651.59	February 2023	94,914,027.94	December 2027	44,369,151.94
May 2018	154,659,685.01	March 2023	93,961,793.10	January 2028	43,574,982.25
June 2018	153,511,569.19	April 2023	93,012,610.27	February 2028	42,783,223.42
July 2018	152,367,288.80	May 2023	92,066,467.21	March 2028	41,993,865.55
August 2018	151,226,828.62	June 2023	91,123,351.64	April 2028	41,206,898.81
September 2018	150,090,173.41	July 2023	90,183,251.38	May 2028	40,422,313.43
October 2018	148,957,308.06	August 2023	89,246,154.28	June 2028	39,640,099.62
November 2018	147,828,217.48	September 2023	88,312,048.22	July 2028	38,860,247.67
December 2018	146,702,886.64	October 2023	87,380,921.18	August 2028	38,082,747.91
January 2019	145,581,300.57	November 2023	86,452,761.09	September 2028	37,307,590.67
February 2019	144,463,444.37	December 2023	85,527,556.04	October 2028	36,534,766.33
March 2019	143,349,303.18	January 2024	84,605,294.07	November 2028	35,764,265.36
April 2019	142,238,862.20	February 2024	83,685,963.31	December 2028	34,996,078.16
May 2019	141,132,106.69	March 2024	82,769,551.94	January 2029	34,230,195.27
June 2019	140,029,021.95	April 2024	81,856,048.17	February 2029	33,466,607.20
July 2019	138,929,593.36	May 2024	80,945,440.25	March 2029	32,705,304.53
August 2019	137,833,806.34	June 2024	80,037,716.46	April 2029	31,946,277.86
September 2019	136,741,646.37	July 2024	79,132,865.19	May 2029	31,189,517.81
October 2019	135,653,098.99	August 2024	78,230,874.80	June 2029	30,435,015.05
November 2019	134,568,149.79	September 2024	77,331,733.74	July 2029	29,682,760.32
December 2019	133,486,784.40	October 2024	76,435,430.46	August 2029	28,932,744.36
January 2020	132,408,988.53	November 2024	75,541,953.52	September 2029	28,184,957.92
February 2020	131,334,747.94	December 2024	74,651,291.46	October 2029	27,439,391.82
March 2020	130,264,048.41	January 2025	73,763,432.89	November 2029	26,696,036.94
April 2020	129,196,875.84	February 2025	72,878,366.44	December 2029	25,954,884.11
May 2020	128,133,216.10	March 2025	71,996,080.84	January 2030	25,215,924.29
June 2020	127,073,055.18	April 2025	71,116,564.81	February 2030	24,479,148.40
July 2020	126,016,379.11	May 2025	70,239,807.12	March 2030	23,744,547.43
August 2020	124,963,173.95	June 2025	69,365,796.61	April 2030	23,012,112.41
September 2020	123,913,425.83	July 2025	68,494,522.11	May 2030	22,281,834.38
October 2020	122,867,120.92	August 2025	67,625,972.56	June 2030	21,553,704.42
November 2020	121,824,245.46	September 2025	66,760,136.88	July 2030	20,827,713.68
December 2020	120,784,785.73	October 2025	65,897,004.07	August 2030	20,103,853.27
January 2021	119,748,728.06	November 2025	65,036,563.18	September 2030	19,382,114.39
February 2021	118,716,058.86	December 2025	64,178,803.24	October 2030	18,662,488.28
March 2021	117,686,764.53	January 2026	63,323,713.39	November 2030	17,944,966.17
April 2021	116,660,831.59	February 2026	62,471,282.76	December 2030	17,229,539.34
May 2021	115,638,246.57	March 2026	61,621,500.58	January 2031	16,516,199.11
June 2021	114,618,996.06	April 2026	60,774,356.06	February 2031	15,804,936.84
July 2021	113,603,066.71	May 2026	59,929,838.47	March 2031	15,095,743.89
August 2021	112,590,445.20	June 2026	59,087,937.15	April 2031	14,388,611.71
September 2021	111,581,118.30	July 2026	58,248,641.46	May 2031	13,683,531.71
October 2021	110,575,072.78	August 2026	57,411,940.76	June 2031	12,980,495.38
November 2021	109,572,295.48	September 2026	56,577,824.51	July 2031	12,279,494.25
December 2021	108,572,773.31	October 2026	55,746,282.19	August 2031	11,580,519.83

Group 6 MBS (Continued)

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
September 2031.....	\$ 10,883,563.73	March 2032	\$ 6,743,743.43	September 2032.....	\$ 2,674,493.38
October 2031	10,188,617.51	April 2032	6,060,682.12	October 2032	2,003,022.60
November 2031	9,495,672.85	May 2032	5,379,572.84	November 2032	1,333,455.40
December 2031	8,804,721.40	June 2032	4,700,407.42	December 2032	665,783.85
January 2032	8,115,754.85	July 2032	4,023,177.75	January 2033 and thereafter	0.00
February 2032	7,428,764.94	August 2032	3,347,875.76		

XO 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 2004	\$221,371,000.00	December 2007	\$146,770,026.59	October 2011	\$ 81,854,844.55
April 2004	220,174,120.16	January 2008	145,187,232.19	November 2011	80,609,253.47
May 2004	218,925,507.35	February 2008	143,612,651.16	December 2011	79,370,140.81
June 2004	217,626,047.70	March 2008	142,046,241.24	January 2012	78,145,769.34
July 2004	216,276,291.99	April 2008	140,487,960.38	February 2012	76,939,209.35
August 2004	214,876,816.77	May 2008	138,937,766.77	March 2012	75,750,209.76
September 2004	213,428,223.93	June 2008	137,395,618.80	April 2012	74,578,522.97
October 2004	211,931,140.30	July 2008	135,861,475.07	May 2012	73,423,904.80
November 2004	210,386,217.19	August 2008	134,335,294.40	June 2012	72,286,114.45
December 2004	208,794,129.96	September 2008	132,817,035.83	July 2012	71,164,914.47
January 2005	207,155,577.51	October 2008	131,306,658.59	August 2012	70,060,070.68
February 2005	205,471,281.77	November 2008	129,804,122.14	September 2012	68,971,352.15
March 2005	203,741,987.18	December 2008	128,309,386.13	October 2012	67,898,531.16
April 2005	201,968,460.16	January 2009	126,822,410.43	November 2012	66,841,383.13
May 2005	200,151,488.52	February 2009	125,343,155.12	December 2012	65,799,686.61
June 2005	198,291,880.91	March 2009	123,871,580.47	January 2013	64,773,223.21
July 2005	196,441,910.79	April 2009	122,407,646.97	February 2013	63,761,777.56
August 2005	194,601,528.59	May 2009	120,951,315.30	March 2013	62,765,137.30
September 2005	192,770,684.98	June 2009	119,502,546.35	April 2013	61,783,092.99
October 2005	190,949,330.89	July 2009	118,061,301.21	May 2013	60,815,438.11
November 2005	189,137,417.49	August 2009	116,627,541.17	June 2013	59,861,969.00
December 2005	187,334,896.22	September 2009	115,201,227.72	July 2013	58,922,484.82
January 2006	185,541,718.76	October 2009	113,782,322.54	August 2013	57,996,787.54
February 2006	183,757,837.04	November 2009	112,370,787.52	September 2013	57,084,681.85
March 2006	181,983,203.23	December 2009	110,966,584.74	October 2013	56,185,975.17
April 2006	180,217,769.76	January 2010	109,569,676.48	November 2013	55,300,477.59
May 2006	178,461,489.29	February 2010	108,180,025.20	December 2013	54,428,001.84
June 2006	176,714,314.73	March 2010	106,797,593.56	January 2014	53,568,363.24
July 2006	174,976,199.24	April 2010	105,422,344.42	February 2014	52,721,379.69
August 2006	173,247,096.21	May 2010	104,054,240.83	March 2014	51,886,871.61
September 2006	171,526,959.28	June 2010	102,693,246.02	April 2014	51,064,661.92
October 2006	169,815,742.31	July 2010	101,339,323.41	May 2014	50,254,576.00
November 2006	168,113,399.42	August 2010	99,992,436.62	June 2014	49,456,441.66
December 2006	166,419,884.95	September 2010	98,652,549.44	July 2014	48,670,089.10
January 2007	164,735,153.48	October 2010	97,319,625.86	August 2014	47,895,350.89
February 2007	163,059,159.82	November 2010	95,993,630.05	September 2014	47,132,061.92
March 2007	161,391,859.02	December 2010	94,674,526.37	October 2014	46,380,059.37
April 2007	159,733,206.36	January 2011	93,362,279.36	November 2014	45,639,182.71
May 2007	158,083,157.34	February 2011	92,056,853.73	December 2014	44,909,273.62
June 2007	156,441,667.70	March 2011	90,758,214.39	January 2015	44,190,175.99
July 2007	154,808,693.40	April 2011	89,466,326.42	February 2015	43,481,735.90
August 2007	153,184,190.64	May 2011	88,181,155.09	March 2015	42,783,801.55
September 2007	151,568,115.83	June 2011	86,902,665.83	April 2015	42,096,223.26
October 2007	149,960,425.60	July 2011	85,630,824.26	May 2015	41,418,853.45
November 2007	148,361,076.83	August 2011	84,365,596.18	June 2015	40,751,546.58
		September 2011	83,106,947.56	July 2015	40,094,159.14

XO Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2015	\$ 39,446,549.62	June 2020	\$ 14,659,447.93	April 2025	\$ 4,664,351.09
September 2015	38,808,578.50	July 2020	14,397,056.99	May 2025	4,562,011.05
October 2015	38,180,108.18	August 2020	14,138,753.79	June 2025	4,461,386.63
November 2015	37,561,002.99	September 2020	13,884,478.56	July 2025	4,362,451.85
December 2015	36,951,129.16	October 2020	13,634,172.39	August 2025	4,265,181.11
January 2016	36,350,354.77	November 2020	13,387,777.18	September 2025	4,169,549.17
February 2016	35,758,549.75	December 2020	13,145,235.68	October 2025	4,075,531.16
March 2016	35,175,585.85	January 2021	12,906,491.42	November 2025	3,983,102.56
April 2016	34,601,336.60	February 2021	12,671,488.75	December 2025	3,892,239.21
May 2016	34,035,677.31	March 2021	12,440,172.80	January 2026	3,802,917.30
June 2016	33,478,485.01	April 2021	12,212,489.48	February 2026	3,715,113.37
July 2016	32,929,638.47	May 2021	11,988,385.46	March 2026	3,628,804.29
August 2016	32,389,018.14	June 2021	11,767,808.17	April 2026	3,543,967.26
September 2016	31,856,506.14	July 2021	11,550,705.79	May 2026	3,460,579.82
October 2016	31,331,986.25	August 2021	11,337,027.23	June 2026	3,378,619.82
November 2016	30,815,343.86	September 2021	11,126,722.12	July 2026	3,298,065.45
December 2016	30,306,465.96	October 2021	10,919,740.81	August 2026	3,218,895.21
January 2017	29,805,241.14	November 2021	10,716,034.35	September 2026	3,141,087.90
February 2017	29,311,559.53	December 2021	10,515,554.49	October 2026	3,064,622.64
March 2017	28,825,312.81	January 2022	10,318,253.66	November 2026	2,989,478.85
April 2017	28,346,394.17	February 2022	10,124,084.98	December 2026	2,915,636.24
May 2017	27,874,698.30	March 2022	9,933,002.21	January 2027	2,843,074.83
June 2017	27,410,121.35	April 2022	9,744,959.79	February 2027	2,771,774.92
July 2017	26,952,560.94	May 2022	9,559,912.79	March 2027	2,701,717.09
August 2017	26,501,916.11	June 2022	9,377,816.93	April 2027	2,632,882.21
September 2017	26,058,087.33	July 2022	9,198,628.56	May 2027	2,565,251.44
October 2017	25,620,976.45	August 2022	9,022,304.65	June 2027	2,498,806.19
November 2017	25,190,486.70	September 2022	8,848,802.78	July 2027	2,433,528.15
December 2017	24,766,522.68	October 2022	8,678,081.14	August 2027	2,369,399.28
January 2018	24,348,990.31	November 2022	8,510,098.50	September 2027	2,306,401.81
February 2018	23,937,796.83	December 2022	8,344,814.23	October 2027	2,244,518.21
March 2018	23,532,850.79	January 2023	8,182,188.28	November 2027	2,183,731.22
April 2018	23,134,062.02	February 2023	8,022,181.16	December 2027	2,124,023.83
May 2018	22,741,341.62	March 2023	7,864,753.96	January 2028	2,065,379.27
June 2018	22,354,601.93	April 2023	7,709,868.31	February 2028	2,007,781.02
July 2018	21,973,756.52	May 2023	7,557,486.40	March 2028	1,951,212.80
August 2018	21,598,720.19	June 2023	7,407,570.94	April 2028	1,895,658.58
September 2018	21,229,408.91	July 2023	7,260,085.19	May 2028	1,841,102.54
October 2018	20,865,739.85	August 2023	7,114,992.94	June 2028	1,787,529.11
November 2018	20,507,631.34	September 2023	6,972,258.47	July 2028	1,734,922.95
December 2018	20,155,002.86	October 2023	6,831,846.60	August 2028	1,683,268.93
January 2019	19,807,775.02	November 2023	6,693,722.64	September 2028	1,632,552.15
February 2019	19,465,869.54	December 2023	6,557,852.39	October 2028	1,582,757.93
March 2019	19,129,209.25	January 2024	6,424,202.15	November 2028	1,533,871.80
April 2019	18,797,718.06	February 2024	6,292,738.70	December 2028	1,485,879.50
May 2019	18,471,320.96	March 2024	6,163,429.29	January 2029	1,438,766.99
June 2019	18,149,943.99	April 2024	6,036,241.65	February 2029	1,392,520.43
July 2019	17,833,514.22	May 2024	5,911,143.96	March 2029	1,347,126.19
August 2019	17,521,959.77	June 2024	5,788,104.86	April 2029	1,302,570.82
September 2019	17,215,209.76	July 2024	5,667,093.44	May 2029	1,258,841.09
October 2019	16,913,194.30	August 2024	5,548,079.24	June 2029	1,215,923.96
November 2019	16,615,844.51	September 2024	5,431,032.23	July 2029	1,173,806.57
December 2019	16,323,092.45	October 2024	5,315,922.81	August 2029	1,132,476.26
January 2020	16,034,871.17	November 2024	5,202,721.81	September 2029	1,091,920.56
February 2020	15,751,114.64	December 2024	5,091,400.48	October 2029	1,052,127.17
March 2020	15,471,757.77	January 2025	4,981,930.47	November 2029	1,013,083.99
April 2020	15,196,736.39	February 2025	4,874,283.86	December 2029	974,779.08
May 2020	14,925,987.23	March 2025	4,768,433.11	January 2030	937,200.69

XO Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2030	\$ 900,337.24	February 2031	\$ 509,751.88	February 2032	\$ 202,802.56
March 2030	864,177.31	March 2031	481,203.40	March 2032	180,509.39
April 2030	828,709.67	April 2031	453,224.64	April 2032	158,683.59
May 2030	793,923.24	May 2031	425,806.34	May 2032	137,317.44
June 2030	759,807.11	June 2031	398,939.39	June 2032	116,403.33
July 2030	726,350.53	July 2031	372,614.81	July 2032	95,933.78
August 2030	693,542.91	August 2031	346,823.76	August 2032	75,901.41
September 2030	661,373.82	September 2031	321,557.52	September 2032	56,298.95
October 2030	629,832.98	October 2031	296,807.51	October 2032	37,119.24
November 2030	598,910.27	November 2031	272,565.27	November 2032	18,355.24
December 2030	568,595.71	December 2031	248,822.48	December 2032 and thereafter	0.00
January 2031	538,879.47	January 2032	225,570.94		

Aggregate Group VIII 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	\$52,014,000.00	March 2006	\$22,538,388.00	March 2009	\$ 5,698,928.00
April 2003	51,342,803.00	April 2006	21,891,139.00	April 2009	5,397,151.00
May 2003	50,584,733.00	May 2006	21,255,463.00	May 2009	5,103,107.00
June 2003	49,741,056.00	June 2006	20,631,234.00	June 2009	4,816,706.00
July 2003	48,812,167.00	July 2006	20,018,329.00	July 2009	4,537,859.00
August 2003	47,798,528.00	August 2006	19,416,625.00	August 2009	4,266,480.00
September 2003	46,700,671.00	September 2006	18,825,999.00	September 2009	4,002,482.00
October 2003	45,519,195.00	October 2006	18,246,331.00	October 2009	3,745,780.00
November 2003	44,254,768.00	November 2006	17,677,501.00	November 2009	3,496,288.00
December 2003	42,908,124.00	December 2006	17,119,392.00	December 2009	3,253,924.00
January 2004	41,480,066.00	January 2007	16,571,885.00	January 2010	3,018,602.00
February 2004	39,971,459.00	February 2007	16,034,864.00	February 2010	2,790,242.00
March 2004	38,383,236.00	March 2007	15,508,214.00	March 2010	2,568,762.00
April 2004	37,913,274.00	April 2007	14,991,822.00	April 2010	2,354,081.00
May 2004	37,417,485.00	May 2007	14,485,574.00	May 2010	2,146,119.00
June 2004	36,896,105.00	June 2007	13,989,358.00	June 2010	1,944,796.00
July 2004	36,349,767.00	July 2007	13,503,063.00	July 2010	1,750,035.00
August 2004	35,779,136.00	August 2007	13,026,580.00	August 2010	1,561,757.00
September 2004	35,184,913.00	September 2007	12,559,800.00	September 2010	1,379,886.00
October 2004	34,567,828.00	October 2007	12,102,615.00	October 2010	1,204,345.00
November 2004	33,928,645.00	November 2007	11,654,919.00	November 2010	1,035,059.00
December 2004	33,268,156.00	December 2007	11,216,605.00	December 2010	873,721.00
January 2005	32,587,183.00	January 2008	10,787,569.00	January 2011	726,942.00
February 2005	31,886,576.00	February 2008	10,367,707.00	February 2011	594,455.00
March 2005	31,167,211.00	March 2008	9,956,917.00	March 2011	475,998.00
April 2005	30,429,988.00	April 2008	9,555,097.00	April 2011	371,315.00
May 2005	29,675,833.00	May 2008	9,162,145.00	May 2011	280,150.00
June 2005	28,905,694.00	June 2008	8,777,963.00	June 2011	202,255.00
July 2005	28,148,448.00	July 2008	8,402,451.00	July 2011	137,383.00
August 2005	27,403,957.00	August 2008	8,035,512.00	August 2011	85,291.00
September 2005	26,672,086.00	September 2008	7,677,047.00	September 2011	45,740.00
October 2005	25,952,700.00	October 2008	7,326,963.00	October 2011	18,495.00
November 2005	25,245,663.00	November 2008	6,985,162.00	November 2011	3,324.00
December 2005	24,550,845.00	December 2008	6,651,551.00	December 2011 and thereafter	0.00
January 2006	23,868,113.00	January 2009	6,326,036.00		
February 2006	23,197,337.00	February 2009	6,008,526.00		

Group 8 MBS First Specified Balances

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
Initial Balance	\$325,000,000.00	November 2007	\$104,206,331.00	July 2012	\$ 23,927,516.00
April 2003	323,732,918.00	December 2007	101,534,235.00	August 2012	23,298,629.00
May 2003	322,231,384.00	January 2008	98,929,740.00	September 2012	22,685,933.00
June 2003	320,496,592.00	February 2008	96,391,153.00	October 2012	22,089,018.00
July 2003	318,530,246.00	March 2008	93,916,821.00	November 2012	21,507,482.00
August 2003	316,334,561.00	April 2008	91,505,136.00	December 2012	20,940,935.00
September 2003	313,912,266.00	May 2008	89,154,526.00	January 2013	20,388,997.00
October 2003	311,266,599.00	June 2008	86,863,462.00	February 2013	19,851,297.00
November 2003	308,401,301.00	July 2008	84,630,448.00	March 2013	19,327,473.00
December 2003	305,320,615.00	August 2008	82,454,031.00	April 2013	18,817,172.00
January 2004	302,029,275.00	September 2008	80,332,789.00	May 2013	18,320,050.00
February 2004	298,532,494.00	October 2008	78,265,340.00	June 2013	17,835,772.00
March 2004	294,835,957.00	November 2008	76,250,333.00	July 2013	17,364,012.00
April 2004	290,945,804.00	December 2008	74,286,451.00	August 2013	16,904,452.00
May 2004	286,868,617.00	January 2009	72,372,411.00	September 2013	16,456,779.00
June 2004	282,611,400.00	February 2009	70,506,963.00	October 2013	16,020,693.00
July 2004	278,181,564.00	March 2009	68,688,885.00	November 2013	15,595,897.00
August 2004	273,586,902.00	April 2009	66,916,987.00	December 2013	15,182,105.00
September 2004	268,835,570.00	May 2009	65,190,110.00	January 2014	14,779,035.00
October 2004	263,936,064.00	June 2009	63,507,122.00	February 2014	14,386,415.00
November 2004	258,897,191.00	July 2009	61,866,920.00	March 2014	14,003,978.00
December 2004	253,728,048.00	August 2009	60,268,428.00	April 2014	13,631,464.00
January 2005	248,437,988.00	September 2009	58,710,597.00	May 2014	13,268,620.00
February 2005	243,036,597.00	October 2009	57,192,405.00	June 2014	12,915,200.00
March 2005	237,533,662.00	November 2009	55,712,854.00	July 2014	12,570,962.00
April 2005	231,939,138.00	December 2009	54,270,973.00	August 2014	12,235,673.00
May 2005	226,263,123.00	January 2010	52,865,812.00	September 2014	11,909,103.00
June 2005	220,515,817.00	February 2010	51,496,449.00	October 2014	11,591,030.00
July 2005	214,912,911.00	March 2010	50,161,981.00	November 2014	11,281,236.00
August 2005	209,450,805.00	April 2010	48,861,530.00	December 2014	10,979,510.00
September 2005	204,125,990.00	May 2010	47,594,238.00	January 2015	10,685,646.00
October 2005	198,935,044.00	June 2010	46,359,271.00	February 2015	10,399,442.00
November 2005	193,874,628.00	July 2010	45,155,813.00	March 2015	10,120,702.00
December 2005	188,941,489.00	August 2010	43,983,071.00	April 2015	9,849,235.00
January 2006	184,132,450.00	September 2010	42,840,270.00	May 2015	9,584,855.00
February 2006	179,444,418.00	October 2010	41,726,655.00	June 2015	9,327,381.00
March 2006	174,874,372.00	November 2010	40,641,489.00	July 2015	9,076,634.00
April 2006	170,419,368.00	December 2010	39,584,056.00	August 2015	8,832,443.00
May 2006	166,076,536.00	January 2011	38,553,654.00	September 2015	8,594,640.00
June 2006	161,843,075.00	February 2011	37,549,602.00	October 2015	8,363,060.00
July 2006	157,716,256.00	March 2011	36,571,235.00	November 2015	8,137,544.00
August 2006	153,693,414.00	April 2011	35,617,903.00	December 2015	7,917,936.00
September 2006	149,771,954.00	May 2011	34,688,975.00	January 2016	7,704,085.00
October 2006	145,949,343.00	June 2011	33,783,833.00	February 2016	7,495,842.00
November 2006	142,223,111.00	July 2011	32,901,877.00	March 2016	7,293,063.00
December 2006	138,590,851.00	August 2011	32,042,521.00	April 2016	7,095,608.00
January 2007	135,050,214.00	September 2011	31,205,192.00	May 2016	6,903,340.00
February 2007	131,598,910.00	October 2011	30,389,334.00	June 2016	6,716,125.00
March 2007	128,234,705.00	November 2011	29,594,404.00	July 2016	6,533,833.00
April 2007	124,955,422.00	December 2011	28,819,872.00	August 2016	6,356,338.00
May 2007	121,758,936.00	January 2012	28,065,222.00	September 2016	6,183,515.00
June 2007	118,643,178.00	February 2012	27,329,951.00	October 2016	6,015,245.00
July 2007	115,606,126.00	March 2012	26,613,567.00	November 2016	5,851,410.00
August 2007	112,645,813.00	April 2012	25,915,592.00	December 2016	5,691,895.00
September 2007	109,760,316.00	May 2012	25,235,560.00	January 2017	5,536,590.00
October 2007	106,947,765.00	June 2012	24,573,016.00	February 2017	5,385,385.00

Group 8 MBS (Continued)

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
March 2017	\$ 5,238,175.00	January 2022	\$ 991,385.00	November 2026	\$ 151,866.00
April 2017	5,094,856.00	February 2022	962,100.00	December 2026	146,496.00
May 2017	4,955,327.00	March 2022	933,626.00	January 2027	141,290.00
June 2017	4,819,492.00	April 2022	905,943.00	February 2027	136,241.00
July 2017	4,687,253.00	May 2022	879,028.00	March 2027	131,346.00
August 2017	4,558,519.00	June 2022	852,862.00	April 2027	126,601.00
September 2017	4,433,198.00	July 2022	827,424.00	May 2027	122,001.00
October 2017	4,311,202.00	August 2022	802,695.00	June 2027	117,542.00
November 2017	4,192,445.00	September 2022	778,656.00	July 2027	113,221.00
December 2017	4,076,843.00	October 2022	755,289.00	August 2027	109,033.00
January 2018	3,964,314.00	November 2022	732,575.00	September 2027	104,974.00
February 2018	3,854,778.00	December 2022	710,497.00	October 2027	101,041.00
March 2018	3,748,157.00	January 2023	689,038.00	November 2027	97,230.00
April 2018	3,644,377.00	February 2023	668,181.00	December 2027	93,538.00
May 2018	3,543,363.00	March 2023	647,910.00	January 2028	89,962.00
June 2018	3,445,042.00	April 2023	628,210.00	February 2028	86,497.00
July 2018	3,349,346.00	May 2023	609,065.00	March 2028	83,142.00
August 2018	3,256,206.00	June 2023	590,459.00	April 2028	79,892.00
September 2018	3,165,555.00	July 2023	572,379.00	May 2028	76,745.00
October 2018	3,077,328.00	August 2023	554,811.00	June 2028	73,697.00
November 2018	2,991,463.00	September 2023	537,739.00	July 2028	70,747.00
December 2018	2,907,898.00	October 2023	521,152.00	August 2028	67,890.00
January 2019	2,826,572.00	November 2023	505,036.00	September 2028	65,125.00
February 2019	2,747,428.00	December 2023	489,378.00	October 2028	62,449.00
March 2019	2,670,408.00	January 2024	474,166.00	November 2028	59,859.00
April 2019	2,595,457.00	February 2024	459,387.00	December 2028	57,352.00
May 2019	2,522,521.00	March 2024	445,030.00	January 2029	54,927.00
June 2019	2,451,547.00	April 2024	431,084.00	February 2029	52,580.00
July 2019	2,382,484.00	May 2024	417,537.00	March 2029	50,310.00
August 2019	2,315,282.00	June 2024	404,378.00	April 2029	48,115.00
September 2019	2,249,892.00	July 2024	391,597.00	May 2029	45,991.00
October 2019	2,186,266.00	August 2024	379,184.00	June 2029	43,938.00
November 2019	2,124,359.00	September 2024	367,128.00	July 2029	41,953.00
December 2019	2,064,125.00	October 2024	355,420.00	August 2029	40,033.00
January 2020	2,005,521.00	November 2024	344,051.00	September 2029	38,178.00
February 2020	1,948,503.00	December 2024	333,010.00	October 2029	36,384.00
March 2020	1,893,030.00	January 2025	322,289.00	November 2029	34,651.00
April 2020	1,839,062.00	February 2025	311,879.00	December 2029	32,977.00
May 2020	1,786,558.00	March 2025	301,773.00	January 2030	31,359.00
June 2020	1,735,481.00	April 2025	291,960.00	February 2030	29,796.00
July 2020	1,685,792.00	May 2025	282,434.00	March 2030	28,287.00
August 2020	1,637,456.00	June 2025	273,186.00	April 2030	26,830.00
September 2020	1,590,436.00	July 2025	264,209.00	May 2030	25,422.00
October 2020	1,544,698.00	August 2025	255,495.00	June 2030	24,064.00
November 2020	1,500,207.00	September 2025	247,037.00	July 2030	22,753.00
December 2020	1,456,932.00	October 2025	238,828.00	August 2030	21,488.00
January 2021	1,414,840.00	November 2025	230,861.00	September 2030	20,267.00
February 2021	1,373,899.00	December 2025	223,129.00	October 2030	19,090.00
March 2021	1,334,079.00	January 2026	215,626.00	November 2030	17,954.00
April 2021	1,295,351.00	February 2026	208,346.00	December 2030	16,859.00
May 2021	1,257,686.00	March 2026	201,282.00	January 2031	15,803.00
June 2021	1,221,055.00	April 2026	194,428.00	February 2031	14,786.00
July 2021	1,185,431.00	May 2026	187,779.00	March 2031	13,805.00
August 2021	1,150,787.00	June 2026	181,328.00	April 2031	12,860.00
September 2021	1,117,098.00	July 2026	175,070.00	May 2031	11,950.00
October 2021	1,084,337.00	August 2026	169,001.00	June 2031	11,074.00
November 2021	1,052,481.00	September 2026	163,113.00	July 2031	10,230.00
December 2021	1,021,505.00	October 2026	157,404.00	August 2031	9,418.00

Group 8 MBS (Continued)

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
September 2031.....	\$ 8,636.00	March 2032	\$ 4,539.00	September 2032.....	\$ 1,325.00
October 2031	7,884.00	April 2032.....	3,946.00	October 2032	864.00
November 2031	7,161.00	May 2032	3,377.00	November 2032	422.00
December 2031	6,466.00	June 2032	2,832.00	December 2032 and	
January 2032	5,798.00	July 2032	2,308.00	thereafter	0.00
February 2032	5,155.00	August 2032	1,806.00		

Group 8 MBS Second Specified Balances

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
Initial Balance	\$325,000,000.00	January 2007	\$270,015,698.00	November 2010	\$210,512,182.00
April 2003.....	324,504,681.00	February 2007	268,616,871.00	December 2010	209,322,140.00
May 2003	323,967,357.00	March 2007	267,222,996.00	January 2011	208,136,229.00
June 2003	323,388,163.00	April 2007.....	265,834,055.00	February 2011	206,954,434.00
July 2003	322,767,251.00	May 2007	264,450,026.00	March 2011	205,776,737.00
August 2003	322,104,789.00	June 2007	263,070,892.00	April 2011.....	204,603,124.00
September 2003.....	321,400,963.00	July 2007	261,696,633.00	May 2011	203,433,577.00
October 2003	320,655,974.00	August 2007.....	260,327,230.00	June 2011	202,268,080.00
November 2003	319,870,039.00	September 2007.....	258,962,663.00	July 2011	201,106,619.00
December 2003	319,043,392.00	October 2007	257,602,915.00	August 2011	199,949,176.00
January 2004	318,176,281.00	November 2007.....	256,247,965.00	September 2011.....	198,795,735.00
February 2004	317,268,973.00	December 2007	254,897,796.00	October 2011	197,646,282.00
March 2004	316,321,748.00	January 2008	253,552,388.00	November 2011	196,500,800.00
April 2004.....	315,334,902.00	February 2008	252,211,723.00	December 2011	195,359,274.00
May 2004	314,308,749.00	March 2008	250,875,781.00	January 2012	194,221,688.00
June 2004	313,243,614.00	April 2008.....	249,544,545.00	February 2012	193,088,026.00
July 2004	312,139,841.00	May 2008	248,217,997.00	March 2012	191,958,273.00
August 2004	310,997,787.00	June 2008	246,896,117.00	April 2012.....	190,832,413.00
September 2004.....	309,817,824.00	July 2008	245,578,887.00	May 2012	189,710,432.00
October 2004	308,600,339.00	August 2008	244,266,289.00	June 2012	188,592,313.00
November 2004	307,345,733.00	September 2008.....	242,958,305.00	July 2012	187,478,041.00
December 2004	306,054,421.00	October 2008	241,654,917.00	August 2012	186,367,602.00
January 2005	304,726,832.00	November 2008	240,356,107.00	September 2012.....	185,260,980.00
February 2005	303,363,410.00	December 2008	239,061,856.00	October 2012	184,158,160.00
March 2005	301,964,610.00	January 2009	237,772,147.00	November 2012	183,059,127.00
April 2005.....	300,530,901.00	February 2009	236,486,961.00	December 2012	181,963,866.00
May 2005	299,062,767.00	March 2009	235,206,282.00	January 2013	180,872,361.00
June 2005	297,560,703.00	April 2009.....	233,930,092.00	February 2013	179,784,599.00
July 2005	296,063,994.00	May 2009	232,658,372.00	March 2013	178,700,564.00
August 2005	294,572,622.00	June 2009	231,391,105.00	April 2013.....	177,620,242.00
September 2005.....	293,086,563.00	July 2009	230,128,273.00	May 2013	176,543,618.00
October 2005	291,605,799.00	August 2009	228,869,860.00	June 2013	175,470,676.00
November 2005	290,130,308.00	September 2009.....	227,615,848.00	July 2013	174,401,404.00
December 2005	288,660,069.00	October 2009	226,366,219.00	August 2013	173,335,785.00
January 2006	287,195,063.00	November 2009	225,120,957.00	September 2013.....	172,273,806.00
February 2006	285,735,268.00	December 2009	223,880,043.00	October 2013	171,215,452.00
March 2006	284,280,663.00	January 2010	222,643,462.00	November 2013	170,160,709.00
April 2006.....	282,831,230.00	February 2010	221,411,195.00	December 2013	169,109,563.00
May 2006	281,386,947.00	March 2010	220,183,226.00	January 2014	168,061,998.00
June 2006	279,947,795.00	April 2010	218,959,539.00	February 2014	167,018,002.00
July 2006	278,513,752.00	May 2010	217,740,115.00	March 2014	165,977,559.00
August 2006	277,084,800.00	June 2010	216,524,938.00	April 2014.....	164,940,657.00
September 2006.....	275,660,918.00	July 2010	215,313,992.00	May 2014	163,907,279.00
October 2006	274,242,087.00	August 2010	214,107,260.00	June 2014	162,877,414.00
November 2006	272,828,286.00	September 2010.....	212,904,725.00	July 2014	161,851,046.00
December 2006	271,419,496.00	October 2010	211,706,371.00	August 2014	160,828,162.00

Group 8 MBS (Continued)

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
September 2014.....	\$159,808,749.00	July 2019	\$106,172,621.00	May 2024	\$ 61,792,910.00
October 2014	158,792,791.00	August 2019	105,335,232.00	June 2024	61,096,858.00
November 2014	157,780,276.00	September 2019.....	104,500,572.00	July 2024	60,402,961.00
December 2014	156,771,189.00	October 2019	103,668,630.00	August 2024	59,711,211.00
January 2015	155,765,518.00	November 2019	102,839,394.00	September 2024.....	59,021,600.00
February 2015	154,763,249.00	December 2019	102,012,855.00	October 2024	58,334,118.00
March 2015	153,764,367.00	January 2020	101,189,001.00	November 2024	57,648,757.00
April 2015.....	152,768,861.00	February 2020	100,367,821.00	December 2024	56,965,507.00
May 2015	151,776,715.00	March 2020	99,549,305.00	January 2025	56,284,361.00
June 2015	150,787,917.00	April 2020.....	98,733,441.00	February 2025	55,605,310.00
July 2015	149,802,454.00	May 2020	97,920,220.00	March 2025	54,928,346.00
August 2015	148,820,311.00	June 2020	97,109,630.00	April 2025.....	54,253,458.00
September 2015.....	147,841,477.00	July 2020	96,301,661.00	May 2025	53,580,640.00
October 2015	146,865,938.00	August 2020	95,496,303.00	June 2025	52,909,882.00
November 2015	145,893,680.00	September 2020.....	94,693,544.00	July 2025	52,241,177.00
December 2015	144,924,691.00	October 2020	93,893,375.00	August 2025	51,574,515.00
January 2016	143,958,958.00	November 2020	93,095,784.00	September 2025.....	50,909,889.00
February 2016	142,996,467.00	December 2020	92,300,762.00	October 2025	50,247,289.00
March 2016	142,037,206.00	January 2021	91,508,298.00	November 2025	49,586,708.00
April 2016.....	141,081,162.00	February 2021	90,718,382.00	December 2025	48,928,137.00
May 2016	140,128,322.00	March 2021	89,931,003.00	January 2026	48,271,569.00
June 2016	139,178,673.00	April 2021.....	89,146,151.00	February 2026	47,616,994.00
July 2016	138,232,202.00	May 2021	88,363,816.00	March 2026	46,964,404.00
August 2016	137,288,898.00	June 2021	87,583,988.00	April 2026.....	46,313,792.00
September 2016.....	136,348,746.00	July 2021	86,806,656.00	May 2026	45,665,150.00
October 2016	135,411,735.00	August 2021	86,031,811.00	June 2026	45,018,468.00
November 2016	134,477,852.00	September 2021.....	85,259,443.00	July 2026	44,373,739.00
December 2016	133,547,085.00	October 2021	84,489,540.00	August 2026	43,730,955.00
January 2017	132,619,421.00	November 2021	83,722,095.00	September 2026.....	43,090,109.00
February 2017	131,694,848.00	December 2021	82,957,095.00	October 2026	42,451,191.00
March 2017	130,773,353.00	January 2022	82,194,533.00	November 2026	41,814,194.00
April 2017.....	129,854,924.00	February 2022	81,434,397.00	December 2026	41,179,110.00
May 2017	128,939,549.00	March 2022	80,676,677.00	January 2027	40,545,931.00
June 2017	128,027,215.00	April 2022.....	79,921,365.00	February 2027	39,914,649.00
July 2017	127,117,911.00	May 2022	79,168,450.00	March 2027	39,285,257.00
August 2017.....	126,211,625.00	June 2022	78,417,923.00	April 2027.....	38,657,746.00
September 2017.....	125,308,343.00	July 2022	77,669,773.00	May 2027	38,032,109.00
October 2017	124,408,055.00	August 2022	76,923,992.00	June 2027	37,408,338.00
November 2017.....	123,510,748.00	September 2022.....	76,180,569.00	July 2027	36,786,425.00
December 2017	122,616,411.00	October 2022	75,439,495.00	August 2027	36,166,363.00
January 2018	121,725,031.00	November 2022	74,700,761.00	September 2027.....	35,548,143.00
February 2018	120,836,596.00	December 2022	73,964,356.00	October 2027	34,931,759.00
March 2018	119,951,095.00	January 2023	73,230,272.00	November 2027	34,317,203.00
April 2018.....	119,068,517.00	February 2023	72,498,499.00	December 2027	33,704,466.00
May 2018	118,188,848.00	March 2023	71,769,028.00	January 2028	33,093,542.00
June 2018	117,312,079.00	April 2023.....	71,041,848.00	February 2028	32,484,423.00
July 2018	116,438,196.00	May 2023	70,316,952.00	March 2028	31,877,101.00
August 2018	115,567,189.00	June 2023	69,594,329.00	April 2028.....	31,271,569.00
September 2018.....	114,699,045.00	July 2023	68,873,971.00	May 2028	30,667,819.00
October 2018	113,833,754.00	August 2023	68,155,867.00	June 2028	30,065,845.00
November 2018	112,971,305.00	September 2023.....	67,440,010.00	July 2028	29,465,638.00
December 2018	112,111,684.00	October 2023	66,726,389.00	August 2028	28,867,192.00
January 2019	111,254,882.00	November 2023	66,014,996.00	September 2028.....	28,270,499.00
February 2019	110,400,887.00	December 2023	65,305,821.00	October 2028	27,675,551.00
March 2019	109,549,687.00	January 2024	64,598,856.00	November 2028	27,082,341.00
April 2019.....	108,701,272.00	February 2024	63,894,091.00	December 2028	26,490,863.00
May 2019	107,855,630.00	March 2024	63,191,518.00	January 2029	25,901,109.00
June 2019	107,012,750.00	April 2024.....	62,491,127.00	February 2029	25,313,071.00

Group 8 MBS (Continued)

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
March 2029	\$ 24,726,743.00	July 2030	\$ 15,572,231.00	November 2031	\$ 6,825,289.00
April 2029	24,142,117.00	August 2030	15,013,892.00	December 2031	6,291,519.00
May 2029	23,559,186.00	September 2030	14,457,138.00	January 2032	5,759,229.00
June 2029	22,977,944.00	October 2030	13,901,962.00	February 2032	5,228,415.00
July 2029	22,398,382.00	November 2030	13,348,357.00	March 2032	4,699,069.00
August 2029	21,820,495.00	December 2030	12,796,317.00	April 2032	4,171,184.00
September 2029	21,244,275.00	January 2031	12,245,836.00	May 2032	3,644,756.00
October 2029	20,669,714.00	February 2031	11,696,906.00	June 2032	3,119,777.00
November 2029	20,096,807.00	March 2031	11,149,522.00	July 2032	2,596,241.00
December 2029	19,525,546.00	April 2031	10,603,675.00	August 2032	2,074,143.00
January 2030	18,955,924.00	May 2031	10,059,361.00	September 2032	1,553,476.00
February 2030	18,387,934.00	June 2031	9,516,573.00	October 2032	1,034,233.00
March 2030	17,821,570.00	July 2031	8,975,304.00	November 2032	516,410.00
April 2030	17,256,824.00	August 2031	8,435,547.00	December 2032 and	
May 2030	16,693,690.00	September 2031	7,897,296.00	thereafter	0.00
June 2030	16,132,161.00	October 2031	7,360,546.00		

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

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

\$1,987,321,864



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2003-27

PROSPECTUS SUPPLEMENT

UBS Warburg

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January 28, 2003
