



**Guaranteed REMIC Pass-Through Certificates**  
**Fannie Mae REMIC Trust 2003-57**

**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.

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

Carefully consider the risk factors starting on page S-10 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 HL, H.A, HD, H.M, O.A, O.E, K.A, K.H, K.B, K.T, K.C, K.M, K.P, N.C, N.E, N.G, N.H and N.K Classes are the RCR classes, as further described in this prospectus supplement.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be May 30, 2003.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
DR	1	\$356,672,621	SCH	5.50%	FLX	31393CZM8	June 2033
CA	1	13,190,267	SCH	5.50	FLX	31393CZM6	June 2033
CB	1	36,101,149	SCH	5.25	FLX	31393CZP1	June 2033
CI	1	1,640,961 (1)	NTL	5.50	FLX/IO	31393CZQ9	June 2033
CF	1	17,578,214	SUP	(2)	FLT	31393CZR7	June 2033
CS	1	4,794,059	SUP	(2)	INV	31393CZS5	June 2033
BA	1	14,221,000	SCH	5.50	FLX	31393CZT3	February 2033
BC	1	1,277,000	SCH	5.50	FLX	31393CZU8	February 2033
BD	1	3,320,000	SCH	5.50	FLX	31393CZV5	May 2033
BE	1	2,455,108	SCH	5.50	FLX	31393CZW6	June 2033
BG	1	5,209,000	SUP	5.50	FLX	31393CZX4	February 2032
BM	1	4,600,000	TAC	5.00	FLX	31393CZY2	February 2032
BN	1	4,600,000	TAC	6.00	FLX	31393CZZ9	February 2032
BP	1	2,300,000	SUP	5.50	FLX	31393CA29	February 2032
BH	1	1,472,000	SUP	5.50	FLX	31393CA37	March 2032
BJ	1	4,850,000	SUP	5.50	FLX	31393CA45	July 2032
BK	1	1,132,000	SUP	5.50	FLX	31393CA52	August 2032
BL	1	14,227,582	SUP	5.50	FLX	31393CA60	June 2033
BU	1	6,591,000	SUP	5.50	FLX	31393CA78	May 2032
BV	1	786,000	SUP	5.50	FLX	31393CA86	July 2032
BW	1	4,623,000	SUP	5.50	FLX	31393CA94	June 2033
PM	2	142,661,000	SCH	5.50	FLX	31393CB28	June 2033
EA	2	8,887,000	SCH	4.75	FLX	31393CB36	June 2033
EI	2	1,211,863 (1)	NTL	5.50	FLX/IO	31393CB44	June 2033
EB	2	32,870,000	SUP	5.50	FLX	31393CB51	July 2032
EC	2	7,612,000	SUP	5.50	FLX	31393CB69	January 2033
ED	2	7,970,000	SUP	5.50	FLX	31393CB77	June 2033
QL (3)	3	183,971,524	SEQ	3.00	FLX	31393CB85	September 2013
QI (3)	3	61,323,841 (1)	NTL	4.50	FLX/IO	31393CB93	September 2013
QN (3)	3	71,951,171	SEQ	4.00	FLX	31393CC27	April 2016
NI (3)	3	7,994,574 (1)	NTL	4.50	FLX/IO	31393CC35	April 2016
HB (3)	3	13,070,704	SEQ	4.50	FLX	31393CC43	September 2016
HC (3)	3	58,222,628	SEQ	4.50	FLX	31393CC50	June 2018
KL (3)	4	119,203,282	PAC	3.50	FLX	31393CC68	March 2009
KI (3)	4	26,489,618 (1)	NTL	4.50	FLX/IO	31393CC76	March 2009
KQ (3)	4	125,789,167	PAC	3.50	FLX	31393CC84	December 2012
BI (3)	4	27,953,148 (1)	NTL	4.50	FLX/IO	31393CC92	December 2012
KN (3)	4	95,772,407	PAC	4.00	FLX	31393CD26	March 2015
IK (3)	4	10,641,378 (1)	NTL	4.50	FLX/IO	31393CD34	March 2015
KD	4	77,145,864	PAC	4.50	FLX	31393CD42	November 2016
KE	4	87,055,556	PAC	4.50	FLX	31393CD59	June 2018
DA	4	27,088,387	NSJ/TAC/AD	4.50	FLX	31393CD67	June 2018
DG	4	25,000,000	NSJ/TAC/AD	4.50	FLX	31393CD75	June 2018
ZA	4	19,518,710	NSJ/SUP	4.50	FLX/Z	31393CD83	June 2018
DP	4	70,000,000	NSJ/TAC/AD	4.50	FLX	31393CD91	June 2018
DZ	4	26,230,600	NSJ/SUP	4.50	FLX/Z	31393CE25	June 2018
PT	5	178,336,310	SCH	5.50	FLX	31393CE33	June 2033
TA	5	11,471,000	SCH	5.50	FLX	31393CE41	December 2032
TB	5	2,187,000	SCH	5.50	FLX	31393CE58	January 2033
TC	5	2,295,000	SCH	5.50	FLX	31393CE66	March 2033
TD	5	2,691,000	SCH	5.50	FLX	31393CE74	May 2033
TE	5	2,629,000	SCH	5.50	FLX	31393CE82	June 2033
TG	5	4,371,000	SUP	5.50	FLX	31393CE90	February 2032
TW	5	6,120,000	SUP	6.00	FLX	31393CF24	February 2032
TV	5	5,000,000	SUP	5.00	FLX	31393CF32	February 2032
TO	5	2,240,000	SUP	5.25	FLX	31393CF40	February 2032
TP	5	2,000,000	TAC	6.00	FLX	31393CF57	February 2032
TN	5	2,000,000	TAC	5.00	FLX	31393CF65	February 2032
TU	5	1,000,000	SUP	5.50	FLX	31393CF73	February 2032
TH	5	3,608,000	SUP	5.50	FLX	31393CF81	May 2032
TJ	5	2,649,000	SUP	5.50	FLX	31393CF99	June 2032
TK	5	2,926,000	SUP	5.50	FLX	31393CG23	August 2032
TL	5	1,724,000	SUP	5.50	FLX	31393CG31	September 2032
TM	5	15,102,690	SUP	5.50	FLX	31393CG49	June 2033
TF	5	1,008,333	SUP	(2)	FLT	31393CG56	June 2033
TS	5	454,405	SUP	(2)	INV	31393CG64	June 2033
TY	5	187,262	SUP	(2)	INV	31393CG72	June 2033
NA	6	125,000,000	SEQ/NAIS	5.00	FLX	31393CG80	June 2018
NB (3)	6	280,000,000	TAC	3.00	FLX	31393CG98	June 2018
IB (3)	6	112,000,000 (1)	NTL	5.00	FLX/IO	31393CH22	June 2018
ND (3)	6	55,000,000	NSJ/TAC/AD	5.00	FLX	31393CH30	June 2018
NZ (3)	6	40,000,000	NSJ/SUP	5.00	FLX/Z	31393CH48	June 2018
R		0	NPR	0	NPR	31393CH55	June 2033
RL		0	NPR	0	NPR	31393CH63	June 2033

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

(2) Based on LIBOR.

(3) Exchangeable classes.

**MORGAN STANLEY**

The date of this Prospectus Supplement is April 21, 2003.

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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 April 1, 2003 (the “MBS Prospectus”); and
- any Annual Reports on Form 10-K, Quarterly Reports on Form 10-Q and Current Reports on Form 8-K that we file with the SEC during the period specified in the final paragraph of this page.

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](http://www.fanniemae.com) and our business to business web site at [www.efanniemae.com](http://www.efanniemae.com).

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

Morgan Stanley & Co. Incorporated  
c/o ADP Financial Services  
Prospectus Department  
1155 Long Island Avenue  
Edgewood, New York 11717  
(telephone 631-254-7106).

In the first quarter of 2003, we began 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 are available at the SEC's website at [www.sec.gov](http://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, Form 10-Q and Form 8-K that we file with the SEC prior to the termination of the offering of the certificates is hereby incorporated by reference in this prospectus supplement. In cases where we “furnish” information to the SEC on Form 8-K, as provided under the Exchange Act, that information 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 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS

### Assumed Characteristics of the Mortgage Loans Underlying the MBS (as of May 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	\$500,000,000	360	358	1	5.950%
Group 2 MBS	\$200,000,000	360	357	2	5.916%
Group 3 MBS	\$327,216,027	180	178	2	5.120%
Group 4 MBS	\$672,783,973	180	178	1	5.120%
Group 5 MBS	\$250,000,000	360	358	1	5.950%
Group 6 MBS	\$500,000,000	180	177	2	5.450%

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 May 30, 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>
CF .....	2.81000%	7.00000%	1.5%	LIBOR + 150 basis points
CS .....	15.36333%	20.16666%	0.0%	20.16666% - (3.66666618 × LIBOR)
TF .....	(2)	9.00000%	0.7%	LIBOR + 70 basis points
TS .....	(3)	15.53313%	0.0%	15.53313% - (2.2190189 × LIBOR)
TY .....	(4)	7.00000%	0.0%	44.69222% - (5.3846032 × LIBOR)

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

(2) During its initial eighteen interest accrual periods, the interest rate for the TF Class will be 2.70000% per annum. Thereafter, the interest rate for the TF Class will be calculated as specified in the table above.

(3) During its initial eighteen interest accrual periods, the interest rate for the TS Class will be 11.09509% per annum. Thereafter, the interest rate for the TS Class will be calculated as specified in the table above.

(4) During its initial eighteen interest accrual periods, the interest rate for the TY Class will be 7.00000% per annum. Thereafter, the interest rate for the TY Class will be calculated as specified in the table above.

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>	
CI .....	4.5454545454% of the CB Class
EI .....	13.6363636363% of the EA Class
QI .....	33.3333333333% of the QL Class
NI .....	11.1111111111% of the QN Class
KI .....	22.2222222222% of the KL Class

Class

BI .....	22.2222222222% of the KQ Class
IK .....	11.1111111111% of the KN Class
IB .....	40.0000000000% of the NB Class

**Distributions of Principal**

*Group 1 Principal Distribution Amount*

1. To the DR Class to its Scheduled Balance.
2. (a) 50.0000003489% of the remaining amount as follows:
  - first*, to Aggregate Group I to its Scheduled Balance;
  - second*, (x) 76.1860261904% of the amount remaining after payments under *first* above, as follows:
    - first, (xx) 31.1748159674% of such amount to the BG Class to zero, and
    - (yy) 68.8251840326% of such amount as follows:
      - first*, to Aggregate Group II to its Targeted Balance;
      - second*, to the BP Class to zero; and
      - third*, to Aggregate Group II to zero; and
    - second, to the BH, BJ, BK and BL Classes, in that order, to zero, and
  - (y) 23.8139738096% of the amount remaining after payments under *first* above, to the BU, BV and BW Classes, in that order, to zero; and
  - third*, to Aggregate Group I to zero, and
- (b) 49.9999996511% of such remaining amount as follows:
  - first*, to the CA Class to its Scheduled Balance;
  - second*, to the CB Class to its Scheduled Balance;
  - third*, to the CF and CS Classes, pro rata, to zero;
  - fourth*, to the CB Class to zero; and
  - fifth*, to the CA Class to zero.
3. To the DR Class to zero.

For a description of Aggregate Groups I and 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 the PM Class to its Scheduled Balance.
2. To the EA Class to its Scheduled Balance.
3. To the EB, EC and ED Classes, in that order, to zero.
4. To the EA Class to zero.
5. To the PM Class to zero.



*Group 3 Principal Distribution Amount*

To the QL, QN, HB and HC Classes, in that order, to zero.

*Group 4 Principal Distribution Amount*

*DZ Accrual Amount*

To the DP Class to its Targeted Balance, and thereafter to the DZ Class.

*ZA Accrual Amount*

To Aggregate Group IV to its Targeted Balance, and thereafter to the ZA Class.

*Group 4 Cash Flow Distribution Amount*

1. To Aggregate Group III to its Planned Balance.

2. (a) 57.3355102698% of the remaining amount as follows:

*first*, if and only if the principal balance of the Group 4 MBS is *less than or equal to* the Group 4 MBS First Specified Balance, to the DZ Class to zero;

*second*, to the DP Class to its Targeted Balance;

*third*, to the DZ Class to zero; and

*fourth*, to the DP Class to zero, and

(b) 42.6644897302% of such remaining amount as follows:

*first*, if and only if the principal balance of the Group 4 MBS is *less than or equal to* the Group 4 MBS Second Specified Balance, to the ZA Class to zero;

*second*, to Aggregate Group IV to its Targeted Balance;

*third*, to the ZA Class to zero; and

*fourth*, to Aggregate Group IV to zero.

3. To Aggregate Group III to zero.

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

*Group 5 Principal Distribution Amount*

1. To the PT Class to its Scheduled Balance.

2. To Aggregate Group V to its Scheduled Balance.

3. (a) 78.0036074084% of the remaining amount to the TG, TW, TV and TQ Classes, pro rata, to zero, and

(b) 21.9963925916% of such remaining amount as follows:

*first*, to Aggregate Group VI to its Targeted Balance;

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

*third*, to Aggregate Group VI to zero.

4. To the TH, TJ, TK and TL Classes, in that order, to zero.

5. To the TM, TF, TS and TY Classes, pro rata, to zero.

6. To Aggregate Group V to zero.

7. To the PT Class to zero.

For a description of Aggregate Groups V and VI, see “Description of the Certificates—Distributions of Principal—*Group 5 Principal Distribution Amount*” in this prospectus supplement.

*Group 6 Principal Distribution Amount*

*NZ Accrual Amount*

To the ND Class to its Targeted Balance, and thereafter to the NZ Class.

*Group 6 Cash Flow Distribution Amount*

1. To the NA Class the amount specified in this prospectus supplement under “Description of the Certificates—Distributions of Principal—*Group 6 Principal Distribution Amount*.”
2. To the NB Class to its Targeted Balance.
3. If and only if the principal balance of the Group 6 MBS is *less than or equal to* the Group 6 MBS Specified Balance, to the NZ Class to zero.
4. To the ND Class to its Targeted Balance.
5. To the NZ Class to zero.
6. To the ND Class to zero.
7. To the NB Class to zero.
8. To the NA Class to zero.

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

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

Group 1 Classes	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
DR .....	17.4	7.7	7.7	7.7	7.7	7.7	7.7	7.7	7.7	7.7	5.0	3.5	2.7
CA .....	26.6	12.4	5.9	5.9	5.9	5.9	5.9	5.9	5.9	4.8	2.4	1.8	1.5
CB and CI .....	28.0	18.8	16.7	14.0	8.5	3.9	3.9	3.9	4.0	3.4	1.9	1.4	1.1
CF and CS .....	29.5	26.4	25.5	24.8	22.8	19.3	14.7	13.2	11.7	2.3	1.0	0.7	0.5
BA .....	26.6	12.6	6.2	3.5	3.5	3.5	3.5	3.5	3.5	3.4	2.2	1.7	1.3
BC .....	27.1	14.9	12.0	8.0	8.0	8.0	8.0	8.0	8.0	6.1	2.6	1.9	1.5
BD .....	27.2	15.5	12.8	10.6	10.6	10.6	10.6	10.6	10.7	6.6	2.7	1.9	1.5
BE .....	27.4	16.2	13.7	13.0	13.0	13.0	13.0	13.0	13.3	7.7	2.8	2.0	1.6
BG .....	28.1	19.0	17.0	15.3	7.1	2.7	2.2	2.1	2.0	1.6	0.9	0.7	0.5
BM and BN .....	27.9	18.5	16.4	14.6	5.3	3.0	2.5	2.4	2.3	1.8	1.0	0.8	0.6
BP .....	28.5	21.1	19.4	18.1	14.4	1.4	1.1	1.1	1.0	0.7	0.4	0.3	0.2
BH .....	28.7	21.9	20.3	19.1	15.6	5.2	4.0	3.7	3.5	2.5	1.5	1.1	0.8
BJ .....	28.9	23.0	21.5	20.4	17.2	7.9	4.8	4.4	4.1	2.8	1.6	1.2	0.9
BK .....	29.1	24.0	22.6	21.6	18.7	14.0	5.9	5.3	4.9	3.1	1.7	1.2	1.0
BL .....	29.6	26.9	26.1	25.5	23.7	20.6	17.3	15.9	14.4	4.2	2.0	1.5	1.2
BU .....	28.2	19.7	17.8	16.2	9.1	3.4	2.7	2.5	2.4	1.8	1.0	0.8	0.6
BV .....	29.0	23.6	22.1	21.1	18.1	10.9	5.4	4.9	4.5	3.0	1.7	1.2	1.0
BW .....	29.6	26.8	26.0	25.4	23.5	20.3	16.9	15.5	14.0	4.2	2.0	1.5	1.2



Group 2 Classes		PSA Prepayment Assumption							
		0%	100%	112%	200%	250%	451%	700%	1000%
PM		17.4	7.7	7.7	7.7	7.7	5.0	3.5	2.6
EA and EI		26.5	12.0	6.0	6.0	4.9	2.4	1.8	1.4
EB		28.0	18.8	17.1	3.0	2.1	1.2	0.9	0.7
EC		29.3	25.2	24.3	11.0	4.1	2.1	1.5	1.2
ED		29.8	28.1	27.8	21.4	5.4	2.3	1.7	1.3

Group 3 Classes		PSA Prepayment Assumption				
		0%	100%	233%	350%	500%
QL, QI and QA		5.7	3.5	2.5	2.0	1.7
QN, NI and QE		11.6	8.6	6.1	4.8	3.8
HB		13.1	10.7	8.0	6.3	4.9
HC		14.2	12.9	10.9	9.1	7.2
HL, HA and HM		7.4	4.9	3.5	2.8	2.3
HD		14.0	12.5	10.4	8.6	6.8

Group 4 Classes		PSA Prepayment Assumption											
		0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%
KL, KI, KA and KH		2.9	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	1.9	1.6
KQ, BI, KB and KT		6.4	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	2.9	2.2
KN, IK, KC and KM		9.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	3.9	2.8
KD		10.7	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	5.1	3.6
KE		12.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	8.0	5.4
DA and DG		8.9	5.9	3.7	3.8	3.8	3.8	4.2	6.0	5.9	4.3	2.7	1.4
ZA		14.4	13.0	12.3	12.1	12.0	11.9	5.7	0.6	0.6	0.5	0.5	0.4
DP		8.9	5.9	3.7	3.8	8.5	8.5	6.0	6.0	5.9	4.3	2.7	1.4
DZ		14.4	13.0	12.3	12.1	0.6	0.6	0.6	0.6	0.6	0.5	0.5	0.4
KP		7.5	4.9	4.9	4.9	4.9	4.9	4.9	4.9	4.9	4.9	3.3	2.5

Group 5 Classes		PSA Prepayment Assumption								
		0%	100%	125%	150%	200%	250%	479%	700%	1000%
PT		17.4	7.7	7.7	7.7	7.7	7.7	4.8	3.5	2.7
TA		26.5	12.1	2.9	2.9	2.9	2.9	2.0	1.6	1.3
TB		27.0	14.3	6.0	6.0	6.0	5.7	2.4	1.8	1.5
TC		27.1	14.9	8.0	8.0	8.0	6.1	2.5	1.9	1.5
TD		27.2	15.5	10.7	10.7	10.7	6.6	2.6	1.9	1.5
TE		27.4	16.1	12.9	12.9	12.9	7.6	2.6	2.0	1.6
TG, TW, TV and TQ		28.1	19.1	15.5	7.4	2.2	1.6	0.9	0.7	0.5
TP and TN		28.0	18.6	14.7	5.6	2.4	1.8	1.0	0.8	0.6
TU		28.6	21.3	18.3	14.7	1.1	0.7	0.4	0.3	0.2
TH		28.8	22.3	19.6	16.2	4.0	2.6	1.4	1.1	0.9
TJ		28.9	23.1	20.6	17.4	4.5	2.9	1.6	1.2	0.9
TK		29.1	23.9	21.5	18.5	5.2	3.1	1.6	1.2	1.0
TL		29.2	24.5	22.2	19.5	5.8	3.3	1.7	1.3	1.0
TM, TF, TS and TY		29.6	27.2	25.9	24.2	17.0	4.3	2.0	1.5	1.2

Group 6 Classes		PSA Prepayment Assumption									
		0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%
NA		8.9	7.9	7.7	7.6	7.6	7.6	7.6	6.1	4.7	3.5
NB, IB, NE, NG, NH and NK		7.2	4.2	3.5	3.1	3.1	3.1	3.0	2.7	2.2	1.8
ND		9.1	7.7	6.9	7.0	9.3	9.3	9.2	2.0	1.4	1.0
NZ		14.1	12.5	11.7	10.2	7.9	7.9	7.6	0.9	0.6	0.5
NC		13.8	11.7	10.5	9.5	9.5	9.4	9.2	1.5	1.1	0.8

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

## ADDITIONAL RISK FACTORS

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

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

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

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

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

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

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

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

*Delay classes have lower yields and market values.* Since the interest-bearing classes do not receive interest immediately following each interest accrual period, they 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 activi-

ties 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 certif-

icates. 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 May 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 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS” and “Group 6 MBS” and, together, the “MBS”).

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

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

- required installments of principal and interest on the Certificates on time, and
- the principal balance of each Class of Certificates no later than its Final Distribution Date, whether or not we have received sufficient payments on the 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 the Certificates—The Fannie Mae Guaranty” in the REMIC Prospectus, and “Description of the Certificates—Fannie Mae Guaranty” in the MBS Prospectus.

*Characteristics of Certificates.* We will issue the Certificates (except the R and RL Classes) in book-entry form on the book-entry system of the U.S. Federal Reserve Banks (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.

## **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the QL, QI, QN, NI, HB, HC, KL, KI, KQ, BI, KN, IK, NB, IB, ND and NZ 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 MBS

The following table contains certain information about the MBS. The MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The MBS provides that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional, 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 30 years in the case of the Group 1, Group 2 and Group 5 MBS, and up to 15 years in the case of the Group 3, Group 4 and Group 6 MBS. See “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus. We expect the characteristics of the MBS and the related Mortgage Loans as of the Issue Date to be as follows:

### Group 1 MBS

Aggregate Unpaid Principal Balance .....	\$500,000,000
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 (weighted average loan age) .....	1 month

### Group 2 MBS

Aggregate Unpaid Principal Balance .....	\$200,000,000
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 .....	2 months

### Group 3 MBS

Aggregate Unpaid Principal Balance .....	\$327,216,027
MBS Pass-Through Rate .....	4.50%
Range of WACs (annual percentages) .....	4.75% to 7.00%
Range of WAMs .....	121 months to 180 months
Approximate Weighted Average WAM .....	178 months
Approximate Weighted Average WALA .....	2 months

### Group 4 MBS

Aggregate Unpaid Principal Balance .....	\$672,783,973
MBS Pass-Through Rate .....	4.50%
Range of WACs (annual percentages) .....	4.75% to 7.00%
Range of WAMs .....	121 months to 180 months
Approximate Weighted Average WAM .....	178 months
Approximate Weighted Average WALA .....	1 month

### Group 5 MBS

Aggregate Unpaid Principal Balance .....	\$250,000,000
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 .....	1 month



**Group 6 MBS**

Aggregate Unpaid Principal Balance .....	\$500,000,000
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 .....	177 months
Approximate Weighted Average WALA .....	2 months

**Final Data Statement**

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the MBS as of the Issue Date. The Final Data Statement also will include the weighted averages of all the current or original WACs and the weighted averages of all the current or Adjusted WAMs, based on the current unpaid principal balances of the Mortgage Loans underlying each of the MBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. In addition, the Final Data Statement is available at our corporate web site at [www.fanniemae.com](http://www.fanniemae.com) and our business to business web site at [www.efanniemae.com](http://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>
<b>Group 1 Classes</b>	
Fixed Rate	DR, CA, CB, CI, BA, BC, BD, BE, BG, BM, BN, BP, BH, BJ, BK, BL, BU, BV and BW
Floating Rate	CF
Inverse Floating Rate	CS
Interest Only	CI
<b>Group 2 Classes</b>	
Fixed Rate	PM, EA, EI, EB, EC and ED
Interest Only	EI
<b>Group 3 Classes</b>	
Fixed Rate	QL, QI, QN, NI, HB and HC
Interest Only	QI and NI
RCR**	HL, HA, HD, HM, QA and QE
<b>Group 4 Classes</b>	
Fixed Rate	KL, KI, KQ, BI, KN, IK, KD, KE, DA, DG, ZA, DP and DZ
Interest Only	KI, BI and IK
Accrual	ZA and DZ
RCR**	KA, KH, KB, KT, KC, KM and KP
<b>Group 5 Classes</b>	
Fixed Rate	PT, TA, TB, TC, TD, TE, TG, TW, TV, TQ, TP, TN, TU, TH, TJ, TK, TL and TM
Floating Rate	TF
Inverse Floating Rate	TS and TY

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 6 Classes</b>	
Fixed Rate	NA, NB, IB, ND and NZ
Interest Only	IB
Accrual	NZ
RCR**	NC, NE, NG, NH and NK
<b>No Payment Residual</b>	R and RL

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

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

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

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

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

*Interest Accrual Period.* Interest to be paid on each Distribution Date will accrue on the interest-bearing Certificates during the calendar month preceding the month in which each Distribution Date occurs (the “Interest Accrual Period”).

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

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

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

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

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

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

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

## Calculation of LIBOR

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

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 1.31% in the case of the CF and CS Classes, and 2.00% in the case of the TF, TS and TY Classes.

## Distributions of Principal

### *Categories of Classes*

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

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Scheduled	DR, CA, CB, BA, BC, BD and BE
TAC	BM and BN
Support	CF, CS, BG, BP, BH, BJ, BK, BL, BU, BV and BW
Notional	CI
<b>Group 2 Classes</b>	
Scheduled	PM and EA
Support	EB, EC and ED
Notional	EI
<b>Group 3 Classes</b>	
Sequential Pay	QL, QN, HB and HC
Notional	QI and NI
RCR**	HL, HA, HD, HM, QA and QE
<b>Group 4 Classes</b>	
PAC	KL, KQ, KN, KD and KE
TAC	DA, DG and DP
Non-Sticky Jump	DA, DG, ZA, DP and DZ
Support	ZA and DZ
Accretion Directed	DA, DG and DP
Notional	KI, BI and IK
RCR**	KA, KH, KB, KT, KC, KM and KP
<b>Group 5 Classes</b>	
Scheduled	PT, TA, TB, TC, TD and TE
TAC	TP and TN
Support	TG, TW, TV, TQ, TU, TH, TJ, TK, TL, TM, TF, TS and TY

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 6 Classes</b>	
Sequential Pay	NA
NAS†	NA
TAC	NB and ND
Non-Sticky Jump	ND and NZ
Support	NZ
Accretion Directed	ND
Notional	IB
RCR**	NC, NE, NG, NH and NK
<b>No Payment Residual</b>	R and RL

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

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

† The “NAS” designation refers to a “non-accelerated security” that is designed to receive either no principal prepayments or a limited portion of principal prepayments prior to a designated date and thereafter to receive a gradually increasing percentage of principal prepayments in each month.

### *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 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 MBS (the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the DZ and ZA Classes (the “DZ Accrual Amount” and the “ZA Accrual Amount”, respectively, 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”), and
- 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 balance of the NZ Class (the “NZ Accrual Amount” and together with the Group 6 Cash Flow Distribution Amount, the “Group 6 Principal Distribution Amount”).

### *Group 1 Principal Distribution Amount*

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

(i) to the DR Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Scheduled Class

(ii) (a) 50.0000003489% of the remaining amount as follows:

*first*, to Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Scheduled Balance for that Distribution Date; and } Scheduled Group

*second*, (x) 76.1860261904% of the amount remaining after the payments under *first* above, as follows:

first, (xx) 31.1748159674% of such amount to the BG Class, until its principal balance is reduced to zero, and

} Support Class

(yy) 68.8251840326% of such amount as follows:

*first*, to Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Targeted Balance for that Distribution Date;

} TAC Group

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

} Support Class

*third*, to Aggregate Group II, without regard to its Targeted Balance and until the Aggregate II Balance is reduced to zero; and

} TAC Group

*second*, sequentially, to the BH, BJ, BK and BL Classes, in that order, until their principal balances are reduced to zero, and

} Support Classes

(y) 23.8139738096% of the amount remaining after the payments under *first* above, sequentially, to the BU, BV and BW Classes, in that order, until their principal balances are reduced to zero; and

} Support Classes

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

} Scheduled Group

(b) 49.9999996511% of such remaining amount as follows:

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

} Scheduled Classes

*second*, to the CB Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;

*third*, concurrently, to the CF and CS Classes, pro rata (or 78.5714263365% and 21.4285736635%, respectively), until their principal balances are reduced to zero;

} Support Classes

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

} Scheduled Classes

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

} Scheduled Classes

(iii) to the DR Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero.

} Scheduled Class

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

The “Aggregate I Balance” for any Distribution Date is equal to \$21,273,108 *minus* the sum of all amounts previously applied to it as specified above.

“Aggregate Group II” consists of the BM and BN Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II, concurrently, to the BM and BN Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero.

The “Aggregate II Balance” for any Distribution Date is equal to \$9,200,000 *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 the PM Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Scheduled Class
- (ii) to the EA Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Scheduled Class
- (iii) sequentially, to the EB, EC and ED Classes, in that order, until their principal balances are reduced to zero; } Support Class
- (iv) to the EA Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; and } Scheduled Class
- (v) to the PM Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero. } Scheduled Class

#### *Group 3 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 3 Principal Distribution Amount, sequentially, as principal of the QL, QN, HB and HC Classes, in that order, until their principal balances are reduced to zero. } Sequential Pay Classes

#### *Group 4 Principal Distribution Amount*

##### *DZ Accrual Amount*

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

##### *ZA Accrual Amount*

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

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

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

- (i) 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) (a) 57.3355102698% of the remaining amount as follows:

*first*, if and only if the principal balance of the Group 4 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less than or equal to* the Group 4 MBS First Specified Balance for that Distribution Date, to the DZ Class, until its principal balance is reduced to zero;

Non-Sticky  
Jump/  
Support  
Class

*second*, to the DP Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date

Non-Sticky  
Jump/TAC  
Class

*third*, to the DZ Class, until its principal balance is reduced to zero; and

Support  
Class

*fourth*, to the DP Class, without regard to its Targeted Balance and until its principal balance is reduced to zero, and

TAC  
Class

(b) 42.6644897302% of such remaining amount as follows:

*first*, if and only if the principal balance of the Group 4 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less than or equal to* the Group 4 MBS Second Specified Balance for that Distribution Date, to the ZA Class, until its principal balance is reduced to zero;

Non-Sticky  
Jump/  
Support  
Class

*second*, to Aggregate Group IV, until the Aggregate IV Balance is reduced to its Targeted Balance for that Distribution Date;

Non-Sticky  
Jump/TAC  
Group

*third*, to the ZA Class, until its principal balance is reduced to zero; and

Support  
Class

*fourth*, to Aggregate Group IV, without regard to its Targeted Balance and until the Aggregate IV Balance is reduced to zero; and

TAC  
Group

(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 KL, KQ, KN, KD and KE Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III, sequentially, to the KL, KQ, KN, KD and KE Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate III Balance” for any Distribution Date is equal to \$504,946,276 *minus* the sum of all amounts previously applied to it as specified above.

“Aggregate Group IV” consists of the DA and DG Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV, concurrently, to the DA and DG Classes, pro rata (or 52.0046570073% and 47.9953429927%, respectively), until their principal balances are reduced to zero.

The “Aggregate IV Balance” for any Distribution Date is equal to \$52,088,387 *minus* the sum of all amounts previously applied to it as specified above.

*Group 5 Principal Distribution Amount*

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

- (i) to the PT Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Scheduled Class
- (ii) to Aggregate Group V (described below), until the Aggregate V Balance (described below) is reduced to its Scheduled Balance for that Distribution Date; } Scheduled Group
- (iii) (a) 78.0036074084% of the remaining amount, concurrently, to the TG, TW, TV and TQ Classes, pro rata (or 24.6517398906%, 34.5158197508%, 28.1991991427% and 12.6332412159%, respectively), until their principal balances are reduced to zero, and } Support Classes
- (b) 21.9963925916% of such remaining amount as follows: }
  - first*, to Aggregate Group VI (described below), until the Aggregate VI Balance (described below) is reduced to its Targeted Balance for that Distribution Date; } TAC Group
  - second*, to the TU Class, until its principal balance is reduced to zero; and } Support Class
  - third*, to Aggregate Group VI, without regard to its Targeted Balance and until the Aggregate VI Balance is reduced to zero; } TAC Group
- (iv) sequentially, to the TH, TJ, TK and TL Classes, in that order, until their principal balances are reduced to zero; }
- (v) concurrently, to the TM, TF, TS and TY Classes, pro rata (or 90.1508354777%, 6.0189318850%, 2.7124300635% and 1.1178025738%, respectively), until their principal balances are reduced to zero; } Support Classes
- (vi) to Aggregate Group V, without regard to its Scheduled Balance and until the Aggregate V Balance is reduced to zero; and } Scheduled Group
- (vii) to the PT Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero. } Scheduled Class

“Aggregate Group V” consists of the TA, TB, TC, TD and TE Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V, sequentially, to the TA, TB, TC, TD and TE Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate V Balance” for any Distribution Date is equal to \$21,273,000 *minus* the sum of all amounts previously applied to it as specified above.

“Aggregate Group VI” consists of the TP and TN Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VI, concurrently, to the TP and TN Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero.

The “Aggregate VI Balance” for any Distribution Date is equal to \$4,000,000 *minus* the sum of all amounts previously applied to it as specified above.

*Group 6 Principal Distribution Amount.*

*NZ Accrual Amount*

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

Accretion  
Directed  
Class  
and Accrual  
Class

*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 in the following priority:

(i) to the NA Class an amount equal to

- the sum of

(x) the *product* of

- The NA Class Specified Percentage (described below) for that Distribution Date *multiplied* by
- the aggregate amount of scheduled payments of principal on the related Mortgage Loans included in the distribution for the Group 6 MBS on that date

*plus*

(y) the *product* of

- 1 minus the Lockout Percentage (described below) for that Distribution Date *multiplied* by
- The NA Class Specified Percentage for that date *multiplied* by
- the aggregate amount of unscheduled payments of principal on the related Mortgage Loans included in the distribution for the Group 6 MBS on that date; and

Sequential  
Pay/NAS  
Class

(ii) to the NB Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;

TAC  
Class

(iii) if and only if the principal balance of the Group 6 MBS for that Distribution Date (after giving effect to distributions made on that date) is *less* than or *equal* to the Group 6 MBS Specified Balance for that Distribution Date, to the NZ Class, until its principal balance is reduced to zero;

Non-Sticky  
Jump/Support  
Class

(iv) to the ND Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;

TAC  
Class

(v) to the NZ Class, until its principal balance is reduced to zero;

Support  
Class

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

TAC  
Classes

(vii) to the NB Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and

(viii) to the NA Class, until its principal balance is reduced to zero.

} Sequential  
Pay  
Class

The “NA Class Specified Percentage” for any Distribution Date will be equal to

- the outstanding principal balance of the NA Class on the Distribution Date (before taking into account payments made on that date)

*divided by*

- the aggregate outstanding principal balance of the Group 6 MBS on that Distribution Date (before taking into account payments made on that date);

*provided, however, that the NA Class Specified Percentage may never exceed 100%.*

The “Lockout Percentage” for any Distribution Date during the periods specified below will be as follows:

<u>Distribution Date in</u>	<u>Lockout Percentage</u>
June 2003 through May 2008 .....	100%
June 2008 through May 2009 .....	70%
June 2009 through May 2010 .....	60%
June 2010 through May 2011 .....	40%
June 2011 through May 2012 .....	20%
June 2012 and after .....	0%

## Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is May 30, 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 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 and Classes (1)</u>	<u>Structuring Ranges and Rates</u>
Scheduled Balances	DR, PM and PT Classes	Between 100% and 250% PSA
Scheduled Balances	Aggregate Group I and Aggregate Group V	Between 125% and 200% PSA
Targeted Balances	Aggregate Group II, Aggregate Group VI and ND Class	150% PSA
Scheduled Balances	CA Class	Between 115% and 205% PSA
Scheduled Balances	CB Class	Between 180% and 195% PSA
Scheduled Balances	EA Class	Between 112% and 200% PSA
Targeted Balances	Aggregate Group IV and DP Class	135% PSA
Planned Balances	Aggregate Group III	Between 100% and 250% PSA
First Specified Balances	Group 4 MBS	149% PSA
Second Specified Balances	Group 4 MBS	190% PSA
Targeted Balances	NB Class	200% PSA
Specified Balances	Group 6 MBS	190% PSA

(1) The Structuring Ranges and Rates for the Aggregate Groups are associated with the related Aggregate Balances but not with the individual balances of the related Classes.

**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 Classes to their scheduled balances if the prepayments do not occur at a *constant* PSA rate. Moreover, because of the diverse remaining terms to maturity of the related Mortgage Loans, which may include recently originated Mortgage Loans, the Groups and Classes 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 and Classes</u>	<u>Initial Effective Ranges</u>
DR Class	Between 100% and 250% PSA
Aggregate Group I	Between 125% and 200% PSA
CA Class	Between 115% and 205% PSA
CB Class	Between 180% and 195% PSA
PM Class	Between 100% and 250% PSA
EA Class	Between 112% and 200% PSA
Aggregate Group III	Between 100% and 250% PSA
PT Class	Between 100% and 250% PSA
Aggregate Group V	Between 125% and 200% PSA

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 Classes

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

## Yield Tables

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

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

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

We cannot assure you that

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

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

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

***The 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>
CI .....	952% PSA
EI .....	1,057% PSA
QI .....	418% PSA
NI .....	1,056% PSA
KI .....	856% PSA
BI .....	644% PSA
IK .....	520% PSA
IB .....	659% 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>
CI .....	6.00000%
EI .....	7.00000%
QI .....	8.09375%
NI .....	10.00000%
KI .....	6.71875%
BI .....	11.00000%
IK .....	16.75000%
IB .....	11.00000%

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

#### Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption												
	50%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Pre-Tax Yields to Maturity.....	103.5%	103.5%	103.5%	101.0%	94.3%	84.9%	84.9%	84.9%	84.9%	84.3%	59.8%	28.4%	(4.9)%

#### Sensitivity of the EI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>112%</u>	<u>200%</u>	<u>250%</u>	<u>451%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity .....	87.3%	87.2%	75.7%	75.7%	75.3%	56.7%	32.6%	5.7%

#### Sensitivity of the QI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>233%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	41.1%	35.5%	20.2%	7.1%	(8.0)%

### Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>233%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . . .	47.0%	46.3%	42.6%	37.7%	30.0%

### Sensitivity of the KI Class to Prepayments

	PSA Prepayment Assumption												
	<u>50%</u>	<u>100%</u>	<u>135%</u>	<u>148%</u>	<u>149%</u>	<u>150%</u>	<u>189%</u>	<u>190%</u>	<u>191%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity . . . . .	33.5%	24.7%	24.7%	24.7%	24.7%	24.7%	24.7%	24.7%	24.7%	24.7%	24.7%	19.8%	3.2%

### Sensitivity of the BI Class to Prepayments

	PSA Prepayment Assumption												
	<u>50%</u>	<u>100%</u>	<u>135%</u>	<u>148%</u>	<u>149%</u>	<u>150%</u>	<u>189%</u>	<u>190%</u>	<u>191%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity . . . . .	31.6%	25.8%	25.8%	25.8%	25.8%	25.8%	25.8%	25.8%	25.8%	25.8%	25.8%	9.8%	(9.5)%

### Sensitivity of the IK Class to Prepayments

	PSA Prepayment Assumption												
	<u>50%</u>	<u>100%</u>	<u>135%</u>	<u>148%</u>	<u>149%</u>	<u>150%</u>	<u>189%</u>	<u>190%</u>	<u>191%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>
Pre-Tax Yields to Maturity . . . . .	20.6%	17.0%	17.0%	17.0%	17.0%	17.0%	17.0%	17.0%	17.0%	17.0%	17.0%	1.3%	(17.9)%

### Sensitivity of the IB Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>189%</u>	<u>190%</u>	<u>191%</u>	<u>200%</u>	<u>482%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . . . .	33.6%	28.3%	22.4%	17.5%	17.4%	17.3%	16.2%	11.5%	(2.7)%	(21.2)%

***The Inverse Floating Rate Classes.*** The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable table below, it is possible that investors in the CS Class 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>
CS .....	101.62500%
TS .....	97.53125%
TY .....	99.84375%

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

	PSA Prepayment Assumption												
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>125%</u>	<u>150%</u>	<u>180%</u>	<u>195%</u>	<u>200%</u>	<u>205%</u>	<u>250%</u>	<u>451%</u>	<u>700%</u>	<u>1000%</u>
0.31% .....	19.2%	19.2%	19.2%	19.2%	19.2%	19.2%	19.1%	19.0%	19.0%	18.1%	16.4%	15.1%	13.8%
1.31% .....	15.4%	15.4%	15.4%	15.4%	15.4%	15.4%	15.3%	15.3%	15.2%	14.4%	12.9%	11.7%	10.5%
3.31% .....	8.0%	8.0%	8.0%	8.0%	8.0%	7.9%	7.9%	7.9%	7.8%	7.1%	5.9%	5.0%	4.1%
5.31% .....	0.6%	0.6%	0.6%	0.6%	0.6%	0.6%	0.6%	0.6%	0.6%	0.0%	(0.9)%	(1.6)%	(2.3)%
5.50% .....	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.7)%	(1.5)%	(2.2)%	(2.9)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>479%</u>	<u>700%</u>	<u>1000%</u>
1.0% .....	13.5%	13.5%	13.5%	13.5%	13.5%	13.3%	12.9%	12.8%	13.0%
2.0% .....	11.6%	11.6%	11.6%	11.6%	11.6%	11.9%	12.4%	12.7%	13.0%
4.0% .....	7.4%	7.4%	7.5%	7.5%	7.7%	9.0%	11.3%	12.6%	13.0%
6.0% .....	3.0%	3.0%	3.1%	3.1%	3.4%	6.1%	10.2%	12.4%	13.0%
7.0% and above .....	0.7%	0.7%	0.8%	0.8%	1.2%	4.6%	9.7%	12.3%	13.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>479%</u>	<u>700%</u>	<u>1000%</u>
7.0% and below .....	7.1%	7.1%	7.1%	7.1%	7.1%	7.0%	6.9%	6.9%	6.8%
7.5% .....	4.6%	4.6%	4.6%	4.6%	4.7%	5.3%	6.3%	6.8%	6.8%
8.0% .....	2.0%	2.0%	2.0%	2.0%	2.2%	3.5%	5.6%	6.7%	6.8%
8.3% .....	0.4%	0.4%	0.4%	0.4%	0.6%	2.4%	5.2%	6.7%	6.8%

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

- multiplying the amount of the reduction, if any, of the principal balance of 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,
- summing the results, and
- 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 4, Group 5 and Group 6 Classes, the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

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

### Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA rates, and the corresponding weighted average lives of 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	360 months	360 months	8.00%
Group 2 MBS	360 months	360 months	8.00%
Group 3 MBS	180 months	180 months	7.00%
Group 4 MBS	180 months	180 months	7.00%
Group 5 MBS	360 months	360 months	8.00%
Group 6 MBS	180 months	180 months	7.50%

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	DR Class												
	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	99	96	96	96	96	96	96	96	96	96	96	96	96
May 2005 .....	98	89	89	89	89	89	89	89	89	89	89	89	70
May 2006 .....	96	80	80	80	80	80	80	80	80	80	76	52	29
May 2007 .....	95	71	71	71	71	71	71	71	71	71	55	29	11
May 2008 .....	93	62	62	62	62	62	62	62	62	62	39	17	4
May 2009 .....	91	54	54	54	54	54	54	54	54	54	28	10	2
May 2010 .....	89	47	47	47	47	47	47	47	47	47	20	5	1
May 2011 .....	87	40	40	40	40	40	40	40	40	40	14	3	*
May 2012 .....	85	34	34	34	34	34	34	34	34	34	10	2	*
May 2013 .....	83	28	28	28	28	28	28	28	28	28	7	1	*
May 2014 .....	80	23	23	23	23	23	23	23	23	23	5	1	*
May 2015 .....	77	19	19	19	19	19	19	19	19	19	4	*	*
May 2016 .....	74	16	16	16	16	16	16	16	16	16	3	*	*
May 2017 .....	71	13	13	13	13	13	13	13	13	13	2	*	*
May 2018 .....	67	10	10	10	10	10	10	10	10	10	1	*	*
May 2019 .....	64	8	8	8	8	8	8	8	8	8	1	*	*
May 2020 .....	59	7	7	7	7	7	7	7	7	7	1	*	*
May 2021 .....	55	6	6	6	6	6	6	6	6	6	*	*	*
May 2022 .....	50	4	4	4	4	4	4	4	4	4	*	*	*
May 2023 .....	45	3	3	3	3	3	3	3	3	3	*	*	*
May 2024 .....	39	3	3	3	3	3	3	3	3	3	*	*	*
May 2025 .....	33	2	2	2	2	2	2	2	2	2	*	*	0
May 2026 .....	26	2	2	2	2	2	2	2	2	2	*	*	0
May 2027 .....	18	1	1	1	1	1	1	1	1	1	*	*	0
May 2028 .....	11	1	1	1	1	1	1	1	1	1	*	*	0
May 2029 .....	2	1	1	1	1	1	1	1	1	1	*	*	0
May 2030 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2031 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2032 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	17.4	7.7	7.7	7.7	7.7	7.7	7.7	7.7	7.7	7.7	5.0	3.5	2.7

Date	CA Class												
	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	96	96	96	96	96	96	96	96	96	96	96
May 2005 .....	100	100	85	85	85	85	85	85	85	85	85	0	0
May 2006 .....	100	100	71	71	71	71	71	71	71	71	0	0	0
May 2007 .....	100	100	59	59	59	59	59	59	59	59	0	0	0
May 2008 .....	100	100	50	50	50	50	50	50	50	50	0	0	0
May 2009 .....	100	100	42	42	42	42	42	42	42	42	0	0	0
May 2010 .....	100	100	36	36	36	36	36	36	36	20	0	0	0
May 2011 .....	100	100	31	31	31	31	31	31	31	4	0	0	0
May 2012 .....	100	100	27	27	27	27	27	27	27	0	0	0	0
May 2013 .....	100	94	21	21	21	21	21	21	21	0	0	0	0
May 2014 .....	100	81	14	14	14	14	14	14	14	0	0	0	0
May 2015 .....	100	62	5	5	5	5	5	5	5	0	0	0	0
May 2016 .....	100	39	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	100	12	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.6	12.4	5.9	5.9	5.9	5.9	5.9	5.9	5.9	4.8	2.4	1.8	1.5

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

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

CB and CI† Classes													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	99	96	93	93	93	93	93	93	93	69
May 2005 .....	100	100	100	96	88	77	77	77	77	77	46	0	0
May 2006 .....	100	100	100	93	76	56	56	56	56	56	0	0	0
May 2007 .....	100	100	100	90	67	39	39	39	39	39	0	0	0
May 2008 .....	100	100	100	88	59	26	26	26	26	18	0	0	0
May 2009 .....	100	100	100	86	53	17	17	17	17	3	0	0	0
May 2010 .....	100	100	100	85	49	10	10	10	10	0	0	0	0
May 2011 .....	100	100	100	84	46	6	6	6	6	0	0	0	0
May 2012 .....	100	100	100	83	45	4	4	4	4	0	0	0	0
May 2013 .....	100	100	99	82	43	3	3	4	4	0	0	0	0
May 2014 .....	100	100	97	80	41	3	3	3	4	0	0	0	0
May 2015 .....	100	100	93	76	38	2	2	3	4	0	0	0	0
May 2016 .....	100	100	87	70	33	*	*	1	3	0	0	0	0
May 2017 .....	100	100	78	62	26	0	0	0	0	0	0	0	0
May 2018 .....	100	94	68	52	19	0	0	0	0	0	0	0	0
May 2019 .....	100	82	58	43	11	0	0	0	0	0	0	0	0
May 2020 .....	100	71	47	33	4	0	0	0	0	0	0	0	0
May 2021 .....	100	59	37	24	0	0	0	0	0	0	0	0	0
May 2022 .....	100	47	27	15	0	0	0	0	0	0	0	0	0
May 2023 .....	100	36	17	6	0	0	0	0	0	0	0	0	0
May 2024 .....	100	24	7	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	13	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	2	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	98	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	49	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.0	18.8	16.7	14.0	8.5	3.9	3.9	3.9	4.0	3.4	1.9	1.4	1.1

CF and CS Classes													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	98	97	96	88	55	13	0
May 2005 .....	100	100	100	100	100	100	92	89	86	61	0	0	0
May 2006 .....	100	100	100	100	100	100	84	79	74	27	0	0	0
May 2007 .....	100	100	100	100	100	100	78	71	64	3	0	0	0
May 2008 .....	100	100	100	100	100	100	75	66	58	0	0	0	0
May 2009 .....	100	100	100	100	100	100	72	63	54	0	0	0	0
May 2010 .....	100	100	100	100	100	100	71	61	52	0	0	0	0
May 2011 .....	100	100	100	100	100	100	70	61	51	0	0	0	0
May 2012 .....	100	100	100	100	100	100	70	61	51	0	0	0	0
May 2013 .....	100	100	100	100	100	99	70	61	51	0	0	0	0
May 2014 .....	100	100	100	100	100	98	70	61	51	0	0	0	0
May 2015 .....	100	100	100	100	100	97	70	61	51	0	0	0	0
May 2016 .....	100	100	100	100	100	95	70	61	51	0	0	0	0
May 2017 .....	100	100	100	100	100	87	64	57	50	0	0	0	0
May 2018 .....	100	100	100	100	100	79	58	51	45	0	0	0	0
May 2019 .....	100	100	100	100	100	71	51	45	40	0	0	0	0
May 2020 .....	100	100	100	100	100	63	45	40	35	0	0	0	0
May 2021 .....	100	100	100	100	95	55	40	35	30	0	0	0	0
May 2022 .....	100	100	100	100	83	48	34	30	26	0	0	0	0
May 2023 .....	100	100	100	100	73	41	29	26	22	0	0	0	0
May 2024 .....	100	100	100	95	63	35	25	22	19	0	0	0	0
May 2025 .....	100	100	96	82	53	29	20	18	16	0	0	0	0
May 2026 .....	100	100	81	69	44	24	17	15	13	0	0	0	0
May 2027 .....	100	86	67	57	36	19	13	12	10	0	0	0	0
May 2028 .....	100	70	54	45	28	15	10	9	8	0	0	0	0
May 2029 .....	100	54	42	35	21	11	8	7	6	0	0	0	0
May 2030 .....	100	39	30	25	15	8	5	5	4	0	0	0	0
May 2031 .....	100	25	19	15	9	5	3	3	2	0	0	0	0
May 2032 .....	94	11	8	7	4	2	1	1	1	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.5	26.4	25.5	24.8	22.8	19.3	14.7	13.2	11.7	2.3	1.0	0.7	0.5

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

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

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



BA Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	96	93	93	93	93	93	93	93	93	93	93
May 2005 .....	100	100	86	77	77	77	77	77	77	77	77	0	0
May 2006 .....	100	100	74	56	56	56	56	56	56	56	0	0	0
May 2007 .....	100	100	62	38	38	38	38	38	38	38	0	0	0
May 2008 .....	100	100	53	23	23	23	23	23	23	23	0	0	0
May 2009 .....	100	100	46	11	11	11	11	11	11	0	0	0	0
May 2010 .....	100	100	40	2	2	2	2	2	2	0	0	0	0
May 2011 .....	100	100	36	0	0	0	0	0	0	0	0	0	0
May 2012 .....	100	100	33	0	0	0	0	0	0	0	0	0	0
May 2013 .....	100	95	26	0	0	0	0	0	0	0	0	0	0
May 2014 .....	100	83	13	0	0	0	0	0	0	0	0	0	0
May 2015 .....	100	65	0	0	0	0	0	0	0	0	0	0	0
May 2016 .....	100	43	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	100	18	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	3	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.6	12.6	6.2	3.5	3.5	3.5	3.5	3.5	3.5	3.4	2.2	1.7	1.3

BC Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2008 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2009 .....	100	100	100	100	100	100	100	100	100	73	0	0	0
May 2010 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2011 .....	100	100	100	45	45	45	45	45	45	0	0	0	0
May 2012 .....	100	100	100	0	0	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	0	0	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	0	0	0	0	0	0	0	0	0	0
May 2015 .....	100	100	44	0	0	0	0	0	0	0	0	0	0
May 2016 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	100	3	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.1	14.9	12.0	8.0	8.0	8.0	8.0	8.0	8.0	6.1	2.6	1.9	1.5

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

BD Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2008 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2009 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2010 .....	100	100	100	100	100	100	100	100	100	5	0	0	0
May 2011 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2012 .....	100	100	100	97	97	97	97	97	97	0	0	0	0
May 2013 .....	100	100	100	70	70	70	70	70	72	0	0	0	0
May 2014 .....	100	100	100	37	37	37	37	37	42	0	0	0	0
May 2015 .....	100	100	100	0	0	0	0	0	8	0	0	0	0
May 2016 .....	100	100	27	0	0	0	0	0	0	0	0	0	0
May 2017 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.2	15.5	12.8	10.6	10.6	10.6	10.6	10.6	10.7	6.6	2.7	1.9	1.5

BE Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2008 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2009 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2010 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2011 .....	100	100	100	100	100	100	100	100	100	22	0	0	0
May 2012 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2013 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2014 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2015 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2016 .....	100	100	100	47	47	47	47	47	63	0	0	0	0
May 2017 .....	100	100	1	0	0	0	0	0	15	0	0	0	0
May 2018 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	100	72	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.4	16.2	13.7	13.0	13.0	13.0	13.0	13.0	13.3	7.7	2.8	2.0	1.6

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

BG Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	96	91	88	87	86	79	44	1	0
May 2005 .....	100	100	100	100	85	68	59	56	54	28	0	0	0
May 2006 .....	100	100	100	100	72	39	23	17	12	0	0	0	0
May 2007 .....	100	100	100	100	61	16	0	0	0	0	0	0	0
May 2008 .....	100	100	100	100	52	0	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	46	0	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	41	0	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	38	0	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	36	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	99	35	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	95	32	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	90	27	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	83	22	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	74	15	0	0	0	0	0	0	0	0
May 2018 .....	100	100	84	58	3	0	0	0	0	0	0	0	0
May 2019 .....	100	100	67	43	0	0	0	0	0	0	0	0	0
May 2020 .....	100	89	50	27	0	0	0	0	0	0	0	0	0
May 2021 .....	100	70	33	12	0	0	0	0	0	0	0	0	0
May 2022 .....	100	50	16	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	31	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	12	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	53	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.1	19.0	17.0	15.3	7.1	2.7	2.2	2.1	2.0	1.6	0.9	0.7	0.5

BM and BN Classes													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	95	95	95	95	95	95	56	2	0
May 2005 .....	100	100	100	100	82	82	74	71	67	35	0	0	0
May 2006 .....	100	100	100	100	65	49	28	22	15	0	0	0	0
May 2007 .....	100	100	100	100	51	20	0	0	0	0	0	0	0
May 2008 .....	100	100	100	100	40	0	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	32	0	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	27	0	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	23	0	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	21	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	99	19	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	94	15	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	87	9	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	78	3	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	67	0	0	0	0	0	0	0	0	0
May 2018 .....	100	100	80	48	0	0	0	0	0	0	0	0	0
May 2019 .....	100	100	59	29	0	0	0	0	0	0	0	0	0
May 2020 .....	100	86	38	9	0	0	0	0	0	0	0	0	0
May 2021 .....	100	62	16	0	0	0	0	0	0	0	0	0	0
May 2022 .....	100	38	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	14	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	42	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.9	18.5	16.4	14.6	5.3	3.0	2.5	2.4	2.3	1.8	1.0	0.8	0.6

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

BP Class													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	75	62	58	53	15	0	0	0
May 2005 .....	100	100	100	100	100	13	0	0	0	0	0	0	0
May 2006 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2007 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2008 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	77	0	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	16	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	58	0	0	0	0	0	0	0	0	0
May 2022 .....	100	100	81	0	0	0	0	0	0	0	0	0	0
May 2023 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	60	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.5	21.1	19.4	18.1	14.4	1.4	1.1	1.1	1.0	0.7	0.4	0.3	0.2

BH Class													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2007 .....	100	100	100	100	100	100	29	0	0	0	0	0	0
May 2008 .....	100	100	100	100	100	78	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2022 .....	100	100	100	58	0	0	0	0	0	0	0	0	0
May 2023 .....	100	100	95	0	0	0	0	0	0	0	0	0	0
May 2024 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	26	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.7	21.9	20.3	19.1	15.6	5.2	4.0	3.7	3.5	2.5	1.5	1.1	0.8

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

BJ Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	9	0	0	0
May 2007 .....	100	100	100	100	100	100	100	84	59	0	0	0	0
May 2008 .....	100	100	100	100	100	100	34	5	0	0	0	0	0
May 2009 .....	100	100	100	100	100	80	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	100	50	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	100	32	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	100	24	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	100	21	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	100	15	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	100	8	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	100	1	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	99	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	100	57	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	100	16	0	0	0	0	0	0	0	0
May 2022 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2023 .....	100	100	100	66	0	0	0	0	0	0	0	0	0
May 2024 .....	100	100	73	17	0	0	0	0	0	0	0	0	0
May 2025 .....	100	100	20	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	46	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	12	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.9	23.0	21.5	20.4	17.2	7.9	4.8	4.4	4.1	2.8	1.6	1.2	0.9

BK Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2008 .....	100	100	100	100	100	100	100	100	0	0	0	0	0
May 2009 .....	100	100	100	100	100	100	21	0	0	0	0	0	0
May 2010 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	100	55	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2022 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2023 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2024 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2025 .....	100	100	100	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	40	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.1	24.0	22.6	21.6	18.7	14.0	5.9	5.3	4.9	3.1	1.7	1.2	1.0

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

BL Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	93
May 2005 .....	100	100	100	100	100	100	100	100	100	100	53	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	55	0	0	0
May 2008 .....	100	100	100	100	100	100	100	100	100	16	0	0	0
May 2009 .....	100	100	100	100	100	100	100	91	80	0	0	0	0
May 2010 .....	100	100	100	100	100	100	90	78	67	0	0	0	0
May 2011 .....	100	100	100	100	100	100	83	72	60	0	0	0	0
May 2012 .....	100	100	100	100	100	100	81	69	58	0	0	0	0
May 2013 .....	100	100	100	100	100	100	80	69	58	0	0	0	0
May 2014 .....	100	100	100	100	100	100	80	69	58	0	0	0	0
May 2015 .....	100	100	100	100	100	100	79	69	58	0	0	0	0
May 2016 .....	100	100	100	100	100	100	78	69	58	0	0	0	0
May 2017 .....	100	100	100	100	100	100	77	68	58	0	0	0	0
May 2018 .....	100	100	100	100	100	94	69	61	54	0	0	0	0
May 2019 .....	100	100	100	100	100	85	61	54	48	0	0	0	0
May 2020 .....	100	100	100	100	100	75	54	48	42	0	0	0	0
May 2021 .....	100	100	100	100	100	66	47	42	36	0	0	0	0
May 2022 .....	100	100	100	100	100	57	41	36	31	0	0	0	0
May 2023 .....	100	100	100	100	87	49	35	31	27	0	0	0	0
May 2024 .....	100	100	100	100	75	42	30	26	22	0	0	0	0
May 2025 .....	100	100	100	98	64	35	25	21	19	0	0	0	0
May 2026 .....	100	100	97	82	53	29	20	17	15	0	0	0	0
May 2027 .....	100	100	81	68	43	23	16	14	12	0	0	0	0
May 2028 .....	100	84	65	54	34	18	12	11	9	0	0	0	0
May 2029 .....	100	65	50	41	26	13	9	8	7	0	0	0	0
May 2030 .....	100	47	36	30	18	9	6	5	5	0	0	0	0
May 2031 .....	100	29	22	18	11	6	4	3	3	0	0	0	0
May 2032 .....	100	13	10	8	5	2	2	1	1	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.6	26.9	26.1	25.5	23.7	20.6	17.3	15.9	14.4	4.2	2.0	1.5	1.2

BU Class													
PSA Prepayment Assumption													
Date	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	97	93	91	90	89	83	56	22	0
May 2005 .....	100	100	100	100	88	75	68	66	63	43	0	0	0
May 2006 .....	100	100	100	100	78	52	39	35	30	0	0	0	0
May 2007 .....	100	100	100	100	69	33	16	10	4	0	0	0	0
May 2008 .....	100	100	100	100	62	19	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	57	9	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	53	2	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	51	0	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	50	0	0	0	0	0	0	0	0
May 2013 .....	100	100	100	99	48	0	0	0	0	0	0	0	0
May 2014 .....	100	100	100	96	46	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	92	42	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	86	38	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	79	33	0	0	0	0	0	0	0	0
May 2018 .....	100	100	87	67	23	0	0	0	0	0	0	0	0
May 2019 .....	100	100	74	55	13	0	0	0	0	0	0	0	0
May 2020 .....	100	91	60	42	4	0	0	0	0	0	0	0	0
May 2021 .....	100	76	47	30	0	0	0	0	0	0	0	0	0
May 2022 .....	100	60	34	18	0	0	0	0	0	0	0	0	0
May 2023 .....	100	45	20	6	0	0	0	0	0	0	0	0	0
May 2024 .....	100	30	8	0	0	0	0	0	0	0	0	0	0
May 2025 .....	100	16	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	1	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	63	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	28.2	19.7	17.8	16.2	9.1	3.4	2.7	2.5	2.4	1.8	1.0	0.8	0.6

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



BV Class													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	100	100	100	100	100	100	0	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	40	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2008 .....	100	100	100	100	100	100	89	33	0	0	0	0	0
May 2009 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	100	100	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	100	85	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	100	69	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	100	62	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	100	52	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	100	39	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	100	24	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	100	2	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	100	100	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	100	53	0	0	0	0	0	0	0	0
May 2022 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2023 .....	100	100	100	100	0	0	0	0	0	0	0	0	0
May 2024 .....	100	100	100	56	0	0	0	0	0	0	0	0	0
May 2025 .....	100	100	61	0	0	0	0	0	0	0	0	0	0
May 2026 .....	100	100	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	46	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.0	23.6	22.1	21.1	18.1	10.9	5.4	4.9	4.5	3.0	1.7	1.2	1.0

BW Class													
Date	PSA Prepayment Assumption												
	0%	100%	115%	125%	150%	180%	195%	200%	205%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	89	99	96	96
May 2005 .....	100	100	100	100	100	100	100	100	100	51	0	0	0
May 2006 .....	100	100	100	100	100	100	100	100	100	0	0	0	0
May 2007 .....	100	100	100	100	100	100	100	100	53	0	0	0	0
May 2008 .....	100	100	100	100	100	100	100	96	15	0	0	0	0
May 2009 .....	100	100	100	100	100	98	87	77	0	0	0	0	0
May 2010 .....	100	100	100	100	100	86	76	65	0	0	0	0	0
May 2011 .....	100	100	100	100	100	80	69	58	0	0	0	0	0
May 2012 .....	100	100	100	100	100	78	67	56	0	0	0	0	0
May 2013 .....	100	100	100	100	100	77	67	56	0	0	0	0	0
May 2014 .....	100	100	100	100	100	77	67	56	0	0	0	0	0
May 2015 .....	100	100	100	100	100	76	67	56	0	0	0	0	0
May 2016 .....	100	100	100	100	100	75	67	56	0	0	0	0	0
May 2017 .....	100	100	100	100	100	74	66	56	0	0	0	0	0
May 2018 .....	100	100	100	100	100	91	66	59	52	0	0	0	0
May 2019 .....	100	100	100	100	100	81	59	52	46	0	0	0	0
May 2020 .....	100	100	100	100	100	72	52	46	40	0	0	0	0
May 2021 .....	100	100	100	100	100	63	46	40	35	0	0	0	0
May 2022 .....	100	100	100	100	96	55	39	35	30	0	0	0	0
May 2023 .....	100	100	100	100	84	47	34	30	26	0	0	0	0
May 2024 .....	100	100	100	100	72	40	28	25	22	0	0	0	0
May 2025 .....	100	100	100	94	61	34	24	21	18	0	0	0	0
May 2026 .....	100	100	94	79	51	28	19	17	15	0	0	0	0
May 2027 .....	100	99	78	65	42	22	15	13	12	0	0	0	0
May 2028 .....	100	80	62	52	33	17	12	10	9	0	0	0	0
May 2029 .....	100	62	48	40	25	13	9	8	7	0	0	0	0
May 2030 .....	100	45	34	28	17	9	6	5	4	0	0	0	0
May 2031 .....	100	28	21	18	11	5	4	3	3	0	0	0	0
May 2032 .....	100	13	9	8	5	2	2	1	1	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.6	26.8	26.0	25.4	23.5	20.3	16.9	15.5	14.0	4.2	2.0	1.5	1.2

PM Class													
Date	PSA Prepayment Assumption												
	0%	100%	112%	200%	250%	451%	700%	1000%	0%	100%	100%	100%	100%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	99	96	96	96	96	96	96	96	99	96	96	96	96
May 2005 .....	98	89	89	89	89	89	89	85	98	89	89	85	66
May 2006 .....	96	79	79	79	79	79	79	49	96	79	79	74	27
May 2007 .....	95	70	70	70	70	70	53	28	95	70	70	53	11
May 2008 .....	93	62	62	62	62	62	38	16	93	62	62	38	4
May 2009 .....	91	54	54	54	54	54	27	9	91	54	54	27	2
May 2010 .....	89	47	47	47	47	47	20	5	89	47	47	20	1
May 2011 .....	87	40	40	40	40	40	14	3	87	40	40	14	*
May 2012 .....	85	33	33	33	33	33	10	2	85	33	33	10	*
May 2013 .....	83	27	27	27	27	27	7	1	83	27	27	7	*
May 2014 .....	80	23	23	23	23	23	5	1	80	23	23	5	*
May 2015 .....	77	19	19	19	19	19	4	*	77	19	19	4	*
May 2016 .....	74	15	15	15	15	15	3	*	74	15	15	3	*
May 2017 .....	71	13	13	13	13	13	2	*	71	13	13	2	*
May 2018 .....	67	10	10	10	10	10	1	*	67	10	10	1	*
May 2019 .....	64	8	8	8	8	8	1	*	64	8	8	1	*
May 2020 .....	59	7	7	7	7	7	1	*	59	7	7	1	*
May 2021 .....	55	5	5	5	5	5	*	*	55	5	5	*	*
May 2022 .....	50	4	4	4	4	4	*	*	50	4	4	*	*
May 2023 .....	45	3	3	3	3	3	*	*	45	3	3	*	*
May 2024 .....	39	3	3	3	3	3	*	*	39	3	3	*	0
May 2025 .....	33	2	2	2	2	2	*	*	33	2	2	*	0
May 2026 .....	26	2	2	2	2	2	*	*	26	2	2	*	0
May 2027 .....	18	1	1	1	1	1	*	*	18	1	1	*	0
May 2028 .....	11	1	1	1	1	1	*	*	11	1	1	*	0
May 2029 .....	2	1	1	1	1	1	*	*	2	1	1	*	0
May 2030 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2031 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2032 .....	*	*	*	*	*	*	*	*	*	*	*	*	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	17.4	7.7	7.7	7.7	7.7	7.7	5.0	3.5	2.6	17.4	7.7	7.7	2.6

\* 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.

Date	EA and EI† Classes								EB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	112%	200%	250%	451%	700%	1000%	0%	100%	112%	200%	250%	451%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	95	95	95	95	95	95	100	100	100	91	86	65	39	8
May 2005 .....	100	100	85	85	85	85	0	0	100	100	100	71	54	0	0	0
May 2006 .....	100	100	72	72	72	0	0	0	100	100	100	46	17	0	0	0
May 2007 .....	100	100	61	61	61	0	0	0	100	100	100	27	0	0	0	0
May 2008 .....	100	100	51	51	51	0	0	0	100	100	100	12	0	0	0	0
May 2009 .....	100	100	44	44	44	0	0	0	100	100	100	2	0	0	0	0
May 2010 .....	100	100	38	38	22	0	0	0	100	100	100	0	0	0	0	0
May 2011 .....	100	100	34	34	4	0	0	0	100	100	100	0	0	0	0	0
May 2012 .....	100	100	30	30	*	0	0	0	100	100	100	0	0	0	0	0
May 2013 .....	100	92	22	22	*	0	0	0	100	100	100	0	0	0	0	0
May 2014 .....	100	76	12	12	*	0	0	0	100	100	98	0	0	0	0	0
May 2015 .....	100	53	1	1	*	0	0	0	100	100	94	0	0	0	0	0
May 2016 .....	100	25	0	0	*	0	0	0	100	100	87	0	0	0	0	0
May 2017 .....	100	0	0	0	*	0	0	0	100	98	79	0	0	0	0	0
May 2018 .....	100	0	0	0	*	0	0	0	100	89	70	0	0	0	0	0
May 2019 .....	100	0	0	0	*	0	0	0	100	79	61	0	0	0	0	0
May 2020 .....	100	0	0	0	*	0	0	0	100	68	52	0	0	0	0	0
May 2021 .....	100	0	0	0	*	0	0	0	100	58	42	0	0	0	0	0
May 2022 .....	100	0	0	0	*	0	0	0	100	48	33	0	0	0	0	0
May 2023 .....	100	0	0	0	*	0	0	0	100	37	24	0	0	0	0	0
May 2024 .....	100	0	0	0	*	0	0	0	100	27	15	0	0	0	0	0
May 2025 .....	100	0	0	0	*	0	0	0	100	17	7	0	0	0	0	0
May 2026 .....	100	0	0	0	*	0	0	0	100	8	0	0	0	0	0	0
May 2027 .....	100	0	0	0	*	0	0	0	100	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	*	0	0	0	100	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	*	0	0	0	100	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	*	0	0	0	93	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	*	0	0	0	50	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	*	0	0	0	4	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.5	12.0	6.0	6.0	4.9	2.4	1.8	1.4	28.0	18.8	17.1	3.0	2.1	1.2	0.9	0.7

Date	EC Class								ED Class								QL, QI† and QA Classes				
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption				
	0%	100%	112%	200%	250%	451%	700%	1000%	0%	100%	112%	200%	250%	451%	700%	1000%	0%	100%	233%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	93	89	85	82	77
May 2005 .....	100	100	100	100	100	100	60	0	0	100	100	100	100	100	100	0	86	74	62	52	39
May 2006 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	0	0	78	57	36	19	0
May 2007 .....	100	100	100	100	53	0	0	0	0	100	100	100	100	100	0	0	69	41	14	0	0
May 2008 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	69	0	0	60	26	0	0	0
May 2009 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	14	0	0	50	12	0	0	0
May 2010 .....	100	100	100	79	0	0	0	0	0	100	100	100	100	0	0	0	39	0	0	0	0
May 2011 .....	100	100	100	62	0	0	0	0	0	100	100	100	100	0	0	0	28	0	0	0	0
May 2012 .....	100	100	100	55	0	0	0	0	0	100	100	100	100	0	0	0	16	0	0	0	0
May 2013 .....	100	100	100	55	0	0	0	0	0	100	100	100	100	0	0	0	3	0	0	0	0
May 2014 .....	100	100	100	55	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2015 .....	100	100	100	55	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2016 .....	100	100	100	42	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2017 .....	100	100	100	28	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2018 .....	100	100	100	14	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2019 .....	100	100	100	1	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0	0
May 2020 .....	100	100	100	0	0	0	0	0	0	100	100	100	89	0	0	0	0	0	0	0	0
May 2021 .....	100	100	100	0	0	0	0	0	0	100	100	100	77	0	0	0	0	0	0	0	0
May 2022 .....	100	100	100	0	0	0	0	0	0	100	100	100	67	0	0	0	0	0	0	0	0
May 2023 .....	100	100	100	0	0	0	0	0	0	100	100	100	57	0	0	0	0	0	0	0	0
May 2024 .....	100	100	100	0	0	0	0	0	0	100	100	100	48	0	0	0	0	0	0	0	0
May 2025 .....	100	100	100	0	0	0	0	0	0	100	100	100	40	0	0	0	0	0	0	0	0
May 2026 .....	100	100	93	0	0	0	0	0	0	100	100	100	32	0	0	0	0	0	0	0	0
May 2027 .....	100	94	59	0	0	0	0	0	0	100	100	100	26	0	0	0	0	0	0	0	0
May 2028 .....	100	56	26	0	0	0	0	0	0	100	100	100	20	0	0	0	0	0	0	0	0
May 2029 .....	100	19	0	0	0	0	0	0	0	100	100	96	14	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	100	85	68	10	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	100	52	42	6	0	0	0	0	0	0	0	0
May 2032 .....	100	0	0	0	0	0	0	0	0	100	22	17	2	0	0	0	0	0	0	0	0
May 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)** .....	29.3	25.2	24.3	11.0	4.1	2.1	1.5	1.2	29.8	28.1	27.8	21.4	5.4	2.3	1.7	1.3	5.7	3.5	2.5	2.0	1.7

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

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

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

Date	QN, NI† and QE Classes					HB Class					HC Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	233%	350%	500%	0%	100%	233%	350%	500%	0%	100%	233%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2006 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2007 .....	100	100	100	84	31	100	100	100	100	100	100	100	100	100	100
May 2008 .....	100	100	88	36	0	100	100	100	100	21	100	100	100	100	100
May 2009 .....	100	100	49	0	0	100	100	100	93	0	100	100	100	100	67
May 2010 .....	100	96	17	0	0	100	100	100	0	0	100	100	100	87	43
May 2011 .....	100	65	0	0	0	100	100	44	0	0	100	100	100	61	27
May 2012 .....	100	36	0	0	0	100	100	0	0	0	100	100	83	42	16
May 2013 .....	100	9	0	0	0	100	100	0	0	0	100	100	60	28	10
May 2014 .....	72	0	0	0	0	100	8	0	0	0	100	100	42	18	6
May 2015 .....	33	0	0	0	0	100	0	0	0	0	100	72	28	11	3
May 2016 .....	0	0	0	0	0	57	0	0	0	0	100	45	16	6	1
May 2017 .....	0	0	0	0	0	0	0	0	0	0	58	20	6	2	*
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	11.6	8.6	6.1	4.8	3.8	13.1	10.7	8.0	6.3	4.9	14.2	12.9	10.9	9.1	7.2

Date	KL, KI†, KA and KH Classes												
	PSA Prepayment Assumption												
	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	98	97	97	97	97	97	97	97	97	97	97	97	97
May 2005 .....	74	50	50	50	50	50	50	50	50	50	50	50	0
May 2006 .....	49	0	0	0	0	0	0	0	0	0	0	0	0
May 2007 .....	22	0	0	0	0	0	0	0	0	0	0	0	0
May 2008 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2009 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2010 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2011 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2012 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2013 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2014 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2015 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	2.9	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	1.9	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.

KQ, BI†, KB and KT Classes													
Date	PSA Prepayment Assumption												
	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	85
May 2006 .....	100	96	96	96	96	96	96	96	96	96	96	34	0
May 2007 .....	100	48	48	48	48	48	48	48	48	48	48	0	0
May 2008 .....	93	2	2	2	2	2	2	2	2	2	2	0	0
May 2009 .....	63	0	0	0	0	0	0	0	0	0	0	0	0
May 2010 .....	32	0	0	0	0	0	0	0	0	0	0	0	0
May 2011 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2012 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2013 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2014 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2015 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	6.4	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	2.9	2.2

KN, IK†, KC and KM Classes													
Date	PSA Prepayment Assumption												
	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2006 .....	100	100	100	100	100	100	100	100	100	100	100	100	21
May 2007 .....	100	100	100	100	100	100	100	100	100	100	100	36	0
May 2008 .....	100	100	100	100	100	100	100	100	100	100	100	0	0
May 2009 .....	100	47	47	47	47	47	47	47	47	47	47	0	0
May 2010 .....	100	0	0	0	0	0	0	0	0	0	0	0	0
May 2011 .....	97	0	0	0	0	0	0	0	0	0	0	0	0
May 2012 .....	49	0	0	0	0	0	0	0	0	0	0	0	0
May 2013 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2014 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2015 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	9.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	3.9	2.8

\*\* 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.

KD Class													
PSA Prepayment Assumption													
Date	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2006 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	4
May 2008 .....	100	100	100	100	100	100	100	100	100	100	100	54	0
May 2009 .....	100	100	100	100	100	100	100	100	100	100	100	0	0
May 2010 .....	100	97	97	97	97	97	97	97	97	97	97	0	0
May 2011 .....	100	46	46	46	46	46	46	46	46	46	46	0	0
May 2012 .....	100	6	6	6	6	6	6	6	6	6	6	0	0
May 2013 .....	97	0	0	0	0	0	0	0	0	0	0	0	0
May 2014 .....	28	0	0	0	0	0	0	0	0	0	0	0	0
May 2015 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2016 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	10.7	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	5.1	3.6

KE Class													
PSA Prepayment Assumption													
Date	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2006 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	50
May 2009 .....	100	100	100	100	100	100	100	100	100	100	100	95	24
May 2010 .....	100	100	100	100	100	100	100	100	100	100	100	61	11
May 2011 .....	100	100	100	100	100	100	100	100	100	100	100	38	5
May 2012 .....	100	100	100	100	100	100	100	100	100	100	100	23	2
May 2013 .....	100	76	76	76	76	76	76	76	76	76	76	14	1
May 2014 .....	100	52	52	52	52	52	52	52	52	52	52	8	*
May 2015 .....	60	34	34	34	34	34	34	34	34	34	34	4	*
May 2016 .....	19	19	19	19	19	19	19	19	19	19	19	2	*
May 2017 .....	8	8	8	8	8	8	8	8	8	8	8	1	*
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	12.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	11.4	8.0	5.4

\* 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.

DA and DG Classes													
Date	PSA Prepayment Assumption												
	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	79	68	65	65	65	65	65	99	99	98	95	76	51
May 2005 .....	77	66	57	57	57	57	57	84	84	76	68	6	0
May 2006 .....	75	65	47	47	47	47	47	64	64	50	37	0	0
May 2007 .....	73	63	40	40	40	40	40	50	50	33	16	0	0
May 2008 .....	71	60	34	34	34	34	34	42	41	23	4	0	0
May 2009 .....	69	58	29	29	29	29	30	38	37	18	*	0	0
May 2010 .....	66	54	25	25	25	25	27	36	35	17	0	0	0
May 2011 .....	64	46	17	18	19	19	24	33	32	15	0	0	0
May 2012 .....	62	33	7	9	10	10	19	29	28	13	0	0	0
May 2013 .....	59	18	0	0	0	0	14	24	23	11	0	0	0
May 2014 .....	56	2	0	0	0	0	8	19	18	9	0	0	0
May 2015 .....	54	0	0	0	0	0	2	14	13	6	0	0	0
May 2016 .....	30	0	0	0	0	0	0	9	8	4	0	0	0
May 2017 .....	0	0	0	0	0	0	0	4	4	2	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	8.9	5.9	3.7	3.8	3.8	3.8	4.2	6.0	5.9	4.3	2.7	1.4	1.0

ZA Class													
Date	PSA Prepayment Assumption												
	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	105	105	105	102	102	101	93	3	3	0	0	0	0
May 2005 .....	109	109	109	100	100	99	72	0	0	0	0	0	0
May 2006 .....	114	114	114	98	96	95	46	0	0	0	0	0	0
May 2007 .....	120	120	120	98	96	94	30	0	0	0	0	0	0
May 2008 .....	125	125	125	100	98	96	24	0	0	0	0	0	0
May 2009 .....	131	131	131	104	102	100	24	0	0	0	0	0	0
May 2010 .....	137	137	137	109	107	104	25	0	0	0	0	0	0
May 2011 .....	143	143	143	114	111	109	26	0	0	0	0	0	0
May 2012 .....	150	150	150	119	117	114	27	0	0	0	0	0	0
May 2013 .....	157	157	143	122	120	119	29	0	0	0	0	0	0
May 2014 .....	164	164	115	97	96	95	30	0	0	0	0	0	0
May 2015 .....	171	126	85	72	71	70	31	0	0	0	0	0	0
May 2016 .....	179	83	55	46	45	45	23	0	0	0	0	0	0
May 2017 .....	138	38	25	21	20	20	10	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	14.4	13.0	12.3	12.1	12.0	11.9	5.7	0.6	0.6	0.5	0.5	0.4	0.4

\* 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.



DP Class													
PSA Prepayment Assumption													
Date	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	79	68	65	65	99	99	99	99	99	98	95	76	51
May 2005 .....	77	66	57	57	95	94	84	84	84	76	68	6	0
May 2006 .....	75	65	47	47	84	83	65	64	64	50	37	0	0
May 2007 .....	73	63	40	40	76	75	51	50	50	33	16	0	0
May 2008 .....	71	60	34	34	70	70	43	42	41	23	4	0	0
May 2009 .....	69	58	29	29	68	67	39	38	37	18	*	0	0
May 2010 .....	66	54	25	25	65	65	37	36	35	17	0	0	0
May 2011 .....	64	46	17	18	60	60	33	33	32	15	0	0	0
May 2012 .....	62	33	7	9	53	53	29	29	28	13	0	0	0
May 2013 .....	59	18	0	0	45	45	24	24	23	11	0	0	0
May 2014 .....	56	2	0	0	36	36	19	19	18	9	0	0	0
May 2015 .....	54	0	0	0	27	26	14	14	13	6	0	0	0
May 2016 .....	30	0	0	0	17	17	9	9	8	4	0	0	0
May 2017 .....	0	0	0	0	8	7	4	4	4	2	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	8.9	5.9	3.7	3.8	8.5	8.5	6.0	6.0	5.9	4.3	2.7	1.4	1.0

DZ Class													
PSA Prepayment Assumption													
Date	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	105	105	105	102	12	12	3	3	3	0	0	0	0
May 2005 .....	109	109	109	100	0	0	0	0	0	0	0	0	0
May 2006 .....	114	114	114	98	0	0	0	0	0	0	0	0	0
May 2007 .....	120	120	120	98	0	0	0	0	0	0	0	0	0
May 2008 .....	125	125	125	100	0	0	0	0	0	0	0	0	0
May 2009 .....	131	131	131	104	0	0	0	0	0	0	0	0	0
May 2010 .....	137	137	137	109	0	0	0	0	0	0	0	0	0
May 2011 .....	143	143	143	114	0	0	0	0	0	0	0	0	0
May 2012 .....	150	150	150	119	0	0	0	0	0	0	0	0	0
May 2013 .....	157	157	143	122	0	0	0	0	0	0	0	0	0
May 2014 .....	164	164	115	97	0	0	0	0	0	0	0	0	0
May 2015 .....	171	126	85	72	0	0	0	0	0	0	0	0	0
May 2016 .....	179	83	55	46	0	0	0	0	0	0	0	0	0
May 2017 .....	138	38	25	21	0	0	0	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	14.4	13.0	12.3	12.1	0.6	0.6	0.6	0.6	0.6	0.5	0.5	0.4	0.4

\* 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	PT Class									TA Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	99	96	96	96	96	96	96	96	96	100	100	92	92	92	92	92	92	92
May 2005 .....	98	89	89	89	89	89	89	89	70	100	100	72	72	72	72	72	0	0
May 2006 .....	96	80	80	80	80	80	73	52	29	100	100	46	46	46	46	0	0	0
May 2007 .....	95	71	71	71	71	71	51	29	11	100	100	23	23	23	23	0	0	0
May 2008 .....	93	62	62	62	62	62	36	17	4	100	100	4	4	4	4	0	0	0
May 2009 .....	91	54	54	54	54	54	25	10	2	100	100	0	0	0	0	0	0	0
May 2010 .....	89	47	47	47	47	47	18	5	1	100	100	0	0	0	0	0	0	0
May 2011 .....	87	40	40	40	40	40	12	3	*	100	100	0	0	0	0	0	0	0
May 2012 .....	85	34	34	34	34	34	9	2	*	100	100	0	0	0	0	0	0	0
May 2013 .....	83	28	28	28	28	28	6	1	*	100	93	0	0	0	0	0	0	0
May 2014 .....	80	23	23	23	23	23	4	1	*	100	78	0	0	0	0	0	0	0
May 2015 .....	77	19	19	19	19	19	3	*	*	100	57	0	0	0	0	0	0	0
May 2016 .....	74	16	16	16	16	16	2	*	*	100	30	0	0	0	0	0	0	0
May 2017 .....	71	13	13	13	13	13	1	*	*	100	0	0	0	0	0	0	0	0
May 2018 .....	67	10	10	10	10	10	1	*	*	100	0	0	0	0	0	0	0	0
May 2019 .....	64	8	8	8	8	8	1	*	*	100	0	0	0	0	0	0	0	0
May 2020 .....	59	7	7	7	7	7	*	*	*	100	0	0	0	0	0	0	0	0
May 2021 .....	55	6	6	6	6	6	*	*	*	100	0	0	0	0	0	0	0	0
May 2022 .....	50	4	4	4	4	4	*	*	*	100	0	0	0	0	0	0	0	0
May 2023 .....	45	3	3	3	3	3	*	*	*	100	0	0	0	0	0	0	0	0
May 2024 .....	39	3	3	3	3	3	*	*	*	100	0	0	0	0	0	0	0	0
May 2025 .....	33	2	2	2	2	2	*	*	0	100	0	0	0	0	0	0	0	0
May 2026 .....	26	2	2	2	2	2	*	*	0	100	0	0	0	0	0	0	0	0
May 2027 .....	18	1	1	1	1	1	*	*	0	100	0	0	0	0	0	0	0	0
May 2028 .....	11	1	1	1	1	1	*	*	0	100	0	0	0	0	0	0	0	0
May 2029 .....	2	1	1	1	1	1	*	*	0	100	0	0	0	0	0	0	0	0
May 2030 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
May 2031 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
May 2032 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	17.4	7.7	7.7	7.7	7.7	7.7	4.8	3.5	2.7	26.5	12.1	2.9	2.9	2.9	2.9	2.0	1.6	1.3

Date	TB Class									TC Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005 .....	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	100	0	0
May 2006 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2007 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2008 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2009 .....	100	100	46	46	46	0	0	0	0	100	100	100	100	100	60	0	0	0
May 2010 .....	100	100	0	0	0	0	0	0	0	100	100	87	87	87	0	0	0	0
May 2011 .....	100	100	0	0	0	0	0	0	0	100	100	45	45	45	0	0	0	0
May 2012 .....	100	100	0	0	0	0	0	0	0	100	100	16	16	16	0	0	0	0
May 2013 .....	100	100	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
May 2014 .....	100	100	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
May 2015 .....	100	100	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
May 2016 .....	100	100	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
May 2017 .....	100	94	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
May 2018 .....	100	0	0	0	0	0	0	0	0	100	22	0	0	0	0	0	0	0
May 2019 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2020 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2021 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2022 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2023 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2024 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	93	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.0	14.3	6.0	6.0	6.0	5.7	2.4	1.8	1.5	27.1	14.9	8.0	8.0	8.0	6.1	2.5	1.9	1.5

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

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

Date	TD Class									TE Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005	100	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	0	0
May 2006	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2007	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2008	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2009	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0
May 2010	100	100	100	100	100	*	0	0	0	100	100	100	100	100	100	0	0	0
May 2011	100	100	100	100	100	0	0	0	0	100	100	100	100	100	20	0	0	0
May 2012	100	100	100	100	100	0	0	0	0	100	100	100	100	100	*	0	0	0
May 2013	100	100	80	80	80	0	0	0	0	100	100	100	100	100	*	0	0	0
May 2014	100	100	39	39	39	0	0	0	0	100	100	100	100	100	*	0	0	0
May 2015	100	100	0	0	0	0	0	0	0	100	100	93	93	93	*	0	0	0
May 2016	100	100	0	0	0	0	0	0	0	100	100	44	44	44	*	0	0	0
May 2017	100	100	0	0	0	0	0	0	0	100	100	0	0	0	*	0	0	0
May 2018	100	100	0	0	0	0	0	0	0	100	100	0	0	0	*	0	0	0
May 2019	100	0	0	0	0	0	0	0	0	100	67	0	0	0	*	0	0	0
May 2020	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2021	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2022	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2023	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2024	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2025	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2026	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2027	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2028	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2029	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2030	100	0	0	0	0	0	0	0	0	100	0	0	0	0	*	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.2	15.5	10.7	10.7	10.7	6.6	2.6	1.9	1.5	27.4	16.1	12.9	12.9	12.9	7.6	2.6	2.0	1.6

Date	TG, TW, TV and TQ Classes									TP and TN Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004	100	100	100	96	88	80	42	5	0	100	100	100	95	95	95	52	6	0
May 2005	100	100	100	86	58	30	0	0	0	100	100	100	82	73	38	0	0	0
May 2006	100	100	100	73	20	0	0	0	0	100	100	100	66	25	0	0	0	0
May 2007	100	100	100	62	0	0	0	0	0	100	100	100	53	0	0	0	0	0
May 2008	100	100	100	54	0	0	0	0	0	100	100	100	43	0	0	0	0	0
May 2009	100	100	100	48	0	0	0	0	0	100	100	100	35	0	0	0	0	0
May 2010	100	100	100	43	0	0	0	0	0	100	100	100	29	0	0	0	0	0
May 2011	100	100	100	40	0	0	0	0	0	100	100	100	25	0	0	0	0	0
May 2012	100	100	100	39	0	0	0	0	0	100	100	100	23	0	0	0	0	0
May 2013	100	100	99	37	0	0	0	0	0	100	100	99	21	0	0	0	0	0
May 2014	100	100	95	34	0	0	0	0	0	100	100	94	18	0	0	0	0	0
May 2015	100	100	90	30	0	0	0	0	0	100	100	88	12	0	0	0	0	0
May 2016	100	100	83	25	0	0	0	0	0	100	100	79	6	0	0	0	0	0
May 2017	100	100	74	18	0	0	0	0	0	100	100	68	0	0	0	0	0	0
May 2018	100	100	60	7	0	0	0	0	0	100	100	50	0	0	0	0	0	0
May 2019	100	100	45	0	0	0	0	0	0	100	100	31	0	0	0	0	0	0
May 2020	100	89	30	0	0	0	0	0	0	100	87	12	0	0	0	0	0	0
May 2021	100	71	15	0	0	0	0	0	0	100	63	0	0	0	0	0	0	0
May 2022	100	52	0	0	0	0	0	0	0	100	40	0	0	0	0	0	0	0
May 2023	100	33	0	0	0	0	0	0	0	100	17	0	0	0	0	0	0	0
May 2024	100	15	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2025	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2026	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2027	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2028	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2029	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2030	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
May 2031	55	0	0	0	0	0	0	0	0	44	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.1	19.1	15.5	7.4	2.2	1.6	0.9	0.7	0.5	28.0	18.6	14.7	5.6	2.4	1.8	1.0	0.8	0.6

\* 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.

Date	TU Class										TH Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	59	18	0	0	0	100	100	100	100	100	100	100	100	100	100	0
May 2005 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	100	100	100	0	0	0	0
May 2006 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	100	100	0	0	0	0	0
May 2007 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	100	40	0	0	0	0	0
May 2008 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2009 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2017 .....	100	100	100	92	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2018 .....	100	100	100	33	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2019 .....	100	100	100	0	0	0	0	0	0	100	100	100	66	0	0	0	0	0	0	0
May 2020 .....	100	100	100	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0	0
May 2021 .....	100	100	73	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0	0
May 2022 .....	100	100	0	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0	0
May 2023 .....	100	100	0	0	0	0	0	0	0	100	100	9	0	0	0	0	0	0	0	0
May 2024 .....	100	75	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0
May 2025 .....	100	0	0	0	0	0	0	0	0	100	82	0	0	0	0	0	0	0	0	0
May 2026 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 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)** .....	28.6	21.3	18.3	14.7	1.1	0.7	0.4	0.3	0.2	28.8	22.3	19.6	16.2	4.0	2.6	1.4	1.1	0.9		

Date	TJ Class										TK Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	100	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	100	100	0	0
May 2005 .....	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	0	0	0	0	0
May 2006 .....	100	100	100	100	100	0	0	0	0	100	100	100	100	100	77	0	0	0	0	0
May 2007 .....	100	100	100	100	100	0	0	0	0	100	100	100	100	100	0	0	0	0	0	0
May 2008 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	69	0	0	0	0	0	0
May 2009 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2010 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2011 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2012 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2013 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2014 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2015 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2016 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2017 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2018 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2019 .....	100	100	100	100	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2020 .....	100	100	100	89	0	0	0	0	0	100	100	100	100	0	0	0	0	0	0	0
May 2021 .....	100	100	100	0	0	0	0	0	0	100	100	100	92	0	0	0	0	0	0	0
May 2022 .....	100	100	100	0	0	0	0	0	0	100	100	100	6	0	0	0	0	0	0	0
May 2023 .....	100	100	100	0	0	0	0	0	0	100	100	100	0	0	0	0	0	0	0	0
May 2024 .....	100	100	0	0	0	0	0	0	0	100	100	95	0	0	0	0	0	0	0	0
May 2025 .....	100	100	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0
May 2026 .....	100	64	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0	0	0
May 2027 .....	100	0	0	0	0	0	0	0	0	100	27	0	0	0	0	0	0	0	0	0
May 2028 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2029 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2030 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2031 .....	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	84	0	0	0	0	0	0	0	0	0	0
May 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)** .....	28.9	23.1	20.6	17.4	4.5	2.9	1.6	1.2	0.9	29.1	23.9	21.5	18.5	5.2	3.1	1.6	1.2	1.0		

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

Date	TL Class									TM, TF, TS and TY Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	150%	200%	250%	479%	700%	1000%	0%	100%	125%	150%	200%	250%	479%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004	100	100	100	100	100	100	100	100	32	100	100	100	100	100	100	100	100	100
May 2005	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	40	0	0
May 2006	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	0	0	0
May 2007	100	100	100	100	100	100	0	0	0	100	100	100	100	100	61	0	0	0
May 2008	100	100	100	100	100	100	0	0	0	100	100	100	100	100	17	0	0	0
May 2009	100	100	100	100	12	0	0	0	0	100	100	100	100	100	0	0	0	0
May 2010	100	100	100	100	0	0	0	0	0	100	100	100	100	87	0	0	0	0
May 2011	100	100	100	100	0	0	0	0	0	100	100	100	100	80	0	0	0	0
May 2012	100	100	100	100	0	0	0	0	0	100	100	100	100	77	0	0	0	0
May 2013	100	100	100	100	0	0	0	0	0	100	100	100	100	77	0	0	0	0
May 2014	100	100	100	100	0	0	0	0	0	100	100	100	100	77	0	0	0	0
May 2015	100	100	100	100	0	0	0	0	0	100	100	100	100	77	0	0	0	0
May 2016	100	100	100	100	0	0	0	0	0	100	100	100	100	77	0	0	0	0
May 2017	100	100	100	100	0	0	0	0	0	100	100	100	100	76	0	0	0	0
May 2018	100	100	100	100	0	0	0	0	0	100	100	100	100	68	0	0	0	0
May 2019	100	100	100	100	0	0	0	0	0	100	100	100	100	61	0	0	0	0
May 2020	100	100	100	100	0	0	0	0	0	100	100	100	100	53	0	0	0	0
May 2021	100	100	100	100	0	0	0	0	0	100	100	100	100	47	0	0	0	0
May 2022	100	100	100	100	0	0	0	0	0	100	100	100	100	40	0	0	0	0
May 2023	100	100	100	0	0	0	0	0	0	100	100	100	97	34	0	0	0	0
May 2024	100	100	100	0	0	0	0	0	0	100	100	100	84	29	0	0	0	0
May 2025	100	100	87	0	0	0	0	0	0	100	100	100	71	24	0	0	0	0
May 2026	100	100	0	0	0	0	0	0	0	100	100	92	59	19	0	0	0	0
May 2027	100	100	0	0	0	0	0	0	0	100	100	76	48	16	0	0	0	0
May 2028	100	0	0	0	0	0	0	0	0	100	93	61	38	12	0	0	0	0
May 2029	100	0	0	0	0	0	0	0	0	100	72	46	29	9	0	0	0	0
May 2030	100	0	0	0	0	0	0	0	0	100	52	33	20	6	0	0	0	0
May 2031	100	0	0	0	0	0	0	0	0	100	33	20	12	4	0	0	0	0
May 2032	100	0	0	0	0	0	0	0	0	100	15	9	5	2	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.2	24.5	22.2	19.5	5.8	3.3	1.7	1.3	1.0	29.6	27.2	25.9	24.2	17.0	4.3	2.0	1.5	1.2

Date	NA Class										NB, IB†, NE, NG, NH and NK Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%	0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004	96	95	95	95	95	95	95	95	95	95	95	91	90	88	88	88	88	88	88	88
May 2005	92	91	91	91	91	91	91	91	91	91	90	78	74	70	70	70	69	69	61	38
May 2006	88	86	86	86	86	86	86	86	86	68	84	63	55	49	49	49	47	42	18	0
May 2007	83	80	80	80	80	80	80	80	68	25	77	50	39	31	31	31	29	18	0	0
May 2008	78	75	75	75	75	75	75	75	37	9	71	37	25	16	16	15	13	2	0	0
May 2009	73	67	67	66	66	66	66	52	20	3	63	26	13	4	4	4	2	0	0	0
May 2010	67	60	58	57	57	57	57	34	10	1	55	17	4	0	0	0	0	0	0	0
May 2011	60	51	49	48	48	48	47	21	5	*	47	8	0	0	0	0	0	0	0	0
May 2012	54	43	40	38	38	38	37	13	3	*	38	*	0	0	0	0	0	0	0	0
May 2013	46	34	31	28	28	28	28	8	1	*	28	0	0	0	0	0	0	0	0	0
May 2014	38	26	23	20	20	20	20	5	1	*	17	0	0	0	0	0	0	0	0	0
May 2015	30	18	16	14	14	14	13	2	*	*	6	0	0	0	0	0	0	0	0	0
May 2016	21	11	9	8	8	8	8	1	*	*	0	0	0	0	0	0	0	0	0	0
May 2017	11	5	4	3	3	3	3	*	*	*	0	0	0	0	0	0	0	0	0	0
May 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 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)**	8.9	7.9	7.7	7.6	7.6	7.6	7.6	6.1	4.7	3.5	7.2	4.2	3.5	3.1	3.1	3.1	3.0	2.7	2.2	1.8

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

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

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

Date	ND Class										NZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%	0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004 .....	96	96	96	96	96	96	96	97	98	52	105	105	105	105	105	105	105	46	*	0
May 2005 .....	92	92	92	92	92	92	92	48	0	0	110	110	110	110	110	110	110	0	0	0
May 2006 .....	88	88	88	88	88	88	88	0	0	0	116	116	116	116	116	116	116	0	0	0
May 2007 .....	84	84	84	84	84	84	84	0	0	0	122	122	122	122	122	122	122	0	0	0
May 2008 .....	79	79	79	79	79	79	79	0	0	0	128	128	128	128	128	128	128	0	0	0
May 2009 .....	75	75	75	75	75	75	75	0	0	0	135	135	135	135	135	135	135	0	0	0
May 2010 .....	70	70	70	70	70	70	70	0	0	0	142	142	142	107	105	104	91	0	0	0
May 2011 .....	64	64	43	46	67	67	68	0	0	0	149	149	149	90	60	59	47	0	0	0
May 2012 .....	59	59	5	16	65	65	67	0	0	0	157	157	157	95	25	24	13	0	0	0
May 2013 .....	53	19	0	0	63	62	57	0	0	0	165	165	126	87	0	0	0	0	0	0
May 2014 .....	47	0	0	0	45	45	40	0	0	0	173	145	93	63	0	0	0	0	0	0
May 2015 .....	40	0	0	0	30	30	27	0	0	0	182	103	64	42	0	0	0	0	0	0
May 2016 .....	1	0	0	0	17	17	15	0	0	0	191	63	38	24	0	0	0	0	0	0
May 2017 .....	0	0	0	0	7	7	6	0	0	0	100	26	15	9	0	0	0	0	0	0
May 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 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)** .....	9.1	7.7	6.9	7.0	9.3	9.3	9.2	2.0	1.4	1.0	14.1	12.5	11.7	10.2	7.9	7.9	7.6	0.9	0.6	0.5

Date	HL, HA and HM Classes					HD Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	233%	350%	500%	0%	100%	233%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100
May 2004 .....	95	92	89	87	84	100	100	100	100	100
May 2005 .....	90	81	73	65	56	100	100	100	100	100
May 2006 .....	84	69	54	42	28	100	100	100	100	100
May 2007 .....	78	57	38	24	9	100	100	100	100	100
May 2008 .....	71	47	25	10	0	100	100	100	100	86
May 2009 .....	64	37	14	0	0	100	100	100	99	55
May 2010 .....	56	27	5	0	0	100	100	100	71	35
May 2011 .....	48	18	0	0	0	100	100	90	50	22
May 2012 .....	40	10	0	0	0	100	100	68	35	13
May 2013 .....	30	2	0	0	0	100	100	49	23	8
May 2014 .....	20	0	0	0	0	100	83	34	15	5
May 2015 .....	9	0	0	0	0	100	59	22	9	2
May 2016 .....	0	0	0	0	0	92	37	13	5	1
May 2017 .....	0	0	0	0	0	48	16	5	2	*
May 2018 .....	0	0	0	0	0	0	0	0	0	0
May 2019 .....	0	0	0	0	0	0	0	0	0	0
May 2020 .....	0	0	0	0	0	0	0	0	0	0
May 2021 .....	0	0	0	0	0	0	0	0	0	0
May 2022 .....	0	0	0	0	0	0	0	0	0	0
May 2023 .....	0	0	0	0	0	0	0	0	0	0
May 2024 .....	0	0	0	0	0	0	0	0	0	0
May 2025 .....	0	0	0	0	0	0	0	0	0	0
May 2026 .....	0	0	0	0	0	0	0	0	0	0
May 2027 .....	0	0	0	0	0	0	0	0	0	0
May 2028 .....	0	0	0	0	0	0	0	0	0	0
May 2029 .....	0	0	0	0	0	0	0	0	0	0
May 2030 .....	0	0	0	0	0	0	0	0	0	0
May 2031 .....	0	0	0	0	0	0	0	0	0	0
May 2032 .....	0	0	0	0	0	0	0	0	0	0
May 2033 .....	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	7.4	4.9	3.5	2.8	2.3	14.0	12.5	10.4	8.6	6.8

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

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



KP Class													
PSA Prepayment Assumption													
Date	0%	100%	135%	148%	149%	150%	189%	190%	191%	220%	250%	500%	800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2004	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2005	100	100	100	100	100	100	100	100	100	100	100	100	91
May 2006	100	98	98	98	98	98	98	98	98	98	98	62	9
May 2007	100	70	70	70	70	70	70	70	70	70	70	15	0
May 2008	96	44	44	44	44	44	44	44	44	44	44	0	0
May 2009	79	20	20	20	20	20	20	20	20	20	20	0	0
May 2010	61	0	0	0	0	0	0	0	0	0	0	0	0
May 2011	42	0	0	0	0	0	0	0	0	0	0	0	0
May 2012	21	0	0	0	0	0	0	0	0	0	0	0	0
May 2013	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2014	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2015	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2016	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2017	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2018	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2019	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2020	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2021	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.5	4.9	4.9	4.9	4.9	4.9	4.9	4.9	4.9	4.9	4.9	3.3	2.5

NC Class										
PSA Prepayment Assumption										
Date	0%	100%	150%	189%	190%	191%	200%	482%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2004	100	100	100	100	100	100	100	76	57	30
May 2005	100	100	100	100	100	100	100	28	0	0
May 2006	100	100	100	100	100	100	100	0	0	0
May 2007	100	100	100	100	100	100	100	0	0	0
May 2008	100	100	100	100	100	100	100	0	0	0
May 2009	100	100	100	100	100	100	100	0	0	0
May 2010	100	100	100	85	85	84	79	0	0	0
May 2011	100	100	88	65	64	64	59	0	0	0
May 2012	100	100	69	49	48	48	44	0	0	0
May 2013	100	80	53	37	36	36	33	0	0	0
May 2014	100	61	39	26	26	26	23	0	0	0
May 2015	100	43	27	18	17	17	16	0	0	0
May 2016	81	27	16	10	10	10	9	0	0	0
May 2017	42	11	6	4	4	4	3	0	0	0
May 2018	0	0	0	0	0	0	0	0	0	0
May 2019	0	0	0	0	0	0	0	0	0	0
May 2020	0	0	0	0	0	0	0	0	0	0
May 2021	0	0	0	0	0	0	0	0	0	0
May 2022	0	0	0	0	0	0	0	0	0	0
May 2023	0	0	0	0	0	0	0	0	0	0
May 2024	0	0	0	0	0	0	0	0	0	0
May 2025	0	0	0	0	0	0	0	0	0	0
May 2026	0	0	0	0	0	0	0	0	0	0
May 2027	0	0	0	0	0	0	0	0	0	0
May 2028	0	0	0	0	0	0	0	0	0	0
May 2029	0	0	0	0	0	0	0	0	0	0
May 2030	0	0	0	0	0	0	0	0	0	0
May 2031	0	0	0	0	0	0	0	0	0	0
May 2032	0	0	0	0	0	0	0	0	0	0
May 2033	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.8	11.7	10.5	9.5	9.5	9.4	9.2	1.5	1.1	0.8

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

## Characteristics of the R and RL Classes

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	451% PSA
2	451% PSA
3	233% PSA
4	220% PSA
5	479% PSA
6	482% 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 5.64% (which is 120% of the “federal long-term rate”). 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 Morgan Stanley & Co. Incorporated (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

*Increase in Certificates.* Before the Settlement Date, we and the Dealer may agree to offer Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related MBS in principal balance, but we expect that all these additional MBS will have the same characteristics as described under “Description of the Certificates—The MBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3, 4, 5 or 6 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 4, 5 or 6 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

### **LEGAL MATTERS**

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

## Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1								
QL	\$183,971,524	QA	\$183,971,524	4.50%	FIX	SEQ	31393CJ38	September 2013
QI	61,323,841 (3)							
Recombination 2								
QN	71,951,171	QE	71,951,171	4.50	FIX	SEQ	31393CJ46	April 2016
NI	7,994,574 (3)							
Recombination 3								
QL (4)	183,971,524	HA	255,922,695	4.50	FIX	SEQ	31393CH89	April 2016
QI (4)	61,323,841 (3)							
QN (4)	71,951,171							
NI (4)	7,994,574 (3)							
Recombination 4								
QL (4)	183,971,524	HL	255,922,695	4.25	FIX	SEQ	31393CH71	April 2016
QI (4)	51,103,202 (3)							
QN (4)	71,951,171							
NI (4)	3,997,287 (3)							
Recombination 5								
QL (4)	183,971,524	HM	255,922,695	4.00	FIX	SEQ	31393CJ20	April 2016
QI (4)	40,882,561 (3)							
QN (4)	71,951,171							
Recombination 6								
HB (4)	13,070,704	HD	71,293,332	4.50	FIX	SEQ	31393CH97	June 2018
HC (4)	58,222,628							
Recombination 7								
KL	119,203,282	KA	119,203,282	4.50	FIX	PAC	31393CJ53	March 2009
KI	26,489,618 (3)							
Recombination 8								
KL	119,203,282	KH	119,203,282	4.00	FIX	PAC	31393CJ61	March 2009
KI	13,244,809 (3)							
Recombination 9								
KQ	125,789,167	KB	125,789,167	4.50	FIX	PAC	31393CJ79	December 2012
BI	27,953,148 (3)							
Recombination 10								
KQ	125,789,167	KT	125,789,167	4.00	FIX	PAC	31393CJ87	December 2012
BI	13,976,574 (3)							
Recombination 11								
KN	95,772,407	KC	95,772,407	4.50	FIX	PAC	31393CJ95	March 2015
IK	10,641,378 (3)							



REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type(2)	Principal Type(2)	CUSIP Number	Final Distribution Date
Recombination 12								
KN	\$ 95,772,407	KM	\$ 95,772,407	4.25%	FIX	PAC	31393CK28	March 2015
IK	5,320,689 (3)							
Recombination 13								
KN(4)	95,772,407	KP	221,561,574	4.50	FIX	PAC	31393CK36	March 2015
IK(4)	10,641,378 (3)							
KQ(4)	125,789,167							
BI(4)	27,953,148 (3)							
Recombination 14								
ND(4)	55,000,000	NC(5)	95,000,000	5.00	FIX	SUP	31393CK44	June 2018
NZ(4)	40,000,000							
Recombination 15								
NB	280,000,000	NE	280,000,000	3.50	FIX	TAC	31393CK51	June 2018
IB	28,000,000 (3)							
Recombination 16								
NB	280,000,000	NG	280,000,000	4.00	FIX	TAC	31393CK69	June 2018
IB	56,000,000 (3)							
Recombination 17								
NB	280,000,000	NH	280,000,000	4.50	FIX	TAC	31393CK77	June 2018
IB	84,000,000 (3)							
Recombination 18								
NB	280,000,000	NK	280,000,000	5.00	FIX	TAC	31393CK85	June 2018
IB	112,000,000 (3)							

- (1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above except as described in footnote (4) with respect to Recombinations 3, 4, 5, 6, 13 and 14.
- (2) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus and “Description of the Certificates—Distributions of Interest” and “—Distributions of Principal” in this prospectus supplement.
- (3) Notional principal balance.
- (4) In any exchange under Recombination 3, 4, 5, 6, 13 or 14, the relative proportions of the Classes to be delivered (or if applicable, received) in that exchange will equal the proportions reflected by the outstanding principal or notional principal balances of the respective Classes at the time of exchange.
- (5) Principal payments on the REMIC Certificates in Recombination 14 from the NZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

## Principal Balance Schedules

### *DR Class Scheduled Balances*

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$356,672,621.00	January 2008 .....	\$232,347,037.94	September 2012 .....	\$112,375,238.14
June 2003 .....	355,997,265.32	February 2008 .....	229,878,360.39	October 2012 .....	110,632,232.39
July 2003 .....	355,236,266.54	March 2008 .....	227,422,492.06	November 2012 .....	108,914,653.79
August 2003 .....	354,389,829.98	April 2008 .....	224,979,367.04	December 2012 .....	107,222,143.37
September 2003 .....	353,458,205.23	May 2008 .....	222,548,919.78	January 2013 .....	105,554,347.09
October 2003 .....	352,441,686.11	June 2008 .....	220,131,085.05	February 2013 .....	103,910,915.83
November 2003 .....	351,340,610.56	July 2008 .....	217,725,797.95	March 2013 .....	102,291,505.33
December 2003 .....	350,155,360.52	August 2008 .....	215,332,993.94	April 2013 .....	100,695,776.07
January 2004 .....	348,886,361.77	September 2008 .....	212,952,608.79	May 2013 .....	99,123,393.25
February 2004 .....	347,534,083.70	October 2008 .....	210,584,578.60	June 2013 .....	97,574,026.73
March 2004 .....	346,099,039.07	November 2008 .....	208,228,839.80	July 2013 .....	96,047,350.92
April 2004 .....	344,581,783.76	December 2008 .....	205,885,329.17	August 2013 .....	94,543,044.77
May 2004 .....	342,982,916.41	January 2009 .....	203,553,983.79	September 2013 .....	93,060,791.66
June 2004 .....	341,303,078.09	February 2009 .....	201,234,741.06	October 2013 .....	91,600,279.40
July 2004 .....	339,542,951.89	March 2009 .....	198,927,538.72	November 2013 .....	90,161,200.09
August 2004 .....	337,703,262.49	April 2009 .....	196,632,314.83	December 2013 .....	88,743,250.13
September 2004 .....	335,784,775.70	May 2009 .....	194,349,007.74	January 2014 .....	87,346,130.14
October 2004 .....	333,788,297.94	June 2009 .....	192,077,556.16	February 2014 .....	85,969,544.87
November 2004 .....	331,714,675.73	July 2009 .....	189,817,899.08	March 2014 .....	84,613,203.20
December 2004 .....	329,564,795.07	August 2009 .....	187,569,975.82	April 2014 .....	83,276,818.03
January 2005 .....	327,339,580.85	September 2009 .....	185,333,726.02	May 2014 .....	81,960,106.27
February 2005 .....	325,039,996.22	October 2009 .....	183,109,089.60	June 2014 .....	80,662,788.74
March 2005 .....	322,667,041.90	November 2009 .....	180,896,006.83	July 2014 .....	79,384,590.16
April 2005 .....	320,221,755.44	December 2009 .....	178,694,418.24	August 2014 .....	78,125,239.07
May 2005 .....	317,705,210.50	January 2010 .....	176,504,264.72	September 2014 .....	76,884,467.78
June 2005 .....	315,118,516.11	February 2010 .....	174,325,487.41	October 2014 .....	75,662,012.32
July 2005 .....	312,462,815.76	March 2010 .....	172,158,027.80	November 2014 .....	74,457,612.40
August 2005 .....	309,739,286.69	April 2010 .....	170,001,827.65	December 2014 .....	73,271,011.35
September 2005 .....	306,949,138.90	May 2010 .....	167,856,829.02	January 2015 .....	72,101,956.06
October 2005 .....	304,093,614.34	June 2010 .....	165,722,974.29	February 2015 .....	70,950,196.95
November 2005 .....	301,252,889.24	July 2010 .....	163,600,206.12	March 2015 .....	69,815,487.92
December 2005 .....	298,426,887.43	August 2010 .....	161,488,467.47	April 2015 .....	68,697,586.27
January 2006 .....	295,615,533.19	September 2010 .....	159,387,701.58	May 2015 .....	67,596,252.72
February 2006 .....	292,818,751.15	October 2010 .....	157,297,852.01	June 2015 .....	66,511,251.28
March 2006 .....	290,036,466.35	November 2010 .....	155,218,862.58	July 2015 .....	65,442,349.27
April 2006 .....	287,268,604.19	December 2010 .....	153,150,677.42	August 2015 .....	64,389,317.25
May 2006 .....	284,515,090.49	January 2011 .....	151,093,240.94	September 2015 .....	63,351,928.96
June 2006 .....	281,775,851.42	February 2011 .....	149,046,497.83	October 2015 .....	62,329,961.33
July 2006 .....	279,050,813.55	March 2011 .....	147,010,393.08	November 2015 .....	61,323,194.35
August 2006 .....	276,339,903.81	April 2011 .....	144,984,871.94	December 2015 .....	60,331,411.11
September 2006 .....	273,643,049.52	May 2011 .....	142,969,879.97	January 2016 .....	59,354,397.73
October 2006 .....	270,960,178.37	June 2011 .....	140,965,362.98	February 2016 .....	58,391,943.28
November 2006 .....	268,291,218.42	July 2011 .....	138,971,267.09	March 2016 .....	57,443,839.80
December 2006 .....	265,636,098.10	August 2011 .....	136,987,538.66	April 2016 .....	56,509,882.22
January 2007 .....	262,994,746.21	September 2011 .....	135,014,124.37	May 2016 .....	55,589,868.33
February 2007 .....	260,367,091.91	October 2011 .....	133,050,971.13	June 2016 .....	54,683,598.75
March 2007 .....	257,753,064.73	November 2011 .....	131,098,026.15	July 2016 .....	53,790,876.88
April 2007 .....	255,152,594.57	December 2011 .....	129,155,236.91	August 2016 .....	52,911,508.86
May 2007 .....	252,565,611.67	January 2012 .....	127,222,551.16	September 2016 .....	52,045,303.55
June 2007 .....	249,992,046.66	February 2012 .....	125,299,916.90	October 2016 .....	51,192,072.46
July 2007 .....	247,431,830.49	March 2012 .....	123,387,282.42	November 2016 .....	50,351,629.74
August 2007 .....	244,884,894.49	April 2012 .....	121,484,596.27	December 2016 .....	49,523,792.16
September 2007 .....	242,351,170.33	May 2012 .....	119,608,890.74	January 2017 .....	48,708,379.02
October 2007 .....	239,830,590.05	June 2012 .....	117,760,484.44	February 2017 .....	47,905,212.16
November 2007 .....	237,323,086.01	July 2012 .....	115,938,992.42	March 2017 .....	47,114,115.90
December 2007 .....	234,828,590.95	August 2012 .....	114,144,035.10	April 2017 .....	46,334,917.04

**DR Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
May 2017 .....	\$ 45,567,444.78	March 2022 .....	\$ 16,347,371.81	January 2027 .....	\$ 4,764,230.79
June 2017 .....	44,811,530.72	April 2022 .....	16,040,650.01	February 2027 .....	4,647,413.03
July 2017 .....	44,067,008.81	May 2022 .....	15,738,797.40	March 2027 .....	4,532,618.08
August 2017 .....	43,333,715.34	June 2022 .....	15,441,742.12	April 2027 .....	4,419,814.87
September 2017 .....	42,611,488.87	July 2022 .....	15,149,413.33	May 2027 .....	4,308,972.76
October 2017 .....	41,900,170.24	August 2022 .....	14,861,741.19	June 2027 .....	4,200,061.59
November 2017 .....	41,199,602.50	September 2022 .....	14,578,656.87	July 2027 .....	4,093,051.60
December 2017 .....	40,509,630.91	October 2022 .....	14,300,092.51	August 2027 .....	3,987,913.50
January 2018 .....	39,830,102.91	November 2022 .....	14,025,981.20	September 2027 .....	3,884,618.40
February 2018 .....	39,160,868.05	December 2022 .....	13,756,257.01	October 2027 .....	3,783,137.84
March 2018 .....	38,501,778.02	January 2023 .....	13,490,854.92	November 2027 .....	3,683,443.77
April 2018 .....	37,852,686.55	February 2023 .....	13,229,710.86	December 2027 .....	3,585,508.55
May 2018 .....	37,213,449.47	March 2023 .....	12,972,761.66	January 2028 .....	3,489,304.95
June 2018 .....	36,583,924.60	April 2023 .....	12,719,945.05	February 2028 .....	3,394,806.12
July 2018 .....	35,963,971.75	May 2023 .....	12,471,199.66	March 2028 .....	3,301,985.63
August 2018 .....	35,353,452.73	June 2023 .....	12,226,464.97	April 2028 .....	3,210,817.40
September 2018 .....	34,752,231.25	July 2023 .....	11,985,681.36	May 2028 .....	3,121,275.76
October 2018 .....	34,160,172.96	August 2023 .....	11,748,790.02	June 2028 .....	3,033,335.39
November 2018 .....	33,577,145.40	September 2023 .....	11,515,733.01	July 2028 .....	2,946,971.37
December 2018 .....	33,003,017.94	October 2023 .....	11,286,453.21	August 2028 .....	2,862,159.12
January 2019 .....	32,437,661.83	November 2023 .....	11,060,894.30	September 2028 .....	2,778,874.42
February 2019 .....	31,880,950.09	December 2023 .....	10,839,000.79	October 2028 .....	2,697,093.43
March 2019 .....	31,332,757.54	January 2024 .....	10,620,717.96	November 2028 .....	2,616,792.62
April 2019 .....	30,792,960.77	February 2024 .....	10,405,991.89	December 2028 .....	2,537,948.84
May 2019 .....	30,261,438.08	March 2024 .....	10,194,769.42	January 2029 .....	2,460,539.26
June 2019 .....	29,738,069.52	April 2024 .....	9,986,998.15	February 2029 .....	2,384,541.38
July 2019 .....	29,222,736.78	May 2024 .....	9,782,626.44	March 2029 .....	2,309,933.05
August 2019 .....	28,715,323.26	June 2024 .....	9,581,603.38	April 2029 .....	2,236,692.43
September 2019 .....	28,215,713.98	July 2024 .....	9,383,878.80	May 2029 .....	2,164,798.01
October 2019 .....	27,723,795.57	August 2024 .....	9,189,403.23	June 2029 .....	2,094,228.59
November 2019 .....	27,239,456.28	September 2024 .....	8,998,127.92	July 2029 .....	2,024,963.27
December 2019 .....	26,762,585.92	October 2024 .....	8,810,004.84	August 2029 .....	1,956,981.48
January 2020 .....	26,293,075.85	November 2024 .....	8,624,986.60	September 2029 .....	1,890,262.95
February 2020 .....	25,830,818.97	December 2024 .....	8,443,026.54	October 2029 .....	1,824,787.69
March 2020 .....	25,375,709.68	January 2025 .....	8,264,078.64	November 2029 .....	1,760,536.02
April 2020 .....	24,927,643.88	February 2025 .....	8,088,097.55	December 2029 .....	1,697,488.55
May 2020 .....	24,486,518.94	March 2025 .....	7,915,038.57	January 2030 .....	1,635,626.16
June 2020 .....	24,052,233.67	April 2025 .....	7,744,857.64	February 2030 .....	1,574,930.03
July 2020 .....	23,624,688.30	May 2025 .....	7,577,511.33	March 2030 .....	1,515,381.61
August 2020 .....	23,203,784.49	June 2025 .....	7,412,956.86	April 2030 .....	1,456,962.63
September 2020 .....	22,789,425.27	July 2025 .....	7,251,152.02	May 2030 .....	1,399,655.09
October 2020 .....	22,381,515.06	August 2025 .....	7,092,055.26	June 2030 .....	1,343,441.24
November 2020 .....	21,979,959.60	September 2025 .....	6,935,625.58	July 2030 .....	1,288,303.61
December 2020 .....	21,584,665.99	October 2025 .....	6,781,822.60	August 2030 .....	1,234,224.98
January 2021 .....	21,195,542.62	November 2025 .....	6,630,606.52	September 2030 .....	1,181,188.39
February 2021 .....	20,812,499.21	December 2025 .....	6,481,938.10	October 2030 .....	1,129,177.13
March 2021 .....	20,435,446.72	January 2026 .....	6,335,778.67	November 2030 .....	1,078,174.74
April 2021 .....	20,064,297.39	February 2026 .....	6,192,090.13	December 2030 .....	1,028,165.01
May 2021 .....	19,698,964.69	March 2026 .....	6,050,834.91	January 2031 .....	979,131.94
June 2021 .....	19,339,363.33	April 2026 .....	5,911,976.01	February 2031 .....	931,059.81
July 2021 .....	18,985,409.22	May 2026 .....	5,775,476.93	March 2031 .....	883,933.10
August 2021 .....	18,637,019.45	June 2026 .....	5,641,301.72	April 2031 .....	837,736.54
September 2021 .....	18,294,112.31	July 2026 .....	5,509,414.95	May 2031 .....	792,455.09
October 2021 .....	17,956,607.22	August 2026 .....	5,379,781.70	June 2031 .....	748,073.91
November 2021 .....	17,624,424.75	September 2026 .....	5,252,367.54	July 2031 .....	704,578.42
December 2021 .....	17,297,486.63	October 2026 .....	5,127,138.55	August 2031 .....	661,954.21
January 2022 .....	16,975,715.64	November 2026 .....	5,004,061.32	September 2031 .....	620,187.13
February 2022 .....	16,659,035.71	December 2026 .....	4,883,102.88	October 2031 .....	579,263.20

***DR Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
November 2031 .....	\$ 539,168.69	May 2032 .....	\$ 315,274.79	November 2032 .....	\$ 117,995.54
December 2031 .....	499,890.05	June 2032 .....	280,618.05	December 2032 .....	87,521.75
January 2032 .....	461,413.93	July 2032 .....	246,687.89	January 2033 .....	57,705.17
February 2032 .....	423,727.19	August 2032 .....	213,472.28	February 2033 .....	28,534.84
March 2032 .....	386,816.89	September 2032 .....	180,959.43	March 2033 and	
April 2032 .....	350,670.27	October 2032 .....	149,137.67	thereafter .....	0.00

***Aggregate Group I Scheduled Balances***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$21,273,108.00	April 2007 .....	\$12,620,871.84	March 2011 .....	\$ 6,489,848.28
June 2003 .....	21,252,209.63	May 2007 .....	12,423,386.89	April 2011 .....	6,419,534.87
July 2003 .....	21,220,874.09	June 2007 .....	12,229,246.05	May 2011 .....	6,351,340.50
August 2003 .....	21,179,121.93	July 2007 .....	12,038,418.13	June 2011 .....	6,285,243.86
September 2003 .....	21,126,985.81	August 2007 .....	11,850,872.17	July 2011 .....	6,221,223.84
October 2003 .....	21,064,510.47	September 2007 .....	11,666,577.46	August 2011 .....	6,159,259.48
November 2003 .....	20,991,752.75	October 2007 .....	11,485,503.55	September 2011 .....	6,099,329.99
December 2003 .....	20,908,781.54	November 2007 .....	11,307,620.23	October 2011 .....	6,041,414.79
January 2004 .....	20,815,677.75	December 2007 .....	11,132,897.51	November 2011 .....	5,985,493.42
February 2004 .....	20,712,534.26	January 2008 .....	10,961,305.65	December 2011 .....	5,931,545.61
March 2004 .....	20,599,455.81	February 2008 .....	10,792,815.17	January 2012 .....	5,879,551.26
April 2004 .....	20,476,558.93	March 2008 .....	10,627,396.81	February 2012 .....	5,829,490.44
May 2004 .....	20,343,971.82	April 2008 .....	10,465,021.53	March 2012 .....	5,781,343.38
June 2004 .....	20,201,834.22	May 2008 .....	10,305,660.54	April 2012 .....	5,735,090.45
July 2004 .....	20,050,297.24	June 2008 .....	10,149,285.29	May 2012 .....	5,682,170.48
August 2004 .....	19,889,523.24	July 2008 .....	9,995,867.44	June 2012 .....	5,622,379.41
September 2004 .....	19,719,685.60	August 2008 .....	9,845,378.88	July 2012 .....	5,556,128.85
October 2004 .....	19,540,968.55	September 2008 .....	9,697,791.74	August 2012 .....	5,487,854.20
November 2004 .....	19,353,566.93	October 2008 .....	9,553,078.36	September 2012 .....	5,417,618.41
December 2004 .....	19,157,686.00	November 2008 .....	9,411,211.31	October 2012 .....	5,345,483.20
January 2005 .....	18,953,541.13	December 2008 .....	9,272,163.37	November 2012 .....	5,271,509.07
February 2005 .....	18,741,357.60	January 2009 .....	9,135,907.56	December 2012 .....	5,195,755.29
March 2005 .....	18,521,370.25	February 2009 .....	9,002,417.10	January 2013 .....	5,118,279.98
April 2005 .....	18,293,823.28	March 2009 .....	8,871,665.43	February 2013 .....	5,039,140.06
May 2005 .....	18,058,969.85	April 2009 .....	8,743,626.21	March 2013 .....	4,958,391.32
June 2005 .....	17,817,071.79	May 2009 .....	8,618,273.31	April 2013 .....	4,876,088.43
July 2005 .....	17,568,399.31	June 2009 .....	8,495,580.81	May 2013 .....	4,792,284.95
August 2005 .....	17,313,230.56	July 2009 .....	8,375,523.00	June 2013 .....	4,707,033.35
September 2005 .....	17,051,851.36	August 2009 .....	8,258,074.37	July 2013 .....	4,620,385.03
October 2005 .....	16,784,554.78	September 2009 .....	8,143,209.63	August 2013 .....	4,532,390.34
November 2005 .....	16,521,244.99	October 2009 .....	8,030,903.69	September 2013 .....	4,443,098.61
December 2005 .....	16,261,885.74	November 2009 .....	7,921,131.65	October 2013 .....	4,352,558.12
January 2006 .....	16,006,440.97	December 2009 .....	7,813,868.85	November 2013 .....	4,260,816.20
February 2006 .....	15,754,874.97	January 2010 .....	7,709,090.79	December 2013 .....	4,167,919.17
March 2006 .....	15,507,152.28	February 2010 .....	7,606,773.18	January 2014 .....	4,073,912.38
April 2006 .....	15,263,237.75	March 2010 .....	7,506,891.94	February 2014 .....	3,978,840.27
May 2006 .....	15,023,096.48	April 2010 .....	7,409,423.17	March 2014 .....	3,882,746.30
June 2006 .....	14,786,693.85	May 2010 .....	7,314,343.17	April 2014 .....	3,785,673.06
July 2006 .....	14,553,995.53	June 2010 .....	7,221,628.45	May 2014 .....	3,687,662.22
August 2006 .....	14,324,967.46	July 2010 .....	7,131,255.68	June 2014 .....	3,588,754.56
September 2006 .....	14,099,575.83	August 2010 .....	7,043,201.73	July 2014 .....	3,488,990.02
October 2006 .....	13,877,787.11	September 2010 .....	6,957,443.69	August 2014 .....	3,388,407.65
November 2006 .....	13,659,568.05	October 2010 .....	6,873,958.79	September 2014 .....	3,287,045.70
December 2006 .....	13,444,885.66	November 2010 .....	6,792,724.48	October 2014 .....	3,184,941.58
January 2007 .....	13,233,707.18	December 2010 .....	6,713,718.38	November 2014 .....	3,082,131.88
February 2007 .....	13,026,000.15	January 2011 .....	6,636,918.29	December 2014 .....	2,978,652.41
March 2007 .....	12,821,732.36	February 2011 .....	6,562,302.20	January 2015 .....	2,874,538.21

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
February 2015 .....	\$ 2,769,823.54	December 2015 .....	\$ 1,696,666.43	September 2016 .....	\$ 706,548.41
March 2015 .....	2,664,541.89	January 2016 .....	1,587,401.64	October 2016 .....	595,951.38
April 2015 .....	2,558,726.05	February 2016 .....	1,477,892.43	November 2016 .....	485,318.42
May 2015 .....	2,452,408.04	March 2016 .....	1,368,164.26	December 2016 .....	374,669.99
June 2015 .....	2,345,619.21	April 2016 .....	1,258,241.97	January 2017 .....	264,026.05
July 2015 .....	2,238,390.18	May 2016 .....	1,148,149.85	February 2017 .....	153,406.07
August 2015 .....	2,130,750.89	June 2016 .....	1,037,911.57	March 2017 .....	42,829.01
September 2015 .....	2,022,730.59	July 2016 .....	927,550.28	April 2017 and thereafter .....	0.00
October 2015 .....	1,914,357.89	August 2016 .....	817,088.55		
November 2015 .....	1,805,660.74				

**CA Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$13,190,267.00	December 2006 .....	\$ 8,469,212.20	July 2010 .....	\$ 4,566,845.44
June 2003 .....	13,177,730.29	January 2007 .....	8,340,650.54	August 2010 .....	4,510,900.98
July 2003 .....	13,158,933.54	February 2007 .....	8,214,114.56	September 2010 .....	4,456,328.92
August 2003 .....	13,133,889.42	March 2007 .....	8,089,586.52	October 2010 .....	4,403,116.48
September 2003 .....	13,102,617.53	April 2007 .....	7,967,048.79	November 2010 .....	4,351,250.99
October 2003 .....	13,065,144.41	May 2007 .....	7,846,483.91	December 2010 .....	4,300,719.89
November 2003 .....	13,021,503.55	June 2007 .....	7,727,874.51	January 2011 .....	4,251,510.67
December 2003 .....	12,971,735.34	July 2007 .....	7,611,203.37	February 2011 .....	4,203,610.98
January 2004 .....	12,915,887.07	August 2007 .....	7,496,453.41	March 2011 .....	4,157,008.51
February 2004 .....	12,854,012.89	September 2007 .....	7,383,607.66	April 2011 .....	4,111,691.09
March 2004 .....	12,786,173.76	October 2007 .....	7,272,649.29	May 2011 .....	4,067,646.60
April 2004 .....	12,712,437.40	November 2007 .....	7,163,561.60	June 2011 .....	4,024,863.06
May 2004 .....	12,632,878.24	December 2007 .....	7,056,327.99	July 2011 .....	3,983,328.55
June 2004 .....	12,547,577.30	January 2008 .....	6,950,932.03	August 2011 .....	3,943,031.26
July 2004 .....	12,456,622.18	February 2008 .....	6,847,357.38	September 2011 .....	3,903,959.45
August 2004 .....	12,360,106.89	March 2008 .....	6,745,587.83	October 2011 .....	3,866,101.50
September 2004 .....	12,258,131.82	April 2008 .....	6,645,607.31	November 2011 .....	3,829,445.87
October 2004 .....	12,150,803.57	May 2008 .....	6,547,399.86	December 2011 .....	3,793,981.10
November 2004 .....	12,038,234.86	June 2008 .....	6,450,949.62	January 2012 .....	3,759,695.82
December 2004 .....	11,920,544.40	July 2008 .....	6,356,240.90	February 2012 .....	3,726,578.76
January 2005 .....	11,797,856.75	August 2008 .....	6,263,258.08	March 2012 .....	3,694,618.74
February 2005 .....	11,670,302.17	September 2008 .....	6,171,985.68	April 2012 .....	3,663,804.65
March 2005 .....	11,538,016.47	October 2008 .....	6,082,408.35	May 2012 .....	3,625,583.74
April 2005 .....	11,401,140.84	November 2008 .....	5,994,510.84	June 2012 .....	3,579,760.31
May 2005 .....	11,259,821.69	December 2008 .....	5,908,278.01	July 2012 .....	3,526,490.66
June 2005 .....	11,114,210.47	January 2009 .....	5,823,694.86	August 2012 .....	3,465,928.64
July 2005 .....	10,964,463.48	February 2009 .....	5,740,746.48	September 2012 .....	3,401,006.90
August 2005 .....	10,810,741.67	March 2009 .....	5,659,418.09	October 2012 .....	3,334,415.10
September 2005 .....	10,653,210.46	April 2009 .....	5,579,695.01	November 2012 .....	3,266,207.77
October 2005 .....	10,492,039.52	May 2009 .....	5,501,562.70	December 2012 .....	3,196,438.35
November 2005 .....	10,333,177.23	June 2009 .....	5,425,006.68	January 2013 .....	3,125,159.19
December 2005 .....	10,176,603.73	July 2009 .....	5,350,012.63	February 2013 .....	3,052,421.59
January 2006 .....	10,022,299.28	August 2009 .....	5,276,566.32	March 2013 .....	2,978,275.78
February 2006 .....	9,870,244.31	September 2009 .....	5,204,653.62	April 2013 .....	2,902,770.99
March 2006 .....	9,720,419.38	October 2009 .....	5,134,260.52	May 2013 .....	2,825,955.40
April 2006 .....	9,572,805.22	November 2009 .....	5,065,373.12	June 2013 .....	2,747,876.23
May 2006 .....	9,427,382.67	December 2009 .....	4,997,977.63	July 2013 .....	2,668,579.71
June 2006 .....	9,284,132.75	January 2010 .....	4,932,060.35	August 2013 .....	2,588,111.10
July 2006 .....	9,143,036.59	February 2010 .....	4,867,607.69	September 2013 .....	2,506,514.75
August 2006 .....	9,004,075.49	March 2010 .....	4,804,606.16	October 2013 .....	2,423,834.04
September 2006 .....	8,867,230.86	April 2010 .....	4,743,042.40	November 2013 .....	2,340,111.48
October 2006 .....	8,732,484.28	May 2010 .....	4,682,903.13	December 2013 .....	2,255,388.66
November 2006 .....	8,599,817.44	June 2010 .....	4,624,175.16	January 2014 .....	2,169,706.29



### CA Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
February 2014 .....	\$ 2,083,104.23	November 2014 .....	\$ 1,268,467.10	July 2015 .....	\$ 504,885.83
March 2014 .....	1,995,621.48	December 2014 .....	1,174,680.61	August 2015 .....	407,645.61
April 2014 .....	1,907,296.23	January 2015 .....	1,080,359.99	September 2015 .....	310,097.58
May 2014 .....	1,818,165.81	February 2015 .....	985,535.83	October 2015 .....	212,267.18
June 2014 .....	1,728,266.78	March 2015 .....	890,238.05	November 2015 .....	114,179.30
July 2014 .....	1,637,634.90	April 2015 .....	794,495.90	December 2015 .....	15,858.20
August 2014 .....	1,546,305.15	May 2015 .....	698,337.96	January 2016 and thereafter .....	0.00
September 2014 .....	1,454,311.74	June 2015 .....	601,792.17		
October 2014 .....	1,361,688.14				

### CB Class Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$36,101,149.00	January 2007 .....	\$15,977,043.91	September 2010 .....	\$ 3,018,395.95
June 2003 .....	36,046,743.08	February 2007 .....	15,493,513.67	October 2010 .....	2,886,183.10
July 2003 .....	35,965,131.49	March 2007 .....	15,020,471.10	November 2010 .....	2,759,732.67
August 2003 .....	35,856,357.59	April 2007 .....	14,557,780.94	December 2010 .....	2,638,962.27
September 2003 .....	35,720,505.79	May 2007 .....	14,105,309.43	January 2011 .....	2,523,790.54
October 2003 .....	35,557,701.55	June 2007 .....	13,662,924.27	February 2011 .....	2,414,136.96
November 2003 .....	35,368,111.44	July 2007 .....	13,230,494.64	March 2011 .....	2,309,922.00
December 2003 .....	35,151,943.12	August 2007 .....	12,807,891.13	April 2011 .....	2,211,067.00
January 2004 .....	34,909,445.20	September 2007 .....	12,394,985.81	May 2011 .....	2,117,494.25
February 2004 .....	34,640,906.98	October 2007 .....	11,991,652.11	June 2011 .....	2,029,126.87
March 2004 .....	34,346,658.26	November 2007 .....	11,597,764.90	July 2011 .....	1,945,888.91
April 2004 .....	34,027,068.88	December 2007 .....	11,213,200.44	August 2011 .....	1,867,705.29
May 2004 .....	33,682,548.30	January 2008 .....	10,837,836.32	September 2011 .....	1,795,417.90
June 2004 .....	33,313,545.13	February 2008 .....	10,471,551.52	October 2011 .....	1,729,031.75
July 2004 .....	32,920,546.45	March 2008 .....	10,114,226.38	November 2011 .....	1,668,453.50
August 2004 .....	32,504,077.19	April 2008 .....	9,765,742.53	December 2011 .....	1,613,590.95
September 2004 .....	32,064,699.31	May 2008 .....	9,425,982.93	January 2012 .....	1,564,353.05
October 2004 .....	31,603,011.05	June 2008 .....	9,094,831.87	February 2012 .....	1,520,649.90
November 2004 .....	31,119,645.96	July 2008 .....	8,772,174.88	March 2012 .....	1,482,392.68
December 2004 .....	30,615,271.92	August 2008 .....	8,457,898.82	April 2012 .....	1,449,493.69
January 2005 .....	30,090,590.17	September 2008 .....	8,151,891.76	May 2012 .....	1,421,866.34
February 2005 .....	29,546,334.07	October 2008 .....	7,854,043.06	June 2012 .....	1,399,425.09
March 2005 .....	28,983,268.02	November 2008 .....	7,564,243.30	July 2012 .....	1,382,085.48
April 2005 .....	28,402,186.16	December 2008 .....	7,282,384.28	August 2012 .....	1,369,764.11
May 2005 .....	27,803,911.07	January 2009 .....	7,008,359.02	September 2012 .....	1,359,597.37
June 2005 .....	27,189,292.37	February 2009 .....	6,742,061.73	October 2012 .....	1,348,963.32
July 2005 .....	26,559,205.36	March 2009 .....	6,483,387.82	November 2012 .....	1,337,873.83
August 2005 .....	25,914,549.46	April 2009 .....	6,232,233.86	December 2012 .....	1,326,340.53
September 2005 .....	25,256,246.73	May 2009 .....	5,988,497.58	January 2013 .....	1,314,374.88
October 2005 .....	24,585,240.25	June 2009 .....	5,752,077.88	February 2013 .....	1,301,988.12
November 2005 .....	23,927,101.45	July 2009 .....	5,522,874.78	March 2013 .....	1,289,191.33
December 2005 .....	23,281,668.99	August 2009 .....	5,300,789.42	April 2013 .....	1,275,995.36
January 2006 .....	22,648,783.30	September 2009 .....	5,085,724.07	May 2013 .....	1,262,410.91
February 2006 .....	22,028,286.57	October 2009 .....	4,877,582.11	June 2013 .....	1,248,448.48
March 2006 .....	21,420,022.69	November 2009 .....	4,676,267.98	July 2013 .....	1,234,118.39
April 2006 .....	20,823,837.25	December 2009 .....	4,481,687.22	August 2013 .....	1,219,430.79
May 2006 .....	20,239,577.54	January 2010 .....	4,293,746.43	September 2013 .....	1,204,395.63
June 2006 .....	19,667,092.52	February 2010 .....	4,112,353.29	October 2013 .....	1,189,022.72
July 2006 .....	19,106,232.80	March 2010 .....	3,937,416.50	November 2013 .....	1,173,321.67
August 2006 .....	18,556,850.63	April 2010 .....	3,768,845.80	December 2013 .....	1,157,301.93
September 2006 .....	18,018,799.86	May 2010 .....	3,606,551.97	January 2014 .....	1,140,972.80
October 2006 .....	17,491,935.97	June 2010 .....	3,450,446.79	February 2014 .....	1,124,343.41
November 2006 .....	16,976,116.02	July 2010 .....	3,300,443.04	March 2014 .....	1,107,422.71
December 2006 .....	16,471,198.61	August 2010 .....	3,156,454.50	April 2014 .....	1,090,219.51

**CB Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
May 2014 .....	\$ 1,072,742.46	February 2015 .....	\$ 904,478.78	November 2015 .....	\$ 720,313.07
June 2014 .....	1,055,000.07	March 2015 .....	884,706.27	December 2015 .....	699,084.95
July 2014 .....	1,037,000.66	April 2015 .....	864,745.41	January 2016 .....	595,054.15
August 2014 .....	1,018,752.44	May 2015 .....	844,603.13	February 2016 .....	474,854.39
September 2014 .....	1,000,263.46	June 2015 .....	824,286.27	March 2016 .....	354,372.22
October 2014 .....	981,541.62	July 2015 .....	803,801.51	April 2016 .....	233,635.33
November 2014 .....	962,594.68	August 2015 .....	783,155.42	May 2016 .....	112,670.79
December 2014 .....	943,430.26	September 2015 .....	762,354.45	June 2016 and thereafter .....	0.00
January 2015 .....	924,055.85	October 2015 .....	741,404.94		

**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 .....	\$9,200,000.00	January 2007 .....	\$5,097,259.89	September 2010 .....	\$2,305,046.36
June 2003 .....	9,189,031.81	February 2007 .....	4,996,582.74	October 2010 .....	2,274,100.62
July 2003 .....	9,172,580.93	March 2007 .....	4,897,940.52	November 2010 .....	2,244,333.53
August 2003 .....	9,150,656.71	April 2007 .....	4,801,309.26	December 2010 .....	2,215,729.76
September 2003 .....	9,123,276.21	May 2007 .....	4,706,665.23	January 2011 .....	2,188,274.14
October 2003 .....	9,090,464.20	June 2007 .....	4,613,984.91	February 2011 .....	2,161,951.63
November 2003 .....	9,052,253.21	July 2007 .....	4,523,245.04	March 2011 .....	2,136,747.38
December 2003 .....	9,008,683.46	August 2007 .....	4,434,422.59	April 2011 .....	2,112,646.67
January 2004 .....	8,959,802.88	September 2007 .....	4,347,494.76	May 2011 .....	2,089,634.93
February 2004 .....	8,905,667.06	October 2007 .....	4,262,438.94	June 2011 .....	2,067,697.77
March 2004 .....	8,846,339.17	November 2007 .....	4,179,232.80	July 2011 .....	2,046,820.91
April 2004 .....	8,781,889.94	December 2007 .....	4,097,854.21	August 2011 .....	2,026,990.25
May 2004 .....	8,712,397.54	January 2008 .....	4,018,281.25	September 2011 .....	2,008,191.82
June 2004 .....	8,637,947.51	February 2008 .....	3,940,492.23	October 2011 .....	1,990,411.79
July 2004 .....	8,558,632.63	March 2008 .....	3,864,465.67	November 2011 .....	1,973,636.50
August 2004 .....	8,474,552.82	April 2008 .....	3,790,180.33	December 2011 .....	1,957,852.41
September 2004 .....	8,385,815.01	May 2008 .....	3,717,615.14	January 2012 .....	1,943,046.12
October 2004 .....	8,292,532.95	June 2008 .....	3,646,749.27	February 2012 .....	1,929,204.39
November 2004 .....	8,194,827.12	July 2008 .....	3,577,562.10	March 2012 .....	1,916,314.08
December 2004 .....	8,092,824.49	August 2008 .....	3,510,033.21	April 2012 .....	1,904,362.24
January 2005 .....	7,986,658.38	September 2008 .....	3,444,142.38	May 2012 .....	1,893,336.02
February 2005 .....	7,876,468.23	October 2008 .....	3,379,869.61	June 2012 .....	1,883,222.71
March 2005 .....	7,762,399.44	November 2008 .....	3,317,195.07	July 2012 .....	1,873,871.53
April 2005 .....	7,644,603.08	December 2008 .....	3,256,099.18	August 2012 .....	1,863,020.67
May 2005 .....	7,523,235.73	January 2009 .....	3,196,562.50	September 2012 .....	1,850,699.96
June 2005 .....	7,398,459.19	February 2009 .....	3,138,565.82	October 2012 .....	1,836,938.78
July 2005 .....	7,270,440.23	March 2009 .....	3,082,090.14	November 2012 .....	1,821,766.08
August 2005 .....	7,139,350.39	April 2009 .....	3,027,116.60	December 2012 .....	1,805,210.41
September 2005 .....	7,005,365.63	May 2009 .....	2,973,626.57	January 2013 .....	1,787,299.90
October 2005 .....	6,868,666.09	June 2009 .....	2,921,601.61	February 2013 .....	1,768,062.29
November 2005 .....	6,734,419.29	July 2009 .....	2,871,023.45	March 2013 .....	1,747,524.91
December 2005 .....	6,602,597.13	August 2009 .....	2,821,874.01	April 2013 .....	1,725,714.69
January 2006 .....	6,473,171.80	September 2009 .....	2,774,135.40	May 2013 .....	1,702,658.17
February 2006 .....	6,346,115.76	October 2009 .....	2,727,789.90	June 2013 .....	1,678,381.52
March 2006 .....	6,221,401.73	November 2009 .....	2,682,819.99	July 2013 .....	1,652,910.51
April 2006 .....	6,099,002.70	December 2009 .....	2,639,208.31	August 2013 .....	1,626,270.56
May 2006 .....	5,978,891.92	January 2010 .....	2,596,937.68	September 2013 .....	1,598,486.69
June 2006 .....	5,861,042.93	February 2010 .....	2,555,991.10	October 2013 .....	1,569,583.58
July 2006 .....	5,745,429.50	March 2010 .....	2,516,351.74	November 2013 .....	1,539,585.54
August 2006 .....	5,632,025.68	April 2010 .....	2,478,002.95	December 2013 .....	1,508,516.51
September 2006 .....	5,520,805.76	May 2010 .....	2,440,928.24	January 2014 .....	1,476,400.09
October 2006 .....	5,411,744.30	June 2010 .....	2,405,111.29	February 2014 .....	1,443,259.54
November 2006 .....	5,304,816.09	July 2010 .....	2,370,535.95	March 2014 .....	1,409,117.77
December 2006 .....	5,199,996.18	August 2010 .....	2,337,186.25	April 2014 .....	1,373,997.35



### ***Aggregate Group II (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2014 .....	\$1,337,920.51	April 2015 .....	\$ 883,989.27	February 2016 .....	\$ 395,421.13
June 2014 .....	1,300,909.16	May 2015 .....	838,053.86	March 2016 .....	343,303.75
July 2014 .....	1,262,984.87	June 2015 .....	791,422.56	April 2016 .....	290,658.35
August 2014 .....	1,224,168.92	July 2015 .....	744,113.35	May 2016 .....	237,500.29
September 2014 .....	1,184,482.24	August 2015 .....	696,143.94	June 2016 .....	183,844.75
October 2014 .....	1,143,945.45	September 2015 .....	647,531.77	July 2016 .....	129,706.61
November 2014 .....	1,102,578.89	October 2015 .....	598,294.00	August 2016 .....	75,100.55
December 2014 .....	1,060,402.55	November 2015 .....	548,447.53	September 2016 .....	20,041.01
January 2015 .....	1,017,436.15	December 2015 .....	498,009.02	October 2016 and thereafter .....	0.00
February 2015 .....	973,699.10	January 2016 .....	446,994.84		
March 2015 .....	929,210.54				

### ***PM Class Scheduled Balances***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$142,661,000.00	November 2006 .....	\$106,419,763.46	May 2010 .....	\$ 66,371,990.46
June 2003 .....	142,354,870.56	December 2006 .....	105,360,907.69	June 2010 .....	65,521,259.24
July 2003 .....	142,014,520.84	January 2007 .....	104,307,549.27	July 2010 .....	64,674,954.47
August 2003 .....	141,640,051.51	February 2007 .....	103,259,659.92	August 2010 .....	63,833,053.37
September 2003 .....	141,231,580.94	March 2007 .....	102,217,211.48	September 2010 .....	62,995,533.27
October 2003 .....	140,789,245.19	April 2007 .....	101,180,175.98	October 2010 .....	62,162,371.65
November 2003 .....	140,313,197.91	May 2007 .....	100,148,525.56	November 2010 .....	61,333,546.06
December 2003 .....	139,803,610.35	June 2007 .....	99,122,232.50	December 2010 .....	60,509,034.20
January 2004 .....	139,260,671.20	July 2007 .....	98,101,269.25	January 2011 .....	59,688,813.86
February 2004 .....	138,684,586.52	August 2007 .....	97,085,608.39	February 2011 .....	58,872,862.98
March 2004 .....	138,075,579.65	September 2007 .....	96,075,222.62	March 2011 .....	58,061,159.56
April 2004 .....	137,433,891.04	October 2007 .....	95,070,084.81	April 2011 .....	57,253,681.76
May 2004 .....	136,759,778.13	November 2007 .....	94,070,167.95	May 2011 .....	56,450,407.84
June 2004 .....	136,053,515.21	December 2007 .....	93,075,445.18	June 2011 .....	55,651,316.16
July 2004 .....	135,315,393.19	January 2008 .....	92,085,889.78	July 2011 .....	54,856,385.19
August 2004 .....	134,545,719.47	February 2008 .....	91,101,475.16	August 2011 .....	54,065,593.53
September 2004 .....	133,744,817.70	March 2008 .....	90,122,174.86	September 2011 .....	53,278,919.88
October 2004 .....	132,913,027.59	April 2008 .....	89,147,962.57	October 2011 .....	52,496,343.05
November 2004 .....	132,050,704.65	May 2008 .....	88,178,812.11	November 2011 .....	51,717,841.95
December 2004 .....	131,158,219.96	June 2008 .....	87,214,697.44	December 2011 .....	50,943,395.61
January 2005 .....	130,235,959.92	July 2008 .....	86,255,592.64	January 2012 .....	50,172,983.17
February 2005 .....	129,284,325.96	August 2008 .....	85,301,471.93	February 2012 .....	49,406,583.86
March 2005 .....	128,303,734.26	September 2008 .....	84,352,309.68	March 2012 .....	48,644,177.04
April 2005 .....	127,294,615.46	October 2008 .....	83,408,080.36	April 2012 .....	47,892,692.65
May 2005 .....	126,257,414.33	November 2008 .....	82,468,758.60	May 2012 .....	47,152,151.22
June 2005 .....	125,192,589.46	December 2008 .....	81,534,319.13	June 2012 .....	46,422,398.38
July 2005 .....	124,100,612.92	January 2009 .....	80,604,736.85	July 2012 .....	45,703,281.90
August 2005 .....	122,981,969.91	February 2009 .....	79,679,986.76	August 2012 .....	44,994,651.67
September 2005 .....	121,837,158.41	March 2009 .....	78,760,043.99	September 2012 .....	44,296,359.64
October 2005 .....	120,698,286.52	April 2009 .....	77,844,883.80	October 2012 .....	43,608,259.83
November 2005 .....	119,565,323.67	May 2009 .....	76,934,481.59	November 2012 .....	42,930,208.26
December 2005 .....	118,438,239.47	June 2009 .....	76,028,812.88	December 2012 .....	42,262,062.98
January 2006 .....	117,317,003.67	July 2009 .....	75,127,853.31	January 2013 .....	41,603,683.97
February 2006 .....	116,201,586.17	August 2009 .....	74,231,578.64	February 2013 .....	40,954,933.17
March 2006 .....	115,091,957.04	September 2009 .....	73,339,964.77	March 2013 .....	40,315,674.45
April 2006 .....	113,988,086.50	October 2009 .....	72,452,987.73	April 2013 .....	39,685,773.54
May 2006 .....	112,889,944.91	November 2009 .....	71,570,623.63	May 2013 .....	39,065,098.04
June 2006 .....	111,797,502.82	December 2009 .....	70,692,848.76	June 2013 .....	38,453,517.41
July 2006 .....	110,710,730.88	January 2010 .....	69,819,639.50	July 2013 .....	37,850,902.88
August 2006 .....	109,629,599.92	February 2010 .....	68,950,972.35	August 2013 .....	37,257,127.51
September 2006 .....	108,554,080.92	March 2010 .....	68,086,823.94	September 2013 .....	36,672,066.09
October 2006 .....	107,484,145.01	April 2010 .....	67,227,171.02	October 2013 .....	36,095,595.17

**PM Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
November 2013 .....	\$ 35,527,592.99	September 2018 .....	\$ 13,667,567.60	July 2023 .....	\$ 4,697,157.46
December 2013 .....	34,967,939.52	October 2018 .....	13,434,143.96	August 2023 .....	4,603,910.07
January 2014 .....	34,416,516.35	November 2018 .....	13,204,285.92	September 2023 .....	4,512,175.11
February 2014 .....	33,873,206.75	December 2018 .....	12,977,941.86	October 2023 .....	4,421,930.02
March 2014 .....	33,337,895.60	January 2019 .....	12,755,060.89	November 2023 .....	4,333,152.55
April 2014 .....	32,810,469.38	February 2019 .....	12,535,592.83	December 2023 .....	4,245,820.79
May 2014 .....	32,290,816.15	March 2019 .....	12,319,488.20	January 2024 .....	4,159,913.13
June 2014 .....	31,778,825.52	April 2019 .....	12,106,698.24	February 2024 .....	4,075,408.27
July 2014 .....	31,274,388.64	May 2019 .....	11,897,174.84	March 2024 .....	3,992,285.21
August 2014 .....	30,777,398.18	June 2019 .....	11,690,870.61	April 2024 .....	3,910,523.27
September 2014 .....	30,287,748.29	July 2019 .....	11,487,738.78	May 2024 .....	3,830,102.04
October 2014 .....	29,805,334.60	August 2019 .....	11,287,733.29	June 2024 .....	3,751,001.44
November 2014 .....	29,330,054.19	September 2019 .....	11,090,808.68	July 2024 .....	3,673,201.63
December 2014 .....	28,861,805.58	October 2019 .....	10,896,920.17	August 2024 .....	3,596,683.08
January 2015 .....	28,400,488.69	November 2019 .....	10,706,023.59	September 2024 .....	3,521,426.56
February 2015 .....	27,946,004.85	December 2019 .....	10,518,075.38	October 2024 .....	3,447,413.07
March 2015 .....	27,498,256.73	January 2020 .....	10,333,032.64	November 2024 .....	3,374,623.92
April 2015 .....	27,057,148.41	February 2020 .....	10,150,853.03	December 2024 .....	3,303,040.68
May 2015 .....	26,622,585.25	March 2020 .....	9,971,494.82	January 2025 .....	3,232,645.17
June 2015 .....	26,194,473.97	April 2020 .....	9,794,916.88	February 2025 .....	3,163,419.49
July 2015 .....	25,772,722.56	May 2020 .....	9,621,078.65	March 2025 .....	3,095,345.99
August 2015 .....	25,357,240.32	June 2020 .....	9,449,940.15	April 2025 .....	3,028,407.26
September 2015 .....	24,947,937.79	July 2020 .....	9,281,461.95	May 2025 .....	2,962,586.17
October 2015 .....	24,544,726.78	August 2020 .....	9,115,605.21	June 2025 .....	2,897,865.82
November 2015 .....	24,147,520.31	September 2020 .....	8,952,331.59	July 2025 .....	2,834,229.54
December 2015 .....	23,756,232.61	October 2020 .....	8,791,603.34	August 2025 .....	2,771,660.93
January 2016 .....	23,370,779.14	November 2020 .....	8,633,383.21	September 2025 .....	2,710,143.79
February 2016 .....	22,991,076.51	December 2020 .....	8,477,634.50	October 2025 .....	2,649,662.19
March 2016 .....	22,617,042.49	January 2021 .....	8,324,321.00	November 2025 .....	2,590,200.42
April 2016 .....	22,248,596.02	February 2021 .....	8,173,407.05	December 2025 .....	2,531,742.97
May 2016 .....	21,885,657.16	March 2021 .....	8,024,857.47	January 2026 .....	2,474,274.58
June 2016 .....	21,528,147.09	April 2021 .....	7,878,637.58	February 2026 .....	2,417,780.22
July 2016 .....	21,175,988.08	May 2021 .....	7,734,713.19	March 2026 .....	2,362,245.04
August 2016 .....	20,829,103.50	June 2021 .....	7,593,050.61	April 2026 .....	2,307,654.44
September 2016 .....	20,487,417.78	July 2021 .....	7,453,616.61	May 2026 .....	2,253,994.01
October 2016 .....	20,150,856.42	August 2021 .....	7,316,378.45	June 2026 .....	2,201,249.56
November 2016 .....	19,819,345.94	September 2021 .....	7,181,303.82	July 2026 .....	2,149,407.10
December 2016 .....	19,492,813.91	October 2021 .....	7,048,360.91	August 2026 .....	2,098,452.84
January 2017 .....	19,171,188.90	November 2021 .....	6,917,518.33	September 2026 .....	2,048,373.20
February 2017 .....	18,854,400.49	December 2021 .....	6,788,745.15	October 2026 .....	1,999,154.78
March 2017 .....	18,542,379.22	January 2022 .....	6,662,010.88	November 2026 .....	1,950,784.39
April 2017 .....	18,235,056.63	February 2022 .....	6,537,285.46	December 2026 .....	1,903,249.03
May 2017 .....	17,932,365.21	March 2022 .....	6,414,539.25	January 2027 .....	1,856,535.88
June 2017 .....	17,634,238.39	April 2022 .....	6,293,743.03	February 2027 .....	1,810,632.31
July 2017 .....	17,340,610.53	May 2022 .....	6,174,868.02	March 2027 .....	1,765,525.87
August 2017 .....	17,051,416.92	June 2022 .....	6,057,885.82	April 2027 .....	1,721,204.30
September 2017 .....	16,766,593.75	July 2022 .....	5,942,768.45	May 2027 .....	1,677,655.51
October 2017 .....	16,486,078.11	August 2022 .....	5,829,488.33	June 2027 .....	1,634,867.58
November 2017 .....	16,209,807.95	September 2022 .....	5,718,018.25	July 2027 .....	1,592,828.79
December 2017 .....	15,937,722.12	October 2022 .....	5,608,331.41	August 2027 .....	1,551,527.56
January 2018 .....	15,669,760.31	November 2022 .....	5,500,401.39	September 2027 .....	1,510,952.49
February 2018 .....	15,405,863.06	December 2022 .....	5,394,202.14	October 2027 .....	1,471,092.34
March 2018 .....	15,145,971.75	January 2023 .....	5,289,707.98	November 2027 .....	1,431,936.06
April 2018 .....	14,890,028.56	February 2023 .....	5,186,893.60	December 2027 .....	1,393,472.73
May 2018 .....	14,637,976.51	March 2023 .....	5,085,734.04	January 2028 .....	1,355,691.60
June 2018 .....	14,389,759.41	April 2023 .....	4,986,204.72	February 2028 .....	1,318,582.08
July 2018 .....	14,145,321.84	May 2023 .....	4,888,281.40	March 2028 .....	1,282,133.73
August 2018 .....	13,904,609.19	June 2023 .....	4,791,940.16	April 2028 .....	1,246,336.27

**PM Class (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
May 2028 .....	\$ 1,211,179.56	January 2030 .....	\$ 628,240.13	September 2031 .....	\$ 230,414.93
June 2028 .....	1,176,653.62	February 2030 .....	604,442.87	October 2031 .....	214,398.78
July 2028 .....	1,142,748.60	March 2030 .....	581,097.43	November 2031 .....	198,708.90
August 2028 .....	1,109,454.81	April 2030 .....	558,196.58	December 2031 .....	183,339.95
September 2028 .....	1,076,762.69	May 2030 .....	535,733.24	January 2032 .....	168,286.67
October 2028 .....	1,044,662.84	June 2030 .....	513,700.39	February 2032 .....	153,543.88
November 2028 .....	1,013,145.96	July 2030 .....	492,091.15	March 2032 .....	139,106.47
December 2028 .....	982,202.93	August 2030 .....	470,898.73	April 2032 .....	124,969.42
January 2029 .....	951,824.73	September 2030 .....	450,116.44	May 2032 .....	111,127.78
February 2029 .....	922,002.49	October 2030 .....	429,737.68	June 2032 .....	97,576.66
March 2029 .....	892,727.47	November 2030 .....	409,755.96	July 2032 .....	84,311.27
April 2029 .....	863,991.06	December 2030 .....	390,164.89	August 2032 .....	71,326.86
May 2029 .....	835,784.75	January 2031 .....	370,958.17	September 2032 .....	58,618.79
June 2029 .....	808,100.20	February 2031 .....	352,129.58	October 2032 .....	46,182.46
July 2029 .....	780,929.15	March 2031 .....	333,673.01	November 2032 .....	34,013.34
August 2029 .....	754,263.49	April 2031 .....	315,582.44	December 2032 .....	22,107.00
September 2029 .....	728,095.22	May 2031 .....	297,851.94	January 2033 .....	10,459.03
October 2029 .....	702,416.46	June 2031 .....	280,475.65	February 2033 and thereafter .....	0.00
November 2029 .....	677,219.44	July 2031 .....	263,447.82		
December 2029 .....	652,496.51	August 2031 .....	246,762.78		

**EA Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$8,887,000.00	February 2006 .....	\$6,668,704.14	November 2008 .....	\$4,212,100.40
June 2003 .....	8,874,942.04	March 2006 .....	6,573,849.30	December 2008 .....	4,157,365.47
July 2003 .....	8,858,879.53	April 2006 .....	6,480,386.34	January 2009 .....	4,103,673.89
August 2003 .....	8,838,825.12	May 2006 .....	6,388,303.40	February 2009 .....	4,051,016.39
September 2003 .....	8,814,795.85	June 2006 .....	6,297,588.67	March 2009 .....	3,999,383.77
October 2003 .....	8,786,813.13	July 2006 .....	6,208,230.49	April 2009 .....	3,948,766.90
November 2003 .....	8,754,902.78	August 2006 .....	6,120,217.24	May 2009 .....	3,899,156.70
December 2003 .....	8,719,094.93	September 2006 .....	6,033,537.40	June 2009 .....	3,850,544.18
January 2004 .....	8,679,424.06	October 2006 .....	5,948,179.53	July 2009 .....	3,802,920.40
February 2004 .....	8,635,928.99	November 2006 .....	5,864,132.27	August 2009 .....	3,756,276.51
March 2004 .....	8,588,652.77	December 2006 .....	5,781,384.38	September 2009 .....	3,710,603.70
April 2004 .....	8,537,642.70	January 2007 .....	5,699,924.65	October 2009 .....	3,665,893.24
May 2004 .....	8,482,950.28	February 2007 .....	5,619,741.98	November 2009 .....	3,622,136.48
June 2004 .....	8,424,631.10	March 2007 .....	5,540,825.38	December 2009 .....	3,579,324.81
July 2004 .....	8,362,744.88	April 2007 .....	5,463,163.88	January 2010 .....	3,537,449.69
August 2004 .....	8,297,355.31	May 2007 .....	5,386,746.64	February 2010 .....	3,496,502.66
September 2004 .....	8,228,530.05	June 2007 .....	5,311,562.89	March 2010 .....	3,456,475.31
October 2004 .....	8,156,340.62	July 2007 .....	5,237,601.93	April 2010 .....	3,417,359.31
November 2004 .....	8,080,862.31	August 2007 .....	5,164,853.12	May 2010 .....	3,379,146.35
December 2004 .....	8,002,174.14	September 2007 .....	5,093,305.96	June 2010 .....	3,341,828.24
January 2005 .....	7,920,358.73	October 2007 .....	5,022,949.98	July 2010 .....	3,305,396.83
February 2005 .....	7,835,502.18	November 2007 .....	4,953,774.80	August 2010 .....	3,269,844.00
March 2005 .....	7,747,694.06	December 2007 .....	4,885,770.11	September 2010 .....	3,235,161.76
April 2005 .....	7,657,027.20	January 2008 .....	4,818,925.69	October 2010 .....	3,201,342.10
May 2005 .....	7,563,597.62	February 2008 .....	4,753,231.38	November 2010 .....	3,168,377.13
June 2005 .....	7,467,504.46	March 2008 .....	4,688,677.13	December 2010 .....	3,136,259.01
July 2005 .....	7,368,849.78	April 2008 .....	4,625,252.92	January 2011 .....	3,104,979.93
August 2005 .....	7,267,738.47	May 2008 .....	4,562,948.83	February 2011 .....	3,074,532.17
September 2005 .....	7,164,278.14	June 2008 .....	4,501,755.01	March 2011 .....	3,044,908.07
October 2005 .....	7,062,282.77	July 2008 .....	4,441,661.69	April 2011 .....	3,016,100.00
November 2005 .....	6,961,739.96	August 2008 .....	4,382,659.17	May 2011 .....	2,988,100.41
December 2005 .....	6,862,637.38	September 2008 .....	4,324,737.80	June 2011 .....	2,960,901.80
January 2006 .....	6,764,962.82	October 2008 .....	4,267,888.04	July 2011 .....	2,934,496.75

### EA Class (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2011 .....	\$2,908,877.86	January 2013 .....	\$2,254,862.29	May 2014 .....	\$1,093,303.67
September 2011.....	2,884,037.81	February 2013 .....	2,190,195.10	June 2014 .....	1,013,406.13
October 2011 .....	2,859,969.31	March 2013 .....	2,124,282.87	July 2014 .....	932,853.83
November 2011 .....	2,836,665.18	April 2013.....	2,057,168.53	August 2014 .....	851,677.41
December 2011 .....	2,814,118.24	May 2013 .....	1,988,894.16	September 2014.....	769,906.87
January 2012 .....	2,792,321.38	June 2013 .....	1,919,500.95	October 2014 .....	687,571.55
February 2012 .....	2,771,267.56	July 2013 .....	1,849,029.30	November 2014 .....	604,700.14
March 2012 .....	2,750,949.79	August 2013 .....	1,777,518.71	December 2014 .....	521,320.72
April 2012.....	2,724,410.62	September 2013.....	1,705,007.93	January 2015 .....	437,460.75
May 2012 .....	2,691,602.21	October 2013 .....	1,631,534.87	February 2015 .....	353,147.08
June 2012 .....	2,652,651.75	November 2013 .....	1,557,136.69	March 2015 .....	268,406.01
July 2012 .....	2,607,684.45	December 2013 .....	1,481,849.72	April 2015.....	183,263.16
August 2012 .....	2,556,823.58	January 2014 .....	1,405,709.59	May 2015 .....	97,743.69
September 2012.....	2,500,190.47	February 2014 .....	1,328,751.16	June 2015 .....	11,872.12
October 2012 .....	2,440,950.82	March 2014 .....	1,251,008.54	July 2015 and	
November 2012 .....	2,380,285.34	April 2014.....	1,172,515.15	thereafter .....	0.00
December 2012 .....	2,318,240.61				

### 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 through		March 2007 .....	\$329,746,619.62	March 2010 .....	\$168,997,433.21
April 2004.....	\$504,946,276.00	April 2007.....	324,782,742.01	April 2010.....	165,315,193.03
May 2004 .....	500,937,895.71	May 2007 .....	319,846,723.62	May 2010 .....	161,695,508.11
June 2004 .....	496,825,342.90	June 2007 .....	314,938,419.08	June 2010 .....	158,137,416.61
July 2004 .....	492,610,490.01	July 2007 .....	310,057,683.77	July 2010 .....	154,639,970.73
August 2004 .....	488,295,264.33	August 2007 .....	305,204,373.81	August 2010 .....	151,202,236.52
September 2004.....	483,881,646.57	September 2007.....	300,378,346.06	September 2010.....	147,823,293.70
October 2004 .....	479,371,669.39	October 2007 .....	295,579,458.13	October 2010 .....	144,502,235.44
November 2004 .....	474,767,415.81	November 2007 .....	290,807,568.35	November 2010 .....	141,238,168.18
December 2004 .....	470,071,017.68	December 2007 .....	286,062,535.79	December 2010 .....	138,030,211.44
January 2005 .....	465,284,654.00	January 2008 .....	281,344,220.23	January 2011 .....	134,877,497.65
February 2005 .....	460,410,549.23	February 2008 .....	276,652,482.21	February 2011 .....	131,779,171.94
March 2005 .....	455,450,971.63	March 2008 .....	271,987,182.95	March 2011 .....	128,734,391.97
April 2005.....	450,408,231.43	April 2008.....	267,348,184.40	April 2011.....	125,742,327.77
May 2005 .....	445,284,679.05	May 2008 .....	262,735,349.23	May 2011 .....	122,802,161.54
June 2005 .....	440,082,703.30	June 2008 .....	258,148,540.80	June 2011 .....	119,913,087.47
July 2005 .....	434,804,729.42	July 2008 .....	253,587,623.20	July 2011 .....	117,074,311.62
August 2005 .....	429,453,217.27	August 2008 .....	249,052,461.19	August 2011 .....	114,285,051.67
September 2005.....	424,030,659.33	September 2008.....	244,542,920.26	September 2011.....	111,544,536.85
October 2005 .....	418,539,578.74	October 2008 .....	240,058,866.57	October 2011 .....	108,852,007.69
November 2005 .....	413,079,106.78	November 2008 .....	235,600,166.98	November 2011 .....	106,206,715.92
December 2005 .....	407,649,083.91	December 2008 .....	231,166,689.02	December 2011 .....	103,607,924.25
January 2006 .....	402,249,351.41	January 2009 .....	226,758,300.94	January 2012 .....	101,054,906.29
February 2006 .....	396,879,751.35	February 2009 .....	222,374,871.63	February 2012 .....	98,546,946.32
March 2006 .....	391,540,126.65	March 2009 .....	218,016,270.68	March 2012 .....	96,083,339.21
April 2006.....	386,230,321.04	April 2009.....	213,682,368.34	April 2012.....	93,663,390.19
May 2006 .....	380,950,179.02	May 2009 .....	209,373,035.55	May 2012 .....	91,286,414.77
June 2006 .....	375,699,545.93	June 2009 .....	205,088,143.88	June 2012 .....	88,951,738.55
July 2006 .....	370,478,267.88	July 2009 .....	200,827,565.59	July 2012 .....	86,658,697.11
August 2006 .....	365,286,191.79	August 2009 .....	196,608,502.59	August 2012 .....	84,406,635.83
September 2006.....	360,123,165.37	September 2009.....	192,460,220.34	September 2012.....	82,194,909.78
October 2006 .....	354,989,037.10	October 2009 .....	188,381,637.07	October 2012 .....	80,022,883.58
November 2006 .....	349,883,656.25	November 2009 .....	184,371,686.74	November 2012 .....	77,889,931.24
December 2006 .....	344,806,872.88	December 2009 .....	180,429,318.86	December 2012 .....	75,795,436.04
January 2007 .....	339,758,537.79	January 2010 .....	176,553,498.24	January 2013 .....	73,738,790.41
February 2007 .....	334,738,502.59	February 2010 .....	172,743,204.76	February 2013 .....	71,719,395.77

### 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>
March 2013 .....	\$ 69,736,662.45	December 2014 .....	\$ 35,611,577.26	September 2016 .....	\$ 12,921,254.87
April 2013 .....	67,790,009.50	January 2015 .....	34,302,653.81	October 2016 .....	12,064,585.25
May 2013 .....	65,878,864.60	February 2015 .....	33,019,008.21	November 2016 .....	11,225,750.90
June 2013 .....	64,002,663.95	March 2015 .....	31,760,229.56	December 2016 .....	10,404,453.57
July 2013 .....	62,160,852.11	April 2015 .....	30,525,913.09	January 2017 .....	9,600,399.54
August 2013 .....	60,352,881.92	May 2015 .....	29,315,660.15	February 2017 .....	8,813,299.62
September 2013 .....	58,578,214.35	June 2015 .....	28,129,078.10	March 2017 .....	8,042,868.99
October 2013 .....	56,836,318.40	July 2015 .....	26,965,780.21	April 2017 .....	7,288,827.22
November 2013 .....	55,126,670.97	August 2015 .....	25,825,385.58	May 2017 .....	6,550,898.16
December 2013 .....	53,448,756.77	September 2015 .....	24,707,519.07	June 2017 .....	5,828,809.88
January 2014 .....	51,802,068.19	October 2015 .....	23,611,811.19	July 2017 .....	5,122,294.64
February 2014 .....	50,186,105.20	November 2015 .....	22,537,898.06	August 2017 .....	4,431,088.79
March 2014 .....	48,600,375.23	December 2015 .....	21,485,421.27	September 2017 .....	3,754,932.73
April 2014 .....	47,044,393.06	January 2016 .....	20,454,027.87	October 2017 .....	3,093,570.84
May 2014 .....	45,517,680.73	February 2016 .....	19,443,370.22	November 2017 .....	2,446,751.46
June 2014 .....	44,019,767.45	March 2016 .....	18,453,105.98	December 2017 .....	1,814,226.77
July 2014 .....	42,550,189.43	April 2016 .....	17,482,897.98	January 2018 .....	1,195,752.78
August 2014 .....	41,108,489.87	May 2016 .....	16,532,414.17	February 2018 .....	591,089.26
September 2014 .....	39,694,218.79	June 2016 .....	15,601,327.55	March 2018 and thereafter .....	0.00
October 2014 .....	38,306,932.96	July 2016 .....	14,689,316.09		
November 2014 .....	36,946,195.79	August 2016 .....	13,796,062.63		

### DP Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$70,000,000.00	January 2006 .....	\$35,349,552.48	September 2008 .....	\$22,446,139.85
June 2003 .....	68,276,512.96	February 2006 .....	34,791,498.20	October 2008 .....	22,188,335.72
July 2003 .....	66,461,221.06	March 2006 .....	34,244,608.57	November 2008 .....	21,938,182.85
August 2003 .....	64,555,038.41	April 2006 .....	33,708,758.65	December 2008 .....	21,695,586.25
September 2003 .....	62,558,946.32	May 2006 .....	33,183,824.55	January 2009 .....	21,460,451.74
October 2003 .....	60,473,992.49	June 2006 .....	32,669,683.44	February 2009 .....	21,232,685.96
November 2003 .....	58,301,290.14	July 2006 .....	32,166,213.51	March 2009 .....	21,012,196.34
December 2003 .....	56,042,017.05	August 2006 .....	31,673,294.01	April 2009 .....	20,798,891.13
January 2004 .....	53,697,414.53	September 2006 .....	31,190,805.18	May 2009 .....	20,592,679.35
February 2004 .....	51,268,786.28	October 2006 .....	30,718,628.31	June 2009 .....	20,393,470.82
March 2004 .....	48,757,497.22	November 2006 .....	30,256,645.68	July 2009 .....	20,201,176.12
April 2004 .....	46,164,972.17	December 2006 .....	29,804,740.56	August 2009 .....	20,005,770.95
May 2004 .....	45,790,919.85	January 2007 .....	29,362,797.24	September 2009 .....	19,790,315.44
June 2004 .....	45,398,383.33	February 2007 .....	28,930,700.96	October 2009 .....	19,555,270.60
July 2004 .....	44,987,885.25	March 2007 .....	28,508,337.97	November 2009 .....	19,301,089.55
August 2004 .....	44,559,970.83	April 2007 .....	28,095,595.45	December 2009 .....	19,028,217.59
September 2004 .....	44,115,207.10	May 2007 .....	27,692,361.58	January 2010 .....	18,737,092.39
October 2004 .....	43,654,182.03	June 2007 .....	27,298,525.47	February 2010 .....	18,428,144.04
November 2004 .....	43,177,503.65	July 2007 .....	26,913,977.18	March 2010 .....	18,101,795.21
December 2004 .....	42,685,799.12	August 2007 .....	26,538,607.70	April 2010 .....	17,758,461.24
January 2005 .....	42,179,713.77	September 2007 .....	26,172,308.96	May 2010 .....	17,398,550.27
February 2005 .....	41,659,910.13	October 2007 .....	25,814,973.80	June 2010 .....	17,022,463.31
March 2005 .....	41,127,066.90	November 2007 .....	25,466,496.00	July 2010 .....	16,630,594.41
April 2005 .....	40,581,877.91	December 2007 .....	25,126,770.21	August 2010 .....	16,223,330.70
May 2005 .....	40,025,051.04	January 2008 .....	24,795,692.03	September 2010 .....	15,801,052.56
June 2005 .....	39,457,307.13	February 2008 .....	24,473,157.89	October 2010 .....	15,364,133.65
July 2005 .....	38,879,378.89	March 2008 .....	24,159,065.17	November 2010 .....	14,912,941.10
August 2005 .....	38,292,009.71	April 2008 .....	23,853,312.08	December 2010 .....	14,447,835.54
September 2005 .....	37,695,952.55	May 2008 .....	23,555,797.73	January 2011 .....	13,969,171.22
October 2005 .....	37,091,968.76	June 2008 .....	23,266,422.09	February 2011 .....	13,477,296.11
November 2005 .....	36,499,660.14	July 2008 .....	22,985,085.97	March 2011 .....	12,972,552.02
December 2005 .....	35,918,897.44	August 2008 .....	22,711,691.05	April 2011 .....	12,455,274.64



**DP Class (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2011 .....	\$11,925,793.69	December 2011 .....	\$ 7,904,206.01	July 2012 .....	\$ 3,402,823.66
June 2011 .....	11,384,432.97	January 2012 .....	7,288,276.62	August 2012 .....	2,726,049.59
July 2011 .....	10,831,510.49	February 2012 .....	6,662,856.13	September 2012 .....	2,041,603.45
August 2011 .....	10,267,338.53	March 2012 .....	6,028,219.13	October 2012 .....	1,349,726.11
September 2011 .....	9,692,223.73	April 2012 .....	5,384,635.22	November 2012 .....	650,653.95
October 2011 .....	9,106,467.18	May 2012 .....	4,732,369.00	December 2012 and thereafter .....	0.00
November 2011 .....	8,510,364.51	June 2012 .....	4,071,680.18		

**Aggregate Group IV 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 .....	\$52,088,387.00	August 2006 .....	\$23,568,725.25	November 2009 .....	\$14,362,322.55
June 2003 .....	50,805,906.12	September 2006 .....	23,209,695.74	December 2009 .....	14,159,273.12
July 2003 .....	49,455,111.44	October 2006 .....	22,858,339.57	January 2010 .....	13,942,641.08
August 2003 .....	48,036,683.14	November 2006 .....	22,514,569.14	February 2010 .....	13,712,746.49
September 2003 .....	46,551,351.45	December 2006 .....	22,178,297.58	March 2010 .....	13,469,903.85
October 2003 .....	44,999,895.97	January 2007 .....	21,849,438.79	April 2010 .....	13,214,422.24
November 2003 .....	43,383,145.08	February 2007 .....	21,527,907.38	May 2010 .....	12,946,605.34
December 2003 .....	41,701,975.19	March 2007 .....	21,213,618.70	June 2010 .....	12,666,751.58
January 2004 .....	39,957,309.98	April 2007 .....	20,906,488.81	July 2010 .....	12,375,154.16
February 2004 .....	38,150,119.55	May 2007 .....	20,606,434.49	August 2010 .....	12,072,101.16
March 2004 .....	36,281,419.58	June 2007 .....	20,313,373.23	September 2010 .....	11,757,875.62
April 2004 .....	34,352,270.30	July 2007 .....	20,027,223.22	October 2010 .....	11,432,755.60
May 2004 .....	34,073,930.54	August 2007 .....	19,747,903.35	November 2010 .....	11,097,014.27
June 2004 .....	33,781,836.34	September 2007 .....	19,475,333.19	December 2010 .....	10,750,920.00
July 2004 .....	33,476,376.58	October 2007 .....	19,209,433.02	January 2011 .....	10,394,736.39
August 2004 .....	33,157,956.97	November 2007 .....	18,950,123.77	February 2011 .....	10,028,722.37
September 2004 .....	32,826,999.46	December 2007 .....	18,697,327.08	March 2011 .....	9,653,132.28
October 2004 .....	32,483,941.57	January 2008 .....	18,450,965.23	April 2011 .....	9,268,215.93
November 2004 .....	32,129,235.73	February 2008 .....	18,210,961.19	May 2011 .....	8,874,218.65
December 2004 .....	31,763,348.64	March 2008 .....	17,977,238.56	June 2011 .....	8,471,381.41
January 2005 .....	31,386,760.50	April 2008 .....	17,749,721.63	July 2011 .....	8,059,940.83
February 2005 .....	30,999,964.31	May 2008 .....	17,528,335.30	August 2011 .....	7,640,129.29
March 2005 .....	30,603,465.09	June 2008 .....	17,313,005.15	September 2011 .....	7,212,174.95
April 2005 .....	30,197,779.15	July 2008 .....	17,103,657.36	October 2011 .....	6,776,301.89
May 2005 .....	29,783,433.24	August 2008 .....	16,900,218.78	November 2011 .....	6,332,730.08
June 2005 .....	29,360,963.74	September 2008 .....	16,702,616.87	December 2011 .....	5,881,675.52
July 2005 .....	28,930,915.88	October 2008 .....	16,510,779.70	January 2012 .....	5,423,350.25
August 2005 .....	28,493,842.83	November 2008 .....	16,324,635.99	February 2012 .....	4,957,962.46
September 2005 .....	28,050,304.88	December 2008 .....	16,144,115.04	March 2012 .....	4,485,716.48
October 2005 .....	27,600,868.56	January 2009 .....	15,969,146.79	April 2012 .....	4,006,812.94
November 2005 .....	27,160,119.98	February 2009 .....	15,799,661.75	May 2012 .....	3,521,448.71
December 2005 .....	26,727,962.94	March 2009 .....	15,635,591.06	June 2012 .....	3,029,817.06
January 2006 .....	26,304,302.07	April 2009 .....	15,476,866.42	July 2012 .....	2,532,107.66
February 2006 .....	25,889,042.81	May 2009 .....	15,323,420.14	August 2012 .....	2,028,506.66
March 2006 .....	25,482,091.40	June 2009 .....	15,175,185.12	September 2012 .....	1,519,196.71
April 2006 .....	25,083,354.84	July 2009 .....	15,032,094.82	October 2012 .....	1,004,357.07
May 2006 .....	24,692,740.97	August 2009 .....	14,886,689.96	November 2012 .....	484,163.61
June 2006 .....	24,310,158.38	September 2009 .....	14,726,365.24	December 2012 and thereafter .....	0.00
July 2006 .....	23,935,516.42	October 2009 .....	14,551,463.72		

**Group 4 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 .....	\$672,783,973.00	July 2003 .....	\$666,877,295.78	September 2003 .....	\$660,277,875.44
June 2003 .....	669,918,122.82	August 2003 .....	663,663,247.68	October 2003 .....	656,723,215.54

**Group 4 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>
November 2003 .....	\$653,001,442.12	September 2008 .....	\$328,986,948.79	July 2013 .....	\$115,418,323.42
December 2003 .....	649,114,864.99	October 2008 .....	324,200,179.00	August 2013 .....	112,706,304.13
January 2004 .....	645,065,927.42	November 2008 .....	319,458,513.69	September 2013 .....	110,021,792.91
February 2004 .....	640,857,203.74	December 2008 .....	314,761,574.26	October 2013 .....	107,364,553.17
March 2004 .....	636,491,396.77	January 2009 .....	310,108,985.17	November 2013 .....	104,734,350.22
April 2004 .....	631,971,335.05	February 2009 .....	305,500,373.91	December 2013 .....	102,130,951.31
May 2004 .....	627,299,969.91	March 2009 .....	300,935,370.95	January 2014 .....	99,554,125.55
June 2004 .....	622,480,372.39	April 2009 .....	296,413,609.74	February 2014 .....	97,003,643.95
July 2004 .....	617,515,729.92	May 2009 .....	291,934,726.65	March 2014 .....	94,479,279.35
August 2004 .....	612,409,342.92	June 2009 .....	287,498,361.01	April 2014 .....	91,980,806.45
September 2004 .....	607,164,621.19	July 2009 .....	283,104,155.03	May 2014 .....	89,508,001.79
October 2004 .....	601,785,080.14	August 2009 .....	278,751,753.81	June 2014 .....	87,060,643.71
November 2004 .....	596,274,336.96	September 2009 .....	274,440,805.29	July 2014 .....	84,638,512.36
December 2004 .....	590,636,106.50	October 2009 .....	270,170,960.25	August 2014 .....	82,241,389.67
January 2005 .....	584,874,197.13	November 2009 .....	265,941,872.29	September 2014 .....	79,869,059.35
February 2005 .....	578,992,506.47	December 2009 .....	261,753,197.78	October 2014 .....	77,521,306.87
March 2005 .....	572,995,016.88	January 2010 .....	257,604,595.88	November 2014 .....	75,197,919.44
April 2005 .....	566,885,791.02	February 2010 .....	253,495,728.46	December 2014 .....	72,898,686.00
May 2005 .....	560,668,967.11	March 2010 .....	249,426,260.14	January 2015 .....	70,623,397.21
June 2005 .....	554,348,754.24	April 2010 .....	245,395,858.24	February 2015 .....	68,371,845.44
July 2005 .....	547,929,427.46	May 2010 .....	241,404,192.74	March 2015 .....	66,143,824.74
August 2005 .....	541,415,322.94	June 2010 .....	237,450,936.30	April 2015 .....	63,939,130.84
September 2005 .....	534,810,832.86	July 2010 .....	233,535,764.21	May 2015 .....	61,757,561.13
October 2005 .....	528,120,400.41	August 2010 .....	229,658,354.38	June 2015 .....	59,598,914.66
November 2005 .....	521,490,946.25	September 2010 .....	225,818,387.30	July 2015 .....	57,462,992.11
December 2005 .....	514,921,964.57	October 2010 .....	222,015,546.05	August 2015 .....	55,349,595.79
January 2006 .....	508,412,953.64	November 2010 .....	218,249,516.27	September 2015 .....	53,258,529.61
February 2006 .....	501,963,415.73	December 2010 .....	214,519,986.12	October 2015 .....	51,189,599.09
March 2006 .....	495,572,857.07	January 2011 .....	210,826,646.29	November 2015 .....	49,142,611.33
April 2006 .....	489,240,787.88	February 2011 .....	207,169,189.96	December 2015 .....	47,117,375.01
May 2006 .....	482,966,722.27	March 2011 .....	203,547,312.77	January 2016 .....	45,113,700.37
June 2006 .....	476,750,178.24	April 2011 .....	199,960,712.84	February 2016 .....	43,131,399.18
July 2006 .....	470,590,677.66	May 2011 .....	196,409,090.72	March 2016 .....	41,170,284.77
August 2006 .....	464,487,746.22	June 2011 .....	192,892,149.36	April 2016 .....	39,230,171.98
September 2006 .....	458,440,913.39	July 2011 .....	189,409,594.13	May 2016 .....	37,310,877.17
October 2006 .....	452,449,712.43	August 2011 .....	185,961,132.77	June 2016 .....	35,412,218.19
November 2006 .....	446,513,680.34	September 2011 .....	182,546,475.37	July 2016 .....	33,534,014.39
December 2006 .....	440,632,357.80	October 2011 .....	179,165,334.39	August 2016 .....	31,676,086.59
January 2007 .....	434,805,289.19	November 2011 .....	175,817,424.58	September 2016 .....	29,838,257.07
February 2007 .....	429,032,022.53	December 2011 .....	172,502,463.02	October 2016 .....	28,020,349.57
March 2007 .....	423,312,109.48	January 2012 .....	169,220,169.06	November 2016 .....	26,222,189.26
April 2007 .....	417,645,105.26	February 2012 .....	165,970,264.32	December 2016 .....	24,443,602.76
May 2007 .....	412,030,568.67	March 2012 .....	162,752,472.69	January 2017 .....	22,684,418.09
June 2007 .....	406,468,062.05	April 2012 .....	159,566,520.27	February 2017 .....	20,944,464.69
July 2007 .....	400,957,151.25	May 2012 .....	156,412,135.39	March 2017 .....	19,223,573.37
August 2007 .....	395,497,405.59	June 2012 .....	153,289,048.56	April 2017 .....	17,521,576.36
September 2007 .....	390,088,397.85	July 2012 .....	150,196,992.48	May 2017 .....	15,838,307.24
October 2007 .....	384,729,704.22	August 2012 .....	147,135,702.03	June 2017 .....	14,173,600.97
November 2007 .....	379,420,904.31	September 2012 .....	144,104,914.21	July 2017 .....	12,527,293.84
December 2007 .....	374,161,581.09	October 2012 .....	141,104,368.16	August 2017 .....	10,899,223.50
January 2008 .....	368,951,320.87	November 2012 .....	138,133,805.12	September 2017 .....	9,289,228.92
February 2008 .....	363,789,713.31	December 2012 .....	135,192,968.45	October 2017 .....	7,697,150.40
March 2008 .....	358,676,351.31	January 2013 .....	132,281,603.57	November 2017 .....	6,122,829.53
April 2008 .....	353,610,831.09	February 2013 .....	129,399,457.97	December 2017 .....	4,566,109.23
May 2008 .....	348,592,752.07	March 2013 .....	126,546,281.17	January 2018 .....	3,026,833.69
June 2008 .....	343,621,716.91	April 2013 .....	123,721,824.75	February 2018 .....	1,504,848.36
July 2008 .....	338,697,331.45	May 2013 .....	120,925,842.27	March 2018 and	
August 2008 .....	333,819,204.69	June 2013 .....	118,158,089.31	thereafter .....	0.00



**Group 4 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 .....	\$672,783,973.00	January 2008 .....	\$335,278,506.45	September 2012 .....	\$115,241,912.19
June 2003 .....	669,825,948.68	February 2008 .....	329,834,361.75	October 2012 .....	112,585,111.61
July 2003 .....	666,647,458.79	March 2008 .....	324,456,938.68	November 2012 .....	109,963,693.66
August 2003 .....	663,250,712.17	April 2008 .....	319,145,497.40	December 2012 .....	107,377,252.58
September 2003 .....	659,638,141.76	May 2008 .....	313,899,305.89	January 2013 .....	104,825,386.96
October 2003 .....	655,812,402.18	June 2008 .....	308,717,639.90	February 2013 .....	102,307,699.71
November 2003 .....	651,776,366.94	July 2008 .....	303,599,782.83	March 2013 .....	99,823,798.04
December 2003 .....	647,533,125.21	August 2008 .....	298,545,025.70	April 2013 .....	97,373,293.36
January 2004 .....	643,085,978.30	September 2008 .....	293,552,667.01	May 2013 .....	94,955,801.28
February 2004 .....	638,438,435.68	October 2008 .....	288,622,012.73	June 2013 .....	92,570,941.57
March 2004 .....	633,594,210.67	November 2008 .....	283,752,376.16	July 2013 .....	90,218,338.08
April 2004 .....	628,557,215.80	December 2008 .....	278,943,077.92	August 2013 .....	87,897,618.72
May 2004 .....	623,331,557.77	January 2009 .....	274,193,445.80	September 2013 .....	85,608,415.42
June 2004 .....	617,921,532.09	February 2009 .....	269,502,814.74	October 2013 .....	83,350,364.08
July 2004 .....	612,331,617.32	March 2009 .....	264,870,526.75	November 2013 .....	81,123,104.54
August 2004 .....	606,566,469.13	April 2009 .....	260,295,930.81	December 2013 .....	78,926,280.52
September 2004 .....	600,630,913.88	May 2009 .....	255,778,382.81	January 2014 .....	76,759,539.61
October 2004 .....	594,529,941.96	June 2009 .....	251,317,245.50	February 2014 .....	74,622,533.17
November 2004 .....	588,268,700.91	July 2009 .....	246,911,888.40	March 2014 .....	72,514,916.38
December 2004 .....	581,852,488.11	August 2009 .....	242,561,687.72	April 2014 .....	70,436,348.11
January 2005 .....	575,286,743.34	September 2009 .....	238,266,026.30	May 2014 .....	68,386,490.94
February 2005 .....	568,577,041.02	October 2009 .....	234,024,293.56	June 2014 .....	66,365,011.11
March 2005 .....	561,729,082.23	November 2009 .....	229,835,885.41	July 2014 .....	64,371,578.45
April 2005 .....	554,748,686.49	December 2009 .....	225,700,204.17	August 2014 .....	62,405,866.40
May 2005 .....	547,641,783.40	January 2010 .....	221,616,658.55	September 2014 .....	60,467,551.90
June 2005 .....	540,414,403.99	February 2010 .....	217,584,663.53	October 2014 .....	58,556,315.44
July 2005 .....	533,072,672.01	March 2010 .....	213,603,640.33	November 2014 .....	56,671,840.94
August 2005 .....	525,622,794.99	April 2010 .....	209,673,016.35	December 2014 .....	54,813,815.76
September 2005 .....	518,071,055.17	May 2010 .....	205,792,225.07	January 2015 .....	52,981,930.65
October 2005 .....	510,423,800.41	June 2010 .....	201,960,706.02	February 2015 .....	51,175,879.72
November 2005 .....	502,867,519.82	July 2010 .....	198,177,904.69	March 2015 .....	49,395,360.42
December 2005 .....	495,401,217.71	August 2010 .....	194,443,272.51	April 2015 .....	47,640,073.45
January 2006 .....	488,023,908.85	September 2010 .....	190,756,266.74	May 2015 .....	45,909,722.81
February 2006 .....	480,734,618.40	October 2010 .....	187,116,350.44	June 2015 .....	44,204,015.69
March 2006 .....	473,532,381.76	November 2010 .....	183,522,992.40	July 2015 .....	42,522,662.46
April 2006 .....	466,416,244.48	December 2010 .....	179,975,667.09	August 2015 .....	40,865,376.67
May 2006 .....	459,385,262.18	January 2011 .....	176,473,854.58	September 2015 .....	39,231,874.97
June 2006 .....	452,438,500.41	February 2011 .....	173,017,040.51	October 2015 .....	37,621,877.09
July 2006 .....	445,575,034.55	March 2011 .....	169,604,715.99	November 2015 .....	36,035,105.84
August 2006 .....	438,793,949.74	April 2011 .....	166,236,377.59	December 2015 .....	34,471,287.02
September 2006 .....	432,094,340.76	May 2011 .....	162,911,527.28	January 2016 .....	32,930,149.45
October 2006 .....	425,475,311.91	June 2011 .....	159,629,672.31	February 2016 .....	31,411,424.90
November 2006 .....	418,935,976.96	July 2011 .....	156,390,325.25	March 2016 .....	29,914,848.05
December 2006 .....	412,475,459.00	August 2011 .....	153,193,003.87	April 2016 .....	28,440,156.51
January 2007 .....	406,092,890.39	September 2011 .....	150,037,231.08	May 2016 .....	26,987,090.72
February 2007 .....	399,787,412.63	October 2011 .....	146,922,534.93	June 2016 .....	25,555,393.98
March 2007 .....	393,558,176.27	November 2011 .....	143,848,448.52	July 2016 .....	24,144,812.40
April 2007 .....	387,404,340.86	December 2011 .....	140,814,509.94	August 2016 .....	22,755,094.85
May 2007 .....	381,325,074.77	January 2012 .....	137,820,262.24	September 2016 .....	21,385,992.96
June 2007 .....	375,319,555.21	February 2012 .....	134,865,253.38	October 2016 .....	20,037,261.08
July 2007 .....	369,386,968.03	March 2012 .....	131,949,036.16	November 2016 .....	18,708,656.25
August 2007 .....	363,526,507.71	April 2012 .....	129,071,168.16	December 2016 .....	17,399,938.15
September 2007 .....	357,737,377.24	May 2012 .....	126,231,211.74	January 2017 .....	16,110,869.14
October 2007 .....	352,018,788.01	June 2012 .....	123,428,733.94	February 2017 .....	14,841,214.14
November 2007 .....	346,369,959.78	July 2012 .....	120,663,306.46	March 2017 .....	13,590,740.68
December 2007 .....	340,790,120.54	August 2012 .....	117,934,505.60	April 2017 .....	12,359,218.82

**Group 4 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>
May 2017 .....	\$ 11,146,421.17	September 2017.....	\$ 6,478,011.43	January 2018 .....	\$ 2,091,635.29
June 2017 .....	9,952,122.82	October 2017 .....	5,355,510.27	February 2018 .....	1,037,525.99
July 2017 .....	8,776,101.33	November 2017 .....	4,250,420.45	March 2018 and	
August 2017 .....	7,618,136.72	December 2017 .....	3,162,531.50	thereafter .....	0.00

**PT Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$178,336,310.00	May 2007 .....	\$126,282,805.34	May 2011 .....	\$ 71,484,939.48
June 2003 .....	177,998,632.16	June 2007 .....	124,996,022.83	June 2011 .....	70,482,680.99
July 2003 .....	177,618,132.77	July 2007 .....	123,715,914.74	July 2011 .....	69,485,633.04
August 2003 .....	177,194,914.49	August 2007 .....	122,442,446.74	August 2011 .....	68,493,768.83
September 2003.....	176,729,102.11	September 2007.....	121,175,584.66	September 2011.....	67,507,061.68
October 2003 .....	176,220,842.55	October 2007 .....	119,915,294.52	October 2011 .....	66,525,485.06
November 2003 .....	175,670,304.78	November 2007 .....	118,661,542.51	November 2011 .....	65,549,012.58
December 2003 .....	175,077,679.76	December 2007 .....	117,414,294.98	December 2011 .....	64,577,617.96
January 2004 .....	174,443,180.39	January 2008 .....	116,173,518.47	January 2012 .....	63,611,275.08
February 2004 .....	173,767,041.35	February 2008 .....	114,939,179.69	February 2012 .....	62,649,957.95
March 2004 .....	173,049,519.03	March 2008 .....	113,711,245.53	March 2012 .....	61,693,640.71
April 2004 .....	172,290,891.38	April 2008 .....	112,489,683.02	April 2012 .....	60,742,297.64
May 2004 .....	171,491,457.71	May 2008 .....	111,274,459.39	May 2012 .....	59,804,444.87
June 2004 .....	170,651,538.55	June 2008 .....	110,065,542.02	June 2012 .....	58,880,241.72
July 2004 .....	169,771,475.44	July 2008 .....	108,862,898.48	July 2012 .....	57,969,495.71
August 2004 .....	168,851,630.74	August 2008 .....	107,666,496.47	August 2012 .....	57,072,017.05
September 2004.....	167,892,387.35	September 2008.....	106,476,303.89	September 2012.....	56,187,618.57
October 2004 .....	166,894,148.47	October 2008 .....	105,292,288.80	October 2012 .....	55,316,115.69
November 2004 .....	165,857,337.37	November 2008 .....	104,114,419.40	November 2012 .....	54,457,326.40
December 2004 .....	164,782,397.03	December 2008 .....	102,942,664.09	December 2012 .....	53,611,071.18
January 2005 .....	163,669,789.92	January 2009 .....	101,776,991.39	January 2013 .....	52,777,173.04
February 2005 .....	162,519,997.61	February 2009 .....	100,617,370.03	February 2013 .....	51,955,457.42
March 2005 .....	161,333,520.45	March 2009 .....	99,463,768.86	March 2013 .....	51,145,752.16
April 2005.....	160,110,877.22	April 2009.....	98,316,156.91	April 2013.....	50,347,887.53
May 2005 .....	158,852,604.75	May 2009 .....	97,174,503.37	May 2013 .....	49,561,696.13
June 2005 .....	157,559,257.55	June 2009 .....	96,038,777.58	June 2013 .....	48,787,012.87
July 2005 .....	156,231,407.38	July 2009 .....	94,908,949.04	July 2013 .....	48,023,674.96
August 2005 .....	154,869,642.84	August 2009 .....	93,784,987.41	August 2013 .....	47,271,521.88
September 2005.....	153,474,568.95	September 2009.....	92,666,862.51	September 2013.....	46,530,395.33
October 2005 .....	152,046,806.67	October 2009 .....	91,554,544.30	October 2013 .....	45,800,139.20
November 2005 .....	150,626,444.12	November 2009 .....	90,448,002.91	November 2013 .....	45,080,599.54
December 2005 .....	149,213,443.22	December 2009 .....	89,347,208.62	December 2013 .....	44,371,624.57
January 2006 .....	147,807,766.10	January 2010 .....	88,252,131.86	January 2014 .....	43,673,064.57
February 2006 .....	146,409,375.08	February 2010 .....	87,162,743.21	February 2014 .....	42,984,771.93
March 2006 .....	145,018,232.67	March 2010 .....	86,079,013.40	March 2014 .....	42,306,601.10
April 2006.....	143,634,301.60	April 2010.....	85,000,913.32	April 2014.....	41,638,408.51
May 2006 .....	142,257,544.75	May 2010 .....	83,928,414.01	May 2014 .....	40,980,052.63
June 2006 .....	140,887,925.21	June 2010 .....	82,861,486.65	June 2014 .....	40,331,393.87
July 2006 .....	139,525,406.28	July 2010 .....	81,800,102.56	July 2014 .....	39,692,294.58
August 2006 .....	138,169,951.41	August 2010 .....	80,744,233.23	August 2014 .....	39,062,619.03
September 2006.....	136,821,524.26	September 2010.....	79,693,850.29	September 2014.....	38,442,233.39
October 2006 .....	135,480,088.69	October 2010 .....	78,648,925.51	October 2014 .....	37,831,005.66
November 2006 .....	134,145,608.71	November 2010 .....	77,609,430.79	November 2014 .....	37,228,805.70
December 2006 .....	132,818,048.55	December 2010 .....	76,575,338.21	December 2014 .....	36,635,505.18
January 2007 .....	131,497,372.60	January 2011 .....	75,546,619.97	January 2015 .....	36,050,977.53
February 2007 .....	130,183,545.45	February 2011 .....	74,523,248.42	February 2015 .....	35,475,097.98
March 2007 .....	128,876,531.87	March 2011 .....	73,505,196.04	March 2015 .....	34,907,743.46
April 2007.....	127,576,296.78	April 2011.....	72,492,435.47	April 2015.....	34,348,792.64

***PT Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
May 2015 .....	\$ 33,798,125.86	March 2020 .....	\$ 12,687,854.34	January 2025 .....	\$ 4,132,038.82
June 2015 .....	33,255,625.14	April 2020 .....	12,463,821.44	February 2025 .....	4,044,048.28
July 2015 .....	32,721,174.13	May 2020 .....	12,243,258.97	March 2025 .....	3,957,518.78
August 2015 .....	32,194,658.12	June 2020 .....	12,026,116.33	April 2025 .....	3,872,428.32
September 2015 .....	31,675,963.98	July 2020 .....	11,812,343.65	May 2025 .....	3,788,755.17
October 2015 .....	31,164,980.16	August 2020 .....	11,601,891.75	June 2025 .....	3,706,477.93
November 2015 .....	30,661,596.67	September 2020 .....	11,394,712.14	July 2025 .....	3,625,575.51
December 2015 .....	30,165,705.06	October 2020 .....	11,190,757.03	August 2025 .....	3,546,027.13
January 2016 .....	29,677,198.36	November 2020 .....	10,989,979.30	September 2025 .....	3,467,812.29
February 2016 .....	29,195,971.14	December 2020 .....	10,792,332.49	October 2025 .....	3,390,910.80
March 2016 .....	28,721,919.40	January 2021 .....	10,597,770.81	November 2025 .....	3,315,302.76
April 2016 .....	28,254,940.61	February 2021 .....	10,406,249.11	December 2025 .....	3,240,968.55
May 2016 .....	27,794,933.66	March 2021 .....	10,217,722.86	January 2026 .....	3,167,888.84
June 2016 .....	27,341,798.87	April 2021 .....	10,032,148.19	February 2026 .....	3,096,044.56
July 2016 .....	26,895,437.94	May 2021 .....	9,849,481.85	March 2026 .....	3,025,416.96
August 2016 .....	26,455,753.93	June 2021 .....	9,669,681.17	April 2026 .....	2,955,987.50
September 2016 .....	26,022,651.27	July 2021 .....	9,492,704.11	May 2026 .....	2,887,737.96
October 2016 .....	25,596,035.73	August 2021 .....	9,318,509.23	June 2026 .....	2,820,650.36
November 2016 .....	25,175,814.37	September 2021 .....	9,147,055.65	July 2026 .....	2,754,706.98
December 2016 .....	24,761,895.58	October 2021 .....	8,978,303.11	August 2026 .....	2,689,890.35
January 2017 .....	24,354,189.01	November 2021 .....	8,812,211.88	September 2026 .....	2,626,183.27
February 2017 .....	23,952,605.58	December 2021 .....	8,648,742.81	October 2026 .....	2,563,568.78
March 2017 .....	23,557,057.45	January 2022 .....	8,487,857.32	November 2026 .....	2,502,030.16
April 2017 .....	23,167,458.02	February 2022 .....	8,329,517.35	December 2026 .....	2,441,550.94
May 2017 .....	22,783,721.89	March 2022 .....	8,173,685.41	January 2027 .....	2,382,114.89
June 2017 .....	22,405,764.86	April 2022 .....	8,020,324.50	February 2027 .....	2,323,706.01
July 2017 .....	22,033,503.91	May 2022 .....	7,869,398.20	March 2027 .....	2,266,308.54
August 2017 .....	21,666,857.17	June 2022 .....	7,720,870.56	April 2027 .....	2,209,906.93
September 2017 .....	21,305,743.94	July 2022 .....	7,574,706.16	May 2027 .....	2,154,485.88
October 2017 .....	20,950,084.62	August 2022 .....	7,430,870.10	June 2027 .....	2,100,030.29
November 2017 .....	20,599,800.75	September 2022 .....	7,289,327.94	July 2027 .....	2,046,525.30
December 2017 .....	20,254,814.96	October 2022 .....	7,150,045.75	August 2027 .....	1,993,956.25
January 2018 .....	19,915,050.95	November 2022 .....	7,012,990.10	September 2027 .....	1,942,308.70
February 2018 .....	19,580,433.53	December 2022 .....	6,878,128.00	October 2027 .....	1,891,568.42
March 2018 .....	19,250,888.51	January 2023 .....	6,745,426.96	November 2027 .....	1,841,721.38
April 2018 .....	18,926,342.78	February 2023 .....	6,614,854.93	December 2027 .....	1,792,753.77
May 2018 .....	18,606,724.24	March 2023 .....	6,486,380.33	January 2028 .....	1,744,651.97
June 2018 .....	18,291,961.80	April 2023 .....	6,359,972.02	February 2028 .....	1,697,402.56
July 2018 .....	17,981,985.38	May 2023 .....	6,235,599.33	March 2028 .....	1,650,992.31
August 2018 .....	17,676,725.86	June 2023 .....	6,113,231.99	April 2028 .....	1,605,408.20
September 2018 .....	17,376,115.12	July 2023 .....	5,992,840.18	May 2028 .....	1,560,637.38
October 2018 .....	17,080,085.98	August 2023 .....	5,874,394.51	June 2028 .....	1,516,667.20
November 2018 .....	16,788,572.20	September 2023 .....	5,757,866.01	July 2028 .....	1,473,485.19
December 2018 .....	16,501,508.47	October 2023 .....	5,643,226.11	August 2028 .....	1,431,079.06
January 2019 .....	16,218,830.41	November 2023 .....	5,530,446.65	September 2028 .....	1,389,436.71
February 2019 .....	15,940,474.54	December 2023 .....	5,419,499.90	October 2028 .....	1,348,546.21
March 2019 .....	15,666,378.27	January 2024 .....	5,310,358.48	November 2028 .....	1,308,395.81
April 2019 .....	15,396,479.88	February 2024 .....	5,202,995.45	December 2028 .....	1,268,973.92
May 2019 .....	15,130,718.54	March 2024 .....	5,097,384.21	January 2029 .....	1,230,269.13
June 2019 .....	14,869,034.26	April 2024 .....	4,993,498.57	February 2029 .....	1,192,270.19
July 2019 .....	14,611,367.89	May 2024 .....	4,891,312.72	March 2029 .....	1,154,966.03
August 2019 .....	14,357,661.13	June 2024 .....	4,790,801.19	April 2029 .....	1,118,345.72
September 2019 .....	14,107,856.49	July 2024 .....	4,691,938.90	May 2029 .....	1,082,398.50
October 2019 .....	13,861,897.29	August 2024 .....	4,594,701.11	June 2029 .....	1,047,113.79
November 2019 .....	13,619,727.64	September 2024 .....	4,499,063.46	July 2029 .....	1,012,481.13
December 2019 .....	13,381,292.46	October 2024 .....	4,405,001.92	August 2029 .....	978,490.24
January 2020 .....	13,146,537.42	November 2024 .....	4,312,492.80	September 2029 .....	945,130.98
February 2020 .....	12,915,408.98	December 2024 .....	4,221,512.77	October 2029 .....	912,393.35

***PT Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
November 2029 .....	\$ 880,267.51	January 2031 .....	\$ 489,565.47	March 2032 .....	\$ 193,407.94
December 2029 .....	848,743.77	February 2031 .....	465,529.40	April 2032 .....	175,334.64
January 2030 .....	817,812.58	March 2031 .....	441,966.05	May 2032 .....	157,636.89
February 2030 .....	787,464.51	April 2031 .....	418,867.77	June 2032 .....	140,308.53
March 2030 .....	757,690.31	May 2031 .....	396,227.04	July 2032 .....	123,343.44
April 2030 .....	728,480.82	June 2031 .....	374,036.46	August 2032 .....	106,735.64
May 2030 .....	699,827.04	July 2031 .....	352,288.71	September 2032 .....	90,479.21
June 2030 .....	671,720.12	August 2031 .....	330,976.61	October 2032 .....	74,568.33
July 2030 .....	644,151.30	September 2031 .....	310,093.06	November 2032 .....	58,997.27
August 2030 .....	617,111.99	October 2031 .....	289,631.10	December 2032 .....	43,760.38
September 2030 .....	590,593.70	November 2031 .....	269,583.85	January 2033 .....	28,852.08
October 2030 .....	564,588.07	December 2031 .....	249,944.52	February 2033 .....	14,266.92
November 2030 .....	539,086.87	January 2032 .....	230,706.46	March 2033 and thereafter .....	0.00
December 2030 .....	514,082.00	February 2032 .....	211,863.09		

***Aggregate Group V Scheduled Balances***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$21,273,000.00	August 2006 .....	\$14,324,859.50	November 2009 .....	\$ 7,921,023.75
June 2003 .....	21,252,101.63	September 2006 .....	14,099,467.88	December 2009 .....	7,813,760.95
July 2003 .....	21,220,766.09	October 2006 .....	13,877,679.16	January 2010 .....	7,708,982.88
August 2003 .....	21,179,013.93	November 2006 .....	13,659,460.11	February 2010 .....	7,606,665.27
September 2003 .....	21,126,877.81	December 2006 .....	13,444,777.71	March 2010 .....	7,506,784.03
October 2003 .....	21,064,402.48	January 2007 .....	13,233,599.24	April 2010 .....	7,409,315.27
November 2003 .....	20,991,644.75	February 2007 .....	13,025,892.22	May 2010 .....	7,314,235.27
December 2003 .....	20,908,673.54	March 2007 .....	12,821,624.42	June 2010 .....	7,221,520.54
January 2004 .....	20,815,569.75	April 2007 .....	12,620,763.91	July 2010 .....	7,131,147.78
February 2004 .....	20,712,426.26	May 2007 .....	12,423,278.95	August 2010 .....	7,043,093.84
March 2004 .....	20,599,347.82	June 2007 .....	12,229,138.11	September 2010 .....	6,957,335.79
April 2004 .....	20,476,450.93	July 2007 .....	12,038,310.20	October 2010 .....	6,873,850.89
May 2004 .....	20,343,863.82	August 2007 .....	11,850,764.24	November 2010 .....	6,792,616.59
June 2004 .....	20,201,726.22	September 2007 .....	11,666,469.53	December 2010 .....	6,713,610.48
July 2004 .....	20,050,189.25	October 2007 .....	11,485,395.63	January 2011 .....	6,636,810.39
August 2004 .....	19,889,415.25	November 2007 .....	11,307,512.29	February 2011 .....	6,562,194.30
September 2004 .....	19,719,577.61	December 2007 .....	11,132,789.57	March 2011 .....	6,489,740.38
October 2004 .....	19,540,860.56	January 2008 .....	10,961,197.72	April 2011 .....	6,419,426.97
November 2004 .....	19,353,458.94	February 2008 .....	10,792,707.25	May 2011 .....	6,351,232.61
December 2004 .....	19,157,578.02	March 2008 .....	10,627,288.88	June 2011 .....	6,285,135.97
January 2005 .....	18,953,433.15	April 2008 .....	10,464,913.60	July 2011 .....	6,221,115.95
February 2005 .....	18,741,249.62	May 2008 .....	10,305,552.62	August 2011 .....	6,159,151.58
March 2005 .....	18,521,262.27	June 2008 .....	10,149,177.37	September 2011 .....	6,099,222.11
April 2005 .....	18,293,715.30	July 2008 .....	9,995,759.51	October 2011 .....	6,041,306.90
May 2005 .....	18,058,861.87	August 2008 .....	9,845,270.96	November 2011 .....	5,985,385.52
June 2005 .....	17,816,963.82	September 2008 .....	9,697,683.82	December 2011 .....	5,931,437.71
July 2005 .....	17,568,291.34	October 2008 .....	9,552,970.44	January 2012 .....	5,879,443.37
August 2005 .....	17,313,122.59	November 2008 .....	9,411,103.39	February 2012 .....	5,829,382.55
September 2005 .....	17,051,743.39	December 2008 .....	9,272,055.45	March 2012 .....	5,781,235.48
October 2005 .....	16,784,446.81	January 2009 .....	9,135,799.65	April 2012 .....	5,734,982.55
November 2005 .....	16,521,137.03	February 2009 .....	9,002,309.18	May 2012 .....	5,682,062.59
December 2005 .....	16,261,777.77	March 2009 .....	8,871,557.52	June 2012 .....	5,622,271.52
January 2006 .....	16,006,333.00	April 2009 .....	8,743,518.30	July 2012 .....	5,556,020.96
February 2006 .....	15,754,767.00	May 2009 .....	8,618,165.40	August 2012 .....	5,487,746.31
March 2006 .....	15,507,044.33	June 2009 .....	8,495,472.90	September 2012 .....	5,417,510.52
April 2006 .....	15,263,129.79	July 2009 .....	8,375,415.09	October 2012 .....	5,345,375.32
May 2006 .....	15,022,988.51	August 2009 .....	8,257,966.46	November 2012 .....	5,271,401.18
June 2006 .....	14,786,585.90	September 2009 .....	8,143,101.72	December 2012 .....	5,195,647.41
July 2006 .....	14,553,887.57	October 2009 .....	8,030,795.78	January 2013 .....	5,118,172.09

### Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
February 2013 .....	\$ 5,039,032.17	August 2014 .....	\$ 3,388,299.78	January 2016 .....	\$ 1,587,293.78
March 2013 .....	4,958,283.44	September 2014 .....	3,286,937.82	February 2016 .....	1,477,784.57
April 2013 .....	4,875,980.55	October 2014 .....	3,184,833.70	March 2016 .....	1,368,056.40
May 2013 .....	4,792,177.06	November 2014 .....	3,082,024.00	April 2016 .....	1,258,134.11
June 2013 .....	4,706,925.46	December 2014 .....	2,978,544.54	May 2016 .....	1,148,041.99
July 2013 .....	4,620,277.15	January 2015 .....	2,874,430.34	June 2016 .....	1,037,803.72
August 2013 .....	4,532,282.46	February 2015 .....	2,769,715.66	July 2016 .....	927,442.42
September 2013 .....	4,442,990.72	March 2015 .....	2,664,434.02	August 2016 .....	816,980.69
October 2013 .....	4,352,450.24	April 2015 .....	2,558,618.17	September 2016 .....	706,440.56
November 2013 .....	4,260,708.32	May 2015 .....	2,452,300.18	October 2016 .....	595,843.52
December 2013 .....	4,167,811.28	June 2015 .....	2,345,511.35	November 2016 .....	485,210.56
January 2014 .....	4,073,804.50	July 2015 .....	2,238,282.32	December 2016 .....	374,562.13
February 2014 .....	3,978,732.39	August 2015 .....	2,130,643.02	January 2017 .....	263,918.20
March 2014 .....	3,882,638.42	September 2015 .....	2,022,622.73	February 2017 .....	153,298.21
April 2014 .....	3,785,565.19	October 2015 .....	1,914,250.03	March 2017 .....	42,721.16
May 2014 .....	3,687,554.34	November 2015 .....	1,805,552.88	April 2017 and thereafter .....	0.00
June 2014 .....	3,588,646.68	December 2015 .....	1,696,558.56		
July 2014 .....	3,488,882.14				

### Aggregate Group VI Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$4,000,000.00	April 2006 .....	\$2,699,141.24	March 2009 .....	\$1,433,555.77
June 2003 .....	3,995,398.88	May 2006 .....	2,648,755.15	April 2009 .....	1,410,494.55
July 2003 .....	3,988,497.78	June 2006 .....	2,599,317.86	May 2009 .....	1,388,055.65
August 2003 .....	3,979,300.64	July 2006 .....	2,550,818.38	June 2009 .....	1,366,231.34
September 2003 .....	3,967,814.61	August 2006 .....	2,503,245.83	July 2009 .....	1,345,013.95
October 2003 .....	3,954,050.07	September 2006 .....	2,456,589.42	August 2009 .....	1,324,395.92
November 2003 .....	3,938,020.68	October 2006 .....	2,410,838.47	September 2009 .....	1,304,369.72
December 2003 .....	3,919,743.30	November 2006 .....	2,365,982.42	October 2009 .....	1,284,927.93
January 2004 .....	3,899,238.05	December 2006 .....	2,322,010.80	November 2009 .....	1,266,063.19
February 2004 .....	3,876,528.24	January 2007 .....	2,278,913.24	December 2009 .....	1,247,768.22
March 2004 .....	3,851,640.38	February 2007 .....	2,236,679.49	January 2010 .....	1,230,035.82
April 2004 .....	3,824,604.13	March 2007 .....	2,195,299.38	February 2010 .....	1,212,858.86
May 2004 .....	3,795,452.28	April 2007 .....	2,154,762.87	March 2010 .....	1,196,230.27
June 2004 .....	3,764,220.72	May 2007 .....	2,115,059.99	April 2010 .....	1,180,143.07
July 2004 .....	3,730,948.38	June 2007 .....	2,076,180.88	May 2010 .....	1,164,590.34
August 2004 .....	3,695,677.16	July 2007 .....	2,038,115.79	June 2010 .....	1,149,565.25
September 2004 .....	3,658,451.92	August 2007 .....	2,000,855.05	July 2010 .....	1,135,061.00
October 2004 .....	3,619,320.39	September 2007 .....	1,964,389.09	August 2010 .....	1,121,070.90
November 2004 .....	3,578,333.09	October 2007 .....	1,928,708.44	September 2010 .....	1,107,588.32
December 2004 .....	3,535,543.31	November 2007 .....	1,893,803.72	October 2010 .....	1,094,606.67
January 2005 .....	3,491,006.95	December 2007 .....	1,859,665.66	November 2010 .....	1,082,119.47
February 2005 .....	3,444,782.53	January 2008 .....	1,826,285.05	December 2010 .....	1,070,120.28
March 2005 .....	3,396,931.02	February 2008 .....	1,793,652.79	January 2011 .....	1,058,602.73
April 2005 .....	3,347,515.81	March 2008 .....	1,761,759.89	February 2011 .....	1,047,560.52
May 2005 .....	3,296,602.59	April 2008 .....	1,730,597.42	March 2011 .....	1,036,987.42
June 2005 .....	3,244,259.21	May 2008 .....	1,700,156.54	April 2011 .....	1,026,877.25
July 2005 .....	3,190,555.66	June 2008 .....	1,670,428.53	May 2011 .....	1,017,223.89
August 2005 .....	3,135,563.88	July 2008 .....	1,641,404.73	June 2011 .....	1,008,021.32
September 2005 .....	3,079,357.68	August 2008 .....	1,613,076.57	July 2011 .....	999,263.54
October 2005 .....	3,022,012.65	September 2008 .....	1,585,435.57	August 2011 .....	990,944.64
November 2005 .....	2,965,696.53	October 2008 .....	1,558,473.34	September 2011 .....	983,058.76
December 2005 .....	2,910,397.55	November 2008 .....	1,532,181.57	October 2011 .....	975,600.09
January 2006 .....	2,856,104.02	December 2008 .....	1,506,552.03	November 2011 .....	968,562.91
February 2006 .....	2,802,804.41	January 2009 .....	1,481,576.58	December 2011 .....	961,941.53
March 2006 .....	2,750,487.26	February 2009 .....	1,457,247.15	January 2012 .....	955,730.34



**Aggregate Group VI (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2012 .....	\$ 949,923.77	December 2013 .....	\$ 773,446.52	September 2015 .....	\$ 412,266.08
March 2012 .....	944,516.33	January 2014 .....	759,973.78	October 2015 .....	391,610.99
April 2012 .....	939,502.57	February 2014 .....	746,071.42	November 2015 .....	370,700.56
May 2012 .....	934,877.11	March 2014 .....	731,749.05	December 2015 .....	349,541.76
June 2012 .....	930,634.61	April 2014 .....	717,016.14	January 2016 .....	328,141.47
July 2012 .....	926,711.81	May 2014 .....	701,882.02	February 2016 .....	306,506.45
August 2012 .....	922,159.91	June 2014 .....	686,355.88	March 2016 .....	284,643.37
September 2012 .....	916,991.41	July 2014 .....	670,446.76	April 2016 .....	262,558.79
October 2012 .....	911,218.64	August 2014 .....	654,163.58	May 2016 .....	240,259.15
November 2012 .....	904,853.74	September 2014 .....	637,515.15	June 2016 .....	217,750.82
December 2012 .....	897,908.69	October 2014 .....	620,510.09	July 2016 .....	195,040.04
January 2013 .....	890,395.29	November 2014 .....	603,156.94	August 2016 .....	172,132.96
February 2013 .....	882,325.17	December 2014 .....	585,464.10	September 2016 .....	149,035.66
March 2013 .....	873,709.80	January 2015 .....	567,439.83	October 2016 .....	125,754.07
April 2013 .....	864,560.48	February 2015 .....	549,092.27	November 2016 .....	102,294.09
May 2013 .....	854,888.34	March 2015 .....	530,429.46	December 2016 .....	78,661.47
June 2013 .....	844,704.36	April 2015 .....	511,459.28	January 2017 .....	54,861.89
July 2013 .....	834,019.35	May 2015 .....	492,189.51	February 2017 .....	30,900.95
August 2013 .....	822,843.98	June 2015 .....	472,627.82	March 2017 .....	6,784.15
September 2013 .....	811,188.73	July 2015 .....	452,781.76	April 2017 and thereafter .....	0.00
October 2013 .....	799,063.96	August 2015 .....	432,658.74		
November 2013 .....	786,479.88				

**NB Class Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$280,000,000.00	July 2005 .....	\$183,284,411.66	September 2007 .....	\$ 65,495,517.35
June 2003 .....	278,114,564.71	August 2005 .....	178,023,584.20	October 2007 .....	61,816,123.12
July 2003 .....	276,059,655.76	September 2005 .....	172,691,195.09	November 2007 .....	58,193,862.44
August 2003 .....	273,837,142.99	October 2005 .....	167,434,046.44	December 2007 .....	54,628,113.31
September 2003 .....	271,449,079.50	November 2005 .....	162,251,310.67	January 2008 .....	51,118,260.81
October 2003 .....	268,897,699.53	December 2005 .....	157,142,169.56	February 2008 .....	47,663,697.11
November 2003 .....	266,185,415.88	January 2006 .....	152,105,814.10	March 2008 .....	44,263,821.31
December 2003 .....	263,314,817.11	February 2006 .....	147,141,444.42	April 2008 .....	40,918,039.42
January 2004 .....	260,288,664.34	March 2006 .....	142,248,269.71	May 2008 .....	37,625,764.27
February 2004 .....	257,109,887.75	April 2006 .....	137,425,508.06	June 2008 .....	34,680,925.24
March 2004 .....	253,781,582.79	May 2006 .....	132,672,386.45	July 2008 .....	31,783,640.34
April 2004 .....	250,307,006.04	June 2006 .....	127,988,140.56	August 2008 .....	28,933,337.53
May 2004 .....	246,689,570.83	July 2006 .....	123,372,014.76	September 2008 .....	26,129,451.20
June 2004 .....	242,932,842.46	August 2006 .....	118,823,261.97	October 2008 .....	23,371,422.14
July 2004 .....	239,040,533.26	September 2006 .....	114,341,143.57	November 2008 .....	20,658,697.43
August 2004 .....	235,016,497.28	October 2006 .....	109,924,929.31	December 2008 .....	17,990,730.42
September 2004 .....	230,864,724.77	November 2006 .....	105,573,897.27	January 2009 .....	15,366,980.59
October 2004 .....	226,589,336.35	December 2006 .....	101,287,333.66	February 2009 .....	12,786,913.57
November 2004 .....	222,194,576.99	January 2007 .....	97,064,532.86	March 2009 .....	10,250,000.99
December 2004 .....	217,684,809.72	February 2007 .....	92,904,797.24	April 2009 .....	7,755,720.47
January 2005 .....	213,064,509.13	March 2007 .....	88,807,437.10	May 2009 .....	5,303,555.53
February 2005 .....	208,338,254.67	April 2007 .....	84,771,770.61	June 2009 .....	2,979,849.89
March 2005 .....	203,510,723.75	May 2007 .....	80,797,123.69	July 2009 .....	695,294.48
April 2005 .....	198,586,684.67	June 2007 .....	76,882,829.96	August 2009 and thereafter .....	0.00
May 2005 .....	193,570,989.38	July 2007 .....	73,028,230.60		
June 2005 .....	188,468,566.06	August 2007 .....	69,232,674.34		

### ***ND Class Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$55,000,000.00	July 2006 .....	\$48,153,146.76	August 2009 .....	\$40,361,967.00
June 2003 .....	54,833,333.33	August 2006 .....	47,957,951.54	September 2009 .....	40,134,308.53
July 2003 .....	54,665,972.22	September 2006 .....	47,761,943.00	October 2009 .....	39,905,701.49
August 2003 .....	54,497,913.77	October 2006 .....	47,565,117.76	November 2009 .....	39,676,141.91
September 2003 .....	54,329,155.08	November 2006 .....	47,367,472.42	December 2009 .....	39,445,625.83
October 2003 .....	54,159,693.23	December 2006 .....	47,169,003.56	January 2010 .....	39,214,149.27
November 2003 .....	53,989,525.28	January 2007 .....	46,969,707.74	February 2010 .....	38,981,708.23
December 2003 .....	53,818,648.30	February 2007 .....	46,769,581.52	March 2010 .....	38,748,298.68
January 2004 .....	53,647,059.34	March 2007 .....	46,568,621.44	April 2010 .....	38,513,916.59
February 2004 .....	53,474,755.42	April 2007 .....	46,366,824.03	May 2010 .....	38,278,557.91
March 2004 .....	53,301,733.57	May 2007 .....	46,164,185.80	June 2010 .....	38,042,218.57
April 2004 .....	53,127,990.79	June 2007 .....	45,960,703.24	July 2010 .....	37,804,894.48
May 2004 .....	52,953,524.08	July 2007 .....	45,756,372.84	August 2010 .....	37,566,581.54
June 2004 .....	52,778,330.44	August 2007 .....	45,551,191.06	September 2010 .....	37,327,275.63
July 2004 .....	52,602,406.81	September 2007 .....	45,345,154.35	October 2010 .....	37,086,972.61
August 2004 .....	52,425,750.17	October 2007 .....	45,138,259.16	November 2010 .....	35,675,566.31
September 2004 .....	52,248,357.47	November 2007 .....	44,930,501.91	December 2010 .....	33,615,322.71
October 2004 .....	52,070,225.62	December 2007 .....	44,721,879.00	January 2011 .....	31,576,135.46
November 2004 .....	51,891,351.56	January 2008 .....	44,512,386.83	February 2011 .....	29,557,796.82
December 2004 .....	51,711,732.19	February 2008 .....	44,302,021.77	March 2011 .....	27,560,100.76
January 2005 .....	51,531,364.41	March 2008 .....	44,090,780.20	April 2011 .....	25,582,842.91
February 2005 .....	51,350,245.10	April 2008 .....	43,878,658.45	May 2011 .....	23,625,820.59
March 2005 .....	51,168,371.12	May 2008 .....	43,665,652.86	June 2011 .....	21,784,296.40
April 2005 .....	50,985,739.33	June 2008 .....	43,451,759.75	July 2011 .....	19,959,587.35
May 2005 .....	50,802,346.58	July 2008 .....	43,236,975.41	August 2011 .....	18,151,523.41
June 2005 .....	50,618,189.69	August 2008 .....	43,021,296.14	September 2011 .....	16,359,935.97
July 2005 .....	50,433,265.48	September 2008 .....	42,804,718.21	October 2011 .....	14,584,657.79
August 2005 .....	50,247,570.75	October 2008 .....	42,587,237.87	November 2011 .....	12,825,523.03
September 2005 .....	50,061,102.30	November 2008 .....	42,368,851.36	December 2011 .....	11,082,367.22
October 2005 .....	49,873,856.89	December 2008 .....	42,149,554.91	January 2012 .....	9,355,027.23
November 2005 .....	49,685,831.29	January 2009 .....	41,929,344.72	February 2012 .....	7,643,341.30
December 2005 .....	49,497,022.26	February 2009 .....	41,708,216.99	March 2012 .....	5,947,148.99
January 2006 .....	49,307,426.52	March 2009 .....	41,486,167.89	April 2012 .....	4,266,291.21
February 2006 .....	49,117,040.79	April 2009 .....	41,263,193.59	May 2012 .....	2,600,610.14
March 2006 .....	48,925,861.80	May 2009 .....	41,039,290.23	June 2012 .....	1,027,157.77
April 2006 .....	48,733,886.22	June 2009 .....	40,814,453.94	July 2012 and thereafter .....	0.00
May 2006 .....	48,541,110.75	July 2009 .....	40,588,680.83		
June 2006 .....	48,347,532.04				

### ***Group 6 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 .....	\$500,000,000.00	June 2004 .....	\$457,697,071.88	July 2005 .....	\$393,425,974.49
June 2003 .....	497,678,235.81	July 2004 .....	453,435,275.77	August 2005 .....	387,815,088.35
July 2003 .....	495,193,131.58	August 2004 .....	449,045,267.89	September 2005 .....	382,131,560.81
August 2003 .....	492,546,452.50	September 2004 .....	444,530,736.89	October 2005 .....	376,514,996.53
September 2003 .....	489,740,129.84	October 2004 .....	439,895,490.33	November 2005 .....	370,964,668.49
October 2003 .....	486,776,258.98	November 2004 .....	435,143,449.32	December 2005 .....	365,479,857.29
November 2003 .....	483,657,097.06	December 2004 .....	430,278,642.98	January 2006 .....	360,059,851.04
December 2003 .....	480,385,060.45	January 2005 .....	425,305,202.74	February 2006 .....	354,703,945.29
January 2004 .....	476,962,721.87	February 2005 .....	420,227,356.40	March 2006 .....	349,411,442.99
February 2004 .....	473,392,807.26	March 2005 .....	415,049,422.06	April 2006 .....	344,181,654.34
March 2004 .....	469,678,192.37	April 2005 .....	409,775,801.90	May 2006 .....	339,013,896.79
April 2004 .....	465,821,899.10	May 2005 .....	404,410,975.80	June 2006 .....	333,907,494.92
May 2004 .....	461,827,091.56	June 2005 .....	398,959,494.79	July 2006 .....	328,861,780.40



**Group 6 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>
August 2006 .....	\$323,876,091.87	July 2010 .....	\$146,528,791.73	June 2014 .....	\$ 48,791,384.45
September 2006 .....	318,949,774.91	August 2010 .....	143,767,418.48	July 2014 .....	47,307,507.80
October 2006 .....	314,082,181.98	September 2010 .....	141,040,908.78	August 2014 .....	45,844,030.78
November 2006 .....	309,272,672.28	October 2010 .....	138,348,873.15	September 2014 .....	44,400,718.14
December 2006 .....	304,520,611.75	November 2010 .....	135,690,926.22	October 2014 .....	42,977,337.17
January 2007 .....	299,825,372.99	December 2010 .....	133,066,686.70	November 2014 .....	41,573,657.69
February 2007 .....	295,186,335.15	January 2011 .....	130,475,777.34	December 2014 .....	40,189,451.94
March 2007 .....	290,602,883.92	February 2011 .....	127,917,824.92	January 2015 .....	38,824,494.67
April 2007 .....	286,074,411.40	March 2011 .....	125,392,460.14	February 2015 .....	37,478,563.01
May 2007 .....	281,600,316.10	April 2011 .....	122,899,317.66	March 2015 .....	36,151,436.53
June 2007 .....	277,180,002.82	May 2011 .....	120,438,035.99	April 2015 .....	34,842,897.14
July 2007 .....	272,812,882.61	June 2011 .....	118,008,257.48	May 2015 .....	33,552,729.13
August 2007 .....	268,498,372.73	July 2011 .....	115,609,628.30	June 2015 .....	32,280,719.10
September 2007 .....	264,235,896.52	August 2011 .....	113,241,798.37	July 2015 .....	31,026,655.96
October 2007 .....	260,024,883.40	September 2011 .....	110,904,421.31	August 2015 .....	29,790,330.89
November 2007 .....	255,864,768.79	October 2011 .....	108,597,154.46	September 2015 .....	28,571,537.34
December 2007 .....	251,754,994.01	November 2011 .....	106,319,658.77	October 2015 .....	27,370,070.97
January 2008 .....	247,695,006.29	December 2011 .....	104,071,598.82	November 2015 .....	26,185,729.66
February 2008 .....	243,684,258.65	January 2012 .....	101,852,642.75	December 2015 .....	25,018,313.49
March 2008 .....	239,722,209.86	February 2012 .....	99,662,462.23	January 2016 .....	23,867,624.66
April 2008 .....	235,808,324.40	March 2012 .....	97,500,732.44	February 2016 .....	22,733,467.56
May 2008 .....	231,942,072.37	April 2012 .....	95,367,132.00	March 2016 .....	21,615,648.65
June 2008 .....	228,122,929.44	May 2012 .....	93,261,342.96	April 2016 .....	20,513,976.53
July 2008 .....	224,350,376.82	June 2012 .....	91,183,050.76	May 2016 .....	19,428,261.84
August 2008 .....	220,623,901.15	July 2012 .....	89,131,944.20	June 2016 .....	18,358,317.28
September 2008 .....	216,942,994.51	August 2012 .....	87,107,715.40	July 2016 .....	17,303,957.59
October 2008 .....	213,307,154.31	September 2012 .....	85,110,059.74	August 2016 .....	16,264,999.50
November 2008 .....	209,715,883.25	October 2012 .....	83,138,675.88	September 2016 .....	15,241,261.75
December 2008 .....	206,168,689.28	November 2012 .....	81,193,265.67	October 2016 .....	14,232,565.03
January 2009 .....	202,665,085.55	December 2012 .....	79,273,534.17	November 2016 .....	13,238,731.98
February 2009 .....	199,204,590.30	January 2013 .....	77,379,189.57	December 2016 .....	12,259,587.18
March 2009 .....	195,786,726.89	February 2013 .....	75,509,943.19	January 2017 .....	11,294,957.11
April 2009 .....	192,411,023.70	March 2013 .....	73,665,509.42	February 2017 .....	10,344,670.11
May 2009 .....	189,077,014.08	April 2013 .....	71,845,605.71	March 2017 .....	9,408,556.42
June 2009 .....	185,784,236.29	May 2013 .....	70,049,952.54	April 2017 .....	8,486,448.11
July 2009 .....	182,532,233.49	June 2013 .....	68,278,273.38	May 2017 .....	7,578,179.09
August 2009 .....	179,320,553.64	July 2013 .....	66,530,294.63	June 2017 .....	6,683,585.07
September 2009 .....	176,148,749.50	August 2013 .....	64,805,745.66	July 2017 .....	5,802,503.54
October 2009 .....	173,016,378.53	September 2013 .....	63,104,358.72	August 2017 .....	4,934,773.78
November 2009 .....	169,923,002.88	October 2013 .....	61,425,868.91	September 2017 .....	4,080,236.81
December 2009 .....	166,868,189.31	November 2013 .....	59,770,014.20	October 2017 .....	3,238,735.39
January 2010 .....	163,851,509.19	December 2013 .....	58,136,535.34	November 2017 .....	2,410,113.99
February 2010 .....	160,872,538.40	January 2014 .....	56,525,175.88	December 2017 .....	1,594,218.78
March 2010 .....	157,930,857.30	February 2014 .....	54,935,682.11	January 2018 .....	790,897.61
April 2010 .....	155,026,050.71	March 2014 .....	53,367,803.04	February 2018 and thereafter .....	0.00
May 2010 .....	152,157,707.84	April 2014 .....	51,821,290.39		
June 2010 .....	149,325,422.23	May 2014 .....	50,295,898.52		

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**\$2,450,000,000**



***Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2003-57***

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## **PROSPECTUS SUPPLEMENT**

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**MORGAN STANLEY**

***April 21, 2003***

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