



## Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2003-81

### 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,
- underlying REMIC and RCR certificates backed by Fannie Mae MBS, and
- Fannie Mae Stripped MBS.

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

**Carefully consider the risk factors starting on page S-14 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 JM, MI, FB, TD, FD, NX, NI, PT, PU, PV and IT 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 August 29, 2003.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
MG	1	\$ 12,000,000	PAC	2.00%	FIX	31393TGM2	December 2016
MW	1	55,900,000	PAC	5.00	FIX	31393TGN0	December 2016
MN	1	11,500,000	PAC	2.50	FIX	31393TGP5	December 2016
MX	1	90,000,000	PAC	3.50	FIX	31393TGQ3	March 2024
IG	1	12,950,000(1)	NTL	5.00	FIX/IO	31393TGR1	December 2016
IX	1	27,000,000(1)	NTL	5.00	FIX/IO	31393TGS9	March 2024
MJ(2)	1	52,800,000	PAC	5.00	FIX	31393TGT7	February 2027
MB	1	47,895,000	PAC	5.00	FIX	31393TGU4	May 2029
MC	1	97,827,000	PAC	5.00	FIX	31393TGV2	December 2032
MD	1	25,684,000	PAC	5.00	FIX	31393TGW0	September 2033
YA	1	27,867,000	PAC	5.00	FIX	31393TGX8	June 2033
YB	1	3,366,000	PAC	5.00	FIX	31393TGY6	July 2033
YC	1	6,856,000	PAC	5.00	FIX	31393TGZ3	September 2033
A	1	55,014,000	PAC	5.00	FIX	31393THA7	September 2033
AB	1	2,078,000	PAC	5.00	FIX	31393THB5	September 2033
FA(2)	1	74,142,000	SUP	(3)	FLT	31393THC3	September 2033
TJ(2)	1	5,295,857(1)	NTL	(3)	INV/IO	31393THD1	September 2033
TI(2)	1	79,437,857(1)	NTL	(3)	INV/IO	31393THE9	September 2033
EA(2)	1	10,435,954	SUP	(4)	PO	31393THF6	September 2033
SA	1	26,635,046	SUP	(3)	INV	31393THG4	September 2033
LA	2	30,000,000	PAC	4.50	FIX	31393THH2	February 2008
LX	2	70,200,000	PAC	3.50	FIX	31393THJ8	November 2013
LI	2	15,600,000(1)	NTL	4.50	FIX/IO	31393THK5	November 2013
LB	2	13,300,000	PAC	4.50	FIX	31393THL3	September 2014
LY	2	33,000,000	PAC	4.50	FIX	31393THM1	September 2016
LC	2	40,322,000	PAC	4.50	FIX	31393THN9	September 2018
LD	2	47,521,000	NSJ/SCH	4.50	FIX	31393THP4	September 2018
ZL	2	15,652,000	NSJ/SUP	4.50	FIX/Z	31393THQ2	September 2018
LZ	2	5,000	SUP	4.50	FIX/Z	31393THR0	September 2018
TA	3	373,644,000	SCH	4.50	FIX	31393THS8	September 2018
TB	3	59,000,000	NSJ/SCH/AD	4.50	FIX	31393THT6	September 2018
ZT	3	18,791,142	NSJ/SUP/AD	4.50	FIX/Z	31393THU3	September 2018
TZ	3	6,157	SUP	4.50	FIX/Z	31393THV1	September 2018
CB	3	35,289,087	NSJ/SCH/AD	4.75	FIX	31393THW9	September 2018
ZC	3	10,710,049	NSJ/SUP/AD	4.75	FIX/Z	31393THX7	September 2018
CZ	3	3,844	SUP	4.75	FIX/Z	31393THY5	September 2018
ET	3	2,555,721	SUP	(4)	PO	31393THZ2	September 2018
FC	4	18,648,094	SC/PT	(3)	FLT	31393TJA5	August 2017
SC	4	8,476,406	SC/PT	(3)	INV	31393TJB3	August 2017
BA	5	356,360,000	PAC	5.50	FIX	31393TJC1	September 2033
BC	5	13,146,000	PAC	5.50	FIX	31393TJD9	June 2033
BK	5	3,623,000	PAC	5.50	FIX	31393TJE7	August 2033
BL	5	1,508,000	PAC	5.50	FIX	31393TJF4	September 2033
BD	5	31,154,000	SUP	5.50	FIX	31393TJG2	September 2032
BE	5	1,170,000	SUP	5.50	FIX	31393TJH0	April 2033
BM	5	4,841,000	SUP	5.50	FIX	31393TJJ6	December 2032
BN	5	6,091,000	SUP	5.50	FIX	31393TJK3	April 2033
BG	5	5,287,000	SUP	5.50	FIX	31393TJL1	September 2033
BH	5	4,000,000	SUP	5.50	FIX	31393TJM9	August 2033
BJ	5	1,000,000	SUP	5.50	FIX	31393TJN7	September 2033
CA	5	7,207,000	PAC	5.50	FIX	31393TJP2	May 2033
CD	5	887,000	PAC	5.50	FIX	31393TJQ0	June 2033
CE	5	1,930,000	PAC	5.50	FIX	31393TJR8	July 2033
CG	5	1,510,000	PAC	5.50	FIX	31393TJS6	August 2033
CX	5	1,500,000	PAC	5.50	FIX	31393TJT4	September 2033
CH	5	419,000	PAC	5.50	FIX	31393TJU1	September 2033
CK	5	38,248,000	SUP	5.50	FIX	31393TJV9	October 2032
CL	5	6,403,000	SUP	5.50	FIX	31393TJW7	February 2033
CM	5	1,741,000	SUP	5.50	FIX	31393TJX5	March 2033
CN	5	11,975,000	SUP	5.50	FIX	31393TJY3	September 2033
GE	6	75,000,000	SEQ	4.50	FIX	31393TJZ0	April 2018
GJ	6	3,731,892	SEQ	4.50	FIX	31393TKA3	September 2018
FN	7	39,425,936	SC/PT	(3)	FLT	31393TKB1	May 2022
SN	7	39,425,936(1)	NTL	(3)	INV/IO	31393TKC9	May 2022
NH	8	49,100,000	PAC	4.50	FIX	31393TKD7	May 2008
NV(2)	8	100,000,000	PAC	4.50	FIX	31393TKE5	October 2013
NB	8	25,300,000	PAC	4.50	FIX	31393TKF2	November 2014
NY	8	46,700,000	PAC	4.50	FIX	31393TKG0	September 2016
NC	8	59,145,464	PAC	4.50	FIX	31393TKH8	September 2018
ND	8	10,000,000	NSJ/SCH/AD	4.75	FIX	31393TKJ4	September 2018

(table continued on next page)

Citigroup

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
ZN .....	8	\$ 2,603,239	NSJ/SUP/AD	4.75%	FIX/Z	31393TKK1	September 2018
NZ .....	8	1,000	SUP	4.75	FIX/Z	31393TKL9	September 2018
EN .....	8	8,995,842	SUP	(4)	PO	31393TKM7	September 2018
NG .....	8	56,306,565	NSJ/SCH/AD	5.00	FIX	31393TKN5	September 2018
ZG .....	8	18,349,581	NSJ/SUP/AD	5.00	FIX/Z	31393TKP0	September 2018
GZ .....	8	4,309	SUP	5.00	FIX/Z	31393TKQ8	September 2018
FE .....	9	50,000,000	PT	(3)	FLT	31393TKR6	September 2033
SE .....	9	50,000,000(1)	NTL	(3)	INV/IO	31393TKS4	September 2033
FG .....	10	14,222,053	SC/PT	(3)	FLT	31393TKT2	September 2017
SG .....	10	6,464,570	SC/PT	(3)	INV	31393TKU9	September 2017
HA .....	11	23,300,000	PAC	4.75	FIX	31393TKV7	January 2007
HM .....	11	115,800,000	PAC	4.50	FIX	31393TKW5	October 2014
HY .....	11	43,200,000	PAC	4.75	FIX	31393TKX3	October 2016
HC .....	11	47,400,000	PAC	4.75	FIX	31393TKY1	September 2018
HD .....	11	65,300,000	NSJ/SCH/AD	4.75	FIX	31393TKZ8	September 2018
ZH .....	11	14,995,000	NSJ/SUP	4.75	FIX/Z	31393TLA2	September 2018
HZ .....	11	5,000	SUP	4.75	FIX/Z	31393TLB0	September 2018
IH .....	11	6,094,737(1)	NTL	4.75	FIX/IO	31393TLC8	October 2014
PA .....	12	30,000,000	PAC	5.00	FIX	31393TLD6	February 2012
PB(2) .....	12	105,000,000	PAC	4.50	FIX	31393TLE4	March 2025
PC .....	12	29,237,000	PAC	5.00	FIX	31393TLF1	April 2027
PD .....	12	15,835,000	PAC	5.00	FIX	31393TLG9	May 2028
PE .....	12	75,391,000	PAC	5.00	FIX	31393TLH7	May 2032
PG .....	12	30,999,000	PAC	5.00	FIX	31393TLJ3	September 2033
FP .....	12	75,692,000	SUP	(3)	FLT	31393TLK0	September 2033
SP .....	12	37,846,000	SUP	(3)	INV	31393TLL8	September 2033
PI .....	12	10,500,000(1)	NTL	5.00	FIX/IO	31393TLM6	March 2025
R .....		0	NPR	0	NPR	31393TLN4	September 2033
RL .....		0	NPR	0	NPR	31393TLP9	September 2033

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

(2) Exchangeable classes.

(3) Based on LIBOR.

(4) Principal only classes.

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	<i>Group 5 Principal Distribution Amount</i> ..	S-30
<b>REFERENCE SHEET</b> .....	S- 4	<i>Group 6 Principal Distribution Amount</i> ..	S-31
<b>ADDITIONAL RISK FACTORS</b> .....	S-14	<i>Group 7 Principal Distribution Amount</i> ..	S-31
<b>DESCRIPTION OF THE CERTIFICATES</b> .....	S-15	<i>Group 8 Principal Distribution Amount</i> ..	S-31
GENERAL .....	S-15	<i>Group 9 Principal Distribution Amount</i> ..	S-33
<i>Structure</i> .....	S-15	<i>Group 10 Principal Distribution Amount</i>	S-33
<i>Fannie Mae Guaranty</i> .....	S-16	<i>Group 11 Principal Distribution Amount</i>	S-33
<i>Characteristics of Certificates</i> .....	S-17	<i>Group 11 Cash Flow Distribution</i>	
<i>Authorized Denominations</i> .....	S-17	<i>Amount</i> .....	S-33
<i>Distribution Dates</i> .....	S-17	<i>HZ and ZH Accrual Amounts and</i>	
<i>Record Date</i> .....	S-17	<i>Remaining Group 11 Cash Flow</i>	
<i>Class Factors</i> .....	S-17	<i>Distribution Amount</i> .....	S-33
<i>No Optional Termination</i> .....	S-17	<i>Group 12 Principal Distribution Amount</i>	S-34
<i>Voting the Underlying REMIC</i>		STRUCTURING ASSUMPTIONS .....	S-34
<i>Certificates and the Group 9 SMBS</i> ..	S-17	<i>Pricing Assumptions</i> .....	S-34
COMBINATION AND RECOMBINATION .....	S-18	<i>Prepayment Assumptions</i> .....	S-34
<i>General</i> .....	S-18	<i>Structuring Ranges and Rates</i> .....	S-35
<i>Procedures</i> .....	S-18	<i>Initial Effective Ranges</i> .....	S-36
<i>Additional Considerations</i> .....	S-18	YIELD TABLES .....	S-37
THE TRUST MBS .....	S-19	<i>General</i> .....	S-37
THE UNDERLYING REMIC CERTIFICATES ..	S-20	<i>The Fixed Rate Interest Only Classes</i> ...	S-37
THE GROUP 9 SMBS .....	S-20	<i>The Inverse Floating Rate Classes</i> .....	S-39
FINAL DATA STATEMENT .....	S-21	<i>The Principal Only Classes</i> .....	S-42
DISTRIBUTIONS OF INTEREST .....	S-21	WEIGHTED AVERAGE LIVES OF THE	
<i>Categories of Classes</i> .....	S-21	CERTIFICATES .....	S-43
<i>General</i> .....	S-22	DECREMENT TABLES .....	S-44
<i>Interest Accrual Periods</i> .....	S-23	CHARACTERISTICS OF THE R AND	
<i>Accrual Classes</i> .....	S-23	RL CLASSES .....	S-64
<i>Notional Classes</i> .....	S-23	<b>CERTAIN ADDITIONAL FEDERAL</b>	
<i>Floating Rate and Inverse Floating Rate</i>		<b>INCOME TAX CONSEQUENCES</b> .....	S-65
<i>Classes</i> .....	S-23	REMIC ELECTIONS AND SPECIAL TAX	
CALCULATION OF LIBOR .....	S-23	ATTRIBUTES .....	S-65
DISTRIBUTIONS OF PRINCIPAL .....	S-24	TAXATION OF BENEFICIAL OWNERS OF	
<i>Categories of Classes</i> .....	S-24	REGULAR CERTIFICATES .....	S-65
<i>Principal Distribution Amount</i> .....	S-25	TAXATION OF BENEFICIAL OWNERS OF	
<i>Group 1 Principal Distribution Amount</i> ..	S-26	RESIDUAL CERTIFICATES .....	S-66
<i>Group 2 Principal Distribution Amount</i> ..	S-27	TAXATION OF BENEFICIAL OWNERS OF	
<i>Group 2 Cash Flow Distribution</i>		RCR CERTIFICATES .....	S-66
<i>Amount</i> .....	S-27	<i>General</i> .....	S-66
<i>LZ Accrual Amount, ZL Accrual</i>		<i>Combination RCR Classes</i> .....	S-67
<i>Amount and Remaining Group 2</i>		<i>Strip RCR Classes</i> .....	S-67
<i>Cash Flow Distribution Amount</i> ....	S-27	<i>Exchanges</i> .....	S-68
<i>Group 3 Principal Distribution Amount</i> ..	S-28	TAX RETURN DISCLOSURE REQUIREMENTS ..	S-68
<i>ZT Accrual Amount</i> .....	S-28	<b>PLAN OF DISTRIBUTION</b> .....	S-69
<i>TZ Accrual Amount</i> .....	S-28	<i>General</i> .....	S-69
<i>ZC Accrual Amount</i> .....	S-28	<i>Increase in Certificates</i> .....	S-69
<i>CZ Accrual Amount</i> .....	S-28	<b>LEGAL MATTERS</b> .....	S-69
<i>Group 3 Cash Flow Distribution</i>		<b>EXHIBIT A</b> .....	A- 1
<i>Amount</i> .....	S-28	<b>SCHEDULE 1</b> .....	A- 2
<i>Group 4 Principal Distribution Amount</i> ..	S-30	<b>PRINCIPAL BALANCE SCHEDULES</b> ..	B- 1

## AVAILABLE INFORMATION

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

- our Prospectus for 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”);
- if you are purchasing any Group 4, Group 7 or Group 10 Class or the R or RL Class, the disclosure documents relating to the underlying RCR and REMIC certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing any Group 9 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated May 1, 2002 (the “SMBS 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).

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

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

In the first quarter of 2003, we began filing periodic reports with the SEC under the Securities Exchange Act of 1934. These filings will include the Form 10-Ks, Form 10-Qs and Form 8-Ks. 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	Class 2002-47-QE RCR Certificate
5	Group 5 MBS
6	Group 6 MBS
7	Class 2003-79-NX REMIC Certificate Class 2003-79-NI RCR Certificate
8	Group 8 MBS
9	Group 9 SMBS
10	Class 2002-59-UC REMIC Certificate Class 2001-69-OG RCR Certificate
11	Group 11 MBS
12	Group 12 MBS

### Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS and the Group 9 SMBS (as of August 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	\$600,000,000	360	359	1	5.5%
Group 2 MBS	\$250,000,000	180	180	0	5.0%
Group 3 MBS	\$500,000,000	180	180	0	5.0%
Group 5 MBS	\$500,000,000	360	359	1	6.0%
Group 6 MBS	\$ 78,731,892	180	176	3	5.1%
Group 8 MBS	\$376,506,000	180	179	1	5.0%
Group 9 SMBS(1)	\$ 50,000,000	360	358	2	5.5%
Group 11 MBS	\$310,000,000	180	178	2	5.2%
Group 12 MBS	\$400,000,000	360	359	1	5.5%

(1) The Group 9 SMBS will represent ownership of (i) interest payments at a pass-through rate of 5.0% on an initial notional principal amount of \$75,000,000 and (ii) principal payments on an initial principal amount of \$50,000,000 of MBS. See "Description of the Certificates—The Group 9 SMBS" in this prospectus supplement.

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

### Characteristics of the Underlying RCR and REMIC Certificates

Exhibit A describes the Group 4, Group 7 and Group 10 Underlying RCR and REMIC Certificates, including certain information about the related mortgage loans. To learn more about the Group 4, Group 7 and Group 10 Underlying RCR and REMIC Certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

## **Class Factors**

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

## **Settlement Date**

We expect to issue the certificates on August 29, 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>
FA .....	2.60000%	7.50000%	1.50%	LIBOR + 150 basis points
TJ .....	2.60000%	7.00000%	0.00%	(2)
TI .....	0.50000%	0.50000%	0.00%	5.5% – LIBOR
SA .....	11.63158%	14.91228%	0.00%	14.91228% – (2.98246 × LIBOR)
FC .....	1.50000%	8.00000%	0.40%	LIBOR + 40 basis points
SC .....	14.30000%	16.72000%	0.00%	16.72% – (2.2 × LIBOR)
FN .....	1.50000%	7.50000%	0.40%	LIBOR + 40 basis points
SN .....	6.00000%	7.10000%	0.00%	7.1% – LIBOR
FE .....	1.60000%	7.50000%	0.50%	LIBOR + 50 basis points
SE .....	5.90000%	7.00000%	0.00%	7.0% – LIBOR
FG .....	1.55000%	8.00000%	0.45%	LIBOR + 45 basis points
SG .....	14.19000%	16.61000%	0.00%	16.61% – (2.2 × LIBOR)
FP .....	2.60000%	7.50000%	1.50%	LIBOR + 150 basis points
SP .....	9.80000%	12.00000%	0.00%	12% – (2 × LIBOR)
FB .....	2.60000%	7.00000%	1.50%	LIBOR + 150 basis points
TD .....	10.0000%	10.0000%	0.00%	110% – (20 × LIBOR)
FD .....	2.60000%	7.00000%	0.00%	(2)

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

(2) The applicable formula for calculating the interest rates for the TJ and FD Classes each month will be as follows:

**If LIBOR is:**

Less than 5.5%

Greater than or equal to 5.5%

**Applicable Formula**

LIBOR + 150 basis points

84% – (14 × LIBOR)

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>	
IG .....	107.916666667% of the MG Class
IX .....	30% of the MX Class
TJ .....	7.1428569502% of the FA Class
TI .....	107.1428569502% of the FA Class
MI .....	10% of the MJ Class
LI .....	22.222222222% of the LX Class
SN .....	100% of the FN Class
NI .....	22.222222222% of the NV Class
SE .....	100% of the FE Class
IH .....	5.2631580311% of the HM Class
PI .....	10% of the PB Class
IT .....	20% of the PB Class

## **Distributions of Principal**

### *Group 1 Principal Distribution Amount*

1. To Aggregate Group I to its Planned Balance.
2. To Aggregate Group II to its Planned Balance.
3. To Aggregate Group III to its Planned Balance.
4. To the FA, SA and EA Classes, pro rata, to zero.
5. To Aggregate Group III to zero.
6. To Aggregate Group II to zero.
7. To Aggregate Group I to zero.

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

### *Group 2 Principal Distribution Amount*

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

To Aggregate Group IV to its Planned Balance.

#### *LZ Accrual Amount, ZL Accrual Amount and Remaining Group 2 Cash Flow Distribution Amount*

1. If and only if the principal balance of the Group 2 MBS is less than the Group 2 MBS First Specified Balance, the ZL Class Specified Amount to the ZL Class to zero.

2. To the LD Class to its Scheduled Balance.
3. To the ZL Class to zero.
4. To the LD Class to zero.
5. To the LZ Class to zero.
6. To Aggregate Group IV to zero.

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

### *Group 3 Principal Distribution Amount*

#### *ZT Accrual Amount*

To the TB Class to its Scheduled Balance, and thereafter to the ZT Class.

#### *TZ Accrual Amount*

1. To the TB Class to its Scheduled Balance.
2. To the ZT Class to zero.
3. To the TB Class to zero.
4. Thereafter to the TZ Class.

#### *ZC Accrual Amount*

To the CB Class to its Scheduled Balance, and thereafter to the ZC Class.

*CZ Accrual Amount*

1. To the CB Class to its Scheduled Balance.
2. To the ZC Class to zero.
3. To the CB Class to zero.
4. Thereafter to the CZ Class.

*Group 3 Cash Flow Distribution Amount*

1. To the TA Class to its Scheduled Balance.
2. (a) 61.5699286144% of the remaining amount as follows:

*first*, if and only if the principal balance of the Group 3 MBS is *less* than the Group 3 First Specified Balance, the ZT Class Specified Amount to the ZT Class to zero;

*second*, to the TB Class to its Scheduled Balance;

*third*, to the ZT Class to zero;

*fourth*, to the TB Class to zero; and

*fifth*, to the TZ Class to zero,

- (b) 36.4074361328% of such remaining amount as follows:

*first*, if and only if the principal balance of the Group 3 MBS is *less* than the Group 3 Third Specified Balance, the ZC Class Specified Amount to the ZC Class to zero;

*second*, to the CB Class to its Scheduled Balance;

*third*, to the ZC Class to zero;

*fourth*, to the CB Class to zero; and

*fifth*, to the CZ Class to zero, and

- (c) 2.0226352528% of such remaining amount to the ET Class to zero.

3. To the TA Class to zero.

For a description of the ZT Class Specified Amount and the ZC Class Specified Amount, see “Description of the Certificates—Distributions of Principal—*Group 3 Principal Distribution Amount*” in this prospectus supplement.

*Group 4 Principal Distribution Amount*

To the FC and SC Classes, pro rata, to zero.

*Group 5 Principal Distribution Amount*

1. To the BA Class to its Planned Balance.

2. (a) 50% of the remaining amount as follows:

*first*, to Aggregate Group V to its Planned Balance;

*second*, to the CK, CL, CM and CN Classes, in that order, to zero; and

*third*, to Aggregate Group V, to zero, and

(b) 50% of such remaining amount as follows:

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

*second*, to the BD Class to zero;

*third*, (x) 9.6678235002% of the remaining amount to the BE Class to zero, and

(y) 90.3321764998% of such remaining amount to the BM and BN Classes, in that order, to zero;

*fourth*, (x) 51.3949645183% of the remaining amount to the BG Class to zero, and

(y) 48.6050354817% of such remaining amount to the BH and BJ Classes, in that order, to zero; and

*fifth*, to Aggregate Group VI to zero; and

3. To the BA 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*

To the GE and GJ Classes, in that order, to zero.

*Group 7 Principal Distribution Amount*

To the FN Class to zero.

*Group 8 Principal Distribution Amount*

1. To Aggregate Group VII to its Planned Balance.
  2. (a) 22.4391862933% of the remaining amount as follows:
    - (x) 41.6472604894% to the EN Class to zero, and
    - (y) 58.3527395106%, together with the NZ Accrual Amount and ZN Accrual Amount, as follows:
      - first*, if and only if the principal balance of the Group 8 MBS is *less* than the Group 8 First Specified Balance, the ZN Class Specified Amount to the ZN Class to zero;
      - second*, to the ND Class to its Scheduled Balance;
      - third*, to the ZN Class to zero;
      - fourth*, to the ND Class to zero; and
      - fifth*, to the NZ Class to zero, and
  - (b) 77.5608137067% of such remaining amount, together with the GZ Accrual Amount and ZG Accrual Amount, as follows:
    - first*, if and only if the principal balance of the Group 8 MBS is *less* than the Group 8 First Specified Balance, the ZG Class Specified Amount to the ZG Class to zero;
    - second*, to the NG Class to its Scheduled Balance;
    - third*, to the ZG Class to zero;
    - fourth*, to the NG Class to zero; and
    - fifth*, to the GZ Class to zero.
3. To Aggregate Group VII to zero.

For a description of Aggregate Group VII, the ZN Class Specified Amount and the ZG Class Specified Amount, see “Description of the Certificates—Distributions of Principal—*Group 8 Principal Distribution Amount*” in this prospectus supplement.

*Group 9 Principal Distribution Amount*

To the FE Class to zero.

*Group 10 Principal Distribution Amount*

To the FG and SG Classes, pro rata, to zero.

*Group 11 Principal Distribution Amount*

*Group 11 Cash Flow Distribution Amount*

To Aggregate Group VIII to its Planned Balance.

*HZ Accrual Amount, ZH Accrual Amount and Remaining Group 11 Cash Flow Distribution Amount*

1. If and only if the principal balance of the Group 11 MBS is *less* than the Group 11 First Specified Balance, the ZH Class Specified Amount to the ZH Class to zero.

2. To the HD Class to its Scheduled Balance.

3. To the ZH Class to zero.

4. To the HD Class to zero.

5. To the HZ Class to zero.

6. To Aggregate Group VIII to zero.

For a description of Aggregate Group VIII and the ZH Class Specified Amount, see “Description of the Certificates—Distributions of Principal—*Group 11 Principal Distribution Amount*” in this prospectus supplement.

*Group 12 Principal Distribution Amount*

1. To Aggregate Group IX to its Planned Balance.

2. To the FP and SP Classes, pro rata, to zero.

3. To Aggregate Group IX to zero.

For a description of Aggregate Group IX, see “Description of the Certificates—Distributions of Principal—*Group 12 Principal Distribution Amount*” in this prospectus supplement.

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

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

<b>Group 1 Classes</b>	<b>PSA Prepayment Assumption</b>							
	<b>0%</b>	<b>100%</b>	<b>115%</b>	<b>165%</b>	<b>195%</b>	<b>250%</b>	<b>300%</b>	<b>500%</b>
MG, MW, MN and IG .....	5.7	1.7	1.7	1.7	1.7	1.7	1.7	1.7
MX and IX .....	13.4	4.0	4.0	4.0	4.0	4.0	4.0	3.3
MJ, JM and MI .....	17.7	6.0	6.0	6.0	6.0	6.0	6.0	4.2
MB .....	20.0	7.6	7.6	7.6	7.6	7.6	7.6	5.0
MC .....	22.7	11.0	11.0	11.0	11.0	11.0	11.0	7.0
MD .....	24.9	18.9	18.9	18.9	18.9	18.9	18.9	12.1
YA .....	25.5	10.9	5.0	5.0	5.0	5.0	4.1	2.5
YB .....	25.9	12.7	11.0	11.0	11.0	11.0	6.4	2.9
YC .....	26.1	13.2	12.7	12.7	12.7	12.7	7.1	2.9
A .....	26.9	15.7	13.5	3.0	3.0	3.0	3.0	2.1
AB .....	27.6	18.1	16.4	6.0	6.0	6.0	5.4	2.6
FA, TJ, TI, EA, SA, FB, FD and TD .....	28.9	23.5	22.3	17.4	12.8	6.2	2.5	1.4
<b>Group 2 Classes</b>	<b>PSA Prepayment Assumption</b>							
	<b>0%</b>	<b>100%</b>	<b>182%</b>	<b>200%</b>	<b>235%</b>	<b>250%</b>	<b>300%</b>	<b>500%</b>
LA .....	2.4	1.8	1.8	1.8	1.8	1.8	1.8	1.8
LX and LI .....	6.3	4.0	4.0	4.0	4.0	4.0	3.8	2.9
LB .....	8.9	6.0	6.0	6.0	6.0	6.0	5.4	3.9
LY .....	10.2	7.4	7.4	7.4	7.4	7.4	6.6	4.7
LC .....	12.2	11.0	11.0	11.0	11.0	11.0	10.2	7.6
LD .....	9.0	6.1	2.8	2.8	3.1	2.6	2.2	1.5
ZL .....	14.4	13.2	11.1	8.0	1.6	1.0	0.5	0.4
LZ .....	15.0	15.0	15.0	15.0	15.0	6.8	3.7	2.2

PSA Prepayment Assumption											
Group 3 Classes	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
TA .....	7.8	5.9	5.9	5.9	5.9	5.9	5.9	5.9	5.8	5.5	4.1
TB .....	9.1	6.2	2.7	2.7	2.7	2.9	3.0	2.7	2.5	2.2	1.5
ZT .....	14.4	13.2	11.1	5.1	4.4	2.2	1.7	0.7	0.5	0.5	0.4
TZ .....	15.0	15.0	15.0	15.0	15.0	15.0	15.0	6.8	4.9	3.7	2.2
CB .....	9.1	6.2	2.8	2.8	2.9	3.1	3.0	2.6	2.4	2.1	1.4
ZC .....	14.4	13.2	11.1	4.8	3.7	1.6	1.4	1.0	0.8	0.5	0.4
CZ .....	15.0	15.0	15.0	15.0	15.0	15.0	15.0	6.8	4.9	3.7	2.2
ET .....	11.8	9.0	4.7	3.3	3.1	2.7	2.6	2.2	2.1	1.8	1.2
PSA Prepayment Assumption											
Group 4 Classes	0%	400%	900%	1300%	1800%						
FC and SC .....	13.0	7.0	3.2	1.9	0.8						
PSA Prepayment Assumption											
Group 5 Classes	0%	100%	130%	170%	250%	500%					
BA .....	17.4	7.7	7.7	7.7	7.7	4.7					
BC .....	26.6	12.4	2.8	2.8	2.8	2.0					
BK .....	27.1	14.9	6.0	6.0	6.0	2.5					
BL .....	27.2	15.6	7.8	7.8	7.8	2.6					
BD .....	28.1	19.5	15.1	6.3	2.0	1.0					
BE .....	29.3	24.9	22.3	17.5	3.9	1.8					
BM .....	29.1	24.0	21.1	15.8	3.5	1.7					
BN .....	29.4	25.7	23.3	18.8	4.2	1.9					
BG .....	29.8	28.2	27.1	24.6	5.8	2.1					
BH .....	29.7	27.9	26.6	23.6	5.5	2.1					
BJ .....	30.0	29.6	29.3	28.5	7.1	2.2					
CA .....	26.4	11.4	3.0	3.0	3.0	2.1					
CD .....	26.7	12.9	6.0	6.0	6.0	2.4					
CE .....	26.7	13.3	8.0	8.0	6.6	2.5					
CG .....	26.8	13.8	10.4	10.4	7.0	2.5					
CX .....	26.9	14.2	11.6	11.6	7.7	2.6					
CH .....	27.0	14.5	12.4	12.4	8.4	2.6					
CK .....	28.1	19.2	13.3	5.7	2.1	1.1					
CL .....	29.2	24.8	22.1	17.1	3.8	1.9					
CM .....	29.4	25.9	23.6	19.2	4.2	2.0					
CN .....	29.8	28.0	26.7	24.0	5.2	2.2					
PSA Prepayment Assumption											
Group 6 Classes	0%	75%	108%	250%	500%						
GE .....	8.5	6.5	6.0	4.3	2.9						
GJ .....	14.8	14.2	14.1	13.0	9.8						
PSA Prepayment Assumption											
Group 7 Classes	0%	200%	450%	650%	900%						
FN and SN .....	11.4	5.0	3.0	2.3	1.8						

PSA Prepayment Assumption									
Group 8 Classes	0%	100%	190%	200%	235%	250%	275%	300%	500%
NH .....	2.5	1.8	1.8	1.8	1.8	1.8	1.8	1.8	1.8
NV, NX and NI .....	6.3	4.0	4.0	4.0	4.0	4.0	3.9	3.8	2.9
NB .....	9.0	6.0	6.0	6.0	6.0	6.0	5.7	5.4	3.9
NY .....	10.3	7.4	7.4	7.4	7.4	7.4	7.0	6.7	4.8
NC .....	12.2	11.0	11.0	11.0	11.0	11.0	10.6	10.2	7.6
ND .....	9.5	6.4	2.7	2.7	3.0	2.5	2.2	2.0	1.3
ZN .....	14.5	13.3	11.0	9.0	1.2	0.8	0.5	0.4	0.3
NZ .....	15.0	14.9	14.9	14.9	14.9	7.1	4.2	3.6	2.1
EN .....	11.8	8.9	4.4	4.0	2.6	2.1	1.8	1.7	1.1
NG .....	8.8	5.9	2.7	2.7	3.0	2.5	2.3	2.1	1.4
ZG .....	14.4	13.0	9.6	7.9	1.5	0.9	0.6	0.5	0.4
GZ .....	15.0	14.9	14.9	14.9	14.9	7.4	4.2	3.6	2.1
					PSA Prepayment Assumption				
Group 9 Classes	0%	400%	866%	1300%	1800%				
FE and SE .....	20.2	4.4	2.4	1.7	1.3				
					PSA Prepayment Assumption				
Group 10 Classes	0%	400%	900%	1300%	1800%				
FG and SG .....	12.5	6.4	3.0	1.8	0.8				
PSA Prepayment Assumption									
Group 11 Classes	0%	100%	194%	200%	235%	250%	275%	300%	500%
HA .....	1.9	1.5	1.5	1.5	1.5	1.5	1.5	1.5	1.5
HM and IH .....	6.3	4.0	4.0	4.0	4.0	4.0	3.9	3.8	2.9
HY .....	10.2	7.3	7.3	7.3	7.3	7.3	6.9	6.6	4.7
HC .....	12.2	11.0	11.0	11.0	11.0	11.0	10.6	10.2	7.6
HD .....	9.8	6.6	2.6	2.6	2.9	2.4	2.1	1.9	1.3
ZH .....	14.6	13.4	10.9	9.6	1.0	0.7	0.5	0.4	0.3
HZ .....	15.0	14.8	14.8	14.8	14.8	14.8	4.2	3.5	2.1
					PSA Prepayment Assumption				
Group 12 Classes	0%	100%	165%	250%	500%				
PA .....	3.6	1.2	1.2	1.2	1.2				
PB, PI, PT, PU, PV and IT .....	13.1	4.0	4.0	4.0	3.0				
PC .....	19.1	6.9	6.9	6.9	4.1				
PD .....	20.5	8.0	8.0	8.0	4.6				
PE .....	23.0	11.0	11.0	11.0	6.0				
PG .....	25.6	19.0	19.0	19.0	10.6				
FP and SP .....	28.1	19.9	10.7	3.3	1.6				

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

## ADDITIONAL RISK FACTORS

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

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

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

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

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

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

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

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

*Weighted average lives and yields on the certificates are affected by actual characteristics of the underlying mortgage loans.* We have assumed that the mortgage loans underlying the Trust MBS and the Group 9 SMBS have certain characteristics. However, the actual mortgage loans probably will have different characteristics from those we assumed. As a result, your yields could be lower than you expect, even if the mortgage loans prepay at the indicated constant prepayment rates. In addition, slight differences between the assumed mortgage loan characteristics and the actual mortgage loans could affect the weighted average lives of the classes of certificates.

*Payments on the Group 4, Group 7 and Group 10 Classes also will be affected by the payment priorities governing the related underlying RCR and REMIC certificates.* If you invest in any Group 4, Group 7 or Group 10 Classes, the rate at which you receive payments also will be affected by the priority sequences governing payments on the related underlying RCR and REMIC certificates.

As described in the related underlying disclosure documents, the underlying RCR and REMIC certificates may be later in payment priority than certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the underlying RCR and REMIC certificates, possibly for long periods.

In addition, principal payments on the Group 4 Underlying RCR Certificates and Group 10 Underlying RCR and REMIC Certificates are governed by principal balance schedules. As a result, those underlying RCR and REMIC certificates may receive principal payments (or notional balance reductions) at rates faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments (or notional balance reductions) for extended periods. Prepayments on the related mortgage loans may have occurred at

a rate faster or slower than the rate initially assumed. This prospectus supplement contains no information as to whether

- the related underlying certificates have adhered to their principal balance schedules,
- any related Support classes remain outstanding, or
- the related underlying certificates otherwise have performed as originally anticipated.

You may obtain additional information about the underlying RCR and REMIC certificates by reviewing their current class factors in light of other information available in the related disclosure documents. You may obtain these documents from us as described on page S-3.

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

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

*Reinvestment of certificate payments may not achieve same yields as certificates.* The rate of principal payments of the certificates is un-

certain. You may be unable to reinvest the payments on the certificates at the same yields provided by the certificates.

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

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

*Uncertain market for the certificates could make them difficult to sell and cause their values to fluctuate.* We cannot be sure that a market for resale of the certificates will develop. Further, if a market develops, it may not continue or be sufficiently liquid to allow you to sell your certificates. Even if you are able to sell your certificates, the sale price may not be comparable to similar investments that have a developed market. Moreover, you may not be able to sell small or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you understand and can tolerate the risk that the value of your certificates will vary over time and that your certificates may not be easily sold.

## DESCRIPTION OF THE CERTIFICATES

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

### General

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

- eight groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 8 MBS,” “Group 11 MBS” and “Group 12 MBS” and, together, the “Trust MBS”),
- certain previously issued RCR and REMIC certificates (the “Group 4 Underlying RCR Certificate,” “Group 7 Underlying RCR and REMIC Certificates,” “Group 10 Underlying RCR and REMIC Certificates” and, collectively, the “Underlying REMIC Certificates”) evidencing beneficial ownership interests in the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A, and
- certain Fannie Mae Stripped Mortgage-Backed Securities (the “Group 9 SMBS”).

The assets of each of the Underlying REMIC Trusts evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

The Group 9 SMBS represent beneficial ownership interests in certain interest and principal distributions on certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the Underlying REMIC Certificates, the “MBS”).

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

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

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

In addition, we guarantee that we will distribute to each holder of an MBS:

- scheduled installments of principal and interest on the underlying Mortgage Loans on time, whether or not the related borrowers pay us, and
- the full principal balance of any foreclosed Mortgage Loan, whether or not we recover it.

Our guaranty obligations with respect to the Underlying REMIC Certificates are described in the applicable Underlying REMIC Disclosure Documents. 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, “Description of the Certificates—Fannie Mae Guaranty” in the MBS Prospectus, and “The SMBS Certificates—Fannie Mae Obligations” in the SMBS Prospectus, and “Description of the Certificates—General—*Fannie Mae Guaranty*” in the Underlying REMIC Disclosure Documents.

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

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

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

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

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

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

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

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

*Voting the Underlying REMIC Certificates and the Group 9 SMBS.* Holders of the Underlying REMIC Certificates and the Group 9 SMBS may be asked to vote on issues arising under the related trust agreements or trust indenture, as applicable. If so, the Trustee will vote the Underlying REMIC Certificates and the Group 9 SMBS as instructed by Holders of Certificates of the related Classes. The Trustee must receive instructions from Holders of Certificates having principal balances totaling at least 51% of the aggregate principal balance of the related Classes. In the absence of such instructions,

the Trustee will vote in a manner consistent, in its sole judgment, with the best interests of Certificateholders.

### **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the MJ, FA, TI, EA, TJ, NV and PB Classes of REMIC Certificates for a proportionate interest in the related RCR Certificates in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

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

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

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

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

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

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

## The Trust MBS

The following table contains certain information about the Trust MBS. The Trust MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The Trust MBS provides that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1, Group 5 and Group 12 MBS, and up to 15 years in the case of the Group 2, Group 3, Group 6, Group 8 and Group 11 MBS. See “The Mortgage Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

We expect the characteristics of the Trust MBS and the related Mortgage Loans as of the Issue Date to be as follows:

### Group 1 MBS

Aggregate Unpaid Principal Balance .....	\$600,000,000
MBS Pass-Through Rate .....	5.00%
Range of WACs (annual percentages) .....	5.25% to 7.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	359 months
Approximate Weighted Average WALA (weighted average loan age) .....	1 month

### Group 2 MBS

Aggregate Unpaid Principal Balance .....	\$250,000,000
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 .....	180 months
Approximate Weighted Average WALA .....	0 months

### Group 3 MBS

Aggregate Unpaid Principal Balance .....	\$500,000,000
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 .....	180 months
Approximate Weighted Average WALA .....	0 months

### Group 5 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 .....	359 months
Approximate Weighted Average WALA .....	1 month

### Group 6 MBS

Aggregate Unpaid Principal Balance .....	\$78,731,892
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 .....	176 months
Approximate Weighted Average WALA .....	3 months

**Group 8 MBS**

Aggregate Unpaid Principal Balance .....	\$376,506,000
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 .....	179 months
Approximate Weighted Average WALA .....	1 month

**Group 11 MBS**

Aggregate Unpaid Principal Balance .....	\$310,000,000
MBS Pass-Through Rate .....	4.75%
Range of WACs (annual percentages) .....	5.00% to 7.25%
Range of WAMs .....	121 months to 180 months
Approximate Weighted Average WAM .....	178 months
Approximate Weighted Average WALA .....	2 months

**Group 12 MBS**

Aggregate Unpaid Principal Balance .....	\$400,000,000
MBS Pass-Through Rate .....	5.00%
Range of WACs (annual percentages) .....	5.25% to 7.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	359 months
Approximate Weighted Average WALA .....	1 month

**The Underlying REMIC Certificates**

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

Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity and Prepayment Considerations” in the MBS Prospectus.

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

**The Group 9 SMBS**

The general characteristics of the Group 9 SMBS are described in the SMBS Prospectus. The Group 9 SMBS provide that certain payments on the related MBS are passed through monthly. The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional fixed rate, fully amortizing mortgage loans secured by first mortgages or deed of trust on single-family residential properties, as described under “Mortgage Loan Pools” and “Yield Considerations, Maturity and Prepayment Assumptions” in the MBS Prospectus.

The Group 9 SMBS represent ownership of

- interest payments at a pass-through rate of 5.0% on an initial notional principal amount of \$75,000,000, and
- principal payments on an initial principal amount of \$50,000,000 of MBS.

We expect the characteristics of the Mortgage Loans underlying the Group 9 SMBS as of the Issue Date to be as follows:

Range of WACs (annual percentages) .....	5.25% to 7.50%
Approximate Weighted Average WAM .....	358 months
Approximate Weighted Average WALA (weighted average loan age) ....	2 months

## Final Data Statement

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the principal balances of the Underlying REMIC Certificates as of the Issue Date and, with respect to the Trust MBS and the Group 9 SMBS, the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the Trust MBS and the Group 9 SMBS as of the Issue Date. The Final Data Statement also will include the weighted averages of all the current or original WACs and the weighted averages of all the current or Adjusted WAMs, based on the current unpaid principal balances of the Mortgage Loans underlying each of the Trust MBS and the Group 9 SMBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. In addition, the Final Data Statement is available on our corporate web site at [www.fanniemae.com](http://www.fanniemae.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	MG, MW, MN, MX, IG, IX, MJ, MB, MC, MD, YA, YB, YC, A and AB
Floating Rate	FA
Inverse Floating Rate	TJ, TI and SA
Interest Only	TJ, TI, IG and IX
Principal Only	EA
RCR**	JM, MI, FB, TD and FD
<b>Group 2 Classes</b>	
Fixed Rate	LA, LX, LI, LB, LY, LC, LD, ZL and LZ
Accrual	ZL and LZ
Interest Only	LI
<b>Group 3 Classes</b>	
Fixed Rate	TA, TB, ZT, TZ, CB, ZC and CZ
Accrual	ZT, TZ, ZC and CZ
Principal Only	ET
<b>Group 4 Classes</b>	
Floating Rate	FC
Inverse Floating Rate	SC

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 5 Classes</b>	
Fixed Rate	BA, BC, BK, BL, BD, BE, BM, BN, BG, BH, BJ, CA, CD, CE, CG, CX, CH, CK, CL, CM and CN
<b>Group 6 Classes</b>	
Fixed Rate	GE and GJ
<b>Group 7 Classes</b>	
Floating Rate	FN
Inverse Floating Rate	SN
Interest Only	SN
<b>Group 8 Classes</b>	
Fixed Rate	NH, NV, NB, NY, NC, ND, ZN, NZ, NG, ZG and GZ
Accrual	ZN, NZ, ZG and GZ
Principal Only	EN
RCR**	NX and NI
<b>Group 9 Classes</b>	
Floating Rate	FE
Inverse Floating Rate	SE
Interest Only	SE
<b>Group 10 Classes</b>	
Floating Rate	FG
Inverse Floating Rate	SG
<b>Group 11 Classes</b>	
Fixed Rate	HA, HM, HY, HC, HD, ZH, HZ and IH
Accrual	ZH and HZ
Interest Only	IH
<b>Group 12 Classes</b>	
Fixed Rate	PA, PB, PC, PD, PE, PG and PI
Floating Rate	FP
Inverse Floating Rate	SP
Interest Only	PI
RCR**	PT, PU, PV and IT
<b>No Payment Residual</b>	R and RL

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

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

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

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

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

*Interest Accrual Periods.* Interest to be paid on each Distribution Date will accrue on the Certificates during the applicable one-month periods set forth below (each, an “Interest Accrual Period”).

<u>Classes</u>	<u>Interest Accrual Periods</u>
All Fixed Rate Classes and the FA, TJ, TI, SA, FP and SP Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All other Floating Rate and Inverse Floating Rate Classes	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

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

The Dealer will treat the EA, ET and EN Classes as Delay Classes for the sole purpose of facilitating trading.

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

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

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

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

Changes in 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 1.10%.

## Distributions of Principal

### *Categories of Classes*

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

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
PAC	MG, MW, MN, MX, MJ, MB, MC, MD, YA, YB, YC, A and AB
Support	FA, EA and SA
Notional	IG, IX, TJ and TI
RCR**	JM, MI, FB, TD and FD
<b>Group 2 Classes</b>	
PAC	LA, LX, LB, LY and LC
Scheduled	LD
Support	ZL and LZ
Non-Sticky Jump	LD and ZL
Notional	LI
<b>Group 3 Classes</b>	
Scheduled	TA, TB and CB
Support	ZT, TZ, ZC, CZ and ET
Non-Sticky Jump	TB, ZT, CB and ZC
Accretion-Directed	TB, ZT, CB and ZC
<b>Group 4 Classes</b>	
Structured Collateral/Pass-Through	FC and SC
<b>Group 5 Classes</b>	
PAC	BA, BC, BK, BL, CA, CD, CE, CG, CX and CH
Support	BD, BE, BM, BN, BG, BH, BJ, CK, CL, CM and CN
<b>Group 6 Classes</b>	
Sequential Pay	GE and GJ
<b>Group 7 Classes</b>	
Structured Collateral/Pass-Through	FN
Notional	SN
<b>Group 8 Classes</b>	
PAC	NH, NV, NB, NY and NC
Scheduled	ND and NG
Support	ZN, NZ, EN, ZG and GZ
Non-Sticky Jump	ND, ZN, NG and ZG
Accretion Directed	ND, ZN, NG and ZG
RCR**	NX and NI
<b>Group 9 Classes</b>	
Pass-Through	FE
Notional	SE
<b>Group 10 Classes</b>	
Structured Collateral/Pass-Through	FG and SG

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 11 Classes</b>	
PAC	HA, HM, HY and HC
Scheduled	HD
Support	ZH and HZ
Notional	IH
Non-Sticky Jump	HD and ZH
Accretion-Directed	HD
<b>Group 12 Classes</b>	
PAC	PA, PB, PC, PD, PE and PG
Support	FP and SP
Notional	PI
RCR**	PT, PU, PV and IT
<b>No Payment Residual</b>	R and RL

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

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

### *Principal Distribution Amount*

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

- the principal then paid on the Group 1 MBS (the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZL and LZ Classes (the “ZL Accrual Amount” and “LZ Accrual Amount,” respectively, and together with the Group 2 Cash Flow Distribution Amount, the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 MBS (the “Group 3 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZT, TZ, ZC and CZ Classes (the “ZT Accrual Amount,” “TZ Accrual Amount,” “ZC Accrual Amount” and “CZ Accrual Amount,” respectively, and together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 Underlying RCR Certificate (the “Group 4 Principal Distribution Amount”),
- the principal then paid on the Group 5 MBS (the “Group 5 Principal Distribution Amount”),
- the principal then paid on the Group 6 MBS (the “Group 6 Principal Distribution Amount”),
- the principal then paid on the Group 7 Underlying RCR and REMIC Certificates (the “Group 7 Principal Distribution Amount”),
- the principal then paid on the Group 8 MBS (the “Group 8 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZN, NZ, ZG and GZ Classes (the “ZN Accrual Amount,” “NZ Accrual Amount,” “ZG Accrual Amount” and “GZ Accrual Amount,” respectively, and together with the Group 8 Cash Flow Distribution Amount, the “Group 8 Principal Distribution Amount”),
- the principal then paid on the Group 9 SMBS (the “Group 9 Principal Distribution Amount”),
- the principal then paid on the Group 10 Underlying RCR and REMIC Certificates (the “Group 10 Principal Distribution Amount”),
- the principal then paid on the Group 11 MBS (the “Group 11 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZH and HZ Classes (the “ZH Accrual Amount” and “HZ Accrual Amount,” respectively, and together

with the Group 11 Cash Flow Distribution Amount, the “Group 11 Principal Distribution Amount”), and

- the principal then paid on the Group 12 MBS (the “Group 12 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 in the following priority:

- |  |                   |
|--|-------------------|
| (i) to Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Planned Balance for that Distribution Date;                          | } PAC Groups      |
| (ii) to Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Planned Balance for that Distribution Date;                       |                   |
| (iii) to Aggregate Group III (described below), until the Aggregate III Balance (described below) is reduced to its Planned Balance for that Distribution Date;                    |                   |
| (iv) concurrently, to the FA, SA and EA Classes, pro rata (or 66.6666666666%, 23.9495796355% and 9.3837536979%, respectively), until their principal balances are reduced to zero; | } Support Classes |
| (v) to Aggregate Group III, without regard to its Planned Balance and until the Aggregate III Balance is reduced to zero;  | } PAC Groups      |
| (vi) to Aggregate Group II, without regard to its Planned Balance and until the Aggregate II Balance is reduced to zero; and   |                   |
| (vii) to Aggregate Group I, without regard to its Planned Balance and until the Aggregate I Balance is reduced to zero.  |                   |

“Aggregate Group I” consists of the MG, MW, MN, MX, MJ, MB, MC and MD Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

*first*, concurrently, to the MG, MW and MN Classes, pro rata (or 15.1133501259%, 70.4030226701% and 14.4836272040%, respectively), until their principal balances are reduced to zero; and

*second*, sequentially, to the MX, MJ, MB, MC and MD Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate I Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group I.

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

The “Aggregate II Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group II.

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

The “Aggregate III Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group III.

### *Group 2 Principal Distribution Amount*

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

On each Distribution Date, we will pay the Group 2 Cash Flow Distribution Amount as principal of Aggregate Group IV (described below), until the Aggregate IV Balance (described below) is reduced to its Planned Balance for that Distribution Date. } PAC Group

#### *LZ Accrual Amount, ZL Accrual Amount and Remaining Group 2 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the LZ Accrual Amount and ZL Accrual Amount, together with the Group 2 Cash Flow Distribution Amount remaining after giving effect to the payments described above, as principal of the Group 2 Classes in the following priority:

- (i) if and only if the principal balance of the Group 2 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 2 MBS First Specified Balance for that Distribution Date, an amount equal to the ZL Class Specified Amount to the ZL Class, until its principal balance is reduced to zero; } Non-Sticky Jump/Support Class
- (ii) to the LD Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Non-Sticky Jump/Scheduled Class
- (iii) to the ZL Class, until its principal balance is reduced to zero; } Support Class
- (iv) to the LD Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; } Scheduled Class
- (v) to the LZ Class, until its principal balance is reduced to zero; and } Support Class
- (vi) to Aggregate Group IV, without regard to its Planned Balance and until the Aggregate IV Balance is reduced to zero. } PAC Group

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

“Aggregate IV Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group IV.

The “ZL Class Specified Amount” for any Distribution Date is equal to:

- the LZ Accrual Amount, ZL Accrual Amount and the Group 2 Cash Flow Distribution Amount remaining after giving effect to the payment specified under “*Group 2 Cash Flow Distribution Amount*” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 2 MBS on that Distribution Date (after giving effect to distributions made on that date) *minus* the Group 2 MBS First Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 2 MBS Second Specified Balance for that Distribution Date *minus* the Group 2 MBS First Specified Balance for that Distribution Date.

### *Group 3 Principal Distribution Amount*

#### *ZT Accrual Amount*

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

} Accretion  
Directed  
Class and  
Accrual  
Class

#### *TZ Accrual Amount*

On each Distribution Date, we will pay the TZ Accrual Amount as principal of the Group 3 Classes specified below in the following priority:

- (i) to the TB Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (ii) to the ZT Class, until its principal balance is reduced to zero;
- (iii) to the TB Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; and
- (iv) thereafter to the TZ Class.

} Accretion  
Directed  
Classes and  
Accrual  
Class

#### *ZC Accrual Amount*

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

} Accretion  
Directed  
Class and  
Accrual  
Class

#### *CZ Accrual Amount*

On each Distribution Date, we will pay the CZ Accrual Amount as principal of the Group 3 Classes specified below in the following priority:

- (i) to the CB Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (ii) to the ZC Class, until its principal balance is reduced to zero;
- (iii) to the CB Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; and
- (iv) thereafter to the CZ Class.

} Accretion  
Directed  
Classes and  
Accrual  
Class

### *Group 3 Cash Flow Distribution Amount*

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

- (i) to the TA Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (ii) (a) 61.5699286144% of the remaining amount as follows:
  - first*, if and only if the principal balance of the Group 3 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 3 First Specified Balance for that Distribution Date, an amount equal to the ZT Class Specified Amount to the ZT Class, until its principal balance is reduced to zero;

} Scheduled  
Class

} Non-Sticky  
Jump/  
Support  
Class

*second*, to the TB Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Non-Sticky  
Jump/  
Scheduled  
Class

*third*, to the ZT Class, until its principal balance is reduced to zero; } Support  
Class

*fourth*, to the TB Class, without regard to its Scheduled Balance for that Distribution Date and until its principal balance is reduced to zero; and } Scheduled  
Class

*fifth*, to the TZ Class, until its principal balance is reduced to zero, } Support  
Class

(b) 36.4074361328% of such remaining amount as follows:

*first*, if and only if the principal balance of the Group 3 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 3 Third Specified Balance for that Distribution Date, an amount equal to the ZC Class Specified Amount to the ZC Class, until its principal balance is reduced to zero; } Non-Sticky  
Jump/  
Support  
Class

*second*, to the CB Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Non-Sticky  
Jump/  
Scheduled  
Class

*third*, to the ZC Class, until its principal balance is reduced to zero; } Support  
Class

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

*fifth*, to the CZ Class, until its principal balance is reduced to zero, and } Support  
Class

(c) 2.0226352528% of such remaining amount to the ET Class, until its principal balance is reduced to zero.

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

The “ZT Class Specified Amount” for any Distribution Date is equal to:

- the Group 3 Cash Flow Distribution Amount remaining after giving effect to the payment specified in clause (i) under “Group 3 Cash Flow Distribution Amount” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 3 MBS on that Distribution Date (after giving effect to distributions made on that date) *minus* the Group 3 MBS First Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 3 MBS Second Specified Balance for that Distribution Date *minus* the Group 3 MBS First Specified Balance for that Distribution Date.

The “ZC Class Specified Amount” for any Distribution Date is equal to:

- the Group 3 Cash Flow Distribution Amount remaining after giving effect to the payments specified in clause (i) under “Group 3 Cash Flow Distribution Amount” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 3 MBS on that Distribution Date (after

giving effect to distributions made on that date) *minus* the Group 3 MBS Third Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 3 MBS Fourth Specified Balance for that Distribution Date *minus* the Group 3 MBS Third Specified Balance for that Distribution Date.

#### Group 4 Principal Distribution Amount

On each Distribution Date, we will pay the Group 4 Principal Distribution Amount, concurrently, as principal of the FC and SC Classes, pro rata (or 68.7500009217% and 31.2499990783%, respectively), until their principal balances are reduced to zero. } Structured Collateral/Pass-Through Classes

#### Group 5 Principal Distribution Amount

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

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

(ii) (a) 50% of the remaining amount as follows:

*first*, to Aggregate Group V (described below), until the Aggregate V Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Class

*second*, sequentially, to the CK, CL, CM and CN Classes, in that order, until their principal balances are reduced to zero; and } Support Classes

*third*, to Aggregate Group V, without regard to its Planned Balance and until the Aggregate V Balance is reduced to zero, and } PAC Group

(b) 50% of such remaining amount as follows:

*first*, to Aggregate Group VI (described below), until the Aggregate VI Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group

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

*third*, (x) 9.6678235002% of the remaining amount to the BE Class, until its principal balance is reduced to zero, and

(y) 90.3321764998% of such remaining amount, sequentially, to the BM and BN Classes, in that order, until their principal balances are reduced to zero; } Support Classes

*fourth*, (x) 51.3949645183% of the remaining amount to the BG Class, until its principal balance is reduced to zero, and

(y) 48.6050354817% of such remaining amount, sequentially, to the BH and BJ Classes, in that order, until their principal balances are reduced to zero; and } Support Classes

*fifth*, to Aggregate Group VI, without regard to its Planned Balance and until the Aggregate VI Balance is reduced to zero; and } PAC Group

(iii) to the BA Class, without regard to its Planned Balance and until its principal balance is reduced to zero. } PAC Class

“Aggregate Group V” consists of the CA, CD, CE, CG, CX and CH Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V, sequentially, to the CA, CD, CE, CG, CX and CH Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate V Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group V.

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

The “Aggregate VI Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group VI.

#### *Group 6 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 6 Principal Distribution Amount, sequentially, to the GE and GJ Classes, in that order, until their principal balances are reduced to zero. } Sequential Pay Classes

#### *Group 7 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 7 Principal Distribution Amount as principal of the FN Class, until its principal balance is reduced to zero. } Structured Collateral / Pass-Through Class

#### *Group 8 Principal Distribution Amount*

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

(i) to Aggregate Group VII (described below), until the Aggregate VII Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group

(ii) (a) 22.4391862933% of the remaining amount as follows:

(x) 41.6472604894% to the EN Class, until its principal balance is reduced to zero, and } Support Class

(y) 58.3527395106%, together with the NZ Accrual Amount and ZN Accrual Amount, as follows:

*first*, if and only if the principal balance of the Group 8 MBS for that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 8 First Specified Balance for that Distribution Date, an amount equal to the ZN Class Specified Amount to the ZN Class, until its principal balance is reduced to zero; } Non-Sticky Jump / Support Class

*second*, to the ND Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Non-Sticky Jump / Scheduled Class

*third*, to the ZN Class, until its principal balance is reduced to zero; } Support Class

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

*fifth*, to the NZ Class, until its principal balance is reduced to zero, and } Support Class

(b) 77.5608137067% of such remaining amount, together with the GZ Accrual Amount and ZG Accrual Amount, as follows:

*first*, if and only if the principal balance of the Group 8 MBS for that Distribution Date (after giving effect to distributions made on that date) is less than the Group 8 First Specified Balance for that Distribution Date, an amount equal to the ZG Class Specified Amount to the ZG Class, until its principal balance is reduced to zero;

} Non-Sticky  
Jump/  
Support  
Class

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

} Non-Sticky  
Jump/  
Scheduled  
Class

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

} Support  
Class

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

} Scheduled  
Class

*fifth*, to the GZ Class, until its principal balance is reduced to zero.

} Support  
Class

(iii) to Aggregate Group VII, without regard to its Planned Balance and until the Aggregate VII Balance is reduced to zero.

} PAC  
Group

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

The “Aggregate VII Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group VII.

The “ZN Class Specified Amount” for any Distribution Date is equal to:

- the NZ Accrual Amount, ZN Accrual Amount and the Group 8 Cash Flow Distribution Amount remaining after giving effect to the payments specified in clause (i) under “Group 8 Principal Distribution Amount” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 8 MBS on that Distribution Date (after giving effect to distributions made on that date) *minus* the Group 8 MBS First Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 8 MBS Second Specified Balance for that Distribution Date *minus* the Group 8 MBS First Specified Balance for that Distribution Date.

The “ZG Class Specified Amount” for any Distribution Date is equal to:

- the GZ Accrual Amount, ZG Accrual Amount and the Group 8 Cash Flow Distribution Amount remaining after giving effect to the payment specified in clause (i) under “Group 8 Principal Distribution Amount” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 8 MBS on that Distribution Date (after giving effect to distributions made on that date) *minus* the Group 8 MBS First Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 8 MBS Second Specified Balance for that Distribution Date *minus* the Group 8 MBS First Specified Balance for that Distribution Date.

*Group 9 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 9 Principal Distribution Amount as principal of the FE Class, until its principal balance is reduced to zero. } Pass-Through Class

*Group 10 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 10 Principal Distribution Amount, concurrently, as principal of the FG and SG Classes, pro rata (or 68.7499984894% and 31.2500015106%, respectively), until their principal balances are reduced to zero. } Structured Collateral / Pass-Through Classes

*Group 11 Principal Distribution Amount*

*Group 11 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 11 Cash Flow Distribution Amount as principal of the Aggregate Group VIII (described below), until the Aggregate VIII Balance (described below) is reduced to its Planned Balance for that Distribution Date. } PAC Group

*HZ Accrual Amount, ZH Accrual Amount and Remaining Group 11 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the HZ Accrual Amount and ZH Accrual Amount, together with the Group 11 Cash Flow Distribution Amount remaining after giving effect to the payments described above, as principal of the Group 11 Classes in the following priority:

(i) if and only if the principal balance of the Group 11 MBS for that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 11 First Specified Balance for that Distribution Date, an amount equal to the ZH Class Specified Amount to the ZH Class, until its principal balance is reduced to zero; } Non-Sticky Jump / Support Class

(ii) to the HD Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date; } Non-Sticky Jump / Scheduled Class

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

(iv) to the HD Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; } Scheduled Class

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

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

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

The “Aggregate VIII Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group VIII.

The “ZH Class Specified Amount” for any Distribution Date is equal to:

- the HZ Accrual Amount, ZH Accrual Amount and the Group 11 Cash Flow Distribution Amount remaining after giving effect to the payment specified under “*Group 11 Cash Flow Distribution Amount*” above

*multiplied by*

- a fraction, expressed as a positive percentage (not to exceed 99%), the *numerator* of which is equal to the principal balance of the Group 11 MBS on that Distribution Date (after giving effect to distributions made on that date) *minus* the Group 11 MBS First Specified Balance for that Distribution Date, and the *denominator* of which is equal to the Group 11 MBS Second Specified Balance for that Distribution Date *minus* the Group 11 MBS First Specified Balance for that Distribution Date.

#### *Group 12 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 12 Principal Distribution Amount as principal of the Group 12 Classes in the following priority:

- (i) to Aggregate Group IX (described below), until the Aggregate IX Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group
- (ii) concurrently, to the FP and SP Classes, pro rata (or 66.6666666667% and 33.3333333333%, respectively), until their principal balances are reduced to zero; and } Support Classes
- (iii) to Aggregate Group IX, without regard to its Planned Balance and until the Aggregate IX Balance is reduced to zero. } PAC Group

“Aggregate Group IX” consists of the PA, PB, PC, PD, PE and PG Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IX, sequentially, to the PA, PB, PC, PD, PE and PG Classes, in that order, until their principal balances are reduced to zero.

The “Aggregate IX Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group IX.

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

#### **Structuring Assumptions**

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC Certificates, the priority sequences affecting principal payments on the Underlying REMIC Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS and the Group 9 SMBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS and the Group 9 SMBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is August 29, 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 PSA rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Groups (1) and Classes</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	Aggregate Group I	Between 100% and 300% PSA
Planned Balances	Aggregate Group II	Between 115% and 250% PSA
Planned Balances	Aggregate Group III	Between 165% and 250% PSA
Planned Balances	Aggregate Group IV	Between 100% and 250% PSA
Scheduled Balances	LD Class	(2)
First Specified Balance	Group 2 MBS	200% PSA
Second Specified Balance	Group 2 MBS	300% PSA
Scheduled Balances	TB Class	(3)
Scheduled Balances	CB Class	(4)
Scheduled Balances	TA Class	Between 100% and 250% PSA
First Specified Balance	Group 3 MBS	225% PSA
Second Specified Balance	Group 3 MBS	260% PSA
Third Specified Balance	Group 3 MBS	200% PSA
Fourth Specified Balance	Group 3 MBS	300% PSA
Planned Balances	BA Class	Between 100% and 250% PSA
Planned Balances	Aggregate Group V	Between 115% and 200% PSA
Planned Balances	Aggregate Group VI	Between 130% and 250% PSA
Planned Balances	Aggregate Group VII	Between 100% and 250% PSA
Scheduled Balances	ND and NG Classes	(5)
First Specified Balance	Group 8 MBS	200% PSA
Second Specified Balance	Group 8 MBS	300% PSA
Planned Balances	Aggregate Group VIII	Between 100% and 250% PSA
Scheduled Balances	HD Class	(6)
First Specified Balance	Group 11 MBS	200% PSA
Second Specified Balance	Group 11 MBS	300% PSA
Planned Balances	Aggregate Group IX	Between 100% and 250% 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.

(2) The Scheduled Balances for the LD Class have been scheduled between 185% and 235% PSA, but will have an Initial Effective Range between 175% and 206% PSA.

(3) The Scheduled Balances for the TB Class have been scheduled between 185% and 237% PSA, but will have an Initial Effective Range between 178% and 227% PSA.

(4) The Scheduled Balances for the CB Class have been scheduled between 185% and 235% PSA, but will have an Initial Effective Range between 178% and 206% PSA.

(5) The Scheduled Balances for the ND and NG Classes have been scheduled between 190% and 235% PSA, but the ND Class will have the Initial Effective Range between 184% and 205% PSA and the NG Class will have an Initial Effective Range between 174% and 207% PSA.

(6) The Scheduled Balances for the HD Class have been scheduled between 194% and 235% PSA, but will have an Initial Effective Range between 188% and 204% PSA.

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

<u>Groups and Classes</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 300% PSA
Aggregate Group II	Between 115% and 250% PSA
Aggregate Group III	Between 165% and 288% PSA
Aggregate Group IV	Between 100% and 250% PSA
LD Class	Between 175% and 206% PSA
TB Class	Between 178% and 227% PSA
CB Class	Between 178% and 206% PSA
TA Class	Between 100% and 250% PSA
BA Class	Between 100% and 250% PSA
Aggregate Group V	Between 115% and 200% PSA
Aggregate Group VI	Between 130% and 250% PSA
Aggregate Group VII	Between 100% and 250% PSA
ND Class	Between 184% and 205% PSA
NG Class	Between 174% and 207% PSA
Aggregate Group VIII	Between 100% and 250% PSA
HD Class	Between 188% and 204% PSA
Aggregate Group IX	Between 100% and 250% 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 Classes and Groups 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 Classes and Groups 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 Support Classes. When the related 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>
IG .....	1,714% PSA
IX .....	666% PSA
MI .....	381% PSA
LI .....	502% PSA
NI .....	336% PSA
IH .....	556% PSA
IT .....	359% PSA
PI .....	509% 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>
IG .....	5.50000%
IX .....	13.50000%
MI .....	25.56250%
LI .....	12.92334%
NI .....	15.96875%
IH .....	12.50000%
IT .....	17.71875%
PI .....	14.50000%

\* 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 IG Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	63.1%	43.0%	43.0%	43.0%	43.0%	43.0%	43.0%	43.0%

#### Sensitivity of the IX Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	30.6%	19.5%	19.5%	19.5%	19.5%	19.5%	19.5%	11.8%

#### Sensitivity of the MI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	13.6%	4.9%	4.9%	4.9%	4.9%	4.9%	4.9%	(9.6)%

#### Sensitivity of the LI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>182%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	21.8%	15.8%	15.8%	15.8%	15.8%	15.8%	14.0%	0.1%

#### Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>275%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	11.5%	4.8%	4.8%	4.8%	4.8%	4.8%	4.1%	2.6%	(13.6)%

### Sensitivity of the IH Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	194%	200%	235%	250%	275%	300%	500%
Pre-Tax Yields to Maturity . .	25.7%	20.1%	20.1%	20.1%	20.1%	20.1%	19.4%	18.2%	4.2%

### Sensitivity of the IT Class to Prepayments

	PSA Prepayment Assumption				
	50%	100%	165%	250%	500%
Pre-Tax Yields to Maturity . .	16.8%	4.7%	4.7%	4.7%	(11.1)%

### Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption				
	50%	100%	165%	250%	500%
Pre-Tax Yields to Maturity . .	25.7%	14.8%	14.8%	14.8%	0.6%

***The Inverse Floating Rate Classes.*** The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the tables below, it is possible that investors in the TJ, TI, SC, SN, SE and SG Classes would lose money on their initial investments under certain Index and prepayment scenarios.

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

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

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

Class	Price*
TJ .....	20.50000%
TI .....	3.50000%
SA .....	83.00000%
FD .....	71.34375%
TD .....	90.12500%
SC .....	112.37500%
SN .....	10.78125%

<u>Class</u>	<u>Price*</u>
SE .....	13.85938%
SG .....	106.50000%
SP .....	70.59376%

\* 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 TJ 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>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
0.1% .....	6.4%	5.7%	5.4%	3.4%	(0.1)%	(8.4)%	(64.8)%	*
1.1% .....	12.4%	12.0%	11.8%	10.2%	6.2%	(3.4)%	(51.1)%	*
3.1% .....	23.1%	23.0%	22.9%	21.9%	17.2%	5.6%	(30.5)%	(89.0)%
5.1% .....	33.6%	33.6%	33.6%	33.0%	27.8%	15.0%	(13.6)%	(70.3)%
6.0% .....	*	*	*	*	*	*	*	*

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

**Sensitivity of the TI 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>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
5.00% and below ..	14.2%	13.9%	13.7%	12.2%	8.1%	(1.9)%	(47.3)%	*
5.25% .....	5.5%	4.8%	4.5%	2.3%	(1.1)%	(9.2)%	(67.0)%	*
5.50% .....	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
0.1% .....	18.1%	18.1%	18.1%	18.3%	19.2%	21.5%	24.7%	31.0%
1.1% .....	14.4%	14.4%	14.4%	14.7%	15.4%	17.8%	21.2%	27.5%
3.1% .....	7.2%	7.2%	7.3%	7.6%	8.2%	10.4%	14.2%	20.6%
5.0% and above ..	0.7%	0.8%	0.8%	1.1%	1.5%	3.4%	7.7%	14.2%

**Sensitivity of the FD 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>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
0.1% .....	3.2%	3.4%	3.5%	4.0%	5.0%	9.1%	16.5%	28.8%
1.1% .....	4.5%	4.6%	4.7%	5.2%	6.3%	10.6%	17.8%	30.1%
3.1% .....	7.0%	7.2%	7.3%	7.8%	9.0%	13.5%	20.4%	32.8%
5.1% .....	9.7%	9.9%	9.9%	10.4%	11.8%	16.4%	23.0%	35.4%
6.0% .....	1.3%	1.4%	1.5%	2.0%	2.9%	6.8%	14.4%	26.8%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
5.00% .....	11.3%	11.4%	11.4%	11.5%	11.9%	13.1%	15.0%	18.4%
5.25% .....	5.8%	5.8%	5.8%	6.0%	6.3%	7.4%	9.6%	13.0%
5.50% .....	0.4%	0.4%	0.5%	0.6%	0.8%	1.8%	4.2%	7.8%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>400%</u>	<u>900%</u>	<u>1300%</u>	<u>1800%</u>	
0.1% .....	14.7%	14.0%	12.0%	9.4%	0.1%	
1.1% .....	12.6%	11.9%	9.9%	7.3%	(1.8)%	
3.1% .....	8.4%	7.8%	5.8%	3.3%	(5.5)%	
5.1% .....	4.3%	3.6%	1.7%	(0.7)%	(9.1)%	
7.6% .....	(0.9)%	(1.5)%	(3.3)%	(5.6)%	(13.6)%	

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>200%</u>	<u>450%</u>	<u>650%</u>	<u>900%</u>	
0.1% .....	66.4%	58.3%	43.6%	31.1%	15.7%	
1.1% .....	55.1%	46.6%	31.1%	18.0%	2.0%	
3.1% .....	32.8%	23.4%	5.5%	(9.3)%	(26.8)%	
5.1% .....	10.2%	(1.3)%	(23.6)%	(41.1)%	(60.8)%	
7.1% .....	*	*	*	*	*	

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>400%</u>	<u>866%</u>	<u>1300%</u>	<u>1800%</u>	
0.1% .....	50.7%	34.0%	10.5%	(12.5)%	(41.8)%	
1.1% .....	42.2%	25.0%	0.7%	(23.2)%	(53.4)%	
3.1% .....	25.6%	7.2%	(19.2)%	(45.5)%	(78.3)%	
5.1% .....	9.0%	(10.8)%	(40.2)%	(71.1)%	*	
7.0% .....	*	*	*	*	*	

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>400%</u>	<u>900%</u>	<u>1300%</u>	<u>1800%</u>
0.10% .....	15.6%	15.2%	14.0%	12.5%	8.1%
1.10% .....	13.4%	13.0%	11.8%	10.4%	6.1%
3.10% .....	9.1%	8.7%	7.6%	6.2%	2.2%
5.10% .....	4.8%	4.4%	3.3%	2.1%	(1.7)%
7.55% .....	(0.5)%	(0.8)%	(1.8)%	(2.9)%	(6.4)%

**Sensitivity of the SP 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>165%</u>	<u>250%</u>	<u>500%</u>
0.1% .....	17.2%	17.5%	20.6%	27.2%	39.5%
1.1% .....	14.4%	14.7%	17.7%	24.5%	36.8%
3.1% .....	8.8%	9.2%	11.9%	19.1%	31.4%
5.1% .....	3.6%	4.0%	6.2%	13.8%	26.1%
6.0% .....	1.4%	1.8%	3.7%	11.5%	23.8%

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

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

<u>Class</u>	<u>Price</u>
EA .....	63.393%
ET .....	75.500%
EN .....	75.500%

**Sensitivity of the EA Class to Prepayments**

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>165%</u>	<u>195%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ....	1.7%	2.0%	2.1%	2.7%	4.0%	9.9%	20.0%	37.4%

**Sensitivity of the ET Class to Prepayments**

	PSA Prepayment Assumption										
	<u>50%</u>	<u>100%</u>	<u>185%</u>	<u>220%</u>	<u>225%</u>	<u>235%</u>	<u>237%</u>	<u>250%</u>	<u>260%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	2.8%	3.3%	7.0%	10.2%	10.8%	12.1%	12.3%	14.2%	15.0%	17.6%	25.7%

**Sensitivity of the EN Class to Prepayments**

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>235%</u>	<u>250%</u>	<u>275%</u>	<u>300%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . . .	2.9%	3.3%	7.5%	8.4%	12.5%	14.8%	16.8%	18.4%	27.3%

## Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, Group 2, Group 3, Group 5, Group 6, Group 8, Group 11 and Group 12 Classes, and
- in the case of the Group 1, Group 2, Group 3, Group 5, Group 8, Group 11 and Group 12 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	7.50%
Group 2 MBS	180 months	180 months	7.00%
Group 3 MBS	180 months	180 months	7.00%
Group 4 Underlying RCR Certificate	180 months	167 months	8.00%
Group 5 MBS	360 months	360 months	8.00%
Group 6 MBS	180 months	180 months	7.00%
Group 7 Underlying REMIC and RCR Certificates	240 months	239 months	7.50%
Group 8 MBS	180 months	180 months	7.00%
Group 9 SMBS	360 months	360 months	7.50%
Group 10 Underlying REMIC Certificate	180 months	168 months	8.00%
Group 10 Underlying RCR Certificate	180 months	159 months	8.00%
Group 11 MBS	180 months	180 months	7.25%
Group 12 MBS	360 months	360 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	MG, MW, MN and IG† Classes								MX and IX† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	93	79	79	79	79	79	79	79	100	100	100	100	100	100	100	100
August 2005	86	40	40	40	40	40	40	40	100	100	100	100	100	100	100	100
August 2006	77	0	0	0	0	0	0	0	100	90	90	90	90	90	90	87
August 2007	69	0	0	0	0	0	0	0	100	47	47	47	47	47	47	0
August 2008	59	0	0	0	0	0	0	0	100	7	7	7	7	7	7	0
August 2009	49	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2010	38	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2011	27	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2012	14	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2013	*	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	73	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	58	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	42	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	24	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	6	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	5.7	1.7	1.7	1.7	1.7	1.7	1.7	1.7	13.4	4.0	4.0	4.0	4.0	4.0	4.0	3.3

  

Date	MJ, JM and MI† Classes								MB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2007	100	100	100	100	100	100	100	69	100	100	100	100	100	100	100	100
August 2008	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	41
August 2009	100	47	47	47	47	47	47	0	100	100	100	100	100	100	100	0
August 2010	100	0	0	0	0	0	0	0	100	85	85	85	85	85	85	0
August 2011	100	0	0	0	0	0	0	0	100	22	22	22	22	22	22	0
August 2012	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2013	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2014	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2015	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2016	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2017	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2018	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2019	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2020	75	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2021	37	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	97	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	49	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.7	6.0	6.0	6.0	6.0	6.0	6.0	4.2	20.0	7.6	7.6	7.6	7.6	7.6	7.6	5.0

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

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

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

Date	MC Class								MD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2009	100	100	100	100	100	100	100	74	100	100	100	100	100	100	100	100
August 2010	100	100	100	100	100	100	100	43	100	100	100	100	100	100	100	100
August 2011	100	100	100	100	100	100	100	21	100	100	100	100	100	100	100	100
August 2012	100	84	84	84	84	84	84	6	100	100	100	100	100	100	100	100
August 2013	100	61	61	61	61	61	61	0	100	100	100	100	100	100	100	84
August 2014	100	44	44	44	44	44	44	0	100	100	100	100	100	100	100	57
August 2015	100	29	29	29	29	29	29	0	100	100	100	100	100	100	100	39
August 2016	100	18	18	18	18	18	18	0	100	100	100	100	100	100	100	26
August 2017	100	8	8	8	8	8	8	0	100	100	100	100	100	100	100	18
August 2018	100	1	1	1	1	1	1	0	100	100	100	100	100	100	100	12
August 2019	100	0	0	0	0	0	0	0	100	82	82	82	82	82	82	8
August 2020	100	0	0	0	0	0	0	0	100	64	64	64	64	64	64	5
August 2021	100	0	0	0	0	0	0	0	100	49	49	49	49	49	49	3
August 2022	100	0	0	0	0	0	0	0	100	38	38	38	38	38	38	2
August 2023	100	0	0	0	0	0	0	0	100	29	29	29	29	29	29	1
August 2024	99	0	0	0	0	0	0	0	100	22	22	22	22	22	22	1
August 2025	72	0	0	0	0	0	0	0	100	16	16	16	16	16	16	1
August 2026	42	0	0	0	0	0	0	0	100	12	12	12	12	12	12	*
August 2027	11	0	0	0	0	0	0	0	100	9	9	9	9	9	9	*
August 2028	0	0	0	0	0	0	0	0	12	6	6	6	6	6	6	*
August 2029	0	0	0	0	0	0	0	0	4	4	4	4	4	4	4	*
August 2030	0	0	0	0	0	0	0	0	3	3	3	3	3	3	3	*
August 2031	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	*
August 2032	0	0	0	0	0	0	0	0	1	1	1	1	1	1	1	*
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.7	11.0	11.0	11.0	11.0	11.0	11.0	7.0	24.9	18.9	18.9	18.9	18.9	18.9	18.9	12.1

  

Date	YA Class								YB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	95	95	95	95	95	95	100	100	100	100	100	100	100	100
August 2005	100	100	83	83	83	83	83	83	100	100	100	100	100	100	100	100
August 2006	100	100	68	68	68	68	68	0	100	100	100	100	100	100	100	0
August 2007	100	100	54	54	54	54	54	0	100	100	100	100	100	100	100	0
August 2008	100	100	43	43	43	43	43	0	100	100	100	100	100	100	100	0
August 2009	100	100	34	34	34	34	7	0	100	100	100	100	100	100	100	0
August 2010	100	100	27	27	27	27	0	0	100	100	100	100	100	100	0	0
August 2011	100	100	22	22	22	22	0	0	100	100	100	100	100	100	0	0
August 2012	100	95	15	15	15	15	0	0	100	100	100	100	100	100	0	0
August 2013	100	78	4	4	4	4	0	0	100	100	100	100	100	100	0	0
August 2014	100	51	0	0	0	0	0	0	100	100	46	46	46	46	0	0
August 2015	100	18	0	0	0	0	0	0	100	100	0	0	0	0	0	0
August 2016	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2017	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2018	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2019	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2020	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2021	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2022	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2023	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2024	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2025	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2026	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2027	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2028	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.5	10.9	5.0	5.0	5.0	5.0	4.1	2.5	25.9	12.7	11.0	11.0	11.0	11.0	6.4	2.9

\* 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	YC Class								A Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	92	92	92	92	92
August 2005	100	100	100	100	100	100	100	100	100	100	100	72	72	72	72	72
August 2006	100	100	100	100	100	100	100	0	100	100	100	47	47	47	47	0
August 2007	100	100	100	100	100	100	100	0	100	100	100	26	26	26	26	0
August 2008	100	100	100	100	100	100	100	0	100	100	100	10	10	10	8	0
August 2009	100	100	100	100	100	100	100	0	100	100	100	0	0	0	0	0
August 2010	100	100	100	100	100	100	47	0	100	100	100	0	0	0	0	0
August 2011	100	100	100	100	100	100	1	0	100	100	100	0	0	0	0	0
August 2012	100	100	100	100	100	100	*	0	100	100	99	0	0	0	0	0
August 2013	100	100	100	100	100	100	*	0	100	100	95	0	0	0	0	0
August 2014	100	100	100	100	100	100	*	0	100	100	86	0	0	0	0	0
August 2015	100	100	78	78	78	78	*	0	100	100	75	0	0	0	0	0
August 2016	100	69	34	34	34	34	*	0	100	100	62	0	0	0	0	0
August 2017	100	0	0	0	0	0	*	0	100	88	47	0	0	0	0	0
August 2018	100	0	0	0	0	0	*	0	100	66	26	0	0	0	0	0
August 2019	100	0	0	0	0	0	*	0	100	44	6	0	0	0	0	0
August 2020	100	0	0	0	0	0	*	0	100	22	0	0	0	0	0	0
August 2021	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2022	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2023	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2024	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2025	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2026	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2027	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2028	100	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2029	61	0	0	0	0	0	*	0	100	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	*	0	38	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.1	13.2	12.7	12.7	12.7	12.7	7.1	2.9	26.9	15.7	13.5	3.0	3.0	3.0	3.0	2.1

Date	AB Class								FA, TJ†, TI†, EA, SA, FB, FD and TD Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	115%	165%	195%	250%	300%	500%	0%	100%	115%	165%	195%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	98	93	89	73
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	92	77	64	11
August 2006	100	100	100	100	100	100	100	0	100	100	100	100	85	57	33	0
August 2007	100	100	100	100	100	100	100	0	100	100	100	100	79	43	12	0
August 2008	100	100	100	100	100	100	100	0	100	100	100	100	75	33	0	0
August 2009	100	100	100	39	39	39	0	0	100	100	100	100	73	28	0	0
August 2010	100	100	100	0	0	0	0	0	100	100	100	97	68	22	0	0
August 2011	100	100	100	0	0	0	0	0	100	100	100	94	64	19	0	0
August 2012	100	100	100	0	0	0	0	0	100	100	100	92	63	18	0	0
August 2013	100	100	100	0	0	0	0	0	100	100	100	89	61	18	0	0
August 2014	100	100	100	0	0	0	0	0	100	100	100	86	58	18	0	0
August 2015	100	100	100	0	0	0	0	0	100	100	100	82	55	18	0	0
August 2016	100	100	100	0	0	0	0	0	100	100	100	77	52	18	0	0
August 2017	100	100	100	0	0	0	0	0	100	100	100	72	48	18	0	0
August 2018	100	100	100	0	0	0	0	0	100	100	100	64	43	15	0	0
August 2019	100	100	100	0	0	0	0	0	100	100	100	57	38	13	0	0
August 2020	100	100	0	0	0	0	0	0	100	100	95	50	33	11	0	0
August 2021	100	95	0	0	0	0	0	0	100	100	85	44	28	9	0	0
August 2022	100	0	0	0	0	0	0	0	100	91	75	38	24	8	0	0
August 2023	100	0	0	0	0	0	0	0	100	81	66	33	20	6	0	0
August 2024	100	0	0	0	0	0	0	0	100	71	58	28	17	5	0	0
August 2025	100	0	0	0	0	0	0	0	100	61	49	23	14	4	0	0
August 2026	100	0	0	0	0	0	0	0	100	52	42	19	11	3	0	0
August 2027	100	0	0	0	0	0	0	0	100	43	34	15	9	3	0	0
August 2028	100	0	0	0	0	0	0	0	100	35	27	12	7	2	0	0
August 2029	100	0	0	0	0	0	0	0	100	27	21	9	5	1	0	0
August 2030	100	0	0	0	0	0	0	0	100	19	15	6	3	1	0	0
August 2031	0	0	0	0	0	0	0	0	84	12	9	4	2	1	0	0
August 2032	0	0	0	0	0	0	0	0	43	6	4	2	1	*	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	18.1	16.4	6.0	6.0	6.0	5.4	2.6	28.9	23.5	22.3	17.4	12.8	6.2	2.5	1.4

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

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

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

Date	LA Class								LX and LI† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	182%	200%	235%	250%	300%	500%	0%	100%	182%	200%	235%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	65	33	33	33	33	33	33	33	100	100	100	100	100	100	100	100
August 2006	28	0	0	0	0	0	0	0	100	80	80	80	80	80	80	42
August 2007	0	0	0	0	0	0	0	0	95	48	48	48	48	48	42	0
August 2008	0	0	0	0	0	0	0	0	76	18	18	18	18	18	3	0
August 2009	0	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0
August 2010	0	0	0	0	0	0	0	0	35	0	0	0	0	0	0	0
August 2011	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0
August 2012	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	2.4	1.8	1.8	1.8	1.8	1.8	1.8	1.8	6.3	4.0	4.0	4.0	4.0	4.0	3.8	2.9

Date	LB Class								LY Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	182%	200%	235%	250%	300%	500%	0%	100%	182%	200%	235%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2007	100	100	100	100	100	100	100	20	100	100	100	100	100	100	100	100
August 2008	100	100	100	100	100	100	100	0	100	100	100	100	100	100	100	28
August 2009	100	44	44	44	44	44	0	0	100	100	100	100	100	100	80	0
August 2010	100	0	0	0	0	0	0	0	100	63	63	63	63	63	29	0
August 2011	100	0	0	0	0	0	0	0	100	19	19	19	19	19	0	0
August 2012	38	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	60	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.9	6.0	6.0	6.0	6.0	6.0	5.4	3.9	10.2	7.4	7.4	7.4	7.4	7.4	6.6	4.7

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

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

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

Date	LC Class								LD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	182%	200%	235%	250%	300%	500%	0%	100%	182%	200%	235%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	78	68	64	64	73	79	89	76
August 2005	100	100	100	100	100	100	100	100	76	66	50	50	58	67	56	12
August 2006	100	100	100	100	100	100	100	100	75	65	33	33	40	37	17	0
August 2007	100	100	100	100	100	100	100	100	73	63	20	20	24	17	0	0
August 2008	100	100	100	100	100	100	100	100	71	61	13	13	13	5	0	0
August 2009	100	100	100	100	100	100	100	79	69	59	9	9	9	*	0	0
August 2010	100	100	100	100	100	100	100	50	67	56	8	8	8	0	0	0
August 2011	100	100	100	100	100	100	91	32	65	48	7	7	7	0	0	0
August 2012	100	86	86	86	86	86	65	19	63	37	6	6	6	0	0	0
August 2013	100	63	63	63	63	63	46	12	61	23	5	5	5	0	0	0
August 2014	100	44	44	44	44	44	31	7	58	8	4	4	4	0	0	0
August 2015	48	28	28	28	28	28	19	4	56	3	3	3	3	0	0	0
August 2016	17	17	17	17	17	17	11	2	33	2	2	2	2	0	0	0
August 2017	7	7	7	7	7	7	5	1	1	1	1	1	1	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.2	11.0	11.0	11.0	11.0	11.0	10.2	7.6	9.0	6.1	2.8	2.8	3.1	2.6	2.2	1.5

Date	ZL Class								LZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	182%	200%	235%	250%	300%	500%	0%	100%	182%	200%	235%	250%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	104	100	96	60	40	0	0	105	105	105	105	105	105	105	105
August 2005	109	109	100	87	38	3	0	0	109	109	109	109	109	109	109	109
August 2006	114	114	100	77	9	0	0	0	114	114	114	114	114	114	114	0
August 2007	120	119	100	69	0	0	0	0	120	120	120	120	120	120	0	0
August 2008	125	125	100	66	0	0	0	0	125	125	125	125	125	125	0	0
August 2009	131	131	100	64	0	0	0	0	131	131	131	131	131	131	0	0
August 2010	137	137	96	62	0	0	0	0	137	137	137	137	137	9	0	0
August 2011	143	143	89	56	0	0	0	0	143	143	143	143	143	9	0	0
August 2012	150	150	78	49	0	0	0	0	150	150	150	150	150	9	0	0
August 2013	157	156	66	41	0	0	0	0	157	157	157	157	157	9	0	0
August 2014	164	164	53	33	0	0	0	0	164	164	164	164	164	9	0	0
August 2015	171	134	39	24	0	0	0	0	171	171	171	171	171	9	0	0
August 2016	179	91	26	16	0	0	0	0	179	179	179	179	179	9	0	0
August 2017	145	46	12	8	0	0	0	0	188	188	188	188	188	9	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.4	13.2	11.1	8.0	1.6	1.0	0.5	0.4	15.0	15.0	15.0	15.0	15.0	6.8	3.7	2.2

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

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

TA Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100
August 2005	94	89	89	89	89	89	89	89	89	89	89
August 2006	88	76	76	76	76	76	76	76	76	76	62
August 2007	82	64	64	64	64	64	64	64	64	62	41
August 2008	75	53	53	53	53	53	53	53	53	47	26
August 2009	68	42	42	42	42	42	42	42	41	36	17
August 2010	60	33	33	33	33	33	33	33	31	27	11
August 2011	51	25	25	25	25	25	25	25	24	20	7
August 2012	42	19	19	19	19	19	19	19	18	14	4
August 2013	32	14	14	14	14	14	14	14	13	10	3
August 2014	22	9	9	9	9	9	9	9	9	7	1
August 2015	10	6	6	6	6	6	6	6	6	4	1
August 2016	4	4	4	4	4	4	4	4	3	2	*
August 2017	2	2	2	2	2	2	2	2	1	1	*
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.8	5.9	5.9	5.9	5.9	5.9	5.9	5.9	5.8	5.5	4.1

TB Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	78	68	64	64	64	71	73	88	91	88	75
August 2005	77	67	50	50	50	54	57	67	65	56	12
August 2006	75	65	32	32	32	34	39	37	33	17	0
August 2007	73	63	19	19	19	20	23	16	11	0	0
August 2008	72	62	11	11	11	12	12	5	0	0	0
August 2009	70	60	7	7	7	9	7	*	0	0	0
August 2010	68	57	7	7	7	8	7	0	0	0	0
August 2011	66	49	6	6	6	7	6	0	0	0	0
August 2012	64	38	5	5	5	6	5	0	0	0	0
August 2013	62	24	4	4	4	5	4	0	0	0	0
August 2014	59	9	3	3	3	4	3	0	0	0	0
August 2015	57	2	2	2	2	3	2	0	0	0	0
August 2016	34	2	2	2	2	2	2	0	0	0	0
August 2017	1	1	1	1	1	1	1	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.1	6.2	2.7	2.7	2.7	2.9	3.0	2.7	2.5	2.2	1.5

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

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

ZT Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	104	100	93	92	69	61	13	0	0	0
August 2005	109	109	100	75	71	52	40	0	0	0	0
August 2006	114	114	100	54	47	29	11	0	0	0	0
August 2007	120	120	100	40	32	13	0	0	0	0	0
August 2008	125	125	100	33	24	3	0	0	0	0	0
August 2009	131	131	100	31	22	0	0	0	0	0	0
August 2010	137	137	96	30	21	0	0	0	0	0	0
August 2011	143	143	88	27	19	0	0	0	0	0	0
August 2012	150	150	78	23	16	0	0	0	0	0	0
August 2013	157	156	66	19	14	0	0	0	0	0	0
August 2014	164	164	52	15	11	0	0	0	0	0	0
August 2015	171	139	39	11	8	0	0	0	0	0	0
August 2016	179	94	25	7	5	0	0	0	0	0	0
August 2017	149	47	12	3	2	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.4	13.2	11.1	5.1	4.4	2.2	1.7	0.7	0.5	0.5	0.4

TZ Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	105	105	105	105	105	105	105	105	105
August 2005	109	109	109	109	109	109	109	109	109	109	109
August 2006	114	114	114	114	114	114	114	114	114	114	0
August 2007	120	120	120	120	120	120	120	120	120	0	0
August 2008	125	125	125	125	125	125	125	125	0	0	0
August 2009	131	131	131	131	131	131	131	131	0	0	0
August 2010	137	137	137	137	137	137	137	9	0	0	0
August 2011	143	143	143	143	143	143	143	9	0	0	0
August 2012	150	150	150	150	150	150	150	9	0	0	0
August 2013	157	157	157	157	157	157	157	9	0	0	0
August 2014	164	164	164	164	164	164	164	9	0	0	0
August 2015	171	171	171	171	171	171	171	9	0	0	0
August 2016	179	179	179	179	179	179	179	9	0	0	0
August 2017	188	188	188	188	188	188	188	9	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.0	15.0	15.0	15.0	15.0	15.0	15.0	6.8	4.9	3.7	2.2

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

CB Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	78	68	64	68	70	74	74	79	83	87	74
August 2005	77	67	51	52	54	59	60	66	64	55	12
August 2006	75	65	33	33	34	41	42	37	33	17	0
August 2007	73	64	20	20	21	24	23	16	11	0	0
August 2008	72	62	12	12	13	13	12	5	0	0	0
August 2009	70	60	9	9	9	9	7	*	0	0	0
August 2010	68	57	8	8	8	8	7	0	0	0	0
August 2011	66	49	7	7	7	7	6	0	0	0	0
August 2012	64	38	6	6	6	6	5	0	0	0	0
August 2013	61	25	5	5	5	5	4	0	0	0	0
August 2014	59	9	4	4	4	4	3	0	0	0	0
August 2015	57	3	3	3	3	3	2	0	0	0	0
August 2016	34	2	2	2	2	2	2	0	0	0	0
August 2017	1	1	1	1	1	1	1	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.1	6.2	2.8	2.8	2.9	3.1	3.0	2.6	2.4	2.1	1.4

ZC Class											
PSA Prepayment Assumption											
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	100	79	73	59	57	38	24	0	0
August 2005	110	110	100	70	59	36	32	0	0	0	0
August 2006	115	115	100	52	41	6	0	0	0	0	0
August 2007	121	121	100	38	27	0	0	0	0	0	0
August 2008	127	127	100	30	19	0	0	0	0	0	0
August 2009	133	133	100	29	16	0	0	0	0	0	0
August 2010	139	139	96	27	16	0	0	0	0	0	0
August 2011	146	146	88	25	15	0	0	0	0	0	0
August 2012	153	153	78	21	14	0	0	0	0	0	0
August 2013	161	160	66	18	12	0	0	0	0	0	0
August 2014	168	168	52	14	9	0	0	0	0	0	0
August 2015	177	143	39	10	7	0	0	0	0	0	0
August 2016	185	96	25	7	4	0	0	0	0	0	0
August 2017	154	49	12	3	2	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.4	13.2	11.1	4.8	3.7	1.6	1.4	1.0	0.8	0.5	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.

	CZ Class										
	PSA Prepayment Assumption										
Date	0%	100%	185%	220%	225%	235%	237%	250%	260%	300%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100
August 2004 .....	105	105	105	105	105	105	105	105	105	105	105
August 2005 .....	110	110	110	110	110	110	110	110	110	110	110
August 2006 .....	115	115	115	115	115	115	115	115	115	115	0
August 2007 .....	121	121	121	121	121	121	121	121	121	0	0
August 2008 .....	127	127	127	127	127	127	127	127	0	0	0
August 2009 .....	133	133	133	133	133	133	133	133	0	0	0
August 2010 .....	139	139	139	139	139	139	139	8	0	0	0
August 2011 .....	146	146	146	146	146	146	146	8	0	0	0
August 2012 .....	153	153	153	153	153	153	153	8	0	0	0
August 2013 .....	161	161	161	161	161	161	161	8	0	0	0
August 2014 .....	168	168	168	168	168	168	168	8	0	0	0
August 2015 .....	177	177	177	177	177	177	177	8	0	0	0
August 2016 .....	185	185	185	185	185	185	185	8	0	0	0
August 2017 .....	194	194	194	194	194	194	194	8	0	0	0
August 2018 .....	*	*	*	*	*	*	*	*	0	0	0
August 2019 .....	*	*	*	*	*	*	*	*	0	0	0
August 2020 .....	0	0	0	0	0	0	0	0	0	0	0
August 2021 .....	0	0	0	0	0	0	0	0	0	0	0
August 2022 .....	0	0	0	0	0	0	0	0	0	0	0
August 2023 .....	0	0	0	0	0	0	0	0	0	0	0
August 2024 .....	0	0	0	0	0	0	0	0	0	0	0
August 2025 .....	0	0	0	0	0	0	0	0	0	0	0
August 2026 .....	0	0	0	0	0	0	0	0	0	0	0
August 2027 .....	0	0	0	0	0	0	0	0	0	0	0
August 2028 .....	0	0	0	0	0	0	0	0	0	0	0
August 2029 .....	0	0	0	0	0	0	0	0	0	0	0
August 2030 .....	0	0	0	0	0	0	0	0	0	0	0
August 2031 .....	0	0	0	0	0	0	0	0	0	0	0
August 2032 .....	0	0	0	0	0	0	0	0	0	0	0
August 2033 .....	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	15.0	15.0	15.0	15.0	15.0	15.0	15.0	6.8	4.9	3.7	2.2

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

Date	BA Class						BC Class						BK Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	99	96	96	96	96	96	100	100	92	92	92	92	100	100	100	100	100	100
August 2005	98	89	89	89	89	89	100	100	71	71	71	71	100	100	100	100	100	100
August 2006	96	80	80	80	80	71	100	100	43	43	43	0	100	100	100	100	100	0
August 2007	95	71	71	71	71	49	100	100	19	19	19	0	100	100	100	100	100	0
August 2008	93	62	62	62	62	34	100	100	*	*	*	0	100	100	100	100	100	0
August 2009	91	55	55	55	55	23	100	100	0	0	0	0	100	100	46	46	46	0
August 2010	89	47	47	47	47	16	100	100	0	0	0	0	100	100	3	3	3	0
August 2011	87	40	40	40	40	11	100	100	0	0	0	0	100	100	0	0	0	0
August 2012	85	34	34	34	34	7	100	100	0	0	0	0	100	100	0	0	0	0
August 2013	83	28	28	28	28	5	100	95	0	0	0	0	100	100	0	0	0	0
August 2014	80	23	23	23	23	3	100	81	0	0	0	0	100	100	0	0	0	0
August 2015	77	19	19	19	19	2	100	63	0	0	0	0	100	100	0	0	0	0
August 2016	74	16	16	16	16	2	100	39	0	0	0	0	100	100	0	0	0	0
August 2017	71	13	13	13	13	1	100	12	0	0	0	0	100	100	0	0	0	0
August 2018	67	10	10	10	10	1	100	0	0	0	0	0	100	39	0	0	0	0
August 2019	64	9	9	9	9	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2020	59	7	7	7	7	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2021	55	6	6	6	6	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2022	50	4	4	4	4	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2023	45	4	4	4	4	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2024	39	3	3	3	3	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2025	33	2	2	2	2	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2026	26	2	2	2	2	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2027	18	1	1	1	1	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2028	10	1	1	1	1	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2029	2	1	1	1	1	*	100	0	0	0	0	0	100	0	0	0	0	0
August 2030	*	*	*	*	*	*	0	0	0	0	0	0	76	0	0	0	0	0
August 2031	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
August 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	4.7	26.6	12.4	2.8	2.8	2.8	2.0	27.1	14.9	6.0	6.0	6.0	2.5

Date	BL Class						BD Class						BE Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	95	86	56	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	84	51	0	100	100	100	100	100	0
August 2006	100	100	100	100	100	0	100	100	100	69	9	0	100	100	100	100	100	0
August 2007	100	100	100	100	100	0	100	100	100	57	0	0	100	100	100	100	40	0
August 2008	100	100	100	100	100	0	100	100	100	48	0	0	100	100	100	100	0	0
August 2009	100	100	100	100	100	0	100	100	100	41	0	0	100	100	100	100	0	0
August 2010	100	100	100	100	100	0	100	100	100	36	0	0	100	100	100	100	0	0
August 2011	100	100	33	33	33	0	100	100	100	33	0	0	100	100	100	100	0	0
August 2012	100	100	0	0	0	0	100	100	99	31	0	0	100	100	100	100	0	0
August 2013	100	100	0	0	0	0	100	100	95	28	0	0	100	100	100	100	0	0
August 2014	100	100	0	0	0	0	100	100	89	22	0	0	100	100	100	100	0	0
August 2015	100	100	0	0	0	0	100	100	82	16	0	0	100	100	100	100	0	0
August 2016	100	100	0	0	0	0	100	100	73	10	0	0	100	100	100	100	0	0
August 2017	100	100	0	0	0	0	100	100	63	3	0	0	100	100	100	100	0	0
August 2018	100	100	0	0	0	0	100	100	53	0	0	0	100	100	100	90	0	0
August 2019	100	0	0	0	0	0	100	96	42	0	0	0	100	100	100	73	0	0
August 2020	100	0	0	0	0	0	100	83	32	0	0	0	100	100	100	56	0	0
August 2021	100	0	0	0	0	0	100	69	21	0	0	0	100	100	100	39	0	0
August 2022	100	0	0	0	0	0	100	56	11	0	0	0	100	100	100	24	0	0
August 2023	100	0	0	0	0	0	100	42	1	0	0	0	100	100	100	9	0	0
August 2024	100	0	0	0	0	0	100	29	0	0	0	0	100	100	79	0	0	0
August 2025	100	0	0	0	0	0	100	16	0	0	0	0	100	100	55	0	0	0
August 2026	100	0	0	0	0	0	100	3	0	0	0	0	100	100	33	0	0	0
August 2027	100	0	0	0	0	0	100	0	0	0	0	0	100	77	12	0	0	0
August 2028	100	0	0	0	0	0	100	0	0	0	0	0	100	46	0	0	0	0
August 2029	100	0	0	0	0	0	100	0	0	0	0	0	100	17	0	0	0	0
August 2030	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2031	0	0	0	0	0	0	57	0	0	0	0	0	100	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	88	0	0	0	0	0
August 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	15.6	7.8	7.8	7.8	2.6	28.1	19.5	15.1	6.3	2.0	1.0	29.3	24.9	22.3	17.5	3.9	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.

Date	BM Class						BN Class						BG Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	77
August 2006	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2007	100	100	100	100	0	0	100	100	100	100	71	0	100	100	100	100	100	0
August 2008	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	79	0
August 2009	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	35	0
August 2010	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	10	0
August 2011	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2012	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2013	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2014	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2015	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2016	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2017	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2018	100	100	100	79	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2019	100	100	100	39	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2020	100	100	100	*	0	0	100	100	100	100	0	0	100	100	100	100	*	0
August 2021	100	100	100	0	0	0	100	100	100	71	0	0	100	100	100	100	*	0
August 2022	100	100	100	0	0	0	100	100	100	43	0	0	100	100	100	100	*	0
August 2023	100	100	100	0	0	0	100	100	100	16	0	0	100	100	100	100	*	0
August 2024	100	100	52	0	0	0	100	100	100	0	0	0	100	100	100	95	*	0
August 2025	100	100	0	0	0	0	100	100	99	0	0	0	100	100	100	80	*	0
August 2026	100	100	0	0	0	0	100	100	60	0	0	0	100	100	100	66	*	0
August 2027	100	47	0	0	0	0	100	100	22	0	0	0	100	100	100	53	*	0
August 2028	100	0	0	0	0	0	100	83	0	0	0	0	100	100	92	42	*	0
August 2029	100	0	0	0	0	0	100	31	0	0	0	0	100	100	70	31	*	0
August 2030	100	0	0	0	0	0	100	0	0	0	0	0	100	87	50	22	*	0
August 2031	100	0	0	0	0	0	100	0	0	0	0	0	100	56	32	14	*	0
August 2032	72	0	0	0	0	0	100	0	0	0	0	0	100	26	15	6	*	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	24.0	21.1	15.8	3.5	1.7	29.4	25.7	23.3	18.8	4.2	1.9	29.8	28.2	27.1	24.6	5.8	2.1

Date	BH Class						BJ Class						CA Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	92	92	92	92
August 2005	100	100	100	100	100	71	100	100	100	100	100	100	100	100	73	73	73	73
August 2006	100	100	100	100	100	0	100	100	100	100	100	0	100	100	48	48	48	0
August 2007	100	100	100	100	100	0	100	100	100	100	100	0	100	100	26	26	26	0
August 2008	100	100	100	100	74	0	100	100	100	100	100	0	100	100	8	8	8	0
August 2009	100	100	100	100	19	0	100	100	100	100	100	0	100	100	0	0	0	0
August 2010	100	100	100	100	0	0	100	100	100	100	51	0	100	100	0	0	0	0
August 2011	100	100	100	100	0	0	100	100	100	100	2	0	100	100	0	0	0	0
August 2012	100	100	100	100	0	0	100	100	100	100	*	0	100	100	0	0	0	0
August 2013	100	100	100	100	0	0	100	100	100	100	*	0	100	90	0	0	0	0
August 2014	100	100	100	100	0	0	100	100	100	100	*	0	100	66	0	0	0	0
August 2015	100	100	100	100	0	0	100	100	100	100	*	0	100	32	0	0	0	0
August 2016	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2017	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2018	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2019	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2020	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2021	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2022	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2023	100	100	100	100	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2024	100	100	100	93	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2025	100	100	100	74	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2026	100	100	100	57	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2027	100	100	100	41	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2028	100	100	90	27	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2029	100	100	63	14	0	0	100	100	100	100	*	0	100	0	0	0	0	0
August 2030	100	84	38	2	0	0	100	100	100	100	*	0	0	0	0	0	0	0
August 2031	100	45	15	0	0	0	100	100	100	68	*	0	0	0	0	0	0	0
August 2032	100	8	0	0	0	0	100	100	73	31	*	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	27.9	26.6	23.6	5.5	2.1	30.0	29.6	29.3	28.5	7.1	2.2	26.4	11.4	3.0	3.0	3.0	2.1

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

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

Date	CD Class						CE Class						CG Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2007	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2008	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2009	100	100	45	45	45	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2010	100	100	0	0	0	0	100	100	78	78	0	0	100	100	100	100	51	0
August 2011	100	100	0	0	0	0	100	100	46	46	0	0	100	100	100	100	0	0
August 2012	100	100	0	0	0	0	100	100	23	23	0	0	100	100	100	100	0	0
August 2013	100	100	0	0	0	0	100	100	0	0	0	0	100	100	73	73	0	0
August 2014	100	100	0	0	0	0	100	100	0	0	0	0	100	100	*	*	0	0
August 2015	100	100	0	0	0	0	100	100	0	0	0	0	100	100	0	0	0	0
August 2016	100	11	0	0	0	0	100	100	0	0	0	0	100	100	0	0	0	0
August 2017	100	0	0	0	0	0	100	0	0	0	0	0	100	1	0	0	0	0
August 2018	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2019	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2020	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2021	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2022	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2023	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2024	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2025	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2026	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2027	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2028	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2029	100	0	0	0	0	0	100	0	0	0	0	0	100	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	12.9	6.0	6.0	6.0	2.4	26.7	13.3	8.0	8.0	6.6	2.5	26.8	13.8	10.4	10.4	7.0	2.5

Date	CX Class						CH Class						CK Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	99	95	87	62
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	95	82	55	0
August 2006	100	100	100	100	100	0	100	100	100	100	100	0	100	100	90	65	16	0
August 2007	100	100	100	100	100	0	100	100	100	100	100	0	100	100	86	51	0	0
August 2008	100	100	100	100	100	0	100	100	100	100	100	0	100	100	83	40	0	0
August 2009	100	100	100	100	100	0	100	100	100	100	100	0	100	100	81	32	0	0
August 2010	100	100	100	100	100	0	100	100	100	100	100	0	100	100	79	27	0	0
August 2011	100	100	100	100	9	0	100	100	100	100	100	0	100	100	77	23	0	0
August 2012	100	100	100	100	0	0	100	100	100	100	*	0	100	100	77	21	0	0
August 2013	100	100	100	100	0	0	100	100	100	100	*	0	100	100	76	20	0	0
August 2014	100	100	100	100	0	0	100	100	100	100	*	0	100	100	74	19	0	0
August 2015	100	100	18	18	0	0	100	100	100	100	*	0	100	100	71	18	0	0
August 2016	100	100	0	0	0	0	100	100	0	0	*	0	100	100	65	14	0	0
August 2017	100	100	0	0	0	0	100	100	0	0	*	0	100	100	57	9	0	0
August 2018	100	0	0	0	0	0	100	0	0	0	*	0	100	95	49	3	0	0
August 2019	100	0	0	0	0	0	100	0	0	0	*	0	100	84	40	0	0	0
August 2020	100	0	0	0	0	0	100	0	0	0	*	0	100	74	32	0	0	0
August 2021	100	0	0	0	0	0	100	0	0	0	*	0	100	62	23	0	0	0
August 2022	100	0	0	0	0	0	100	0	0	0	*	0	100	51	15	0	0	0
August 2023	100	0	0	0	0	0	100	0	0	0	*	0	100	40	7	0	0	0
August 2024	100	0	0	0	0	0	100	0	0	0	*	0	100	29	0	0	0	0
August 2025	100	0	0	0	0	0	100	0	0	0	*	0	100	19	0	0	0	0
August 2026	100	0	0	0	0	0	100	0	0	0	*	0	100	9	0	0	0	0
August 2027	100	0	0	0	0	0	100	0	0	0	*	0	100	0	0	0	0	0
August 2028	100	0	0	0	0	0	100	0	0	0	*	0	100	0	0	0	0	0
August 2029	100	0	0	0	0	0	100	0	0	0	*	0	100	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	*	0	99	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	*	0	52	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	*	0	2	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.9	14.2	11.6	11.6	7.7	2.6	27.0	14.5	12.4	12.4	8.4	2.6	28.1	19.2	13.3	5.7	2.1	1.1

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

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

Date	CL Class						CM Class						CN Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%	0%	100%	130%	170%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	90
August 2006	100	100	100	100	100	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2007	100	100	100	100	15	0	100	100	100	100	100	0	100	100	100	100	100	0
August 2008	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	54	0
August 2009	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	9	0
August 2010	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2011	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2012	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2013	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2014	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2015	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2016	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2017	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2018	100	100	100	100	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2019	100	100	100	84	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2020	100	100	100	52	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2021	100	100	100	21	0	0	100	100	100	100	0	0	100	100	100	100	0	0
August 2022	100	100	100	0	0	0	100	100	100	69	0	0	100	100	100	100	0	0
August 2023	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	95	0	0
August 2024	100	100	95	0	0	0	100	100	100	0	0	0	100	100	100	81	0	0
August 2025	100	100	51	0	0	0	100	100	100	0	0	0	100	100	100	68	0	0
August 2026	100	100	9	0	0	0	100	100	100	0	0	0	100	100	100	57	0	0
August 2027	100	91	0	0	0	0	100	100	0	0	0	0	100	100	99	46	0	0
August 2028	100	34	0	0	0	0	100	100	0	0	0	0	100	100	79	36	0	0
August 2029	100	0	0	0	0	0	100	22	0	0	0	0	100	100	60	27	0	0
August 2030	100	0	0	0	0	0	100	0	0	0	0	0	100	75	43	19	0	0
August 2031	100	0	0	0	0	0	100	0	0	0	0	0	100	48	27	12	0	0
August 2032	100	0	0	0	0	0	100	0	0	0	0	0	100	22	12	5	0	0
August 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	24.8	22.1	17.1	3.8	1.9	29.4	25.9	23.6	19.2	4.2	2.0	29.8	28.0	26.7	24.0	5.2	2.2

Date	GE Class					GJ Class					FN and SN† Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	75%	108%	250%	500%	0%	75%	108%	250%	500%	0%	200%	450%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	96	94	93	90	85	100	100	100	100	100	97	93	88	84	79
August 2005	91	85	84	76	62	100	100	100	100	100	95	81	66	55	42
August 2006	87	76	73	60	40	100	100	100	100	100	92	67	43	27	11
August 2007	82	68	63	46	24	100	100	100	100	100	88	55	26	10	0
August 2008	76	59	54	36	14	100	100	100	100	100	85	44	14	*	0
August 2009	70	52	46	27	7	100	100	100	100	100	81	35	6	0	0
August 2010	64	44	38	19	3	100	100	100	100	100	77	27	0	0	0
August 2011	58	37	31	13	0	100	100	100	100	97	73	20	0	0	0
August 2012	50	30	24	9	0	100	100	100	100	59	68	14	0	0	0
August 2013	43	23	18	5	0	100	100	100	100	35	63	9	0	0	0
August 2014	34	16	12	2	0	100	100	100	100	20	58	5	0	0	0
August 2015	26	10	7	0	0	100	100	100	85	10	52	1	0	0	0
August 2016	16	4	2	0	0	100	100	100	46	5	46	0	0	0	0
August 2017	6	0	0	0	0	100	73	56	16	1	39	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	31	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	23	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	15	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	6	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.5	6.5	6.0	4.3	2.9	14.8	14.2	14.1	13.0	9.8	11.4	5.0	3.0	2.3	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	NH Class									NV, NX and NI† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	68	37	37	37	37	37	37	37	37	100	100	100	100	100	100	100	100	100
August 2006	33	0	0	0	0	0	0	0	0	100	82	82	82	82	82	82	82	38
August 2007	0	0	0	0	0	0	0	0	0	98	48	48	48	48	48	48	41	0
August 2008	0	0	0	0	0	0	0	0	0	79	16	16	16	16	16	9	0	0
August 2009	0	0	0	0	0	0	0	0	0	58	0	0	0	0	0	0	0	0
August 2010	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0
August 2011	0	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0	0
August 2012	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	2.5	1.8	1.8	1.8	1.8	1.8	1.8	1.8	1.8	6.3	4.0	4.0	4.0	4.0	4.0	3.9	3.8	2.9

Date	NB Class									NY Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2007	100	100	100	100	100	100	100	100	20	100	100	100	100	100	100	100	100	100
August 2008	100	100	100	100	100	100	100	99	0	100	100	100	100	100	100	100	100	28
August 2009	100	45	45	45	45	45	7	0	0	100	100	100	100	100	100	100	85	0
August 2010	100	0	0	0	0	0	0	0	0	100	67	67	67	67	67	48	31	0
August 2011	100	0	0	0	0	0	0	0	0	100	21	21	21	21	21	4	0	0
August 2012	44	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	0	65	0	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	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	5.7	5.4	3.9	10.3	7.4	7.4	7.4	7.4	7.4	7.0	6.7	4.8

\*\* 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.

Date	NC Class									ND Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	79	69	64	64	74	79	84	82	68
August 2005	100	100	100	100	100	100	100	100	100	78	68	49	49	59	61	56	50	6
August 2006	100	100	100	100	100	100	100	100	100	77	66	32	32	39	33	23	14	0
August 2007	100	100	100	100	100	100	100	100	100	75	65	19	19	22	14	2	0	0
August 2008	100	100	100	100	100	100	100	100	100	74	63	12	12	12	4	0	0	0
August 2009	100	100	100	100	100	100	100	100	79	72	62	8	8	8	*	0	0	0
August 2010	100	100	100	100	100	100	100	100	50	70	58	7	7	7	0	0	0	0
August 2011	100	100	100	100	100	100	100	91	31	69	51	7	7	7	0	0	0	0
August 2012	100	87	87	87	87	87	75	66	19	67	41	6	6	6	0	0	0	0
August 2013	100	63	63	63	63	63	54	46	11	65	28	5	5	5	0	0	0	0
August 2014	100	44	44	44	44	44	37	31	7	63	13	4	4	4	0	0	0	0
August 2015	47	28	28	28	28	28	23	19	3	61	3	3	3	3	0	0	0	0
August 2016	16	16	16	16	16	16	13	11	2	38	2	2	2	2	0	0	0	0
August 2017	7	7	7	7	7	7	5	4	1	1	1	1	1	1	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.2	11.0	11.0	11.0	11.0	11.0	10.6	10.2	7.6	9.5	6.4	2.7	2.7	3.0	2.5	2.2	2.0	1.3

Date	ZN Class									NZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	100	97	49	24	0	0	0	105	105	105	105	105	105	105	105	105
August 2005	110	110	100	91	21	0	0	0	0	110	110	110	110	110	110	110	110	110
August 2006	115	115	100	84	0	0	0	0	0	115	115	115	115	115	115	115	115	0
August 2007	121	121	100	80	0	0	0	0	0	121	121	121	121	121	121	121	0	0
August 2008	127	127	100	77	0	0	0	0	0	127	127	127	127	127	127	0	0	0
August 2009	133	133	100	77	0	0	0	0	0	133	133	133	133	133	133	0	0	0
August 2010	139	139	96	73	0	0	0	0	0	139	139	139	139	139	15	0	0	0
August 2011	146	146	87	67	0	0	0	0	0	146	146	146	146	146	15	0	0	0
August 2012	153	153	77	58	0	0	0	0	0	153	153	153	153	153	15	0	0	0
August 2013	161	161	64	49	0	0	0	0	0	161	161	161	161	161	15	0	0	0
August 2014	168	168	51	38	0	0	0	0	0	168	168	168	168	168	15	0	0	0
August 2015	177	155	37	28	0	0	0	0	0	177	177	177	177	177	15	0	0	0
August 2016	185	103	24	18	0	0	0	0	0	185	185	185	185	185	15	0	0	0
August 2017	174	50	11	8	0	0	0	0	0	194	194	194	194	194	15	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.5	13.3	11.0	9.0	1.2	0.8	0.5	0.4	0.3	15.0	14.9	14.9	14.9	14.9	7.1	4.2	3.6	2.1

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

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

Date	EN Class										NG Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004 .....	85	76	71	71	69	68	66	65	54	78	67	62	62	72	78	88	86	71	78	67
August 2005 .....	85	76	60	58	51	49	44	40	4	76	65	48	48	57	64	58	52	6	76	65
August 2006 .....	85	76	46	42	31	26	18	11	0	74	63	31	31	39	35	25	14	0	74	63
August 2007 .....	85	76	36	32	17	11	2	0	0	73	61	19	19	23	15	2	0	0	73	61
August 2008 .....	85	76	30	25	9	3	0	0	0	70	59	12	12	13	4	0	0	0	70	59
August 2009 .....	85	76	27	22	6	*	0	0	0	68	57	8	8	8	*	0	0	0	68	57
August 2010 .....	85	75	26	21	6	*	0	0	0	66	53	8	8	8	0	0	0	0	66	53
August 2011 .....	85	71	23	19	5	*	0	0	0	64	45	7	7	7	0	0	0	0	64	45
August 2012 .....	85	64	20	17	5	*	0	0	0	61	34	6	6	6	0	0	0	0	61	34
August 2013 .....	85	55	17	14	4	*	0	0	0	59	19	5	5	5	0	0	0	0	59	19
August 2014 .....	85	45	13	11	3	*	0	0	0	56	4	4	4	4	0	0	0	0	56	4
August 2015 .....	85	34	10	8	2	*	0	0	0	53	3	3	3	3	0	0	0	0	53	3
August 2016 .....	69	23	6	5	1	*	0	0	0	29	2	2	2	2	0	0	0	0	29	2
August 2017 .....	36	11	3	2	1	*	0	0	0	1	1	1	1	1	0	0	0	0	1	1
August 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	11.8	8.9	4.4	4.0	2.6	2.1	1.8	1.7	1.1	8.8	5.9	2.7	2.7	3.0	2.5	2.3	2.1	1.4	8.8	5.9

Date	ZG Class										GZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	100%	190%	200%	235%	250%	275%	300%	500%	0%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004 .....	105	105	98	96	58	37	0	0	0	105	105	105	105	105	105	105	105	105	105	105
August 2005 .....	110	110	94	87	35	0	0	0	0	110	110	110	110	110	110	110	110	110	110	110
August 2006 .....	116	116	89	76	6	0	0	0	0	116	116	116	116	116	116	116	116	0	116	0
August 2007 .....	122	122	86	69	0	0	0	0	0	122	122	122	122	122	122	122	0	122	0	0
August 2008 .....	128	128	84	65	0	0	0	0	0	128	128	128	128	128	128	0	0	128	0	0
August 2009 .....	135	135	84	64	0	0	0	0	0	135	135	135	135	135	135	0	0	135	0	0
August 2010 .....	142	142	80	61	0	0	0	0	0	142	142	142	142	142	20	0	0	142	0	0
August 2011 .....	149	149	73	56	0	0	0	0	0	149	149	149	149	149	20	0	0	149	0	0
August 2012 .....	157	157	64	49	0	0	0	0	0	157	157	157	157	157	20	0	0	157	0	0
August 2013 .....	165	165	54	41	0	0	0	0	0	165	165	165	165	165	20	0	0	165	0	0
August 2014 .....	173	172	43	32	0	0	0	0	0	173	173	173	173	173	20	0	0	173	0	0
August 2015 .....	182	131	31	24	0	0	0	0	0	182	182	182	182	182	20	0	0	182	0	0
August 2016 .....	191	87	20	15	0	0	0	0	0	191	191	191	191	191	20	0	0	191	0	0
August 2017 .....	146	42	9	7	0	0	0	0	0	201	201	201	201	201	20	0	0	201	0	0
August 2018 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	14.4	13.0	9.6	7.9	1.5	0.9	0.6	0.5	0.4	15.0	14.9	14.9	14.9	14.9	7.4	4.2	3.6	2.1	15.0	14.9

\* 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	FE and SE† Classes					FG and SG Classes					HA Class								
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption								
	0%	400%	866%	1300%	1800%	0%	400%	900%	1300%	1800%	0%	100%	194%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	99	92	84	76	67	100	100	100	100	21	100	100	100	100	100	100	100	100	100
August 2005	98	76	53	34	15	100	100	83	26	0	45	0	0	0	0	0	0	0	0
August 2006	97	57	26	8	0	100	100	36	5	0	0	0	0	0	0	0	0	0	0
August 2007	96	43	12	2	0	100	98	15	1	0	0	0	0	0	0	0	0	0	0
August 2008	95	32	6	*	0	100	69	6	*	0	0	0	0	0	0	0	0	0	0
August 2009	93	24	3	*	0	100	47	3	*	0	0	0	0	0	0	0	0	0	0
August 2010	92	18	1	*	0	100	32	1	*	0	0	0	0	0	0	0	0	0	0
August 2011	90	13	1	*	0	100	21	*	*	0	0	0	0	0	0	0	0	0	0
August 2012	89	10	*	*	0	100	13	*	*	0	0	0	0	0	0	0	0	0	0
August 2013	87	7	*	*	0	100	8	*	*	0	0	0	0	0	0	0	0	0	0
August 2014	85	5	*	*	0	98	4	*	*	0	0	0	0	0	0	0	0	0	0
August 2015	83	4	*	*	0	68	2	*	0	0	0	0	0	0	0	0	0	0	0
August 2016	80	3	*	*	0	28	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2017	78	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	75	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	73	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	70	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	66	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	63	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	59	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	55	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	50	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	46	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	40	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	35	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	29	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	22	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	16	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	8	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	4.4	2.4	1.7	1.3	12.5	6.4	3.0	1.8	0.8	1.9	1.5	1.5	1.5	1.5	1.5	1.5	1.5	1.5

Date	HM and IH† Classes									HY Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	194%	200%	235%	250%	275%	300%	500%	0%	100%	194%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	98	98	98	98	98	98	98	98	100	100	100	100	100	100	100	100	100
August 2006	97	72	72	72	72	72	72	72	39	100	100	100	100	100	100	100	100	100
August 2007	85	48	48	48	48	48	48	42	0	100	100	100	100	100	100	100	100	96
August 2008	71	25	25	25	25	25	20	13	0	100	100	100	100	100	100	100	100	24
August 2009	56	4	4	4	4	4	0	0	0	100	100	100	100	100	100	93	76	0
August 2010	40	0	0	0	0	0	0	0	0	100	61	61	61	61	61	44	28	0
August 2011	23	0	0	0	0	0	0	0	0	100	20	20	20	20	20	5	0	0
August 2012	5	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	0	61	0	0	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.3	4.0	4.0	4.0	4.0	4.0	3.9	3.8	2.9	10.2	7.3	7.3	7.3	7.3	7.3	6.9	6.6	4.7

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

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

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

Date	HC Class									HD Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	194%	200%	235%	250%	275%	300%	500%	0%	100%	194%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	81	69	63	63	73	79	80	78	62
August 2005	100	100	100	100	100	100	100	100	100	80	68	48	48	59	57	52	46	*
August 2006	100	100	100	100	100	100	100	100	100	78	67	30	30	37	31	21	11	0
August 2007	100	100	100	100	100	100	100	100	100	77	66	18	18	20	13	1	0	0
August 2008	100	100	100	100	100	100	100	100	100	76	64	11	11	11	3	0	0	0
August 2009	100	100	100	100	100	100	100	100	79	74	63	8	8	8	*	0	0	0
August 2010	100	100	100	100	100	100	100	100	50	73	60	7	7	7	*	0	0	0
August 2011	100	100	100	100	100	100	100	92	31	71	53	6	6	7	*	0	0	0
August 2012	100	88	88	88	88	88	76	66	19	70	42	6	6	6	*	0	0	0
August 2013	100	63	63	63	63	63	54	46	11	68	30	5	5	5	*	0	0	0
August 2014	100	44	44	44	44	44	37	31	6	66	16	4	4	4	*	0	0	0
August 2015	48	28	28	28	28	28	23	19	3	64	3	3	3	3	*	0	0	0
August 2016	16	16	16	16	16	16	13	10	2	43	2	2	2	2	*	0	0	0
August 2017	6	6	6	6	6	6	5	4	1	1	1	1	1	1	*	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.2	11.0	11.0	11.0	11.0	11.0	10.6	10.2	7.6	9.8	6.6	2.6	2.6	2.9	2.4	2.1	1.9	1.3

Date	ZH Class									HZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	194%	200%	235%	250%	275%	300%	500%	0%	100%	194%	200%	235%	250%	275%	300%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	100	98	42	12	0	0	0	105	105	105	105	105	105	105	105	105
August 2005	110	110	100	94	9	0	0	0	0	110	110	110	110	110	110	110	110	110
August 2006	115	115	100	89	0	0	0	0	0	115	115	115	115	115	115	115	115	0
August 2007	121	121	100	86	0	0	0	0	0	121	121	121	121	121	121	121	0	0
August 2008	127	127	100	85	0	0	0	0	0	127	127	127	127	127	127	0	0	0
August 2009	133	133	100	84	0	0	0	0	0	133	133	133	133	133	133	0	0	0
August 2010	139	139	95	80	0	0	0	0	0	139	139	139	139	139	139	0	0	0
August 2011	146	146	87	73	0	0	0	0	0	146	146	146	146	146	146	0	0	0
August 2012	153	153	76	64	0	0	0	0	0	153	153	153	153	153	153	0	0	0
August 2013	161	161	63	53	0	0	0	0	0	161	161	161	161	161	161	0	0	0
August 2014	168	168	50	42	0	0	0	0	0	168	168	168	168	168	168	0	0	0
August 2015	177	168	36	30	0	0	0	0	0	177	177	177	177	177	177	0	0	0
August 2016	185	110	23	19	0	0	0	0	0	185	185	185	185	185	185	0	0	0
August 2017	194	50	10	9	0	0	0	0	0	194	194	194	194	194	194	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.6	13.4	10.9	9.6	1.0	0.7	0.5	0.4	0.3	15.0	14.8	14.8	14.8	14.8	14.8	4.2	3.5	2.1

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

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

Date	PA Class					PB, PI†, PT, PU, PV and IT† Classes					PC Class					PD Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	165%	250%	500%	0%	100%	165%	250%	500%	0%	100%	165%	250%	500%	0%	100%	165%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	88	62	62	62	62	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	74	0	0	0	0	100	98	98	98	98	100	100	100	100	100	100	100	100	100	100
August 2006	60	0	0	0	0	100	73	73	73	48	100	100	100	100	100	100	100	100	100	100
August 2007	45	0	0	0	0	100	48	48	48	0	100	100	100	100	56	100	100	100	100	100
August 2008	28	0	0	0	0	100	25	25	25	0	100	100	100	100	0	100	100	100	100	0
August 2009	10	0	0	0	0	100	3	3	3	0	100	100	100	100	0	100	100	100	100	0
August 2010	0	0	0	0	0	97	0	0	0	0	100	39	39	39	0	100	100	100	100	0
August 2011	0	0	0	0	0	92	0	0	0	0	100	0	0	0	0	100	45	45	45	0
August 2012	0	0	0	0	0	85	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2013	0	0	0	0	0	78	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2014	0	0	0	0	0	71	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2015	0	0	0	0	0	63	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2016	0	0	0	0	0	54	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2017	0	0	0	0	0	45	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2018	0	0	0	0	0	35	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2019	0	0	0	0	0	24	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2020	0	0	0	0	0	13	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2021	0	0	0	0	0	*	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	52	0	0	0	0	100	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	99	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 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)**	3.6	1.2	1.2	1.2	1.2	13.1	4.0	4.0	4.0	3.0	19.1	6.9	6.9	6.9	4.1	20.5	8.0	8.0	8.0	4.6

Date	PE Class					PG Class					FP and SP Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	165%	250%	500%	0%	100%	165%	250%	500%	0%	100%	165%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	97	92	79
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	88	73	30
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	77	50	0
August 2007	100	100	100	100	100	100	100	100	100	100	100	100	69	31	0
August 2008	100	100	100	100	85	100	100	100	100	100	100	100	62	18	0
August 2009	100	100	100	100	46	100	100	100	100	100	100	100	56	9	0
August 2010	100	100	100	100	18	100	100	100	100	100	100	100	52	3	0
August 2011	100	100	100	100	0	100	100	100	100	99	100	100	50	1	0
August 2012	100	85	85	85	0	100	100	100	100	68	100	100	48	*	0
August 2013	100	63	63	63	0	100	100	100	100	46	100	99	46	*	0
August 2014	100	45	45	45	0	100	100	100	100	31	100	96	44	*	0
August 2015	100	30	30	30	0	100	100	100	100	21	100	93	41	*	0
August 2016	100	17	17	17	0	100	100	100	100	14	100	88	38	*	0
August 2017	100	6	6	6	0	100	100	100	100	10	100	83	35	*	0
August 2018	100	0	0	0	0	100	94	94	94	7	100	78	32	*	0
August 2019	100	0	0	0	0	100	77	77	77	4	100	72	29	*	0
August 2020	100	0	0	0	0	100	62	62	62	3	100	66	26	*	0
August 2021	100	0	0	0	0	100	50	50	50	2	100	60	23	*	0
August 2022	100	0	0	0	0	100	40	40	40	1	100	54	20	*	0
August 2023	100	0	0	0	0	100	31	31	31	1	100	49	17	*	0
August 2024	99	0	0	0	0	100	25	25	25	1	100	43	15	*	0
August 2025	75	0	0	0	0	100	19	19	19	*	100	37	12	*	0
August 2026	50	0	0	0	0	100	15	15	15	*	100	32	10	*	0
August 2027	23	0	0	0	0	100	11	11	11	*	100	26	8	*	0
August 2028	0	0	0	0	0	84	8	8	8	*	100	21	6	*	0
August 2029	0	0	0	0	0	7	5	5	5	*	100	17	5	*	0
August 2030	0	0	0	0	0	4	4	4	4	*	78	12	3	*	0
August 2031	0	0	0	0	0	2	2	2	2	*	54	8	2	*	0
August 2032	0	0	0	0	0	1	1	1	1	*	28	4	1	*	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.0	11.0	11.0	11.0	6.0	25.6	19.0	19.0	19.0	10.6	28.1	19.9	10.7	3.3	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.

## Characteristics of the R and RL Classes

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

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

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

As discussed under the caption “Special Characteristics of Residual Certificates” in the REMIC Prospectus, the Regulations presume that a transferor does not have improper knowledge if two conditions are met. The Treasury Department has amended the Regulations to provide additional requirements that a transferor must satisfy to avail itself of the safe harbor regarding the presumed lack of improper knowledge. For transfers occurring on or after August 19, 2002, a transferor of a Residual Certificate is presumed not to have improper knowledge if, in addition to meeting the two conditions discussed in the REMIC Prospectus, both (i) the transferee represents that it will not cause income from the Residual Certificate to be attributed to a foreign permanent establishment or fixed base of the transferee or another taxpayer and (ii) the transfer satisfies either the “asset test” or the “formula test.” The representation described in (i) will be included in the affidavit discussed above. See “Description of Certificates—Special Characteristics of Residual Certificates” and “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*” in the REMIC Prospectus.

A transfer satisfies the asset test if (i) the transferee’s gross assets exceed \$100 million and its net assets exceed \$10 million (in each case, at the time of the transfer and at the close of each of the transferee’s two fiscal years preceding the year of transfer), (ii) the transferee is an “eligible corporation” and the transferee agrees in writing that any subsequent transfer of the Residual Certificate will be to an eligible corporation and will comply with the safe harbor and satisfy the asset test, and (iii) the facts and circumstances known to the transferor do not reasonably indicate that the

taxes associated with the Residual Certificate will not be paid. A transfer satisfies the formula test if the present value of the anticipated tax liabilities associated with holding the Residual Certificate is less than or equal to the present value of the sum of (i) any consideration given to the transferee to acquire the Residual Certificate, (ii) expected future distributions on the Residual Certificate, and (iii) anticipated tax savings associated with holding the Residual Certificate as the related REMIC trust generates losses. The Regulations contain additional details regarding their application and you should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

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

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

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

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

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

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

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

The Notional Classes, the Principal Only Classes, the Accrual Classes and the SA and SP 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, we will treat the SC Class, and we may treat certain other Classes of REMIC Certificates, 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	195% PSA
2	200% PSA
3	300% PSA
4	900% PSA
5	170% PSA
6	108% PSA
7	450% PSA
8	200% PSA
9	866% PSA
10	900% PSA
11	200% PSA
12	165% PSA

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

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

For purposes of determining the portion of the taxable income of the Trust (or the Lower Tier REMIC) that generally will not be treated as excess inclusions, the rate to be used is 120% of the “federal long-term rate.” The rate will be published on or about July 20, 2003. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*—Treatment of Excess Inclusions” and “—*Foreign Investors*—Residual Certificates” in the REMIC Prospectus.

The Treasury Department recently issued proposed regulations providing that, to clearly reflect income, an inducement fee paid to a transferee of a noneconomic residual interest in a REMIC must be included in income over a period that is reasonably related to the period during which the applicable REMIC is expected to generate taxable income or net loss allocable to the transferee. The proposed regulations set forth two safe harbor methods under which a taxpayer’s accounting for the inducement fee will be considered to clearly reflect income for these purposes. The proposed regulations also provide that an inducement fee shall be treated as income from sources within the United States. If finalized as proposed, the regulations would be effective for taxable years ending on or after the publication of the final regulations in the Federal Register. The proposed regulations contain additional details regarding their application and you should consult your own tax advisor regarding the application of the proposed regulations.

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

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

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

The FB, TD and FD Classes are Combination RCR Classes. The remaining RCR Classes are Strip RCR Classes.

*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.

*Strip RCR Classes.* The tax consequences to a beneficial owner of a Strip RCR Certificate will be determined under section 1286 of the Code, except as discussed below. Under section 1286, a beneficial owner of a Strip RCR Certificate will be treated as owning “stripped bonds” to the extent of its share of principal payments and “stripped coupons” to the extent of its share of interest payments on the underlying REMIC Certificates. If a Strip RCR Certificate entitles the holder to payments of principal and interest on an underlying REMIC Certificate, the IRS could contend that the Strip RCR Certificate should be treated (i) as an interest in the underlying REMIC Certificate to the extent that the Strip RCR Certificate represents an equal pro rata portion of principal and interest on the underlying REMIC Certificate, and (ii) with respect to the remainder, as an installment obligation consisting of “stripped bonds” to the extent of its share of principal payments or “stripped coupons” to the extent of its share of interest payments. For purposes of information reporting, however, Fannie Mae intends to treat each Strip RCR Certificate as a single debt instrument, regardless of whether it entitles the holder to payments of principal and interest. You should consult your own tax advisors as to the proper treatment of a Strip RCR Certificate in this regard.

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

If a Strip RCR Certificate has OID, the beneficial owner must include the OID in its ordinary income for federal income tax purposes as the OID accrues, which may be prior to the receipt of the cash attributable to that income. Although the matter is not entirely clear, a beneficial owner should accrue OID using a method similar to that described with respect to the accrual of OID on a Regular Certificate under “*Certain Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—Treatment of Original Issue Discount*” in the REMIC Prospectus. A beneficial owner, however, determines its yield to maturity based on its purchase price. For a particular beneficial owner, it is not clear whether the prepayment assumption used for calculating OID would be

one determined at the time the Strip RCR Certificate is acquired or would be the original Prepayment Assumption for the underlying REMIC Certificates. For purposes of information reporting, Fannie Mae will use the original yield to maturity of the Strip RCR Certificate, calculated based on the original Prepayment Assumption. You should consult your own tax advisors regarding the proper method for accruing OID on a Strip RCR Certificate.

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

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

Although the matter is not free from doubt, if a beneficial owner acquires in one transaction (other than an exchange described under “—*Taxation of Beneficial Owners of RCR Certificates—Exchanges*”) a combination of Strip RCR Certificates that may be exchanged for underlying REMIC Certificates, the owner should be treated as owning the underlying REMIC Certificates, in which case section 1286 would not apply. If a beneficial owner acquires such a combination in separate transactions, the law is unclear as to whether the combination should be aggregated or each Strip RCR Certificate should be treated as a separate debt instrument. You should consult your tax advisors regarding the proper treatment of Strip RCR Certificates in this regard. For the treatment of Strip RCR Certificates received in exchange for REMIC Certificates, see “—*Exchanges*” below.

*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 own 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 Citigroup Global Markets, Inc. (the “Dealer”) in exchange for the Trust MBS, the Underlying REMIC Certificates and the Group 9 SMBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

*Increase in Certificates.* Before the Settlement Date, we and the Dealer may agree to offer Group 1, 2, 3, 5, 6, 8, 9, 11 or 12 Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related Trust MBS or Group 9 SMBS, as applicable, in principal balance, but we expect that all these additional Trust MBS or Group 9 SMBS, as applicable, will have the same characteristics as described under “Description of the Certificates—The Trust MBS” and “—The Group 9 SMBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3, 5, 6, 8, 9, 11 or 12 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 5, 6, 8, 9, 11 or 12 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

## **LEGAL MATTERS**

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

## Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	August 2003 Class Factor	Principal or Notional Balance in the Lower Tier REMIC	Approximate Weighted Average WAC (in months)	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALLA (in months)	Underlying Security Type	Group
2002-047	QE	July 2002	31392DYY5	5.5%	FIX	August 2017	PAC	\$ 66,228,250	1.00000000	\$27,124,500	6.000%	157	20	MBS	4
2003-079	NX	July 2003	31393EEQ8	5.0	FIX	May 2022	SEQ	192,000,000	0.98564841	39,425,936	5.559	237	2	MBS	7
2003-079	NI	July 2003	31393EFZ7	5.0	FIX/IO	May 2022	NTL	57,600,000	0.98564841	19,712,968	5.559	237	2	MBS	7
2002-059	UC	August 2002	31392ETJ9	5.5	FIX	September 2017	PAC	47,686,623	1.00000000	12,586,623	5.95	162	16	MBS	10
2001-069	OG	November 2001	31392A5C8	5.5	FIX	December 2016	PAC	40,321,500	1.00000000	8,100,000	6.039	154	22	MBS	10

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

## Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1								
MJ	\$ 52,800,000	JM MI	\$ 52,800,000 5,280,000 (3)	4.50% 5.00	FIX FIX/IO	PAC NTL	31393TLT1 31393TLU8	February 2027 February 2027
Recombination 2								
FA	74,142,000	FB	79,437,857	(4)	FLT	SUP	31393TLQ7	September 2033
TJ	5,295,857 (3)							
EA	5,295,857							
Recombination 3								
TI	79,437,857 (3)	TD	3,971,893	(4)	INV	SUP	31393TLS3	September 2033
EA	3,971,893							
Recombination 4								
TJ	5,295,857 (3)	FD	5,295,857	(4)	INV	SUP	31393TLR5	September 2033
EA	5,295,857							
Recombination 5								
NV	100,000,000	NX NI	100,000,000 22,222,222 (3)	3.50 4.50	FIX FIX/IO	PAC NTL	31393TLV6 31393TLW4	October 2013 October 2013
Recombination 6								
PB	105,000,000	PT IT	105,000,000 21,000,000 (3)	3.50 5.00	FIX FIX/IO	PAC NTL	31393TLX2 31393TMA1	March 2025 March 2025
Recombination 7								
PB	105,000,000	PU IT	105,000,000 10,500,000 (3)	4.00 5.00	FIX FIX/IO	PAC NTL	31393TLY0 31393TMA1	March 2025 March 2025
Recombination 8								
PB	105,000,000	PV IT	105,000,000 5,250,000 (3)	4.25 5.00	FIX FIX/IO	PAC NTL	31393TLZ7 31393TMA1	March 2025 March 2025

(1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above.

(2) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus and “Description of the Certificates—Distributions of Interest” and “—Distributions of Principal” in this prospectus supplement.

(3) Notional principal balance.

(4) For a description of these interest rates, see “Description of the Certificates—Distributions of Interest” in this prospectus supplement.

## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$393,606,000.00	November 2007 .....	\$257,368,912.57	February 2012 .....	\$120,065,890.28
September 2003 .....	392,745,386.00	December 2007 .....	254,299,328.04	March 2012 .....	117,854,855.62
October 2003 .....	391,782,049.35	January 2008 .....	251,245,929.63	April 2012 .....	115,682,960.82
November 2003 .....	390,716,262.77	February 2008 .....	248,208,633.86	May 2012 .....	113,549,529.72
December 2003 .....	389,548,352.12	March 2008 .....	245,187,357.68	June 2012 .....	111,453,897.67
January 2004 .....	388,278,696.31	April 2008 .....	242,182,018.46	July 2012 .....	109,395,411.31
February 2004 .....	386,907,727.16	May 2008 .....	239,192,534.02	August 2012 .....	107,373,428.40
March 2004 .....	385,435,929.23	June 2008 .....	236,218,822.57	September 2012 .....	105,387,317.63
April 2004 .....	383,863,839.59	July 2008 .....	233,260,802.77	October 2012 .....	103,436,458.43
May 2004 .....	382,192,047.56	August 2008 .....	230,318,393.68	November 2012 .....	101,520,240.78
June 2004 .....	380,421,194.37	September 2008 .....	227,391,514.78	December 2012 .....	99,638,065.06
July 2004 .....	378,551,972.83	October 2008 .....	224,480,085.97	January 2013 .....	97,789,341.85
August 2004 .....	376,585,126.89	November 2008 .....	221,584,027.56	February 2013 .....	95,973,491.77
September 2004 .....	374,521,451.22	December 2008 .....	218,703,260.27	March 2013 .....	94,189,945.30
October 2004 .....	372,361,790.70	January 2009 .....	215,837,705.22	April 2013 .....	92,438,142.64
November 2004 .....	370,107,039.86	February 2009 .....	212,987,283.94	May 2013 .....	90,717,533.51
December 2004 .....	367,758,142.32	March 2009 .....	210,151,918.37	June 2013 .....	89,027,577.01
January 2005 .....	365,316,090.17	April 2009 .....	207,331,530.85	July 2013 .....	87,367,741.47
February 2005 .....	362,781,923.27	May 2009 .....	204,526,044.11	August 2013 .....	85,737,504.28
March 2005 .....	360,156,728.55	June 2009 .....	201,735,381.29	September 2013 .....	84,136,351.74
April 2005 .....	357,441,639.27	July 2009 .....	198,959,465.92	October 2013 .....	82,563,778.91
May 2005 .....	354,637,834.19	August 2009 .....	196,198,221.92	November 2013 .....	81,019,289.47
June 2005 .....	351,746,536.77	September 2009 .....	193,451,573.61	December 2013 .....	79,502,395.56
July 2005 .....	348,769,014.27	October 2009 .....	190,719,445.69	January 2014 .....	78,012,617.64
August 2005 .....	345,706,576.86	November 2009 .....	188,001,763.25	February 2014 .....	76,549,484.38
September 2005 .....	342,560,576.63	December 2009 .....	185,298,451.77	March 2014 .....	75,112,532.47
October 2005 .....	339,332,406.64	January 2010 .....	182,609,437.11	April 2014 .....	73,701,306.53
November 2005 .....	336,023,499.88	February 2010 .....	179,934,645.51	May 2014 .....	72,315,358.95
December 2005 .....	332,635,328.21	March 2010 .....	177,274,003.59	June 2014 .....	70,954,249.77
January 2006 .....	329,169,401.26	April 2010 .....	174,627,438.35	July 2014 .....	69,617,546.54
February 2006 .....	325,721,704.22	May 2010 .....	171,994,877.17	August 2014 .....	68,304,824.21
March 2006 .....	322,292,143.09	June 2010 .....	169,376,247.79	September 2014 .....	67,015,664.99
April 2006 .....	318,880,624.36	July 2010 .....	166,771,478.33	October 2014 .....	65,749,658.24
May 2006 .....	315,487,055.01	August 2010 .....	164,180,497.29	November 2014 .....	64,506,400.34
June 2006 .....	312,111,342.48	September 2010 .....	161,603,233.52	December 2014 .....	63,285,494.57
July 2006 .....	308,753,394.70	October 2010 .....	159,039,616.24	January 2015 .....	62,086,550.99
August 2006 .....	305,413,120.07	November 2010 .....	156,489,575.04	February 2015 .....	60,909,186.35
September 2006 .....	302,090,427.47	December 2010 .....	153,953,039.87	March 2015 .....	59,753,023.96
October 2006 .....	298,785,226.23	January 2011 .....	151,429,941.04	April 2015 .....	58,617,693.56
November 2006 .....	295,497,426.16	February 2011 .....	148,920,209.22	May 2015 .....	57,502,831.25
December 2006 .....	292,226,937.53	March 2011 .....	146,423,775.43	June 2015 .....	56,408,079.35
January 2007 .....	288,973,671.08	April 2011 .....	143,940,571.06	July 2015 .....	55,333,086.32
February 2007 .....	285,737,537.99	May 2011 .....	141,470,527.83	August 2015 .....	54,277,506.63
March 2007 .....	282,518,449.92	June 2011 .....	139,013,577.84	September 2015 .....	53,241,000.69
April 2007 .....	279,316,318.96	July 2011 .....	136,569,653.51	October 2015 .....	52,223,234.71
May 2007 .....	276,131,057.68	August 2011 .....	134,138,687.63	November 2015 .....	51,223,880.64
June 2007 .....	272,962,579.07	September 2011 .....	131,720,613.33	December 2015 .....	50,242,616.05
July 2007 .....	269,810,796.59	October 2011 .....	129,315,364.07	January 2016 .....	49,279,124.04
August 2007 .....	266,675,624.14	November 2011 .....	126,940,771.55	February 2016 .....	48,333,093.16
September 2007 .....	263,556,976.06	December 2011 .....	124,608,142.46	March 2016 .....	47,404,217.29
October 2007 .....	260,454,767.13	January 2012 .....	122,316,752.65	April 2016 .....	46,492,195.57

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2016 .....	\$ 45,596,732.31	October 2020 .....	\$ 15,653,479.29	March 2025 .....	\$ 4,751,637.85
June 2016 .....	44,717,536.90	November 2020 .....	15,327,076.33	April 2025 .....	4,636,754.94
July 2016 .....	43,854,323.72	December 2020 .....	15,006,855.39	May 2025 .....	4,524,195.72
August 2016 .....	43,006,812.05	January 2021 .....	14,692,705.22	June 2025 .....	4,413,916.86
September 2016 .....	42,174,726.01	February 2021 .....	14,384,516.52	July 2025 .....	4,305,875.79
October 2016 .....	41,357,794.46	March 2021 .....	14,082,181.89	August 2025 .....	4,200,030.70
November 2016 .....	40,555,750.92	April 2021 .....	13,785,595.81	September 2025 .....	4,096,340.53
December 2016 .....	39,768,333.49	May 2021 .....	13,494,654.59	October 2025 .....	3,994,764.96
January 2017 .....	38,995,284.78	June 2021 .....	13,209,256.37	November 2025 .....	3,895,264.38
February 2017 .....	38,236,351.82	July 2021 .....	12,929,301.07	December 2025 .....	3,797,799.90
March 2017 .....	37,491,286.02	August 2021 .....	12,654,690.35	January 2026 .....	3,702,333.31
April 2017 .....	36,759,843.04	September 2021 .....	12,385,327.60	February 2026 .....	3,608,827.09
May 2017 .....	36,041,782.77	October 2021 .....	12,121,117.90	March 2026 .....	3,517,244.40
June 2017 .....	35,336,869.23	November 2021 .....	11,861,967.98	April 2026 .....	3,427,549.06
July 2017 .....	34,644,870.51	December 2021 .....	11,607,786.22	May 2026 .....	3,339,705.52
August 2017 .....	33,965,558.68	January 2022 .....	11,358,482.60	June 2026 .....	3,253,678.89
September 2017 .....	33,298,709.77	February 2022 .....	11,113,968.67	July 2026 .....	3,169,434.89
October 2017 .....	32,644,103.64	March 2022 .....	10,874,157.54	August 2026 .....	3,086,939.86
November 2017 .....	32,001,523.97	April 2022 .....	10,638,963.84	September 2026 .....	3,006,160.75
December 2017 .....	31,370,758.17	May 2022 .....	10,408,303.70	October 2026 .....	2,927,065.10
January 2018 .....	30,751,597.31	June 2022 .....	10,182,094.73	November 2026 .....	2,849,621.04
February 2018 .....	30,143,836.07	July 2022 .....	9,960,255.97	December 2026 .....	2,773,797.26
March 2018 .....	29,547,272.69	August 2022 .....	9,742,707.90	January 2027 .....	2,699,563.02
April 2018 .....	28,961,708.87	September 2022 .....	9,529,372.38	February 2027 .....	2,626,888.14
May 2018 .....	28,386,949.76	October 2022 .....	9,320,172.66	March 2027 .....	2,555,742.98
June 2018 .....	27,822,803.86	November 2022 .....	9,115,033.33	April 2027 .....	2,486,098.43
July 2018 .....	27,269,082.99	December 2022 .....	8,913,880.31	May 2027 .....	2,417,925.91
August 2018 .....	26,725,602.22	January 2023 .....	8,716,640.83	June 2027 .....	2,351,197.35
September 2018 .....	26,192,179.82	February 2023 .....	8,523,243.39	July 2027 .....	2,285,885.20
October 2018 .....	25,668,637.21	March 2023 .....	8,333,617.75	August 2027 .....	2,221,962.39
November 2018 .....	25,154,798.89	April 2023 .....	8,147,694.92	September 2027 .....	2,159,402.36
December 2018 .....	24,650,492.41	May 2023 .....	7,965,407.12	October 2027 .....	2,098,179.01
January 2019 .....	24,155,548.31	June 2023 .....	7,786,687.76	November 2027 .....	2,038,266.73
February 2019 .....	23,669,800.04	July 2023 .....	7,611,471.44	December 2027 .....	1,979,640.36
March 2019 .....	23,193,083.97	August 2023 .....	7,439,693.89	January 2028 .....	1,922,275.20
April 2019 .....	22,725,239.28	September 2023 .....	7,271,292.00	February 2028 .....	1,866,147.01
May 2019 .....	22,266,107.95	October 2023 .....	7,106,203.76	March 2028 .....	1,811,231.97
June 2019 .....	21,815,534.69	November 2023 .....	6,944,368.26	April 2028 .....	1,757,506.71
July 2019 .....	21,373,366.92	December 2023 .....	6,785,725.67	May 2028 .....	1,704,948.27
August 2019 .....	20,939,454.70	January 2024 .....	6,630,217.22	June 2028 .....	1,653,534.13
September 2019 .....	20,513,650.69	February 2024 .....	6,477,785.17	July 2028 .....	1,603,242.15
October 2019 .....	20,095,810.12	March 2024 .....	6,328,372.81	August 2028 .....	1,554,050.61
November 2019 .....	19,685,790.72	April 2024 .....	6,181,924.44	September 2028 .....	1,505,938.19
December 2019 .....	19,283,452.70	May 2024 .....	6,038,385.33	October 2028 .....	1,458,883.95
January 2020 .....	18,888,658.70	June 2024 .....	5,897,701.73	November 2028 .....	1,412,867.33
February 2020 .....	18,501,273.74	July 2024 .....	5,759,820.85	December 2028 .....	1,367,868.15
March 2020 .....	18,121,165.20	August 2024 .....	5,624,690.83	January 2029 .....	1,323,866.60
April 2020 .....	17,748,202.76	September 2024 .....	5,492,260.73	February 2029 .....	1,280,843.23
May 2020 .....	17,382,258.37	October 2024 .....	5,362,480.51	March 2029 .....	1,238,778.95
June 2020 .....	17,023,206.21	November 2024 .....	5,235,301.03	April 2029 .....	1,197,655.01
July 2020 .....	16,670,922.64	December 2024 .....	5,110,674.02	May 2029 .....	1,157,453.01
August 2020 .....	16,325,286.19	January 2025 .....	4,988,552.06	June 2029 .....	1,118,154.89
September 2020 .....	15,986,177.50	February 2025 .....	4,868,888.58	July 2029 .....	1,079,742.91

### ***Aggregate Group I (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2029 .....	\$ 1,042,199.66	January 2031 .....	\$ 521,478.01	May 2032 .....	\$ 193,578.90
September 2029 .....	1,005,508.06	February 2031 .....	496,933.83	June 2032 .....	177,198.69
October 2029 .....	969,651.33	March 2031 .....	472,982.39	July 2032 .....	161,244.18
November 2029 .....	934,613.01	April 2031 .....	449,611.71	August 2032 .....	145,706.53
December 2029 .....	900,376.94	May 2031 .....	426,810.02	September 2032 .....	130,577.05
January 2030 .....	866,927.25	June 2031 .....	404,565.79	October 2032 .....	115,847.22
February 2030 .....	834,248.37	July 2031 .....	382,867.69	November 2032 .....	101,508.69
March 2030 .....	802,325.01	August 2031 .....	361,704.61	December 2032 .....	87,553.26
April 2030 .....	771,142.18	September 2031 .....	341,065.64	January 2033 .....	73,972.88
May 2030 .....	740,685.14	October 2031 .....	320,940.08	February 2033 .....	60,759.67
June 2030 .....	710,939.44	November 2031 .....	301,317.42	March 2033 .....	47,905.88
July 2030 .....	681,890.90	December 2031 .....	282,187.37	April 2033 .....	35,403.93
August 2030 .....	653,525.59	January 2032 .....	263,539.81	May 2033 .....	23,246.36
September 2030 .....	625,829.85	February 2032 .....	245,364.83	June 2033 .....	11,425.87
October 2030 .....	598,790.26	March 2032 .....	227,652.69	July 2033 and thereafter .....	0.00
November 2030 .....	572,393.66	April 2032 .....	210,393.84		
December 2030 .....	546,627.14				

### ***Aggregate Group II 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 .....	\$38,089,000.00	March 2006 .....	\$30,875,568.72	October 2008 .....	\$21,777,802.93
September 2003 .....	38,058,914.42	April 2006 .....	30,506,906.66	November 2008 .....	21,557,440.62
October 2003 .....	38,013,812.31	May 2006 .....	30,143,695.26	December 2008 .....	21,341,204.59
November 2003 .....	37,953,727.88	June 2006 .....	29,785,886.77	January 2009 .....	21,129,057.13
December 2003 .....	37,878,711.97	July 2006 .....	29,433,433.78	February 2009 .....	20,920,960.81
January 2004 .....	37,788,832.08	August 2006 .....	29,086,289.24	March 2009 .....	20,716,878.47
February 2004 .....	37,684,172.33	September 2006 .....	28,744,406.46	April 2009 .....	20,516,773.25
March 2004 .....	37,564,833.43	October 2006 .....	28,407,739.11	May 2009 .....	20,320,608.57
April 2004 .....	37,430,932.61	November 2006 .....	28,076,241.19	June 2009 .....	20,128,348.12
May 2004 .....	37,282,603.51	December 2006 .....	27,749,867.06	July 2009 .....	19,939,955.88
June 2004 .....	37,119,996.09	January 2007 .....	27,428,571.42	August 2009 .....	19,755,396.11
July 2004 .....	36,943,276.48	February 2007 .....	27,112,309.32	September 2009 .....	19,574,633.33
August 2004 .....	36,752,626.82	March 2007 .....	26,801,036.13	October 2009 .....	19,397,632.35
September 2004 .....	36,548,245.09	April 2007 .....	26,494,707.58	November 2009 .....	19,224,358.24
October 2004 .....	36,330,344.87	May 2007 .....	26,193,279.71	December 2009 .....	19,054,776.33
November 2004 .....	36,099,155.17	June 2007 .....	25,896,708.92	January 2010 .....	18,888,852.24
December 2004 .....	35,854,920.12	July 2007 .....	25,604,951.93	February 2010 .....	18,726,551.83
January 2005 .....	35,597,898.73	August 2007 .....	25,317,965.77	March 2010 .....	18,567,841.25
February 2005 .....	35,328,364.58	September 2007 .....	25,035,707.82	April 2010 .....	18,412,686.89
March 2005 .....	35,046,605.53	October 2007 .....	24,758,135.77	May 2010 .....	18,261,055.40
April 2005 .....	34,752,923.34	November 2007 .....	24,485,207.63	June 2010 .....	18,112,913.70
May 2005 .....	34,447,633.38	December 2007 .....	24,216,881.74	July 2010 .....	17,968,228.96
June 2005 .....	34,131,064.18	January 2008 .....	23,953,116.74	August 2010 .....	17,826,968.60
July 2005 .....	33,803,557.08	February 2008 .....	23,693,871.60	September 2010 .....	17,689,100.29
August 2005 .....	33,465,465.79	March 2008 .....	23,439,105.59	October 2010 .....	17,554,591.97
September 2005 .....	33,117,155.99	April 2008 .....	23,188,778.31	November 2010 .....	17,423,411.81
October 2005 .....	32,759,004.85	May 2008 .....	22,942,849.63	December 2010 .....	17,295,528.22
November 2005 .....	32,391,400.58	June 2008 .....	22,701,279.77	January 2011 .....	17,170,909.88
December 2005 .....	32,014,741.92	July 2008 .....	22,464,029.21	February 2011 .....	17,049,525.69
January 2006 .....	31,629,437.68	August 2008 .....	22,231,058.77	March 2011 .....	16,931,344.80
February 2006 .....	31,249,729.56	September 2008 .....	22,002,329.54	April 2011 .....	16,816,336.60

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

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2011 .....	\$16,704,470.73	June 2013 .....	\$11,962,955.87	July 2015 .....	\$ 5,576,670.06
June 2011 .....	16,595,717.04	July 2013 .....	11,716,704.12	August 2015 .....	5,320,180.01
July 2011 .....	16,490,045.64	August 2013 .....	11,468,932.99	September 2015 .....	5,064,214.63
August 2011 .....	16,387,426.86	September 2013 .....	11,219,756.69	October 2015 .....	4,808,826.68
September 2011 .....	16,287,831.26	October 2013 .....	10,969,286.23	November 2015 .....	4,554,067.10
October 2011 .....	16,191,229.64	November 2013 .....	10,717,629.50	December 2015 .....	4,299,985.11
November 2011 .....	16,079,695.14	December 2013 .....	10,464,891.35	January 2016 .....	4,046,628.21
December 2011 .....	15,941,826.47	January 2014 .....	10,211,173.64	February 2016 .....	3,794,042.23
January 2012 .....	15,778,253.75	February 2014 .....	9,956,575.29	March 2016 .....	3,542,271.40
February 2012 .....	15,589,595.34	March 2014 .....	9,701,192.41	April 2016 .....	3,291,358.36
March 2012 .....	15,386,090.35	April 2014 .....	9,445,118.29	May 2016 .....	3,041,344.19
April 2012 .....	15,178,740.47	May 2014 .....	9,188,443.50	June 2016 .....	2,792,268.48
May 2012 .....	14,967,721.95	June 2014 .....	8,931,255.95	July 2016 .....	2,544,169.33
June 2012 .....	14,753,206.46	July 2014 .....	8,673,640.96	August 2016 .....	2,297,083.43
July 2012 .....	14,535,361.24	August 2014 .....	8,415,681.30	September 2016 .....	2,051,046.05
August 2012 .....	14,314,349.17	September 2014 .....	8,157,457.24	October 2016 .....	1,806,091.09
September 2012 .....	14,090,328.87	October 2014 .....	7,899,046.64	November 2016 .....	1,562,251.12
October 2012 .....	13,863,454.80	November 2014 .....	7,640,524.97	December 2016 .....	1,319,557.43
November 2012 .....	13,633,877.34	December 2014 .....	7,381,965.40	January 2017 .....	1,078,040.03
December 2012 .....	13,401,742.87	January 2015 .....	7,123,438.83	February 2017 .....	837,727.71
January 2013 .....	13,167,193.88	February 2015 .....	6,865,013.94	March 2017 .....	598,648.02
February 2013 .....	12,930,369.05	March 2015 .....	6,606,757.24	April 2017 .....	360,827.37
March 2013 .....	12,691,403.33	April 2015 .....	6,348,733.16	May 2017 .....	124,291.01
April 2013 .....	12,450,427.99	May 2015 .....	6,091,004.04	June 2017 and thereafter .....	0.00
May 2013 .....	12,207,570.76	June 2015 .....	5,833,630.22		

### ***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 .....	\$57,092,000.00	July 2005 .....	\$42,887,907.68	June 2007 .....	\$17,983,421.04
September 2003 .....	56,991,594.51	August 2005 .....	41,782,049.73	July 2007 .....	17,113,511.25
October 2003 .....	56,841,015.81	September 2005 .....	40,645,505.58	August 2007 .....	16,262,039.54
November 2003 .....	56,640,360.73	October 2005 .....	39,479,829.30	September 2007 .....	15,428,779.46
December 2003 .....	56,389,797.98	November 2005 .....	38,286,617.89	October 2007 .....	14,613,506.93
January 2004 .....	56,089,568.29	December 2005 .....	37,067,508.67	November 2007 .....	13,816,000.18
February 2004 .....	55,739,984.38	January 2006 .....	35,824,176.63	December 2007 .....	13,036,039.74
March 2004 .....	55,341,430.83	February 2006 .....	34,603,786.85	January 2008 .....	12,273,408.42
April 2004 .....	54,894,363.82	March 2006 .....	33,406,066.55	February 2008 .....	11,527,891.30
May 2004 .....	54,399,310.74	April 2006 .....	32,230,745.74	March 2008 .....	10,799,275.69
June 2004 .....	53,856,869.65	May 2006 .....	31,077,557.18	April 2008 .....	10,087,351.10
July 2004 .....	53,267,708.63	June 2006 .....	29,946,236.38	May 2008 .....	9,391,909.26
August 2004 .....	52,632,564.99	July 2006 .....	28,836,521.56	June 2008 .....	8,712,744.05
September 2004 .....	51,952,244.34	August 2006 .....	27,748,153.63	July 2008 .....	8,049,651.52
October 2004 .....	51,227,619.58	September 2006 .....	26,680,876.14	August 2008 .....	7,402,429.83
November 2004 .....	50,459,629.67	October 2006 .....	25,634,435.29	September 2008 .....	6,770,879.27
December 2004 .....	49,649,278.37	November 2006 .....	24,608,579.90	October 2008 .....	6,154,802.19
January 2005 .....	48,797,632.80	December 2006 .....	23,603,061.35	November 2008 .....	5,554,003.04
February 2005 .....	47,905,821.91	January 2007 .....	22,617,633.59	December 2008 .....	4,968,288.32
March 2005 .....	46,975,034.77	February 2007 .....	21,652,053.11	January 2009 .....	4,397,466.54
April 2005 .....	46,006,518.84	March 2007 .....	20,706,078.90	February 2009 .....	3,841,348.22
May 2005 .....	45,001,578.03	April 2007 .....	19,779,472.45	March 2009 .....	3,299,745.89
June 2005 .....	43,961,570.73	May 2007 .....	18,871,997.70	April 2009 .....	2,772,474.03

### ***Aggregate Group III (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2009 .....	\$ 2,259,349.09	September 2009 .....	\$ 344,714.70
June 2009 .....	1,760,189.45	October 2009 and thereafter .....	0.00
July 2009 .....	1,274,815.40		
August 2009 .....	803,049.13		

### ***Aggregate Group IV Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2004 .....	\$186,822,000.00	March 2008 .....	\$107,611,755.78	November 2011 .....	\$ 43,438,428.50
September 2004 .....	185,337,529.19	April 2008 .....	105,858,494.88	December 2011 .....	42,408,199.83
October 2004 .....	183,814,599.67	May 2008 .....	104,115,198.83	January 2012 .....	41,395,994.96
November 2004 .....	182,253,904.99	June 2008 .....	102,381,815.45	February 2012 .....	40,401,532.53
December 2004 .....	180,656,158.92	July 2008 .....	100,658,292.81	March 2012 .....	39,424,535.32
January 2005 .....	179,022,094.90	August 2008 .....	98,944,579.25	April 2012 .....	38,464,730.21
February 2005 .....	177,352,465.48	September 2008 .....	97,240,623.38	May 2012 .....	37,521,848.10
March 2005 .....	175,648,041.77	October 2008 .....	95,546,374.07	June 2012 .....	36,595,623.86
April 2005 .....	173,909,612.84	November 2008 .....	93,861,780.46	July 2012 .....	35,685,796.30
May 2005 .....	172,137,985.11	December 2008 .....	92,186,791.96	August 2012 .....	34,792,108.06
June 2005 .....	170,333,981.72	January 2009 .....	90,521,358.22	September 2012 .....	33,914,305.61
July 2005 .....	168,498,441.93	February 2009 .....	88,865,429.16	October 2012 .....	33,052,139.15
August 2005 .....	166,632,220.43	March 2009 .....	87,218,954.97	November 2012 .....	32,205,362.60
September 2005 .....	164,736,186.68	April 2009 .....	85,581,886.08	December 2012 .....	31,373,733.51
October 2005 .....	162,811,224.24	May 2009 .....	83,954,173.19	January 2013 .....	30,557,013.02
November 2005 .....	160,858,230.07	June 2009 .....	82,335,767.24	February 2013 .....	29,754,965.82
December 2005 .....	158,878,113.83	July 2009 .....	80,726,619.44	March 2013 .....	28,967,360.08
January 2006 .....	156,871,797.16	August 2009 .....	79,126,681.23	April 2013 .....	28,193,967.42
February 2006 .....	154,840,212.96	September 2009 .....	77,535,904.32	May 2013 .....	27,434,562.85
March 2006 .....	152,820,049.96	October 2009 .....	75,954,240.67	June 2013 .....	26,688,924.72
April 2006 .....	150,811,248.45	November 2009 .....	74,381,642.47	July 2013 .....	25,956,834.67
May 2006 .....	148,813,749.03	December 2009 .....	72,822,521.61	August 2013 .....	25,238,077.59
June 2006 .....	146,827,492.61	January 2010 .....	71,289,591.44	September 2013 .....	24,532,441.58
July 2006 .....	144,852,420.39	February 2010 .....	69,782,450.91	October 2013 .....	23,839,717.88
August 2006 .....	142,888,473.89	March 2010 .....	68,300,704.81	November 2013 .....	23,159,700.84
September 2006 .....	140,935,594.92	April 2010 .....	66,843,963.71	December 2013 .....	22,492,187.89
October 2006 .....	138,993,725.60	May 2010 .....	65,411,843.86	January 2014 .....	21,836,979.46
November 2006 .....	137,062,808.34	June 2010 .....	64,003,967.11	February 2014 .....	21,193,878.98
December 2006 .....	135,142,785.85	July 2010 .....	62,619,960.84	March 2014 .....	20,562,692.80
January 2007 .....	133,233,601.14	August 2010 .....	61,259,457.87	April 2014 .....	19,943,230.16
February 2007 .....	131,335,197.50	September 2010 .....	59,922,096.40	May 2014 .....	19,335,303.17
March 2007 .....	129,447,518.53	October 2010 .....	58,607,519.92	June 2014 .....	18,738,726.72
April 2007 .....	127,570,508.12	November 2010 .....	57,315,377.14	July 2014 .....	18,153,318.49
May 2007 .....	125,704,110.43	December 2010 .....	56,045,321.91	August 2014 .....	17,578,898.89
June 2007 .....	123,848,269.93	January 2011 .....	54,797,013.15	September 2014 .....	17,015,291.01
July 2007 .....	122,002,931.37	February 2011 .....	53,570,114.78	October 2014 .....	16,462,320.60
August 2007 .....	120,168,039.78	March 2011 .....	52,364,295.65	November 2014 .....	15,919,816.02
September 2007 .....	118,343,540.47	April 2011 .....	51,179,229.46	December 2014 .....	15,387,608.20
October 2007 .....	116,529,379.05	May 2011 .....	50,014,594.71	January 2015 .....	14,865,530.62
November 2007 .....	114,725,501.40	June 2011 .....	48,870,074.61	February 2015 .....	14,353,419.25
December 2007 .....	112,931,853.67	July 2011 .....	47,745,357.04	March 2015 .....	13,851,112.54
January 2008 .....	111,148,382.30	August 2011 .....	46,640,134.44	April 2015 .....	13,358,451.35
February 2008 .....	109,375,034.01	September 2011 .....	45,554,103.80	May 2015 .....	12,875,278.95
		October 2011 .....	44,486,966.54	June 2015 .....	12,401,440.97

### ***Aggregate Group IV (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2015 .....	\$ 11,936,785.36	August 2016 .....	\$ 6,666,708.44	September 2017 .....	\$ 2,631,375.10
August 2015 .....	11,481,162.37	September 2016 .....	6,315,866.66	October 2017 .....	2,364,812.44
September 2015 .....	11,034,424.50	October 2016 .....	5,972,183.93	November 2017 .....	2,103,994.91
October 2015 .....	10,596,426.49	November 2016 .....	5,635,541.15	December 2017 .....	1,848,825.05
November 2015 .....	10,167,025.26	December 2016 .....	5,305,821.05	January 2018 .....	1,599,206.91
December 2015 .....	9,746,079.90	January 2017 .....	4,982,908.14	February 2018 .....	1,355,046.01
January 2016 .....	9,333,451.63	February 2017 .....	4,666,688.70	March 2018 .....	1,116,249.33
February 2016 .....	8,929,003.77	March 2017 .....	4,357,050.74	April 2018 .....	882,725.28
March 2016 .....	8,532,601.72	April 2017 .....	4,053,883.97	May 2018 .....	654,383.69
April 2016 .....	8,144,112.91	May 2017 .....	3,757,079.81	June 2018 .....	431,135.77
May 2016 .....	7,763,406.78	June 2017 .....	3,466,531.33	July 2018 .....	212,894.12
June 2016 .....	7,390,354.75	July 2017 .....	3,182,133.24	August 2018 and thereafter .....	0.00
July 2016 .....	7,024,830.20	August 2017 .....	2,903,781.86		

### ***LD 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 .....	\$47,521,000.00	July 2006 .....	\$16,306,533.24	June 2009 .....	\$ 4,311,618.06
September 2003 .....	46,510,006.65	August 2006 .....	15,692,968.24	July 2009 .....	4,215,536.08
October 2003 .....	45,420,089.29	September 2006 .....	15,097,871.83	August 2009 .....	4,136,913.42
November 2003 .....	44,251,958.42	October 2006 .....	14,520,992.31	September 2009 .....	4,075,418.61
December 2003 .....	43,006,401.47	November 2006 .....	13,962,080.82	October 2009 .....	4,030,725.08
January 2004 .....	41,684,282.13	December 2006 .....	13,420,891.26	November 2009 .....	4,002,511.12
February 2004 .....	40,286,539.47	January 2007 .....	12,897,180.31	December 2009 .....	3,986,000.33
March 2004 .....	38,814,186.99	February 2007 .....	12,390,707.36	January 2010 .....	3,968,119.82
April 2004 .....	37,268,311.51	March 2007 .....	11,901,234.50	February 2010 .....	3,948,915.97
May 2004 .....	35,650,071.97	April 2007 .....	11,428,526.50	March 2010 .....	3,928,434.14
June 2004 .....	33,960,698.08	May 2007 .....	10,972,350.77	April 2010 .....	3,906,718.68
July 2004 .....	32,201,488.85	June 2007 .....	10,532,477.34	May 2010 .....	3,883,812.95
August 2004 .....	30,373,811.04	July 2007 .....	10,108,678.81	June 2010 .....	3,859,759.34
September 2004 .....	29,963,568.27	August 2007 .....	9,700,730.37	July 2010 .....	3,834,599.29
October 2004 .....	29,526,245.47	September 2007 .....	9,308,409.73	August 2010 .....	3,808,373.30
November 2004 .....	29,062,708.46	October 2007 .....	8,931,497.11	September 2010 .....	3,781,120.95
December 2004 .....	28,573,863.14	November 2007 .....	8,569,775.21	October 2010 .....	3,752,880.92
January 2005 .....	28,060,653.93	December 2007 .....	8,223,029.21	November 2010 .....	3,723,691.00
February 2005 .....	27,524,062.09	January 2008 .....	7,891,046.69	December 2010 .....	3,693,588.13
March 2005 .....	26,965,103.95	February 2008 .....	7,573,617.65	January 2011 .....	3,662,608.39
April 2005 .....	26,384,829.13	March 2008 .....	7,270,534.49	February 2011 .....	3,630,787.03
May 2005 .....	25,784,318.62	April 2008 .....	6,981,591.93	March 2011 .....	3,598,158.47
June 2005 .....	25,164,682.85	May 2008 .....	6,706,587.06	April 2011 .....	3,564,756.35
July 2005 .....	24,527,059.61	June 2008 .....	6,445,319.25	May 2011 .....	3,530,613.50
August 2005 .....	23,872,612.05	July 2008 .....	6,197,590.16	June 2011 .....	3,495,762.00
September 2005 .....	23,202,526.50	August 2008 .....	5,963,203.72	July 2011 .....	3,460,233.14
October 2005 .....	22,518,010.32	September 2008 .....	5,741,966.09	August 2011 .....	3,424,057.51
November 2005 .....	21,820,289.67	October 2008 .....	5,533,685.65	September 2011 .....	3,387,264.93
December 2005 .....	21,110,607.24	November 2008 .....	5,338,172.96	October 2011 .....	3,349,884.53
January 2006 .....	20,390,219.97	December 2008 .....	5,155,240.75	November 2011 .....	3,311,944.74
February 2006 .....	19,660,396.72	January 2009 .....	4,984,703.90	December 2011 .....	3,273,473.29
March 2006 .....	18,950,612.94	February 2009 .....	4,826,379.41	January 2012 .....	3,234,497.25
April 2006 .....	18,260,599.43	March 2009 .....	4,680,086.38	February 2012 .....	3,195,043.02
May 2006 .....	17,590,089.98	April 2009 .....	4,545,645.98	March 2012 .....	3,155,136.36
June 2006 .....	16,938,821.35	May 2009 .....	4,422,881.45	April 2012 .....	3,114,802.38

***LD 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 2012 .....	\$ 3,074,065.59	July 2014 .....	\$ 1,940,619.37	September 2016 .....	\$ 836,559.28
June 2012 .....	3,032,949.88	August 2014 .....	1,896,299.46	October 2016 .....	796,976.88
July 2012 .....	2,991,478.53	September 2014 .....	1,852,054.25	November 2016 .....	757,662.35
August 2012 .....	2,949,674.26	October 2014 .....	1,807,894.72	December 2016 .....	718,619.94
September 2012 .....	2,907,559.18	November 2014 .....	1,763,831.52	January 2017 .....	679,853.72
October 2012 .....	2,865,154.88	December 2014 .....	1,719,874.97	February 2017 .....	641,367.57
November 2012 .....	2,822,482.35	January 2015 .....	1,676,035.07	March 2017 .....	603,165.21
December 2012 .....	2,779,562.07	February 2015 .....	1,632,321.51	April 2017 .....	565,250.17
January 2013 .....	2,736,413.99	March 2015 .....	1,588,743.66	May 2017 .....	527,625.81
February 2013 .....	2,693,057.52	April 2015 .....	1,545,310.61	June 2017 .....	490,295.33
March 2013 .....	2,649,511.59	May 2015 .....	1,502,031.13	July 2017 .....	453,261.76
April 2013 .....	2,605,794.60	June 2015 .....	1,458,913.70	August 2017 .....	416,527.97
May 2013 .....	2,561,924.48	July 2015 .....	1,415,966.54	September 2017 .....	380,096.69
June 2013 .....	2,517,918.67	August 2015 .....	1,373,197.58	October 2017 .....	343,970.48
July 2013 .....	2,473,794.15	September 2015 .....	1,330,614.48	November 2017 .....	308,151.76
August 2013 .....	2,429,567.44	October 2015 .....	1,288,224.64	December 2017 .....	272,642.81
September 2013 .....	2,385,254.60	November 2015 .....	1,246,035.19	January 2018 .....	237,445.76
October 2013 .....	2,340,871.26	December 2015 .....	1,204,053.03	February 2018 .....	202,562.61
November 2013 .....	2,296,432.61	January 2016 .....	1,162,284.79	March 2018 .....	167,995.23
December 2013 .....	2,251,953.41	February 2016 .....	1,120,736.87	April 2018 .....	133,745.35
January 2014 .....	2,207,448.03	March 2016 .....	1,079,415.42	May 2018 .....	99,814.57
February 2014 .....	2,162,930.40	April 2016 .....	1,038,326.38	June 2018 .....	66,204.39
March 2014 .....	2,118,414.08	May 2016 .....	997,475.45	July 2018 .....	32,916.16
April 2014 .....	2,073,912.23	June 2016 .....	956,868.12	August 2018 and thereafter .....	0.00
May 2014 .....	2,029,437.61	July 2016 .....	916,509.65		
June 2014 .....	1,985,002.65	August 2016 .....	876,405.08		

***Group 2 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 .....	\$250,000,000.00	May 2005 .....	\$212,018,543.68	February 2007 .....	\$155,085,010.20
September 2003 .....	248,981,508.44	June 2005 .....	209,461,631.53	March 2007 .....	152,616,746.13
October 2003 .....	247,876,636.35	July 2005 .....	206,851,773.92	April 2007 .....	150,179,976.84
November 2003 .....	246,686,151.12	August 2005 .....	204,191,296.00	May 2007 .....	147,774,334.05
December 2003 .....	245,410,912.26	September 2005 .....	201,482,566.71	June 2007 .....	145,399,453.59
January 2004 .....	244,051,870.63	October 2005 .....	198,727,995.22	July 2007 .....	143,054,975.35
February 2004 .....	242,610,067.42	November 2005 .....	195,930,027.21	August 2007 .....	140,740,543.29
March 2004 .....	241,086,633.03	December 2005 .....	193,091,141.16	September 2007 .....	138,455,805.35
April 2004 .....	239,482,785.78	January 2006 .....	190,213,844.56	October 2007 .....	136,200,413.40
May 2004 .....	237,799,830.42	February 2006 .....	187,300,670.08	November 2007 .....	133,974,023.25
June 2004 .....	236,039,156.52	March 2006 .....	184,424,175.26	December 2007 .....	131,776,294.53
July 2004 .....	234,202,236.69	April 2006 .....	181,583,933.82	January 2008 .....	129,606,890.74
August 2004 .....	232,290,624.65	May 2006 .....	178,779,524.23	February 2008 .....	127,465,479.12
September 2004 .....	230,305,953.14	June 2006 .....	176,010,529.68	March 2008 .....	125,351,730.66
October 2004 .....	228,249,931.65	July 2006 .....	173,276,538.00	April 2008 .....	123,265,320.04
November 2004 .....	226,124,344.12	August 2006 .....	170,577,141.65	May 2008 .....	121,205,925.61
December 2004 .....	223,931,046.34	September 2006 .....	167,911,937.63	June 2008 .....	119,173,229.33
January 2005 .....	221,671,963.35	October 2006 .....	165,280,527.44	July 2008 .....	117,166,916.72
February 2005 .....	219,349,086.63	November 2006 .....	162,682,517.05	August 2008 .....	115,186,676.86
March 2005 .....	216,964,471.19	December 2006 .....	160,117,516.85	September 2008 .....	113,232,202.30
April 2005 .....	214,520,232.57	January 2007 .....	157,585,141.55	October 2008 .....	111,303,189.09

**Group 2 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 2008 .....	\$109,399,336.65	March 2012 .....	\$ 50,810,899.36	July 2015 .....	\$ 17,270,345.03
December 2008 .....	107,520,347.83	April 2012 .....	49,717,401.19	August 2015 .....	16,659,248.92
January 2009 .....	105,665,928.81	May 2012 .....	48,639,083.50	September 2015 .....	16,057,399.51
February 2009 .....	103,835,789.06	June 2012 .....	47,575,762.19	October 2015 .....	15,464,680.87
March 2009 .....	102,029,641.36	July 2012 .....	46,527,255.24	November 2015 .....	14,880,978.42
April 2009 .....	100,247,201.70	August 2012 .....	45,493,382.70	December 2015 .....	14,306,178.93
May 2009 .....	98,488,189.28	September 2012 .....	44,473,966.69	January 2016 .....	13,740,170.44
June 2009 .....	96,752,326.47	October 2012 .....	43,468,831.37	February 2016 .....	13,182,842.34
July 2009 .....	95,039,338.77	November 2012 .....	42,477,802.88	March 2016 .....	12,634,085.28
August 2009 .....	93,348,954.78	December 2012 .....	41,500,709.38	April 2016 .....	12,093,791.18
September 2009 .....	91,680,906.16	January 2013 .....	40,537,380.97	May 2016 .....	11,561,853.21
October 2009 .....	90,034,927.60	February 2013 .....	39,587,649.72	June 2016 .....	11,038,165.81
November 2009 .....	88,410,756.79	March 2013 .....	38,651,349.60	July 2016 .....	10,522,624.63
December 2009 .....	86,808,134.38	April 2013 .....	37,728,316.49	August 2016 .....	10,015,126.52
January 2010 .....	85,226,803.95	May 2013 .....	36,818,388.16	September 2016 .....	9,515,569.58
February 2010 .....	83,666,512.00	June 2013 .....	35,921,404.21	October 2016 .....	9,023,853.04
March 2010 .....	82,127,007.85	July 2013 .....	35,037,206.11	November 2016 .....	8,539,877.35
April 2010 .....	80,608,043.71	August 2013 .....	34,165,637.14	December 2016 .....	8,063,544.09
May 2010 .....	79,109,374.55	September 2013 .....	33,306,542.37	January 2017 .....	7,594,756.02
June 2010 .....	77,630,758.15	October 2013 .....	32,459,768.65	February 2017 .....	7,133,417.01
July 2010 .....	76,171,954.99	November 2013 .....	31,625,164.60	March 2017 .....	6,679,432.06
August 2010 .....	74,732,728.31	December 2013 .....	30,802,580.56	April 2017 .....	6,232,707.28
September 2010 .....	73,312,844.00	January 2014 .....	29,991,868.61	May 2017 .....	5,793,149.90
October 2010 .....	71,912,070.62	February 2014 .....	29,192,882.52	June 2017 .....	5,360,668.19
November 2010 .....	70,530,179.34	March 2014 .....	28,405,477.73	July 2017 .....	4,935,171.54
December 2010 .....	69,166,943.93	April 2014 .....	27,629,511.37	August 2017 .....	4,516,570.38
January 2011 .....	67,822,140.74	May 2014 .....	26,864,842.19	September 2017 .....	4,104,776.19
February 2011 .....	66,495,548.63	June 2014 .....	26,111,330.59	October 2017 .....	3,699,701.49
March 2011 .....	65,186,949.00	July 2014 .....	25,368,838.55	November 2017 .....	3,301,259.82
April 2011 .....	63,896,125.72	August 2014 .....	24,637,229.66	December 2017 .....	2,909,365.75
May 2011 .....	62,622,865.11	September 2014 .....	23,916,369.08	January 2018 .....	2,523,934.84
June 2011 .....	61,366,955.93	October 2014 .....	23,206,123.52	February 2018 .....	2,144,883.65
July 2011 .....	60,128,189.32	November 2014 .....	22,506,361.24	March 2018 .....	1,772,129.71
August 2011 .....	58,906,358.81	December 2014 .....	21,816,952.00	April 2018 .....	1,405,591.54
September 2011 .....	57,701,260.29	January 2015 .....	21,137,767.08	May 2018 .....	1,045,188.60
October 2011 .....	56,512,691.95	February 2015 .....	20,468,679.24	June 2018 .....	690,841.31
November 2011 .....	55,340,454.29	March 2015 .....	19,809,562.72	July 2018 .....	342,471.01
December 2011 .....	54,184,350.08	April 2015 .....	19,160,293.20	August 2018 and thereafter .....	0.00
January 2012 .....	53,044,184.33	May 2015 .....	18,520,747.82		
February 2012 .....	51,919,764.28	June 2015 .....	17,890,805.11		

**Group 2 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 .....	\$250,000,000.00	March 2004 .....	\$239,935,369.61	October 2004 .....	\$224,089,580.48
September 2003 .....	248,939,806.48	April 2004 .....	238,008,376.71	November 2004 .....	221,403,486.63
October 2003 .....	247,751,687.21	May 2004 .....	235,964,855.06	December 2004 .....	218,621,310.60
November 2003 .....	246,436,675.17	June 2004 .....	233,807,204.07	January 2005 .....	215,746,613.42
December 2003 .....	244,996,004.39	July 2004 .....	231,538,005.66	February 2005 .....	212,783,095.70
January 2004 .....	243,431,108.90	August 2004 .....	229,160,019.57	March 2005 .....	209,734,589.68
February 2004 .....	241,743,621.09	September 2004 .....	226,676,178.10	April 2005 .....	206,605,050.98

**Group 2 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 2005 .....	\$203,398,550.01	September 2009 .....	\$ 65,290,332.46	January 2014 .....	\$ 15,728,064.76
June 2005 .....	200,119,262.98	October 2009 .....	63,741,938.60	February 2014 .....	15,219,241.50
July 2005 .....	196,771,462.66	November 2009 .....	62,224,816.00	March 2014 .....	14,721,850.11
August 2005 .....	193,359,508.88	December 2009 .....	60,738,379.50	April 2014 .....	14,235,665.13
September 2005 .....	189,887,838.74	January 2010 .....	59,282,054.39	May 2014 .....	13,760,465.25
October 2005 .....	186,360,956.66	February 2010 .....	57,855,276.29	June 2014 .....	13,296,033.24
November 2005 .....	182,783,424.19	March 2010 .....	56,457,490.93	July 2014 .....	12,842,155.92
December 2005 .....	179,159,849.69	April 2010 .....	55,088,153.99	August 2014 .....	12,398,624.03
January 2006 .....	175,494,877.98	May 2010 .....	53,746,730.93	September 2014 .....	11,965,232.20
February 2006 .....	171,793,179.75	June 2010 .....	52,432,696.80	October 2014 .....	11,541,778.85
March 2006 .....	168,162,324.55	July 2010 .....	51,145,536.11	November 2014 .....	11,128,066.17
April 2006 .....	164,601,025.84	August 2010 .....	49,884,742.61	December 2014 .....	10,723,899.99
May 2006 .....	161,108,019.66	September 2010 .....	48,649,819.18	January 2015 .....	10,329,089.78
June 2006 .....	157,682,064.36	October 2010 .....	47,440,277.65	February 2015 .....	9,943,448.52
July 2006 .....	154,321,940.10	November 2010 .....	46,255,638.62	March 2015 .....	9,566,792.69
August 2006 .....	151,026,448.55	December 2010 .....	45,095,431.36	April 2015 .....	9,198,942.20
September 2006 .....	147,794,412.49	January 2011 .....	43,959,193.60	May 2015 .....	8,839,720.28
October 2006 .....	144,624,675.44	February 2011 .....	42,846,471.42	June 2015 .....	8,488,953.49
November 2006 .....	141,516,101.32	March 2011 .....	41,756,819.11	July 2015 .....	8,146,471.61
December 2006 .....	138,467,574.10	April 2011 .....	40,689,798.97	August 2015 .....	7,812,107.61
January 2007 .....	135,477,997.42	May 2011 .....	39,644,981.25	September 2015 .....	7,485,697.57
February 2007 .....	132,546,294.28	June 2011 .....	38,621,943.95	October 2015 .....	7,167,080.65
March 2007 .....	129,671,406.72	July 2011 .....	37,620,272.69	November 2015 .....	6,856,099.02
April 2007 .....	126,852,295.45	August 2011 .....	36,639,560.61	December 2015 .....	6,552,597.80
May 2007 .....	124,087,939.55	September 2011 .....	35,679,408.21	January 2016 .....	6,256,425.03
June 2007 .....	121,377,336.14	October 2011 .....	34,739,423.22	February 2016 .....	5,967,431.57
July 2007 .....	118,719,500.12	November 2011 .....	33,819,220.51	March 2016 .....	5,685,471.13
August 2007 .....	116,113,463.76	December 2011 .....	32,918,421.89	April 2016 .....	5,410,400.13
September 2007 .....	113,558,276.51	January 2012 .....	32,036,656.08	May 2016 .....	5,142,077.71
October 2007 .....	111,053,004.63	February 2012 .....	31,173,558.52	June 2016 .....	4,880,365.67
November 2007 .....	108,596,730.93	March 2012 .....	30,328,771.26	July 2016 .....	4,625,128.39
December 2007 .....	106,188,554.46	April 2012 .....	29,501,942.88	August 2016 .....	4,376,232.83
January 2008 .....	103,827,590.27	May 2012 .....	28,692,728.34	September 2016 .....	4,133,548.46
February 2008 .....	101,512,969.07	June 2012 .....	27,900,788.90	October 2016 .....	3,896,947.22
March 2008 .....	99,243,837.04	July 2012 .....	27,125,791.97	November 2016 .....	3,666,303.45
April 2008 .....	97,019,355.49	August 2012 .....	26,367,411.01	December 2016 .....	3,441,493.90
May 2008 .....	94,838,700.62	September 2012 .....	25,625,325.47	January 2017 .....	3,222,397.64
June 2008 .....	92,701,063.29	October 2012 .....	24,899,220.62	February 2017 .....	3,008,896.04
July 2008 .....	90,605,648.71	November 2012 .....	24,188,787.48	March 2017 .....	2,800,872.70
August 2008 .....	88,551,676.26	December 2012 .....	23,493,722.73	April 2017 .....	2,598,213.47
September 2008 .....	86,538,379.19	January 2013 .....	22,813,728.57	May 2017 .....	2,400,806.35
October 2008 .....	84,565,004.39	February 2013 .....	22,148,512.68	June 2017 .....	2,208,541.46
November 2008 .....	82,630,812.16	March 2013 .....	21,497,788.04	July 2017 .....	2,021,311.04
December 2008 .....	80,735,076.00	April 2013 .....	20,861,272.95	August 2017 .....	1,839,009.37
January 2009 .....	78,877,082.33	May 2013 .....	20,238,690.81	September 2017 .....	1,661,532.75
February 2009 .....	77,056,130.30	June 2013 .....	19,629,770.14	October 2017 .....	1,488,779.48
March 2009 .....	75,271,531.58	July 2013 .....	19,034,244.42	November 2017 .....	1,320,649.77
April 2009 .....	73,522,610.10	August 2013 .....	18,451,852.02	December 2017 .....	1,157,045.78
May 2009 .....	71,808,701.87	September 2013 .....	17,882,336.12	January 2018 .....	997,871.51
June 2009 .....	70,129,154.76	October 2013 .....	17,325,444.64	February 2018 .....	843,032.83
July 2009 .....	68,483,328.30	November 2013 .....	16,780,930.10	March 2018 .....	692,437.41
August 2009 .....	66,870,593.46	December 2013 .....	16,248,549.62	April 2018 .....	545,994.68

**Group 2 MBS (Continued)**

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
May 2018 .....	\$ 403,615.85	July 2018 .....	\$ 130,703.10
June 2018 .....	265,213.79	August 2018 and thereafter .....	0.00

**TA Class Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance through August 2004 .....	\$373,644,000.00	March 2008 .....	\$215,223,511.36	December 2011 .....	\$ 84,816,399.20
September 2004 .....	370,675,058.37	April 2008 .....	211,716,989.55	January 2012 .....	82,791,989.46
October 2004 .....	367,629,199.32	May 2008 .....	208,230,397.45	February 2012 .....	80,803,064.60
November 2004 .....	364,507,809.96	June 2008 .....	204,763,630.68	March 2012 .....	78,849,070.18
December 2004 .....	361,312,317.82	July 2008 .....	201,316,585.39	April 2012 .....	76,929,459.95
January 2005 .....	358,044,189.78	August 2008 .....	197,889,158.26	May 2012 .....	75,043,695.72
February 2005 .....	354,704,930.94	September 2008 .....	194,481,246.51	June 2012 .....	73,191,247.24
March 2005 .....	351,296,083.52	October 2008 .....	191,092,747.89	July 2012 .....	71,371,592.11
April 2005 .....	347,819,225.65	November 2008 .....	187,723,560.67	August 2012 .....	69,584,215.63
May 2005 .....	344,275,970.18	December 2008 .....	184,373,583.66	September 2012 .....	67,828,610.72
June 2005 .....	340,667,963.40	January 2009 .....	181,042,716.17	October 2012 .....	66,104,277.80
July 2005 .....	336,996,883.81	February 2009 .....	177,730,858.05	November 2012 .....	64,410,724.69
August 2005 .....	333,264,440.80	March 2009 .....	174,437,909.67	December 2012 .....	62,747,466.50
September 2005 .....	329,472,373.29	April 2009 .....	171,163,771.89	January 2013 .....	61,114,025.51
October 2005 .....	325,622,448.40	May 2009 .....	167,908,346.10	February 2013 .....	59,509,931.10
November 2005 .....	321,716,460.05	June 2009 .....	164,671,534.20	March 2013 .....	57,934,719.62
December 2005 .....	317,756,227.57	July 2009 .....	161,453,238.59	April 2013 .....	56,387,934.30
January 2006 .....	313,743,594.23	August 2009 .....	158,253,362.17	May 2013 .....	54,869,125.16
February 2006 .....	309,680,425.82	September 2009 .....	155,071,808.35	June 2013 .....	53,377,848.89
March 2006 .....	305,640,099.82	October 2009 .....	151,908,481.04	July 2013 .....	51,913,668.78
April 2006 .....	301,622,496.80	November 2009 .....	148,763,284.63	August 2013 .....	50,476,154.62
May 2006 .....	297,627,497.96	December 2009 .....	145,645,042.90	September 2013 .....	49,064,882.59
June 2006 .....	293,654,985.11	January 2010 .....	142,579,182.56	October 2013 .....	47,679,435.18
July 2006 .....	289,704,840.67	February 2010 .....	139,564,901.49	November 2013 .....	46,319,401.10
August 2006 .....	285,776,947.67	March 2010 .....	136,601,409.29	December 2013 .....	44,984,375.19
September 2006 .....	281,871,189.73	April 2010 .....	133,687,927.08	January 2014 .....	43,673,958.33
October 2006 .....	277,987,451.08	May 2010 .....	130,823,687.37	February 2014 .....	42,387,757.37
November 2006 .....	274,125,616.55	June 2010 .....	128,007,933.86	March 2014 .....	41,125,385.00
December 2006 .....	270,285,571.56	July 2010 .....	125,239,921.31	April 2014 .....	39,886,459.72
January 2007 .....	266,467,202.13	August 2010 .....	122,518,915.37	May 2014 .....	38,670,605.73
February 2007 .....	262,670,394.85	September 2010 .....	119,844,192.43	June 2014 .....	37,477,452.83
March 2007 .....	258,895,036.91	October 2010 .....	117,215,039.47	July 2014 .....	36,306,636.37
April 2007 .....	255,141,016.08	November 2010 .....	114,630,753.90	August 2014 .....	35,157,797.17
May 2007 .....	251,408,220.70	December 2010 .....	112,090,643.43	September 2014 .....	34,030,581.41
June 2007 .....	247,696,539.70	January 2011 .....	109,594,025.90	October 2014 .....	32,924,640.59
July 2007 .....	244,005,862.57	February 2011 .....	107,140,229.15	November 2014 .....	31,839,631.43
August 2007 .....	240,336,079.38	March 2011 .....	104,728,590.88	December 2014 .....	30,775,215.79
September 2007 .....	236,687,080.76	April 2011 .....	102,358,458.50	January 2015 .....	29,731,060.63
October 2007 .....	233,058,757.92	May 2011 .....	100,029,188.99	February 2015 .....	28,706,837.89
November 2007 .....	229,451,002.61	June 2011 .....	97,740,148.79	March 2015 .....	27,702,224.46
December 2007 .....	225,863,707.15	July 2011 .....	95,490,713.64	April 2015 .....	26,716,902.08
January 2008 .....	222,296,764.41	August 2011 .....	93,280,268.44	May 2015 .....	25,750,557.28
February 2008 .....	218,750,067.82	September 2011 .....	91,108,207.15	June 2015 .....	24,802,881.32
		October 2011 .....	88,973,932.63	July 2015 .....	23,873,570.10
		November 2011 .....	86,876,856.54	August 2015 .....	22,962,324.12

### ***TA Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
September 2015.....	\$ 22,068,848.38	October 2016 .....	\$ 11,944,367.14	October 2017 .....	\$ 4,729,624.10
October 2015 .....	21,192,852.35	November 2016 .....	11,271,081.58	November 2017 .....	4,207,989.03
November 2015 .....	20,334,049.88	December 2016 .....	10,611,641.38	December 2017 .....	3,697,649.31
December 2015 .....	19,492,159.15	January 2017 .....	9,965,815.56	January 2018 .....	3,198,413.02
January 2016 .....	18,666,902.60	February 2017 .....	9,333,376.67	February 2018 .....	2,710,091.21
February 2016 .....	17,858,006.88	March 2017 .....	8,714,100.74	March 2018 .....	2,232,497.84
March 2016 .....	17,065,202.77	April 2017 .....	8,107,767.20	April 2018 .....	1,765,449.73
April 2016 .....	16,288,225.14	May 2017 .....	7,514,158.88	May 2018 .....	1,308,766.54
May 2016 .....	15,526,812.87	June 2017 .....	6,933,061.91	June 2018 .....	862,270.70
June 2016 .....	14,780,708.81	July 2017 .....	6,364,265.72	July 2018 .....	425,787.40
July 2016 .....	14,049,659.71	August 2017 .....	5,807,562.95	August 2018 and	
August 2016 .....	13,333,416.18	September 2017 .....	5,262,749.42	thereafter .....	0.00
September 2016 .....	12,631,732.61				

### ***TB Class Scheduled Balances***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$59,000,000.00	July 2006 .....	\$19,832,789.80	June 2009 .....	\$ 4,631,257.23
September 2003 .....	57,753,525.56	August 2006 .....	19,051,843.61	July 2009 .....	4,514,182.33
October 2003 .....	56,408,334.45	September 2006 .....	18,294,577.79	August 2009 .....	4,418,877.94
November 2003 .....	54,965,313.47	October 2006 .....	17,560,665.29	September 2009 .....	4,344,927.54
December 2003 .....	53,425,447.20	November 2006 .....	16,849,782.76	October 2009 .....	4,291,920.84
January 2004 .....	51,789,817.06	December 2006 .....	16,161,610.55	November 2009 .....	4,259,453.66
February 2004 .....	50,059,600.27	January 2007 .....	15,495,832.61	December 2009 .....	4,241,636.53
March 2004 .....	48,236,068.61	February 2007 .....	14,852,136.52	January 2010 .....	4,222,363.82
April 2004 .....	46,320,587.03	March 2007 .....	14,230,213.40	February 2010 .....	4,201,685.16
May 2004 .....	44,314,612.12	April 2007 .....	13,629,757.89	March 2010 .....	4,179,649.06
June 2004 .....	42,219,690.37	May 2007 .....	13,050,468.12	April 2010 .....	4,156,302.95
July 2004 .....	40,037,456.35	June 2007 .....	12,492,045.67	May 2010 .....	4,131,693.19
August 2004 .....	37,769,630.67	July 2007 .....	11,954,195.52	June 2010 .....	4,105,865.10
September 2004 .....	37,245,993.08	August 2007 .....	11,436,626.03	July 2010 .....	4,078,862.97
October 2004 .....	36,687,812.42	September 2007 .....	10,939,048.90	August 2010 .....	4,050,730.10
November 2004 .....	36,096,199.86	October 2007 .....	10,461,179.13	September 2010 .....	4,021,508.79
December 2004 .....	35,472,318.25	November 2007 .....	10,002,735.00	October 2010 .....	3,991,240.38
January 2005 .....	34,817,380.04	December 2007 .....	9,563,438.01	November 2010 .....	3,959,965.25
February 2005 .....	34,132,645.13	January 2008 .....	9,143,012.87	December 2010 .....	3,927,722.85
March 2005 .....	33,419,418.59	February 2008 .....	8,741,187.46	January 2011 .....	3,894,551.73
April 2005 .....	32,679,048.30	March 2008 .....	8,357,692.78	February 2011 .....	3,860,489.53
May 2005 .....	31,912,922.51	April 2008 .....	7,992,262.94	March 2011 .....	3,825,573.02
June 2005 .....	31,122,467.30	May 2008 .....	7,644,635.12	April 2011 .....	3,789,838.11
July 2005 .....	30,309,143.94	June 2008 .....	7,314,549.53	May 2011 .....	3,753,319.86
August 2005 .....	29,474,446.21	July 2008 .....	7,001,749.38	June 2011 .....	3,716,052.50
September 2005 .....	28,619,897.65	August 2008 .....	6,705,980.85	July 2011 .....	3,678,069.44
October 2005 .....	27,747,048.71	September 2008 .....	6,426,993.06	August 2011 .....	3,639,403.31
November 2005 .....	26,857,473.89	October 2008 .....	6,164,538.05	September 2011 .....	3,600,085.94
December 2005 .....	25,952,768.78	November 2008 .....	5,918,370.72	October 2011 .....	3,560,148.41
January 2006 .....	25,034,547.13	December 2008 .....	5,688,248.83	November 2011 .....	3,519,621.04
February 2006 .....	24,104,437.81	January 2009 .....	5,473,932.96	December 2011 .....	3,478,533.41
March 2006 .....	23,200,051.34	February 2009 .....	5,275,186.46	January 2012 .....	3,436,914.39
April 2006 .....	22,321,037.56	March 2009 .....	5,091,775.44	February 2012 .....	3,394,792.12
May 2006 .....	21,467,050.26	April 2009 .....	4,923,468.76	March 2012 .....	3,352,194.06
June 2006 .....	20,637,747.15	May 2009 .....	4,770,037.95	April 2012 .....	3,309,146.99

***TB 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 2012 .....	\$ 3,265,677.02	July 2014 .....	\$ 2,058,447.72	September 2016 .....	\$ 886,053.25
June 2012 .....	3,221,809.61	August 2014 .....	2,011,319.93	October 2016 .....	844,085.22
July 2012 .....	3,177,569.57	September 2014 .....	1,964,276.95	November 2016 .....	802,405.86
August 2012 .....	3,132,981.08	October 2014 .....	1,917,330.42	December 2016 .....	761,019.64
September 2012 .....	3,088,067.71	November 2014 .....	1,870,491.61	January 2017 .....	719,930.81
October 2012 .....	3,042,852.43	December 2014 .....	1,823,771.46	February 2017 .....	679,143.43
November 2012 .....	2,997,357.61	January 2015 .....	1,777,180.55	March 2017 .....	638,661.38
December 2012 .....	2,951,605.04	February 2015 .....	1,730,729.13	April 2017 .....	598,488.35
January 2013 .....	2,905,615.95	March 2015 .....	1,684,427.11	May 2017 .....	558,627.84
February 2013 .....	2,859,411.01	April 2015 .....	1,638,284.09	June 2017 .....	519,083.19
March 2013 .....	2,813,010.33	May 2015 .....	1,592,309.36	July 2017 .....	479,857.54
April 2013 .....	2,766,433.51	June 2015 .....	1,546,511.88	August 2017 .....	440,953.88
May 2013 .....	2,719,699.60	July 2015 .....	1,500,900.33	September 2017 .....	402,375.04
June 2013 .....	2,672,827.17	August 2015 .....	1,455,483.08	October 2017 .....	364,123.67
July 2013 .....	2,625,834.25	September 2015 .....	1,410,268.22	November 2017 .....	326,202.28
August 2013 .....	2,578,738.40	October 2015 .....	1,365,263.56	December 2017 .....	288,613.21
September 2013 .....	2,531,556.69	November 2015 .....	1,320,476.62	January 2018 .....	251,358.68
October 2013 .....	2,484,305.72	December 2015 .....	1,275,914.67	February 2018 .....	214,440.73
November 2013 .....	2,437,001.63	January 2016 .....	1,231,584.70	March 2018 .....	177,861.28
December 2013 .....	2,389,660.11	February 2016 .....	1,187,493.45	April 2018 .....	141,622.11
January 2014 .....	2,342,296.39	March 2016 .....	1,143,647.40	May 2018 .....	105,724.85
February 2014 .....	2,294,925.28	April 2016 .....	1,100,052.80	June 2018 .....	70,171.02
March 2014 .....	2,247,561.16	May 2016 .....	1,056,715.64	July 2018 .....	34,961.99
April 2014 .....	2,200,217.99	June 2016 .....	1,013,641.68	August 2018 and thereafter .....	0.00
May 2014 .....	2,152,909.32	July 2016 .....	970,836.46		
June 2014 .....	2,105,648.31	August 2016 .....	928,305.29		

***Group 3 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 .....	\$500,000,000.00	May 2005 .....	\$419,710,926.89	February 2007 .....	\$298,478,219.73
September 2003 .....	497,942,180.30	June 2005 .....	414,230,182.54	March 2007 .....	293,307,250.60
October 2003 .....	495,690,865.14	July 2005 .....	408,634,670.71	April 2007 .....	288,210,917.73
November 2003 .....	493,247,738.19	August 2005 .....	402,929,955.88	May 2007 .....	283,188,225.70
December 2003 .....	490,614,714.09	September 2005 .....	397,121,706.85	June 2007 .....	278,238,191.80
January 2004 .....	487,793,936.54	October 2005 .....	391,215,687.04	July 2007 .....	273,359,845.91
February 2004 .....	484,787,775.98	November 2005 .....	385,217,744.67	August 2007 .....	268,552,230.35
March 2004 .....	481,598,826.89	December 2005 .....	379,133,802.76	September 2007 .....	263,814,399.68
April 2004 .....	478,229,904.51	January 2006 .....	372,969,848.96	October 2007 .....	259,145,420.58
May 2004 .....	474,684,041.17	February 2006 .....	366,731,925.36	November 2007 .....	254,544,371.70
June 2004 .....	470,964,482.19	March 2006 .....	360,582,814.03	December 2007 .....	250,010,343.50
July 2004 .....	467,074,681.28	April 2006 .....	354,521,338.54	January 2008 .....	245,542,438.10
August 2004 .....	463,018,295.55	May 2006 .....	348,546,337.42	February 2008 .....	241,139,769.15
September 2004 .....	458,799,180.08	June 2006 .....	342,656,664.01	March 2008 .....	236,801,461.65
October 2004 .....	454,421,382.06	July 2006 .....	336,851,186.29	April 2008 .....	232,526,651.85
November 2004 .....	449,889,134.55	August 2006 .....	331,128,786.68	May 2008 .....	228,314,487.10
December 2004 .....	445,206,849.81	September 2006 .....	325,488,361.86	June 2008 .....	224,164,125.68
January 2005 .....	440,379,112.32	October 2006 .....	319,928,822.60	July 2008 .....	220,074,736.70
February 2005 .....	435,410,671.32	November 2006 .....	314,449,093.58	August 2008 .....	216,045,499.95
March 2005 .....	430,306,433.12	December 2006 .....	309,048,113.21	September 2008 .....	212,075,605.76
April 2005 .....	425,071,453.01	January 2007 .....	303,724,833.47	October 2008 .....	208,164,254.88

**Group 3 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 2008 .....	\$204,310,658.33	March 2012 .....	\$ 89,607,563.30	July 2015 .....	\$ 28,760,752.89
December 2008 .....	200,514,037.31	April 2012 .....	87,553,596.60	August 2015 .....	27,703,359.66
January 2009 .....	196,773,623.01	May 2012 .....	85,532,022.42	September 2015 .....	26,664,289.87
February 2009 .....	193,088,656.56	June 2012 .....	83,542,390.69	October 2015 .....	25,643,279.01
March 2009 .....	189,458,388.85	July 2012 .....	81,584,257.21	November 2015 .....	24,640,066.11
April 2009 .....	185,882,080.41	August 2012 .....	79,657,183.62	December 2015 .....	23,654,393.68
May 2009 .....	182,359,001.33	September 2012 .....	77,760,737.29	January 2016 .....	22,686,007.66
June 2009 .....	178,888,431.09	October 2012 .....	75,894,491.26	February 2016 .....	21,734,657.40
July 2009 .....	175,469,658.49	November 2012 .....	74,058,024.16	March 2016 .....	20,800,095.59
August 2009 .....	172,101,981.49	December 2012 .....	72,250,920.14	April 2016 .....	19,882,078.24
September 2009 .....	168,784,707.12	January 2013 .....	70,472,768.81	May 2016 .....	18,980,364.60
October 2009 .....	165,517,151.35	February 2013 .....	68,723,165.18	June 2016 .....	18,094,717.17
November 2009 .....	162,298,639.01	March 2013 .....	67,001,709.54	July 2016 .....	17,224,901.62
December 2009 .....	159,128,503.63	April 2013 .....	65,308,007.48	August 2016 .....	16,370,686.75
January 2010 .....	156,006,087.38	May 2013 .....	63,641,669.72	September 2016 .....	15,531,844.49
February 2010 .....	152,930,740.91	June 2013 .....	62,002,312.14	October 2016 .....	14,708,149.81
March 2010 .....	149,901,823.31	July 2013 .....	60,389,555.64	November 2016 .....	13,899,380.70
April 2010 .....	146,918,701.92	August 2013 .....	58,803,026.14	December 2016 .....	13,105,318.15
May 2010 .....	143,980,752.31	September 2013 .....	57,242,354.44	January 2017 .....	12,325,746.07
June 2010 .....	141,087,358.12	October 2013 .....	55,707,176.26	February 2017 .....	11,560,451.31
July 2010 .....	138,237,910.97	November 2013 .....	54,197,132.07	March 2017 .....	10,809,223.55
August 2010 .....	135,431,810.39	December 2013 .....	52,711,867.10	April 2017 .....	10,071,855.34
September 2010 .....	132,668,463.66	January 2014 .....	51,251,031.26	May 2017 .....	9,348,142.00
October 2010 .....	129,947,285.79	February 2014 .....	49,814,279.07	June 2017 .....	8,637,881.62
November 2010 .....	127,267,699.34	March 2014 .....	48,401,269.64	July 2017 .....	7,940,875.01
December 2010 .....	124,629,134.41	April 2014 .....	47,011,666.54	August 2017 .....	7,256,925.69
January 2011 .....	122,031,028.46	May 2014 .....	45,645,137.81	September 2017 .....	6,585,839.80
February 2011 .....	119,472,826.28	June 2014 .....	44,301,355.87	October 2017 .....	5,927,426.13
March 2011 .....	116,953,979.87	July 2014 .....	42,979,997.50	November 2017 .....	5,281,496.03
April 2011 .....	114,473,948.37	August 2014 .....	41,680,743.71	December 2017 .....	4,647,863.44
May 2011 .....	112,032,197.93	September 2014 .....	40,403,279.77	January 2018 .....	4,026,344.80
June 2011 .....	109,628,201.65	October 2014 .....	39,147,295.11	February 2018 .....	3,416,759.01
July 2011 .....	107,261,439.52	November 2014 .....	37,912,483.27	March 2018 .....	2,818,927.49
August 2011 .....	104,931,398.27	December 2014 .....	36,698,541.86	April 2018 .....	2,232,674.02
September 2011 .....	102,637,571.32	January 2015 .....	35,505,172.50	May 2018 .....	1,657,824.81
October 2011 .....	100,379,458.70	February 2015 .....	34,332,080.77	June 2018 .....	1,094,208.42
November 2011 .....	98,156,566.96	March 2015 .....	33,178,976.17	July 2018 .....	541,655.76
December 2011 .....	95,968,409.08	April 2015 .....	32,045,572.04	August 2018 and thereafter .....	0.00
January 2012 .....	93,814,504.40	May 2015 .....	30,931,585.55		
February 2012 .....	91,694,378.54	June 2015 .....	29,836,737.62		

**Group 3 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 .....	\$500,000,000.00	March 2004 .....	\$480,793,280.08	October 2004 .....	\$451,509,629.16
September 2003 .....	497,912,992.97	April 2004 .....	477,198,254.05	November 2004 .....	446,584,799.09
October 2003 .....	495,603,419.56	May 2004 .....	473,400,088.91	December 2004 .....	441,489,950.12
November 2003 .....	493,073,153.98	June 2004 .....	469,402,725.91	January 2005 .....	436,230,788.42
December 2003 .....	490,324,375.41	July 2004 .....	465,210,382.25	February 2005 .....	430,813,234.85
January 2004 .....	487,359,565.95	August 2004 .....	460,827,544.16	March 2005 .....	425,243,413.98
February 2004 .....	484,181,507.86	September 2004 .....	456,258,959.42	April 2005 .....	419,527,642.51

**Group 3 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 2005 .....	\$413,672,417.28	September 2009 .....	\$149,967,540.89	January 2014 .....	\$ 40,936,834.19
June 2005 .....	407,684,402.76	October 2009 .....	146,763,380.71	February 2014 .....	39,707,818.04
July 2005 .....	401,570,418.25	November 2009 .....	143,615,101.73	March 2014 .....	38,502,546.66
August 2005 .....	395,337,424.59	December 2009 .....	140,521,811.38	April 2014 .....	37,320,622.33
September 2005 .....	388,992,510.64	January 2010 .....	137,482,630.69	May 2014 .....	36,161,653.55
October 2005 .....	382,542,879.32	February 2010 .....	134,496,694.10	June 2014 .....	35,025,254.93
November 2005 .....	375,995,833.56	March 2010 .....	131,563,149.22	July 2014 .....	33,911,047.16
December 2005 .....	369,358,761.88	April 2010 .....	128,681,156.70	August 2014 .....	32,818,656.83
January 2006 .....	362,639,123.85	May 2010 .....	125,849,889.99	September 2014 .....	31,747,716.41
February 2006 .....	355,844,435.45	June 2010 .....	123,068,535.16	October 2014 .....	30,697,864.13
March 2006 .....	349,162,032.04	July 2010 .....	120,336,290.71	November 2014 .....	29,668,743.89
April 2006 .....	342,590,169.79	August 2010 .....	117,652,367.42	December 2014 .....	28,660,005.21
May 2006 .....	336,127,131.00	September 2010 .....	115,015,988.09	January 2015 .....	27,671,303.10
June 2006 .....	329,771,223.71	October 2010 .....	112,426,387.46	February 2015 .....	26,702,298.00
July 2006 .....	323,520,781.37	November 2010 .....	109,882,811.95	March 2015 .....	25,752,655.70
August 2006 .....	317,374,162.41	December 2010 .....	107,384,519.54	April 2015 .....	24,822,047.24
September 2006 .....	311,329,749.91	January 2011 .....	104,930,779.56	May 2015 .....	23,910,148.86
October 2006 .....	305,385,951.24	February 2011 .....	102,520,872.54	June 2015 .....	23,016,641.91
November 2006 .....	299,541,197.67	March 2011 .....	100,154,090.07	July 2015 .....	22,141,212.74
December 2006 .....	293,793,944.07	April 2011 .....	97,829,734.57	August 2015 .....	21,283,552.68
January 2007 .....	288,142,668.50	May 2011 .....	95,547,119.19	September 2015 .....	20,443,357.93
February 2007 .....	282,585,871.94	June 2011 .....	93,305,567.61	October 2015 .....	19,620,329.50
March 2007 .....	277,122,077.88	July 2011 .....	91,104,413.93	November 2015 .....	18,814,173.12
April 2007 .....	271,749,832.06	August 2011 .....	88,943,002.45	December 2015 .....	18,024,599.18
May 2007 .....	266,467,702.09	September 2011 .....	86,820,687.58	January 2016 .....	17,251,322.66
June 2007 .....	261,274,277.14	October 2011 .....	84,736,833.63	February 2016 .....	16,494,063.07
July 2007 .....	256,168,167.66	November 2011 .....	82,690,814.74	March 2016 .....	15,752,544.36
August 2007 .....	251,148,005.00	December 2011 .....	80,682,014.65	April 2016 .....	15,026,494.85
September 2007 .....	246,212,441.17	January 2012 .....	78,709,826.61	May 2016 .....	14,315,647.22
October 2007 .....	241,360,148.49	February 2012 .....	76,773,653.23	June 2016 .....	13,619,738.35
November 2007 .....	236,589,819.31	March 2012 .....	74,872,906.31	July 2016 .....	12,938,509.33
December 2007 .....	231,900,165.70	April 2012 .....	73,007,006.75	August 2016 .....	12,271,705.38
January 2008 .....	227,289,919.20	May 2012 .....	71,175,384.39	September 2016 .....	11,619,075.76
February 2008 .....	222,757,830.48	June 2012 .....	69,377,477.85	October 2016 .....	10,980,373.75
March 2008 .....	218,302,669.09	July 2012 .....	67,612,734.46	November 2016 .....	10,355,356.55
April 2008 .....	213,923,223.17	August 2012 .....	65,880,610.08	December 2016 .....	9,743,785.24
May 2008 .....	209,618,299.18	September 2012 .....	64,180,568.98	January 2017 .....	9,145,424.72
June 2008 .....	205,386,721.65	October 2012 .....	62,512,083.73	February 2017 .....	8,560,043.66
July 2008 .....	201,227,332.86	November 2012 .....	60,874,635.07	March 2017 .....	7,987,414.42
August 2008 .....	197,138,992.63	December 2012 .....	59,267,711.79	April 2017 .....	7,427,313.01
September 2008 .....	193,120,578.05	January 2013 .....	57,690,810.59	May 2017 .....	6,879,519.03
October 2008 .....	189,170,983.21	February 2013 .....	56,143,435.99	June 2017 .....	6,343,815.62
November 2008 .....	185,289,118.95	March 2013 .....	54,625,100.20	July 2017 .....	5,819,989.39
December 2008 .....	181,473,912.62	April 2013 .....	53,135,322.99	August 2017 .....	5,307,830.39
January 2009 .....	177,724,307.85	May 2013 .....	51,673,631.61	September 2017 .....	4,807,132.04
February 2009 .....	174,039,264.29	June 2013 .....	50,239,560.64	October 2017 .....	4,317,691.09
March 2009 .....	170,417,757.36	July 2013 .....	48,832,651.92	November 2017 .....	3,839,307.56
April 2009 .....	166,858,778.07	August 2013 .....	47,452,454.40	December 2017 .....	3,371,784.68
May 2009 .....	163,361,332.72	September 2013 .....	46,098,524.07	January 2018 .....	2,914,928.89
June 2009 .....	159,924,442.74	October 2013 .....	44,770,423.82	February 2018 .....	2,468,549.72
July 2009 .....	156,547,144.40	November 2013 .....	43,467,723.37	March 2018 .....	2,032,459.79
August 2009 .....	153,228,488.66	December 2013 .....	42,189,999.15	April 2018 .....	1,606,474.75

**Group 3 MBS (Continued)**

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
May 2018 .....	\$ 1,190,413.24	July 2018 .....	\$ 387,349.98
June 2018 .....	784,096.83	August 2018 and thereafter .....	0.00

**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 .....	\$35,289,087.00	May 2007 .....	\$ 8,118,280.63	February 2011 .....	\$ 2,644,099.69
September 2003 .....	34,552,023.66	June 2007 .....	7,788,075.13	March 2011 .....	2,620,341.25
October 2003 .....	33,756,587.32	July 2007 .....	7,470,034.41	April 2011 .....	2,596,019.54
November 2003 .....	32,903,302.38	August 2007 .....	7,163,986.01	May 2011 .....	2,571,158.47
December 2003 .....	31,992,751.03	September 2007 .....	6,869,759.47	June 2011 .....	2,545,781.39
January 2004 .....	31,025,572.73	October 2007 .....	6,587,186.26	July 2011 .....	2,519,911.10
February 2004 .....	30,002,463.59	November 2007 .....	6,316,099.78	August 2011 .....	2,493,569.86
March 2004 .....	28,924,175.66	December 2007 .....	6,056,335.36	September 2011 .....	2,466,779.39
April 2004 .....	27,791,516.04	January 2008 .....	5,807,730.22	October 2011 .....	2,439,560.90
May 2004 .....	26,605,346.04	February 2008 .....	5,570,123.44	November 2011 .....	2,411,935.09
June 2004 .....	25,366,580.14	March 2008 .....	5,343,355.97	December 2011 .....	2,383,922.16
July 2004 .....	24,076,184.88	April 2008 .....	5,127,270.56	January 2012 .....	2,355,541.81
August 2004 .....	22,735,177.69	May 2008 .....	4,921,711.82	February 2012 .....	2,326,813.26
September 2004 .....	22,425,541.13	June 2008 .....	4,726,526.12	March 2012 .....	2,297,755.28
October 2004 .....	22,095,478.60	July 2008 .....	4,541,561.61	April 2012 .....	2,268,386.15
November 2004 .....	21,745,647.17	August 2008 .....	4,366,668.22	May 2012 .....	2,238,723.71
December 2004 .....	21,376,734.46	September 2008 .....	4,201,697.60	June 2012 .....	2,208,785.36
January 2005 .....	20,989,457.41	October 2008 .....	4,046,503.11	July 2012 .....	2,178,588.05
February 2005 .....	20,584,561.02	November 2008 .....	3,900,939.83	August 2012 .....	2,148,148.32
March 2005 .....	20,162,817.00	December 2008 .....	3,764,864.51	September 2012 .....	2,117,482.29
April 2005 .....	19,725,022.39	January 2009 .....	3,638,135.58	October 2012 .....	2,086,605.65
May 2005 .....	19,271,998.07	February 2009 .....	3,520,613.11	November 2012 .....	2,055,533.71
June 2005 .....	18,804,587.32	March 2009 .....	3,412,158.79	December 2012 .....	2,024,281.37
July 2005 .....	18,323,654.20	April 2009 .....	3,312,635.94	January 2013 .....	1,992,863.15
August 2005 .....	17,830,082.02	May 2009 .....	3,221,909.47	February 2013 .....	1,961,293.20
September 2005 .....	17,324,771.69	June 2009 .....	3,139,845.87	March 2013 .....	1,929,585.29
October 2005 .....	16,808,640.00	July 2009 .....	3,069,883.90	April 2013 .....	1,897,752.82
November 2005 .....	16,282,617.99	August 2009 .....	3,012,634.92	May 2013 .....	1,865,808.85
December 2005 .....	15,747,649.16	September 2009 .....	2,967,857.55	June 2013 .....	1,833,766.08
January 2006 .....	15,204,687.76	October 2009 .....	2,935,314.02	July 2013 .....	1,801,636.89
February 2006 .....	14,654,696.95	November 2009 .....	2,914,770.07	August 2013 .....	1,769,433.27
March 2006 .....	14,119,916.53	December 2009 .....	2,902,747.77	September 2013 .....	1,737,166.94
April 2006 .....	13,600,139.46	January 2010 .....	2,889,728.10	October 2013 .....	1,704,849.27
May 2006 .....	13,095,161.00	February 2010 .....	2,875,744.84	November 2013 .....	1,672,491.33
June 2006 .....	12,604,778.77	March 2010 .....	2,860,831.02	December 2013 .....	1,640,103.87
July 2006 .....	12,128,792.62	April 2010 .....	2,845,018.94	January 2014 .....	1,607,697.34
August 2006 .....	11,667,004.72	May 2010 .....	2,828,340.17	February 2014 .....	1,575,281.89
September 2006 .....	11,219,219.47	June 2010 .....	2,810,825.57	March 2014 .....	1,542,867.39
October 2006 .....	10,785,243.46	July 2010 .....	2,792,505.31	April 2014 .....	1,510,463.43
November 2006 .....	10,364,885.50	August 2010 .....	2,773,408.89	May 2014 .....	1,478,079.30
December 2006 .....	9,957,956.57	September 2010 .....	2,753,565.12	June 2014 .....	1,445,724.04
January 2007 .....	9,564,269.78	October 2010 .....	2,733,002.18	July 2014 .....	1,413,406.42
February 2007 .....	9,183,640.40	November 2010 .....	2,711,747.58	August 2014 .....	1,381,134.93
March 2007 .....	8,815,885.79	December 2010 .....	2,689,828.22	September 2014 .....	1,348,917.83
April 2007 .....	8,460,825.36	January 2011 .....	2,667,270.37	October 2014 .....	1,316,763.12

***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>
November 2014 .....	\$ 1,284,678.56	March 2016 .....	\$ 786,321.90	July 2017 .....	\$ 330,388.97
December 2014 .....	1,252,671.66	April 2016 .....	756,402.97	August 2017 .....	303,641.31
January 2015 .....	1,220,749.70	May 2016 .....	726,657.42	September 2017 .....	277,113.92
February 2015 .....	1,188,919.73	June 2016 .....	697,089.24	October 2017 .....	250,808.67
March 2015 .....	1,157,188.58	July 2016 .....	667,702.27	November 2017 .....	224,727.32
April 2015 .....	1,125,562.86	August 2016 .....	638,500.19	December 2017 .....	198,871.52
May 2015 .....	1,094,048.96	September 2016 .....	609,486.52	January 2018 .....	173,242.84
June 2015 .....	1,062,653.06	October 2016 .....	580,664.66	February 2018 .....	147,842.73
July 2015 .....	1,031,381.14	November 2016 .....	552,037.84	March 2018 .....	122,672.54
August 2015 .....	1,000,238.98	December 2016 .....	523,609.16	April 2018 .....	97,733.54
September 2015 .....	969,232.15	January 2017 .....	495,381.59	May 2018 .....	73,026.89
October 2015 .....	938,366.04	February 2017 .....	467,357.96	June 2018 .....	48,553.68
November 2015 .....	907,645.85	March 2017 .....	439,540.96	July 2018 .....	24,314.90
December 2015 .....	877,076.60	April 2017 .....	411,933.18	August 2018 and thereafter .....	0.00
January 2016 .....	846,663.11	May 2017 .....	384,537.05		
February 2016 .....	816,410.05	June 2017 .....	357,354.91		

***Group 3 MBS Third Specified Balances***

<u>Distribution Date</u>	<u>Third Specified Balance</u>	<u>Distribution Date</u>	<u>Third Specified Balance</u>	<u>Distribution Date</u>	<u>Third Specified Balance</u>
Initial Balance .....	\$500,000,000.00	March 2006 .....	\$368,848,350.53	October 2008 .....	\$222,606,378.17
September 2003 .....	497,963,016.89	April 2006 .....	363,167,867.64	November 2008 .....	218,798,673.31
October 2003 .....	495,753,272.70	May 2006 .....	357,559,048.46	December 2008 .....	215,040,695.67
November 2003 .....	493,372,302.23	June 2006 .....	352,021,059.36	January 2009 .....	211,331,857.62
December 2003 .....	490,821,824.52	July 2006 .....	346,553,076.00	February 2009 .....	207,671,578.13
January 2004 .....	488,103,741.25	August 2006 .....	341,154,283.30	March 2009 .....	204,059,282.72
February 2004 .....	485,220,134.83	September 2006 .....	335,823,875.25	April 2009 .....	200,494,403.40
March 2004 .....	482,173,266.06	October 2006 .....	330,561,054.88	May 2009 .....	196,976,378.56
April 2004 .....	478,965,571.56	November 2006 .....	325,365,034.11	June 2009 .....	193,504,652.94
May 2004 .....	475,599,660.83	December 2006 .....	320,235,033.69	July 2009 .....	190,078,677.54
June 2004 .....	472,078,313.04	January 2007 .....	315,170,283.09	August 2009 .....	186,697,909.56
July 2004 .....	468,404,473.38	February 2007 .....	310,170,020.41	September 2009 .....	183,361,812.32
August 2004 .....	464,581,249.31	March 2007 .....	305,233,492.25	October 2009 .....	180,069,855.20
September 2004 .....	460,611,906.27	April 2007 .....	300,359,953.68	November 2009 .....	176,821,513.58
October 2004 .....	456,499,863.30	May 2007 .....	295,548,668.11	December 2009 .....	173,616,268.76
November 2004 .....	452,248,688.24	June 2007 .....	290,798,907.18	January 2010 .....	170,453,607.91
December 2004 .....	447,862,092.68	July 2007 .....	286,109,950.71	February 2010 .....	167,333,023.99
January 2005 .....	443,343,926.70	August 2007 .....	281,481,086.59	March 2010 .....	164,254,015.71
February 2005 .....	438,698,173.25	September 2007 .....	276,911,610.70	April 2010 .....	161,216,087.42
March 2005 .....	433,928,942.38	October 2007 .....	272,400,826.80	May 2010 .....	158,218,749.10
April 2005 .....	429,040,465.15	November 2007 .....	267,948,046.49	June 2010 .....	155,261,516.29
May 2005 .....	424,037,087.36	December 2007 .....	263,552,589.07	July 2010 .....	152,343,909.99
June 2005 .....	418,923,263.05	January 2008 .....	259,213,781.48	August 2010 .....	149,465,456.63
July 2005 .....	413,703,547.84	February 2008 .....	254,930,958.24	September 2010 .....	146,625,688.01
August 2005 .....	408,382,592.00	March 2008 .....	250,703,461.32	October 2010 .....	143,824,141.24
September 2005 .....	402,965,133.43	April 2008 .....	246,530,640.09	November 2010 .....	141,060,358.68
October 2005 .....	397,455,990.44	May 2008 .....	242,411,851.23	December 2010 .....	138,333,887.86
November 2005 .....	391,860,054.41	June 2008 .....	238,346,458.66	January 2011 .....	135,644,281.47
December 2005 .....	386,182,282.31	July 2008 .....	234,333,833.44	February 2011 .....	132,991,097.27
January 2006 .....	380,427,689.13	August 2008 .....	230,373,353.71	March 2011 .....	130,373,898.01
February 2006 .....	374,601,340.17	September 2008 .....	226,464,404.61	April 2011 .....	127,792,251.45

**Group 3 MBS (Continued)**

<u>Distribution Date</u>	<u>Third Specified Balance</u>	<u>Distribution Date</u>	<u>Third Specified Balance</u>	<u>Distribution Date</u>	<u>Third Specified Balance</u>
May 2011 .....	\$125,245,730.23	November 2013 .....	\$ 63,250,329.20	May 2016 .....	\$ 23,123,706.42
June 2011 .....	122,733,911.85	December 2013 .....	61,605,161.13	June 2016 .....	22,076,331.62
July 2011 .....	120,256,378.63	January 2014 .....	59,983,737.22	July 2016 .....	21,045,249.25
August 2011 .....	117,812,717.62	February 2014 .....	58,385,765.03	August 2016 .....	20,030,253.05
September 2011.....	115,402,520.58	March 2014 .....	56,810,955.46	September 2016.....	19,031,139.15
October 2011 .....	113,025,383.90	April 2014.....	55,259,022.74	October 2016 .....	18,047,706.08
November 2011 .....	110,680,908.59	May 2014 .....	53,729,684.38	November 2016 .....	17,079,754.70
December 2011 .....	108,368,700.16	June 2014 .....	52,222,661.17	December 2016 .....	16,127,088.19
January 2012 .....	106,088,368.67	July 2014 .....	50,737,677.09	January 2017 .....	15,189,512.04
February 2012 .....	103,839,528.57	August 2014 .....	49,274,459.32	February 2017 .....	14,266,834.02
March 2012 .....	101,621,798.73	September 2014.....	47,832,738.16	March 2017 .....	13,358,864.12
April 2012.....	99,434,802.37	October 2014 .....	46,412,247.04	April 2017.....	12,465,414.57
May 2012 .....	97,278,167.00	November 2014 .....	45,012,722.48	May 2017 .....	11,586,299.79
June 2012 .....	95,151,524.38	December 2014 .....	43,633,904.00	June 2017 .....	10,721,336.39
July 2012 .....	93,054,510.47	January 2015 .....	42,275,534.16	July 2017 .....	9,870,343.09
August 2012 .....	90,986,765.40	February 2015 .....	40,937,358.48	August 2017 .....	9,033,140.76
September 2012.....	88,947,933.39	March 2015 .....	39,619,125.44	September 2017.....	8,209,552.38
October 2012 .....	86,937,662.74	April 2015.....	38,320,586.41	October 2017 .....	7,399,402.97
November 2012 .....	84,955,605.76	May 2015 .....	37,041,495.63	November 2017 .....	6,602,519.63
December 2012 .....	83,001,418.76	June 2015 .....	35,781,610.21	December 2017 .....	5,818,731.49
January 2013 .....	81,074,761.95	July 2015 .....	34,540,690.05	January 2018 .....	5,047,869.67
February 2013 .....	79,175,299.45	August 2015 .....	33,318,497.84	February 2018 .....	4,289,767.29
March 2013 .....	77,302,699.21	September 2015.....	32,114,799.02	March 2018 .....	3,544,259.42
April 2013.....	75,456,632.99	October 2015 .....	30,929,361.73	April 2018.....	2,811,183.08
May 2013 .....	73,636,776.31	November 2015 .....	29,761,956.84	May 2018 .....	2,090,377.20
June 2013 .....	71,842,808.42	December 2015 .....	28,612,357.85	June 2018 .....	1,381,682.61
July 2013 .....	70,074,412.23	January 2016 .....	27,480,340.89	July 2018 .....	684,942.03
August 2013 .....	68,331,274.28	February 2016 .....	26,365,684.69	August 2018 and thereafter .....	0.00
September 2013.....	66,613,084.74	March 2016 .....	25,268,170.56		
October 2013 .....	64,919,537.31	April 2016.....	24,187,582.35		

**Group 3 MBS Fourth Specified Balances**

<u>Distribution Date</u>	<u>Fourth Specified Balance</u>	<u>Distribution Date</u>	<u>Fourth Specified Balance</u>	<u>Distribution Date</u>	<u>Fourth Specified Balance</u>
Initial Balance .....	\$500,000,000.00	January 2005 .....	\$431,493,226.84	June 2006 .....	\$315,364,128.72
September 2003.....	497,879,612.95	February 2005 .....	425,566,191.40	July 2006 .....	308,643,880.20
October 2003 .....	495,503,374.41	March 2005 .....	419,469,179.35	August 2006 .....	302,052,897.10
November 2003 .....	492,873,350.33	April 2005.....	413,210,101.96	September 2006.....	295,588,824.98
December 2003 .....	489,992,008.79	May 2005 .....	406,797,100.02	October 2006 .....	289,249,350.88
January 2004 .....	486,862,217.81	June 2005 .....	400,238,525.95	November 2006 .....	283,032,202.65
February 2004 .....	483,487,242.19	July 2005 .....	393,542,925.31	December 2006 .....	276,935,148.20
March 2004 .....	479,870,739.23	August 2005 .....	386,719,017.76	January 2007 .....	270,955,994.84
April 2004.....	476,016,753.42	September 2005.....	379,775,677.49	February 2007 .....	265,092,588.57
May 2004 .....	471,929,710.12	October 2005 .....	372,721,913.33	March 2007 .....	259,342,813.45
June 2004 .....	467,614,408.14	November 2005 .....	365,566,848.37	April 2007.....	253,704,590.90
July 2004 .....	463,076,011.32	December 2005 .....	358,319,699.39	May 2007 .....	248,175,879.09
August 2004 .....	458,320,039.13	January 2006 .....	350,989,755.96	June 2007 .....	242,754,672.29
September 2004.....	453,352,356.20	February 2006 .....	343,586,359.50	July 2007 .....	237,439,000.23
October 2004 .....	448,179,160.96	March 2006 .....	336,324,649.11	August 2007 .....	232,226,927.52
November 2004 .....	442,806,973.27	April 2006.....	329,202,051.67	September 2007.....	227,116,553.03
December 2004 .....	437,242,621.19	May 2006 .....	322,216,039.33	October 2007 .....	222,106,009.27

**Group 3 MBS (Continued)**

<u>Distribution Date</u>	<u>Fourth Specified Balance</u>	<u>Distribution Date</u>	<u>Fourth Specified Balance</u>	<u>Distribution Date</u>	<u>Fourth Specified Balance</u>
November 2007 .....	\$217,193,461.86	July 2011 .....	\$ 75,240,545.37	March 2015 .....	\$ 19,133,585.39
December 2007 .....	212,377,108.92	August 2011 .....	73,279,121.21	April 2015 .....	18,397,884.39
January 2008 .....	207,655,180.53	September 2011 .....	71,358,816.41	May 2015 .....	17,679,440.56
February 2008 .....	203,025,938.15	October 2011 .....	69,478,846.44	June 2015 .....	16,977,906.98
March 2008 .....	198,487,674.09	November 2011 .....	67,638,441.01	July 2015 .....	16,292,943.22
April 2008 .....	194,038,710.98	December 2011 .....	65,836,843.79	August 2015 .....	15,624,215.21
May 2008 .....	189,677,401.24	January 2012 .....	64,073,312.17	September 2015 .....	14,971,395.14
June 2008 .....	185,402,126.57	February 2012 .....	62,347,117.03	October 2015 .....	14,334,161.30
July 2008 .....	181,211,297.43	March 2012 .....	60,657,542.51	November 2015 .....	13,712,198.04
August 2008 .....	177,103,352.53	April 2012 .....	59,003,885.75	December 2015 .....	13,105,195.60
September 2008 .....	173,076,758.38	May 2012 .....	57,385,456.69	January 2016 .....	12,512,850.05
October 2008 .....	169,130,008.77	June 2012 .....	55,801,577.80	February 2016 .....	11,934,863.15
November 2008 .....	165,261,624.33	July 2012 .....	54,251,583.93	March 2016 .....	11,370,942.26
December 2008 .....	161,470,152.00	August 2012 .....	52,734,822.02	April 2016 .....	10,820,800.26
January 2009 .....	157,754,164.66	September 2012 .....	51,250,650.94	May 2016 .....	10,284,155.42
February 2009 .....	154,112,260.61	October 2012 .....	49,798,441.24	June 2016 .....	9,760,731.33
March 2009 .....	150,543,063.17	November 2012 .....	48,377,574.96	July 2016 .....	9,250,256.77
April 2009 .....	147,045,220.20	December 2012 .....	46,987,445.46	August 2016 .....	8,752,465.66
May 2009 .....	143,617,403.75	January 2013 .....	45,627,457.15	September 2016 .....	8,267,096.92
June 2009 .....	140,258,309.53	February 2013 .....	44,297,025.35	October 2016 .....	7,793,894.44
July 2009 .....	136,966,656.60	March 2013 .....	42,995,576.09	November 2016 .....	7,332,606.91
August 2009 .....	133,741,186.92	April 2013 .....	41,722,545.89	December 2016 .....	6,882,987.81
September 2009 .....	130,580,664.93	May 2013 .....	40,477,381.63	January 2017 .....	6,444,795.29
October 2009 .....	127,483,877.19	June 2013 .....	39,259,540.29	February 2017 .....	6,017,792.08
November 2009 .....	124,449,632.00	July 2013 .....	38,068,488.84	March 2017 .....	5,601,745.41
December 2009 .....	121,476,759.00	August 2013 .....	36,903,704.04	April 2017 .....	5,196,426.95
January 2010 .....	118,564,108.78	September 2013 .....	35,764,672.25	May 2017 .....	4,801,612.69
February 2010 .....	115,710,552.58	October 2013 .....	34,650,889.28	June 2017 .....	4,417,082.92
March 2010 .....	112,914,981.86	November 2013 .....	33,561,860.21	July 2017 .....	4,042,622.08
April 2010 .....	110,176,307.98	December 2013 .....	32,497,099.24	August 2017 .....	3,678,018.74
May 2010 .....	107,493,461.86	January 2014 .....	31,456,129.53	September 2017 .....	3,323,065.51
June 2010 .....	104,865,393.61	February 2014 .....	30,438,483.00	October 2017 .....	2,977,558.96
July 2010 .....	102,291,072.22	March 2014 .....	29,443,700.22	November 2017 .....	2,641,299.54
August 2010 .....	99,769,485.22	April 2014 .....	28,471,330.26	December 2017 .....	2,314,091.55
September 2010 .....	97,299,638.36	May 2014 .....	27,520,930.49	January 2018 .....	1,995,743.02
October 2010 .....	94,880,555.29	June 2014 .....	26,592,066.49	February 2018 .....	1,686,065.66
November 2010 .....	92,511,277.24	July 2014 .....	25,684,311.84	March 2018 .....	1,384,874.81
December 2010 .....	90,190,862.71	August 2014 .....	24,797,248.06	April 2018 .....	1,091,989.37
January 2011 .....	87,918,387.19	September 2014 .....	23,930,464.40	May 2018 .....	807,231.69
February 2011 .....	85,692,942.84	October 2014 .....	23,083,557.70	June 2018 .....	530,427.59
March 2011 .....	83,513,638.21	November 2014 .....	22,256,132.34	July 2018 .....	261,406.20
April 2011 .....	81,379,597.95	December 2014 .....	21,447,799.98	August 2018 and thereafter .....	0.00
May 2011 .....	79,289,962.51	January 2015 .....	20,658,179.55		
June 2011 .....	77,243,887.89	February 2015 .....	19,886,897.04		

**BA Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$356,360,000.00	November 2003 .....	\$354,100,665.13	February 2004 .....	\$351,074,920.33
September 2003 .....	355,692,454.34	December 2003 .....	353,176,868.54	March 2004 .....	349,897,480.55
October 2003 .....	354,939,275.60	January 2004 .....	352,168,175.63	April 2004 .....	348,636,278.02

**BA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2004 .....	\$347,291,778.10	October 2008 .....	\$217,816,340.36	March 2013 .....	\$107,476,887.68
June 2004 .....	345,864,489.54	November 2008 .....	215,428,337.53	April 2013 .....	105,808,048.72
July 2004 .....	344,354,964.17	December 2008 .....	213,052,705.49	May 2013 .....	104,163,559.08
August 2004 .....	342,763,796.62	January 2009 .....	210,689,380.61	June 2013 .....	102,543,075.03
September 2004 .....	341,091,623.95	February 2009 .....	208,338,299.57	July 2013 .....	100,946,257.59
October 2004 .....	339,339,125.25	March 2009 .....	205,999,399.39	August 2013 .....	99,372,772.49
November 2004 .....	337,507,021.24	April 2009 .....	203,672,617.40	September 2013 .....	97,822,290.08
December 2004 .....	335,596,073.78	May 2009 .....	201,357,891.27	October 2013 .....	96,294,485.29
January 2005 .....	333,607,085.37	June 2009 .....	199,055,158.97	November 2013 .....	94,789,037.55
February 2005 .....	331,540,898.62	July 2009 .....	196,764,358.81	December 2013 .....	93,305,630.74
March 2005 .....	329,398,395.67	August 2009 .....	194,485,429.41	January 2014 .....	91,843,953.11
April 2005 .....	327,180,497.60	September 2009 .....	192,218,309.70	February 2014 .....	90,403,697.25
May 2005 .....	324,888,163.77	October 2009 .....	189,962,938.93	March 2014 .....	88,984,560.01
June 2005 .....	322,522,391.15	November 2009 .....	187,719,256.65	April 2014 .....	87,586,242.44
July 2005 .....	320,084,213.60	December 2009 .....	185,487,202.74	May 2014 .....	86,208,449.74
August 2005 .....	317,574,701.14	January 2010 .....	183,266,717.38	June 2014 .....	84,850,891.20
September 2005 .....	314,994,959.19	February 2010 .....	181,057,741.05	July 2014 .....	83,513,280.15
October 2005 .....	312,346,127.72	March 2010 .....	178,860,214.55	August 2014 .....	82,195,333.90
November 2005 .....	309,629,380.47	April 2010 .....	176,674,078.98	September 2014 .....	80,896,773.68
December 2005 .....	306,845,924.05	May 2010 .....	174,499,275.74	October 2014 .....	79,617,324.59
January 2006 .....	303,996,997.05	June 2010 .....	172,335,746.53	November 2014 .....	78,356,715.55
February 2006 .....	301,162,811.89	July 2010 .....	170,183,433.36	December 2014 .....	77,114,679.25
March 2006 .....	298,343,292.74	August 2010 .....	168,042,278.52	January 2015 .....	75,890,952.09
April 2006 .....	295,538,364.16	September 2010 .....	165,912,224.62	February 2015 .....	74,685,274.14
May 2006 .....	292,747,951.10	October 2010 .....	163,793,214.54	March 2015 .....	73,497,389.07
June 2006 .....	289,971,978.88	November 2010 .....	161,685,191.47	April 2015 .....	72,327,044.12
July 2006 .....	287,210,373.22	December 2010 .....	159,588,098.90	May 2015 .....	71,173,990.05
August 2006 .....	284,463,060.22	January 2011 .....	157,501,880.59	June 2015 .....	70,037,981.08
September 2006 .....	281,729,966.35	February 2011 .....	155,426,480.59	July 2015 .....	68,918,774.84
October 2006 .....	279,011,018.48	March 2011 .....	153,361,843.26	August 2015 .....	67,816,132.35
November 2006 .....	276,306,143.83	April 2011 .....	151,307,913.23	September 2015 .....	66,729,817.95
December 2006 .....	273,615,270.01	May 2011 .....	149,264,635.41	October 2015 .....	65,659,599.25
January 2007 .....	270,938,325.00	June 2011 .....	147,231,955.01	November 2015 .....	64,605,247.10
February 2007 .....	268,275,237.14	July 2011 .....	145,209,817.50	December 2015 .....	63,566,535.54
March 2007 .....	265,625,935.16	August 2011 .....	143,198,168.65	January 2016 .....	62,543,241.76
April 2007 .....	262,990,348.13	September 2011 .....	141,196,954.51	February 2016 .....	61,535,146.05
May 2007 .....	260,368,405.51	October 2011 .....	139,206,121.39	March 2016 .....	60,542,031.76
June 2007 .....	257,760,037.11	November 2011 .....	137,225,615.88	April 2016 .....	59,563,685.26
July 2007 .....	255,165,173.10	December 2011 .....	135,255,384.86	May 2016 .....	58,599,895.89
August 2007 .....	252,583,744.01	January 2012 .....	133,295,375.47	June 2016 .....	57,650,455.93
September 2007 .....	250,015,680.73	February 2012 .....	131,345,535.13	July 2016 .....	56,715,160.57
October 2007 .....	247,460,914.51	March 2012 .....	129,405,811.52	August 2016 .....	55,793,807.83
November 2007 .....	244,919,376.94	April 2012 .....	127,476,152.59	September 2016 .....	54,886,198.56
December 2007 .....	242,390,999.97	May 2012 .....	125,556,506.57	October 2016 .....	53,992,136.39
January 2008 .....	239,875,715.91	June 2012 .....	123,646,821.94	November 2016 .....	53,111,427.69
February 2008 .....	237,373,457.40	July 2012 .....	121,747,047.46	December 2016 .....	52,243,881.53
March 2008 .....	234,884,157.43	August 2012 .....	119,870,445.88	January 2017 .....	51,389,309.63
April 2008 .....	232,407,749.35	September 2012 .....	118,021,123.04	February 2017 .....	50,547,526.36
May 2008 .....	229,944,166.83	October 2012 .....	116,198,694.66	March 2017 .....	49,718,348.68
June 2008 .....	227,493,343.90	November 2012 .....	114,402,781.76	April 2017 .....	48,901,596.09
July 2008 .....	225,055,214.92	December 2012 .....	112,633,010.62	May 2017 .....	48,097,090.62
August 2008 .....	222,629,714.59	January 2013 .....	110,889,012.69	June 2017 .....	47,304,656.79
September 2008 .....	220,216,777.95	February 2013 .....	109,170,424.52	July 2017 .....	46,524,121.56

**BA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2017 .....	\$ 45,755,314.33	January 2022 .....	\$ 18,079,013.74	June 2026 .....	\$ 6,123,878.98
September 2017.....	44,998,066.86	February 2022 .....	17,745,737.18	July 2026 .....	5,984,255.46
October 2017 .....	44,252,213.28	March 2022 .....	17,417,711.08	August 2026 .....	5,846,997.68
November 2017.....	43,517,590.03	April 2022.....	17,094,858.28	September 2026.....	5,712,069.66
December 2017 .....	42,794,035.85	May 2022 .....	16,777,102.70	October 2026 .....	5,579,435.94
January 2018 .....	42,081,391.72	June 2022 .....	16,464,369.35	November 2026 .....	5,449,061.58
February 2018 .....	41,379,500.85	July 2022 .....	16,156,584.30	December 2026 .....	5,320,912.13
March 2018 .....	40,688,208.65	August 2022 .....	15,853,674.67	January 2027 .....	5,194,953.66
April 2018.....	40,007,362.70	September 2022.....	15,555,568.62	February 2027 .....	5,071,152.71
May 2018 .....	39,336,812.70	October 2022 .....	15,262,195.32	March 2027 .....	4,949,476.31
June 2018 .....	38,676,410.46	November 2022 .....	14,973,484.94	April 2027.....	4,829,891.97
July 2018 .....	38,026,009.86	December 2022 .....	14,689,368.66	May 2027 .....	4,712,367.67
August 2018 .....	37,385,466.84	January 2023 .....	14,409,778.63	June 2027 .....	4,596,871.85
September 2018.....	36,754,639.36	February 2023 .....	14,134,647.95	July 2027 .....	4,483,373.42
October 2018 .....	36,133,387.36	March 2023 .....	13,863,910.70	August 2027 .....	4,371,841.72
November 2018 .....	35,521,572.75	April 2023.....	13,597,501.87	September 2027.....	4,262,246.55
December 2018 .....	34,919,059.37	May 2023 .....	13,335,357.39	October 2027 .....	4,154,558.14
January 2019 .....	34,325,712.98	June 2023 .....	13,077,414.10	November 2027 .....	4,048,747.16
February 2019 .....	33,741,401.22	July 2023 .....	12,823,609.73	December 2027 .....	3,944,784.70
March 2019 .....	33,165,993.58	August 2023 .....	12,573,882.91	January 2028 .....	3,842,642.27
April 2019.....	32,599,361.39	September 2023.....	12,328,173.13	February 2028 .....	3,742,291.80
May 2019 .....	32,041,377.79	October 2023 .....	12,086,420.76	March 2028 .....	3,643,705.63
June 2019 .....	31,491,917.69	November 2023 .....	11,848,567.00	April 2028.....	3,546,856.48
July 2019 .....	30,950,857.77	December 2023 .....	11,614,553.91	May 2028 .....	3,451,717.50
August 2019 .....	30,418,076.43	January 2024 .....	11,384,324.35	June 2028 .....	3,358,262.20
September 2019.....	29,893,453.79	February 2024 .....	11,157,822.02	July 2028 .....	3,266,464.50
October 2019 .....	29,376,871.65	March 2024 .....	10,934,991.41	August 2028 .....	3,176,298.69
November 2019 .....	28,868,213.47	April 2024.....	10,715,777.80	September 2028.....	3,087,739.43
December 2019 .....	28,367,364.35	May 2024 .....	10,500,127.26	October 2028 .....	3,000,761.76
January 2020 .....	27,874,211.01	June 2024 .....	10,287,986.63	November 2028 .....	2,915,341.08
February 2020 .....	27,388,641.77	July 2024 .....	10,079,303.50	December 2028 .....	2,831,453.15
March 2020 .....	26,910,546.50	August 2024 .....	9,874,026.22	January 2029 .....	2,749,074.08
April 2020.....	26,439,816.65	September 2024.....	9,672,103.88	February 2029 .....	2,668,180.33
May 2020 .....	25,976,345.17	October 2024 .....	9,473,486.28	March 2029 .....	2,588,748.71
June 2020 .....	25,520,026.54	November 2024 .....	9,278,123.96	April 2029.....	2,510,756.36
July 2020 .....	25,070,756.71	December 2024 .....	9,085,968.16	May 2029 .....	2,434,180.77
August 2020 .....	24,628,433.11	January 2025 .....	8,896,970.82	June 2029 .....	2,358,999.74
September 2020.....	24,192,954.60	February 2025 .....	8,711,084.56	July 2029 .....	2,285,191.42
October 2020 .....	23,764,221.49	March 2025 .....	8,528,262.69	August 2029 .....	2,212,734.25
November 2020 .....	23,342,135.47	April 2025 .....	8,348,459.18	September 2029.....	2,141,607.01
December 2020 .....	22,926,599.63	May 2025 .....	8,171,628.66	October 2029 .....	2,071,788.78
January 2021 .....	22,517,518.43	June 2025 .....	7,997,726.42	November 2029 .....	2,003,258.95
February 2021 .....	22,114,797.67	July 2025 .....	7,826,708.39	December 2029 .....	1,935,997.22
March 2021 .....	21,718,344.49	August 2025 .....	7,658,531.13	January 2030 .....	1,869,983.58
April 2021.....	21,328,067.33	September 2025.....	7,493,151.82	February 2030 .....	1,805,198.31
May 2021 .....	20,943,875.94	October 2025 .....	7,330,528.26	March 2030 .....	1,741,621.99
June 2021 .....	20,565,681.32	November 2025 .....	7,170,618.86	April 2030.....	1,679,235.49
July 2021 .....	20,193,395.75	December 2025 .....	7,013,382.62	May 2030 .....	1,618,019.94
August 2021 .....	19,826,932.74	January 2026 .....	6,858,779.13	June 2030 .....	1,557,956.77
September 2021.....	19,466,207.03	February 2026 .....	6,706,768.57	July 2030 .....	1,499,027.68
October 2021 .....	19,111,134.56	March 2026 .....	6,557,311.68	August 2030 .....	1,441,214.63
November 2021 .....	18,761,632.46	April 2026.....	6,410,369.78	September 2030.....	1,384,499.85
December 2021 .....	18,417,619.03	May 2026 .....	6,265,904.74	October 2030 .....	1,328,865.84

**BA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2030 .....	\$ 1,274,295.36	November 2031 .....	\$ 696,464.27	October 2032 .....	\$ 276,626.08
December 2030 .....	1,220,771.41	December 2031 .....	654,261.43	November 2032 .....	243,018.38
January 2031 .....	1,168,277.25	January 2032 .....	612,905.87	December 2032 .....	210,117.22
February 2031 .....	1,116,796.39	February 2032 .....	572,383.80	January 2033 .....	177,910.93
March 2031 .....	1,066,312.59	March 2032 .....	532,681.65	February 2033 .....	146,388.02
April 2031 .....	1,016,809.83	April 2032 .....	493,786.05	March 2033 .....	115,537.16
May 2031 .....	968,272.35	May 2032 .....	455,683.83	April 2033 .....	85,347.19
June 2031 .....	920,684.61	June 2032 .....	418,362.02	May 2033 .....	55,807.13
July 2031 .....	874,031.31	July 2032 .....	381,807.83	June 2033 .....	26,906.17
August 2031 .....	828,297.37	August 2032 .....	346,008.68	July 2033 and thereafter .....	0.00
September 2031 .....	783,467.93	September 2032 .....	310,952.17		
October 2031 .....	739,528.37				

**Aggregate Group VI Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$18,277,000.00	August 2006 .....	\$10,785,286.45	July 2009 .....	\$ 3,314,081.43
September 2003 .....	18,251,919.26	September 2006 .....	10,502,692.52	August 2009 .....	3,166,004.57
October 2003 .....	18,214,310.46	October 2006 .....	10,224,603.69	September 2009 .....	3,021,134.61
November 2003 .....	18,164,197.34	November 2006 .....	9,950,977.44	October 2009 .....	2,879,439.69
December 2003 .....	18,101,618.47	December 2006 .....	9,681,771.59	November 2009 .....	2,740,888.26
January 2004 .....	18,026,627.27	January 2007 .....	9,416,944.34	December 2009 .....	2,605,448.99
February 2004 .....	17,939,291.93	February 2007 .....	9,156,454.19	January 2010 .....	2,473,090.83
March 2004 .....	17,839,695.47	March 2007 .....	8,900,260.00	February 2010 .....	2,343,782.99
April 2004 .....	17,727,935.65	April 2007 .....	8,648,320.97	March 2010 .....	2,217,494.94
May 2004 .....	17,604,124.90	May 2007 .....	8,400,596.59	April 2010 .....	2,094,196.39
June 2004 .....	17,468,390.19	June 2007 .....	8,157,046.75	May 2010 .....	1,973,857.31
July 2004 .....	17,320,872.99	July 2007 .....	7,917,631.61	June 2010 .....	1,856,447.92
August 2004 .....	17,161,729.06	August 2007 .....	7,682,311.70	July 2010 .....	1,741,938.70
September 2004 .....	16,991,128.30	September 2007 .....	7,451,047.84	August 2010 .....	1,630,300.35
October 2004 .....	16,809,254.62	October 2007 .....	7,223,801.18	September 2010 .....	1,521,503.86
November 2004 .....	16,616,305.63	November 2007 .....	7,000,533.20	October 2010 .....	1,415,520.41
December 2004 .....	16,412,492.53	December 2007 .....	6,781,205.68	November 2010 .....	1,312,321.47
January 2005 .....	16,198,039.80	January 2008 .....	6,565,780.73	December 2010 .....	1,211,878.70
February 2005 .....	15,973,184.92	February 2008 .....	6,354,220.75	January 2011 .....	1,114,164.05
March 2005 .....	15,738,178.13	March 2008 .....	6,146,488.48	February 2011 .....	1,019,149.66
April 2005 .....	15,493,282.05	April 2008 .....	5,942,546.94	March 2011 .....	926,807.94
May 2005 .....	15,238,771.46	May 2008 .....	5,742,359.45	April 2011 .....	837,111.50
June 2005 .....	14,974,932.82	June 2008 .....	5,545,889.67	May 2011 .....	750,033.22
July 2005 .....	14,702,064.01	July 2008 .....	5,353,101.52	June 2011 .....	665,546.15
August 2005 .....	14,420,473.91	August 2008 .....	5,163,959.22	July 2011 .....	583,623.63
September 2005 .....	14,130,481.96	September 2008 .....	4,978,427.30	August 2011 .....	504,239.18
October 2005 .....	13,832,417.82	October 2008 .....	4,796,470.60	September 2011 .....	427,366.56
November 2005 .....	13,526,620.86	November 2008 .....	4,618,054.21	October 2011 .....	352,979.76
December 2005 .....	13,213,439.76	December 2008 .....	4,443,143.52	November 2011 .....	281,052.99
January 2006 .....	12,893,232.02	January 2009 .....	4,271,704.23	December 2011 .....	211,560.63
February 2006 .....	12,577,882.30	February 2009 .....	4,103,702.29	January 2012 .....	152,177.72
March 2006 .....	12,267,345.21	March 2009 .....	3,939,103.96	February 2012 .....	102,772.26
April 2006 .....	11,961,575.75	April 2009 .....	3,777,875.77	March 2012 .....	63,158.60
May 2006 .....	11,660,529.24	May 2009 .....	3,619,984.51	April 2012 .....	33,153.87
June 2006 .....	11,364,161.41	June 2009 .....	3,465,397.29	May 2012 .....	12,577.98
July 2006 .....	11,072,428.34				

### Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>
June 2012 .....	\$ 1,253.51
July 2012 and thereafter .....	0.00

### Aggregate Group V Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$13,453,000.00	May 2007 .....	\$ 8,472,977.78	February 2011 .....	\$ 4,598,581.31
September 2003 .....	13,440,463.10	June 2007 .....	8,348,255.08	March 2011 .....	4,547,747.71
October 2003 .....	13,421,665.56	July 2007 .....	8,225,519.07	April 2011 .....	4,498,234.74
November 2003 .....	13,396,619.77	August 2007 .....	8,104,752.34	May 2011 .....	4,450,030.08
December 2003 .....	13,365,345.01	September 2007 .....	7,985,937.57	June 2011 .....	4,403,121.47
January 2004 .....	13,327,867.54	October 2007 .....	7,869,057.63	July 2011 .....	4,357,496.77
February 2004 .....	13,284,220.54	November 2007 .....	7,754,095.48	August 2011 .....	4,313,143.93
March 2004 .....	13,234,444.10	December 2007 .....	7,641,034.22	September 2011 .....	4,270,050.97
April 2004 .....	13,178,585.21	January 2008 .....	7,529,857.07	October 2011 .....	4,228,206.04
May 2004 .....	13,116,697.71	February 2008 .....	7,420,547.40	November 2011 .....	4,187,597.37
June 2004 .....	13,048,842.29	March 2008 .....	7,313,088.69	December 2011 .....	4,148,213.26
July 2004 .....	12,975,086.36	April 2008 .....	7,207,464.53	January 2012 .....	4,110,042.12
August 2004 .....	12,895,504.06	May 2008 .....	7,103,658.66	February 2012 .....	4,073,072.45
September 2004 .....	12,810,176.13	June 2008 .....	7,001,654.93	March 2012 .....	4,037,292.82
October 2004 .....	12,719,189.87	July 2008 .....	6,901,437.31	April 2012 .....	4,002,691.93
November 2004 .....	12,622,639.04	August 2008 .....	6,802,989.92	May 2012 .....	3,969,258.53
December 2004 .....	12,520,623.72	September 2008 .....	6,706,296.94	June 2012 .....	3,936,981.48
January 2005 .....	12,413,250.27	October 2008 .....	6,611,342.75	July 2012 .....	3,905,849.71
February 2005 .....	12,300,631.14	November 2008 .....	6,518,111.77	August 2012 .....	3,869,195.37
March 2005 .....	12,182,884.78	December 2008 .....	6,426,588.59	September 2012 .....	3,824,929.30
April 2005 .....	12,060,135.52	January 2009 .....	6,336,757.89	October 2012 .....	3,773,207.60
May 2005 .....	11,932,513.36	February 2009 .....	6,248,604.49	November 2012 .....	3,714,183.95
June 2005 .....	11,800,153.89	March 2009 .....	6,162,113.32	December 2012 .....	3,648,009.59
July 2005 .....	11,663,198.08	April 2009 .....	6,077,269.42	January 2013 .....	3,576,208.02
August 2005 .....	11,521,792.13	May 2009 .....	5,994,057.92	February 2013 .....	3,502,562.24
September 2005 .....	11,376,087.28	June 2009 .....	5,912,464.12	March 2013 .....	3,427,131.52
October 2005 .....	11,226,239.64	July 2009 .....	5,832,473.37	April 2013 .....	3,349,973.93
November 2005 .....	11,072,409.98	August 2009 .....	5,754,071.18	May 2013 .....	3,271,146.41
December 2005 .....	10,914,763.55	September 2009 .....	5,677,243.13	June 2013 .....	3,190,704.73
January 2006 .....	10,753,469.86	October 2009 .....	5,601,974.95	July 2013 .....	3,108,703.54
February 2006 .....	10,594,480.03	November 2009 .....	5,528,252.47	August 2013 .....	3,025,196.41
March 2006 .....	10,437,774.28	December 2009 .....	5,456,061.59	September 2013 .....	2,940,235.80
April 2006 .....	10,283,332.93	January 2010 .....	5,385,388.37	October 2013 .....	2,853,873.11
May 2006 .....	10,131,136.49	February 2010 .....	5,316,218.94	November 2013 .....	2,766,158.69
June 2006 .....	9,981,165.60	March 2010 .....	5,248,539.56	December 2013 .....	2,677,141.84
July 2006 .....	9,833,401.04	April 2010 .....	5,182,336.58	January 2014 .....	2,586,870.89
August 2006 .....	9,687,823.74	May 2010 .....	5,117,596.48	February 2014 .....	2,495,393.14
September 2006 .....	9,544,414.77	June 2010 .....	5,054,305.79	March 2014 .....	2,402,754.91
October 2006 .....	9,403,155.33	July 2010 .....	4,992,451.21	April 2014 .....	2,309,001.59
November 2006 .....	9,264,026.80	August 2010 .....	4,932,019.49	May 2014 .....	2,214,177.59
December 2006 .....	9,127,010.66	September 2010 .....	4,872,997.52	June 2014 .....	2,118,326.40
January 2007 .....	8,992,088.53	October 2010 .....	4,815,372.26	July 2014 .....	2,021,490.60
February 2007 .....	8,859,242.21	November 2010 .....	4,759,130.78	August 2014 .....	1,923,711.88
March 2007 .....	8,728,453.59	December 2010 .....	4,704,260.26	September 2014 .....	1,825,031.04
April 2007 .....	8,599,704.73	January 2011 .....	4,650,747.99	October 2014 .....	1,725,488.02

**Aggregate Group V (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2014 .....	\$ 1,625,121.90	May 2015 .....	\$ 1,007,725.30	November 2015 .....	\$ 369,654.74
December 2014 .....	1,523,970.93	June 2015 .....	902,623.42	December 2015 .....	261,783.77
January 2015 .....	1,422,072.54	July 2015 .....	796,982.21	January 2016 .....	153,555.42
February 2015 .....	1,319,463.34	August 2015 .....	690,833.74	February 2016 .....	44,997.65
March 2015 .....	1,216,179.16	September 2015 .....	584,209.35	March 2016 and thereafter .....	0.00
April 2015 .....	1,112,255.06	October 2015 .....	477,139.70		

**Aggregate Group VII Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2004 .....	\$280,245,464.00	January 2008 .....	\$165,395,350.24	July 2011 .....	\$ 70,533,935.19
September 2004 .....	277,942,898.39	February 2008 .....	162,729,393.77	August 2011 .....	68,891,518.91
October 2004 .....	275,583,234.44	March 2008 .....	160,078,582.82	September 2011 .....	67,277,675.31
November 2004 .....	273,167,551.32	April 2008 .....	157,442,838.05	October 2011 .....	65,691,959.51
December 2004 .....	270,696,957.93	May 2008 .....	154,822,080.56	November 2011 .....	64,133,933.18
January 2005 .....	268,172,592.08	June 2008 .....	152,216,231.83	December 2011 .....	62,603,164.44
February 2005 .....	265,595,619.64	July 2008 .....	149,625,213.76	January 2012 .....	61,099,227.79
March 2005 .....	262,967,233.62	August 2008 .....	147,048,948.65	February 2012 .....	59,621,703.99
April 2005 .....	260,288,653.27	September 2008 .....	144,487,359.21	March 2012 .....	58,170,179.99
May 2005 .....	257,561,123.14	October 2008 .....	141,940,368.53	April 2012 .....	56,744,248.83
June 2005 .....	254,785,912.12	November 2008 .....	139,407,900.11	May 2012 .....	55,343,509.56
July 2005 .....	251,964,312.44	December 2008 .....	136,889,877.84	June 2012 .....	53,967,567.16
August 2005 .....	249,097,638.67	January 2009 .....	134,386,226.01	July 2012 .....	52,616,032.44
September 2005 .....	246,187,226.69	February 2009 .....	131,896,869.29	August 2012 .....	51,288,521.98
October 2005 .....	243,234,432.65	March 2009 .....	129,421,732.74	September 2012 .....	49,984,658.01
November 2005 .....	240,240,631.90	April 2009 .....	126,960,741.82	October 2012 .....	48,704,068.36
December 2005 .....	237,207,217.89	May 2009 .....	124,513,822.37	November 2012 .....	47,446,386.38
January 2006 .....	234,135,601.09	June 2009 .....	122,080,900.60	December 2012 .....	46,211,250.85
February 2006 .....	231,081,252.37	July 2009 .....	119,661,903.11	January 2013 .....	44,998,305.90
March 2006 .....	228,044,081.45	August 2009 .....	117,256,756.88	February 2013 .....	43,807,200.94
April 2006 .....	225,023,998.52	September 2009 .....	114,865,389.27	March 2013 .....	42,637,590.58
May 2006 .....	222,020,914.23	October 2009 .....	112,487,728.01	April 2013 .....	41,489,134.56
June 2006 .....	219,034,739.69	November 2009 .....	110,129,852.10	May 2013 .....	40,361,497.67
July 2006 .....	216,065,386.48	December 2009 .....	107,811,584.66	June 2013 .....	39,254,349.70
August 2006 .....	213,112,766.62	January 2010 .....	105,532,319.18	July 2013 .....	38,167,365.33
September 2006 .....	210,176,792.60	February 2010 .....	103,291,457.98	August 2013 .....	37,100,224.09
October 2006 .....	207,257,377.35	March 2010 .....	101,088,412.13	September 2013 .....	36,052,610.28
November 2006 .....	204,354,434.25	April 2010 .....	98,922,601.26	October 2013 .....	35,024,212.91
December 2006 .....	201,467,877.13	May 2010 .....	96,793,453.50	November 2013 .....	34,014,725.61
January 2007 .....	198,597,620.26	June 2010 .....	94,700,405.34	December 2013 .....	33,023,846.58
February 2007 .....	195,743,578.36	July 2010 .....	92,642,901.49	January 2014 .....	32,051,278.53
March 2007 .....	192,905,666.58	August 2010 .....	90,620,394.79	February 2014 .....	31,096,728.61
April 2007 .....	190,083,800.52	September 2010 .....	88,632,346.08	March 2014 .....	30,159,908.34
May 2007 .....	187,277,896.21	October 2010 .....	86,678,224.10	April 2014 .....	29,240,533.55
June 2007 .....	184,487,870.12	November 2010 .....	84,757,505.37	May 2014 .....	28,338,324.32
July 2007 .....	181,713,639.13	December 2010 .....	82,869,674.07	June 2014 .....	27,453,004.91
August 2007 .....	178,955,120.57	January 2011 .....	81,014,221.94	July 2014 .....	26,584,303.73
September 2007 .....	176,212,232.19	February 2011 .....	79,190,648.18	August 2014 .....	25,731,953.24
October 2007 .....	173,484,892.16	March 2011 .....	77,398,459.33	September 2014 .....	24,895,689.91
November 2007 .....	170,773,019.08	April 2011 .....	75,637,169.18	October 2014 .....	24,075,254.17
December 2007 .....	168,076,531.96	May 2011 .....	73,906,298.64	November 2014 .....	23,270,390.34
		June 2011 .....	72,205,375.68	December 2014 .....	22,480,846.58

### Aggregate Group VII (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>
January 2015 .....	\$ 21,706,374.83	April 2016 .....	\$ 11,740,225.27	July 2017 .....	\$ 4,390,960.14
February 2015 .....	20,946,730.77	May 2016 .....	11,176,054.52	August 2017 .....	3,978,996.35
March 2015 .....	20,201,673.75	June 2016 .....	10,623,267.66	September 2017 .....	3,575,870.66
April 2015 .....	19,470,966.73	July 2016 .....	10,081,676.11	October 2017 .....	3,181,433.39
May 2015 .....	18,754,376.26	August 2016 .....	9,551,094.16	November 2017 .....	2,795,537.16
June 2015 .....	18,051,672.39	September 2016 .....	9,031,338.92	December 2017 .....	2,418,036.85
July 2015 .....	17,362,628.65	October 2016 .....	8,522,230.28	January 2018 .....	2,048,789.59
August 2015 .....	16,687,021.98	November 2016 .....	8,023,590.89	February 2018 .....	1,687,654.70
September 2015 .....	16,024,632.69	December 2016 .....	7,535,246.09	March 2018 .....	1,334,493.67
October 2015 .....	15,375,244.40	January 2017 .....	7,057,023.89	April 2018 .....	989,170.12
November 2015 .....	14,738,644.02	February 2017 .....	6,588,754.93	May 2018 .....	651,549.80
December 2015 .....	14,114,621.67	March 2017 .....	6,130,272.44	June 2018 .....	321,500.52
January 2016 .....	13,502,970.65	April 2017 .....	5,681,412.19	July 2018 and thereafter .....	0.00
February 2016 .....	12,903,487.39	May 2017 .....	5,242,012.47		
March 2016 .....	12,315,971.41	June 2017 .....	4,811,914.05		

### ND 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 .....	\$10,000,000.00	May 2006 .....	\$ 3,549,304.27	February 2009 .....	\$ 929,510.89
September 2003 .....	9,782,880.22	June 2006 .....	3,412,803.01	March 2009 .....	901,735.11
October 2003 .....	9,549,623.19	July 2006 .....	3,280,421.66	April 2009 .....	876,484.14
November 2003 .....	9,300,391.21	August 2006 .....	3,152,102.21	May 2009 .....	853,862.28
December 2003 .....	9,035,362.96	September 2006 .....	3,027,787.32	June 2009 .....	834,764.66
January 2004 .....	8,754,733.33	October 2006 .....	2,907,420.32	July 2009 .....	819,124.66
February 2004 .....	8,458,713.22	November 2006 .....	2,790,945.20	August 2009 .....	806,876.65
March 2004 .....	8,147,529.28	December 2006 .....	2,678,306.60	September 2009 .....	797,955.96
April 2004 .....	7,821,423.69	January 2007 .....	2,569,449.81	October 2009 .....	792,298.88
May 2004 .....	7,480,653.84	February 2007 .....	2,464,320.76	November 2009 .....	789,037.25
June 2004 .....	7,125,492.02	March 2007 .....	2,362,866.00	December 2009 .....	785,504.27
July 2004 .....	6,756,225.07	April 2007 .....	2,265,032.72	January 2010 .....	781,709.12
August 2004 .....	6,373,154.03	May 2007 .....	2,170,768.72	February 2010 .....	777,660.78
September 2004 .....	6,278,088.92	June 2007 .....	2,080,022.41	March 2010 .....	773,368.04
October 2004 .....	6,177,339.15	July 2007 .....	1,992,742.82	April 2010 .....	768,839.49
November 2004 .....	6,071,104.57	August 2007 .....	1,908,879.55	May 2010 .....	764,083.52
December 2004 .....	5,959,593.59	September 2007 .....	1,828,382.82	June 2010 .....	759,108.34
January 2005 .....	5,843,022.83	October 2007 .....	1,751,203.42	July 2010 .....	753,921.97
February 2005 .....	5,721,616.70	November 2007 .....	1,677,292.72	August 2010 .....	748,532.25
March 2005 .....	5,595,607.00	December 2007 .....	1,606,602.67	September 2010 .....	742,946.84
April 2005 .....	5,465,232.50	January 2008 .....	1,539,085.78	October 2010 .....	737,173.22
May 2005 .....	5,330,738.47	February 2008 .....	1,474,695.12	November 2010 .....	731,218.72
June 2005 .....	5,192,376.25	March 2008 .....	1,413,384.32	December 2010 .....	725,090.47
July 2005 .....	5,050,402.76	April 2008 .....	1,355,107.56	January 2011 .....	718,795.46
August 2005 .....	4,905,080.02	May 2008 .....	1,299,819.55	February 2011 .....	712,340.51
September 2005 .....	4,756,674.67	June 2008 .....	1,247,475.55	March 2011 .....	705,732.28
October 2005 .....	4,605,457.45	July 2008 .....	1,198,031.34	April 2011 .....	698,977.27
November 2005 .....	4,451,702.68	August 2008 .....	1,151,443.24	May 2011 .....	692,081.84
December 2005 .....	4,295,687.77	September 2008 .....	1,107,668.07	June 2011 .....	685,052.18
January 2006 .....	4,137,692.66	October 2008 .....	1,066,663.18	July 2011 .....	677,894.35
February 2006 .....	3,984,117.90	November 2008 .....	1,028,386.41	August 2011 .....	670,614.26
March 2006 .....	3,834,901.98	December 2008 .....	992,796.12	September 2011 .....	663,217.68
April 2006 .....	3,689,984.13	January 2009 .....	959,851.17	October 2011 .....	655,710.24

**ND 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 2011 .....	\$ 648,097.44	March 2014 .....	\$ 410,677.94	June 2016 .....	\$ 181,558.94
December 2011 .....	640,384.63	April 2014 .....	401,874.32	July 2016 .....	173,619.41
January 2012 .....	632,577.04	May 2014 .....	393,078.49	August 2016 .....	165,731.08
February 2012 .....	624,679.78	June 2014 .....	384,292.84	September 2016 .....	157,894.88
March 2012 .....	616,697.82	July 2014 .....	375,519.68	October 2016 .....	150,111.68
April 2012 .....	608,636.01	August 2014 .....	366,761.26	November 2016 .....	142,382.33
May 2012 .....	600,499.08	September 2014 .....	358,019.75	December 2016 .....	134,707.64
June 2012 .....	592,291.65	October 2014 .....	349,297.27	January 2017 .....	127,088.37
July 2012 .....	584,018.22	November 2014 .....	340,595.85	February 2017 .....	119,525.27
August 2012 .....	575,683.16	December 2014 .....	331,917.48	March 2017 .....	112,019.03
September 2012 .....	567,290.75	January 2015 .....	323,264.08	April 2017 .....	104,570.31
October 2012 .....	558,845.16	February 2015 .....	314,637.51	May 2017 .....	97,179.76
November 2012 .....	550,350.43	March 2015 .....	306,039.56	June 2017 .....	89,847.97
December 2012 .....	541,810.52	April 2015 .....	297,471.97	July 2017 .....	82,575.51
January 2013 .....	533,229.27	May 2015 .....	288,936.42	August 2017 .....	75,362.92
February 2013 .....	524,610.43	June 2015 .....	280,434.54	September 2017 .....	68,210.71
March 2013 .....	515,957.65	July 2015 .....	271,967.90	October 2017 .....	61,119.36
April 2013 .....	507,274.48	August 2015 .....	263,538.02	November 2017 .....	54,089.32
May 2013 .....	498,564.37	September 2015 .....	255,146.37	December 2017 .....	47,121.01
June 2013 .....	489,830.69	October 2015 .....	246,794.36	January 2018 .....	40,214.83
July 2013 .....	481,076.71	November 2015 .....	238,483.35	February 2018 .....	33,371.15
August 2013 .....	472,305.61	December 2015 .....	230,214.66	March 2018 .....	26,590.32
September 2013 .....	463,520.48	January 2016 .....	221,989.55	April 2018 .....	19,872.65
October 2013 .....	454,724.34	February 2016 .....	213,809.25	May 2018 .....	13,218.44
November 2013 .....	445,920.11	March 2016 .....	205,674.93	June 2018 .....	6,627.95
December 2013 .....	437,110.63	April 2016 .....	197,587.72	July 2018 and thereafter .....	0.00
January 2014 .....	428,298.67	May 2016 .....	189,548.71		
February 2014 .....	419,486.90				

**NG 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 .....	\$56,306,565.00	April 2005 .....	\$30,255,761.70	December 2006 .....	\$15,135,120.34
September 2003 .....	55,028,280.11	May 2005 .....	29,528,745.96	January 2007 .....	14,540,809.88
October 2003 .....	53,658,264.27	June 2005 .....	28,780,628.96	February 2007 .....	13,966,439.32
November 2003 .....	52,197,441.01	July 2005 .....	28,012,775.01	March 2007 .....	13,411,732.76
December 2003 .....	50,646,823.29	August 2005 .....	27,226,575.61	April 2007 .....	12,876,417.41
January 2004 .....	49,007,512.47	September 2005 .....	26,423,446.93	May 2007 .....	12,360,223.53
February 2004 .....	47,280,697.21	October 2005 .....	25,604,827.17	June 2007 .....	11,862,884.43
March 2004 .....	45,467,652.17	November 2005 .....	24,772,173.94	July 2007 .....	11,384,136.42
April 2004 .....	43,569,736.58	December 2005 .....	23,926,961.56	August 2007 .....	10,923,718.79
May 2004 .....	41,588,392.67	January 2006 .....	23,070,678.35	September 2007 .....	10,481,373.77
June 2004 .....	39,525,143.97	February 2006 .....	22,237,899.81	October 2007 .....	10,056,846.51
July 2004 .....	37,381,593.45	March 2006 .....	21,428,310.21	November 2007 .....	9,649,885.02
August 2004 .....	35,159,421.53	April 2006 .....	20,641,597.33	December 2007 .....	9,260,240.19
September 2004 .....	34,646,272.61	May 2006 .....	19,877,452.42	January 2008 .....	8,887,665.71
October 2004 .....	34,102,372.88	June 2006 .....	19,135,570.18	February 2008 .....	8,531,918.08
November 2004 .....	33,528,784.91	July 2006 .....	18,415,648.71	March 2008 .....	8,192,756.55
December 2004 .....	32,926,616.47	August 2006 .....	17,717,389.48	April 2008 .....	7,869,943.12
January 2005 .....	32,297,018.52	September 2006 .....	17,040,497.29	May 2008 .....	7,563,242.48
February 2005 .....	31,641,183.18	October 2006 .....	16,384,680.25	June 2008 .....	7,272,422.01
March 2005 .....	30,960,341.59	November 2006 .....	15,749,649.73	July 2008 .....	6,997,251.75

**NG 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 2008 .....	\$ 6,737,504.34	January 2012 .....	\$ 3,746,786.81	May 2015 .....	\$ 1,711,251.32
September 2008 .....	6,492,955.03	February 2012 .....	3,700,007.82	June 2015 .....	1,660,890.94
October 2008 .....	6,263,381.64	March 2012 .....	3,652,727.11	July 2015 .....	1,610,739.31
November 2008 .....	6,048,564.53	April 2012 .....	3,604,973.43	August 2015 .....	1,560,805.42
December 2008 .....	5,848,286.57	May 2012 .....	3,556,774.81	September 2015 .....	1,511,097.95
January 2009 .....	5,662,333.12	June 2012 .....	3,508,158.58	October 2015 .....	1,461,625.28
February 2009 .....	5,490,492.01	July 2012 .....	3,459,151.37	November 2015 .....	1,412,395.49
March 2009 .....	5,332,553.51	August 2012 .....	3,409,779.14	December 2015 .....	1,363,416.37
April 2009 .....	5,188,310.29	September 2012 .....	3,360,067.20	January 2016 .....	1,314,695.43
May 2009 .....	5,057,557.41	October 2012 .....	3,310,040.21	February 2016 .....	1,266,239.89
June 2009 .....	4,944,433.79	November 2012 .....	3,259,722.18	March 2016 .....	1,218,056.72
July 2009 .....	4,851,791.19	December 2012 .....	3,209,136.51	April 2016 .....	1,170,152.60
August 2009 .....	4,779,240.81	January 2013 .....	3,158,305.98	May 2016 .....	1,122,533.97
September 2009 .....	4,726,399.60	February 2013 .....	3,107,252.79	June 2016 .....	1,075,207.02
October 2009 .....	4,692,890.19	March 2013 .....	3,055,998.55	July 2016 .....	1,028,177.67
November 2009 .....	4,673,570.12	April 2013 .....	3,004,564.29	August 2016 .....	981,451.62
December 2009 .....	4,652,642.68	May 2013 .....	2,952,970.48	September 2016 .....	935,034.32
January 2010 .....	4,630,162.29	June 2013 .....	2,901,237.02	October 2016 .....	888,930.99
February 2010 .....	4,606,182.17	July 2013 .....	2,849,383.31	November 2016 .....	843,146.63
March 2010 .....	4,580,754.35	August 2013 .....	2,797,428.19	December 2016 .....	797,686.03
April 2010 .....	4,553,929.71	September 2013 .....	2,745,390.00	January 2017 .....	752,553.74
May 2010 .....	4,525,757.97	October 2013 .....	2,693,286.55	February 2017 .....	707,754.12
June 2010 .....	4,496,287.74	November 2013 .....	2,641,135.18	March 2017 .....	663,291.31
July 2010 .....	4,465,566.54	December 2013 .....	2,588,952.73	April 2017 .....	619,169.27
August 2010 .....	4,433,640.80	January 2014 .....	2,536,755.56	May 2017 .....	575,391.74
September 2010 .....	4,400,555.91	February 2014 .....	2,484,559.57	June 2017 .....	531,962.29
October 2010 .....	4,366,356.22	March 2014 .....	2,432,380.20	July 2017 .....	488,884.28
November 2010 .....	4,331,085.04	April 2014 .....	2,380,232.44	August 2017 .....	446,160.91
December 2010 .....	4,294,784.72	May 2014 .....	2,328,130.85	September 2017 .....	403,795.20
January 2011 .....	4,257,496.60	June 2014 .....	2,276,089.56	October 2017 .....	361,789.99
February 2011 .....	4,219,261.08	July 2014 .....	2,224,122.27	November 2017 .....	320,147.94
March 2011 .....	4,180,117.61	August 2014 .....	2,172,242.27	December 2017 .....	278,871.57
April 2011 .....	4,140,104.71	September 2014 .....	2,120,462.46	January 2018 .....	237,963.22
May 2011 .....	4,099,260.01	October 2014 .....	2,068,795.33	February 2018 .....	197,425.09
June 2011 .....	4,057,620.24	November 2014 .....	2,017,252.99	March 2018 .....	157,259.21
July 2011 .....	4,015,221.27	December 2014 .....	1,965,847.18	April 2018 .....	117,467.47
August 2011 .....	3,972,098.10	January 2015 .....	1,914,589.27	May 2018 .....	78,051.61
September 2011 .....	3,928,284.90	February 2015 .....	1,863,490.25	June 2018 .....	39,013.23
October 2011 .....	3,883,815.02	March 2015 .....	1,812,560.77	July 2018 and thereafter .....	0.00
November 2011 .....	3,838,721.00	April 2015 .....	1,761,811.14		
December 2011 .....	3,793,034.61				

**Group 8 MBS First Specified Balances**

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
Initial Balance .....	\$376,506,000.00	February 2004 .....	\$364,567,491.07	August 2004 .....	\$348,265,113.07
September 2003 .....	374,835,229.45	March 2004 .....	362,142,177.97	September 2004 .....	345,156,029.07
October 2003 .....	373,034,996.02	April 2004 .....	359,597,238.81	October 2004 .....	341,941,748.36
November 2003 .....	371,106,599.48	May 2004 .....	356,934,774.87	November 2004 .....	338,625,077.26
December 2003 .....	369,051,477.67	June 2004 .....	354,157,013.02	December 2004 .....	335,208,926.78
January 2004 .....	366,871,205.07	July 2004 .....	351,266,302.76	January 2005 .....	331,696,308.40

**Group 8 MBS (Continued)**

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
February 2005 .....	\$328,090,329.69	June 2009 .....	\$143,717,023.43	October 2013 .....	\$ 47,823,086.53
March 2005 .....	324,394,189.72	July 2009 .....	141,160,850.81	November 2013 .....	46,579,187.63
April 2005 .....	320,611,174.32	August 2009 .....	138,638,453.40	December 2013 .....	45,353,241.51
May 2005 .....	316,744,651.17	September 2009 .....	136,149,429.98	January 2014 .....	44,145,027.05
June 2005 .....	312,798,064.72	October 2009 .....	133,693,383.91	February 2014 .....	42,954,325.67
July 2005 .....	308,774,931.01	November 2009 .....	131,269,923.00	March 2014 .....	41,780,921.29
August 2005 .....	304,678,832.33	December 2009 .....	128,878,659.51	April 2014 .....	40,624,600.35
September 2005 .....	300,513,411.76	January 2010 .....	126,519,210.05	May 2014 .....	39,485,151.71
October 2005 .....	296,282,367.65	February 2010 .....	124,191,195.61	June 2014 .....	38,362,366.69
November 2005 .....	291,989,447.92	March 2010 .....	121,894,241.44	July 2014 .....	37,256,039.00
December 2005 .....	287,638,444.35	April 2010 .....	119,627,977.04	August 2014 .....	36,165,964.75
January 2006 .....	283,233,186.80	May 2010 .....	117,392,036.10	September 2014 .....	35,091,942.36
February 2006 .....	278,883,395.66	June 2010 .....	115,186,056.45	October 2014 .....	34,033,772.62
March 2006 .....	274,588,426.33	July 2010 .....	113,009,680.04	November 2014 .....	32,991,258.59
April 2006 .....	270,347,641.36	August 2010 .....	110,862,552.88	December 2014 .....	31,964,205.62
May 2006 .....	266,160,410.47	September 2010 .....	108,744,324.95	January 2015 .....	30,952,421.31
June 2006 .....	262,026,110.39	October 2010 .....	106,654,650.25	February 2015 .....	29,955,715.46
July 2006 .....	257,944,124.83	November 2010 .....	104,593,186.68	March 2015 .....	28,973,900.10
August 2006 .....	253,913,844.38	December 2010 .....	102,559,596.01	April 2015 .....	28,006,789.43
September 2006 .....	249,934,666.45	January 2011 .....	100,553,543.88	May 2015 .....	27,054,199.77
October 2006 .....	246,005,995.18	February 2011 .....	98,574,699.69	June 2015 .....	26,115,949.59
November 2006 .....	242,127,241.40	March 2011 .....	96,622,736.61	July 2015 .....	25,191,859.48
December 2006 .....	238,297,822.49	April 2011 .....	94,697,331.54	August 2015 .....	24,281,752.07
January 2007 .....	234,517,162.41	May 2011 .....	92,798,165.02	September 2015 .....	23,385,452.08
February 2007 .....	230,784,691.51	June 2011 .....	90,924,921.24	October 2015 .....	22,502,786.24
March 2007 .....	227,099,846.55	July 2011 .....	89,077,287.99	November 2015 .....	21,633,583.30
April 2007 .....	223,462,070.60	August 2011 .....	87,254,956.57	December 2015 .....	20,777,673.99
May 2007 .....	219,870,812.96	September 2011 .....	85,457,621.85	January 2016 .....	19,934,891.03
June 2007 .....	216,325,529.10	October 2011 .....	83,684,982.13	February 2016 .....	19,105,069.06
July 2007 .....	212,825,680.61	November 2011 .....	81,936,739.16	March 2016 .....	18,288,044.64
August 2007 .....	209,370,735.10	December 2011 .....	80,212,598.08	April 2016 .....	17,483,656.25
September 2007 .....	205,960,166.16	January 2012 .....	78,512,267.41	May 2016 .....	16,691,744.23
October 2007 .....	202,593,453.27	February 2012 .....	76,835,458.97	June 2016 .....	15,912,150.79
November 2007 .....	199,270,081.78	March 2012 .....	75,181,887.88	July 2016 .....	15,144,719.99
December 2007 .....	195,989,542.80	April 2012 .....	73,551,272.49	August 2016 .....	14,389,297.67
January 2008 .....	192,751,333.15	May 2012 .....	71,943,334.39	September 2016 .....	13,645,731.50
February 2008 .....	189,554,955.30	June 2012 .....	70,357,798.33	October 2016 .....	12,913,870.92
March 2008 .....	186,399,917.32	July 2012 .....	68,794,392.22	November 2016 .....	12,193,567.11
April 2008 .....	183,285,732.80	August 2012 .....	67,252,847.04	December 2016 .....	11,484,673.01
May 2008 .....	180,211,920.81	September 2012 .....	65,732,896.89	January 2017 .....	10,787,043.27
June 2008 .....	177,178,005.80	October 2012 .....	64,234,278.89	February 2017 .....	10,100,534.22
July 2008 .....	174,183,517.59	November 2012 .....	62,756,733.15	March 2017 .....	9,425,003.90
August 2008 .....	171,227,991.29	December 2012 .....	61,300,002.79	April 2017 .....	8,760,311.99
September 2008 .....	168,310,967.24	January 2013 .....	59,863,833.82	May 2017 .....	8,106,319.83
October 2008 .....	165,431,990.93	February 2013 .....	58,447,975.21	June 2017 .....	7,462,890.35
November 2008 .....	162,590,612.99	March 2013 .....	57,052,178.77	July 2017 .....	6,829,888.13
December 2008 .....	159,786,389.12	April 2013 .....	55,676,199.16	August 2017 .....	6,207,179.29
January 2009 .....	157,018,880.01	May 2013 .....	54,319,793.86	September 2017 .....	5,594,631.57
February 2009 .....	154,287,651.28	June 2013 .....	52,982,723.12	October 2017 .....	4,992,114.22
March 2009 .....	151,592,273.50	July 2013 .....	51,664,749.96	November 2017 .....	4,399,498.04
April 2009 .....	148,932,322.02	August 2013 .....	50,365,640.09	December 2017 .....	3,816,655.36
May 2009 .....	146,307,377.03	September 2013 .....	49,085,161.92	January 2018 .....	3,243,459.99

**Group 8 MBS (Continued)**

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
February 2018 .....	\$ 2,679,787.24	June 2018 .....	\$ 517,879.39
March 2018 .....	2,125,513.86	July 2018 and thereafter .....	0.00
April 2018 .....	1,580,518.09		
May 2018 .....	1,044,679.58		

**Group 8 MBS Second Specified Balances**

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
Initial Balance .....	\$376,506,000.00	March 2007 .....	\$191,856,220.29	October 2010 .....	\$ 69,958,781.28
September 2003 .....	374,709,043.38	April 2007 .....	187,675,303.63	November 2010 .....	68,204,039.84
October 2003 .....	372,720,169.32	May 2007 .....	183,575,684.30	December 2010 .....	66,485,550.78
November 2003 .....	370,541,244.23	June 2007 .....	179,555,872.34	January 2011 .....	64,802,627.58
December 2003 .....	368,174,436.97	July 2007 .....	175,614,404.16	February 2011 .....	63,154,596.11
January 2004 .....	365,622,216.44	August 2007 .....	171,749,842.11	March 2011 .....	61,540,794.42
February 2004 .....	362,887,348.35	September 2007 .....	167,960,773.95	April 2011 .....	59,960,572.49
March 2004 .....	359,972,891.24	October 2007 .....	164,245,812.49	May 2011 .....	58,413,292.09
April 2004 .....	356,882,191.63	November 2007 .....	160,603,595.11	June 2011 .....	56,898,326.50
May 2004 .....	353,618,878.48	December 2007 .....	157,032,783.36	July 2011 .....	55,415,060.38
June 2004 .....	350,186,856.79	January 2008 .....	153,532,062.53	August 2011 .....	53,962,889.49
July 2004 .....	346,590,300.47	February 2008 .....	150,100,141.23	September 2011 .....	52,541,220.57
August 2004 .....	342,833,644.49	March 2008 .....	146,735,751.00	October 2011 .....	51,149,471.10
September 2004 .....	338,921,576.19	April 2008 .....	143,437,645.92	November 2011 .....	49,787,069.13
October 2004 .....	334,859,026.04	May 2008 .....	140,204,602.18	December 2011 .....	48,453,453.09
November 2004 .....	330,651,157.53	June 2008 .....	137,035,417.75	January 2012 .....	47,148,071.61
December 2004 .....	326,303,356.55	July 2008 .....	133,928,911.95	February 2012 .....	45,870,383.34
January 2005 .....	321,821,220.01	August 2008 .....	130,883,925.14	March 2012 .....	44,619,856.75
February 2005 .....	317,210,543.94	September 2008 .....	127,899,318.28	April 2012 .....	43,395,970.02
March 2005 .....	312,477,310.99	October 2008 .....	124,973,972.64	May 2012 .....	42,198,210.78
April 2005 .....	307,627,677.37	November 2008 .....	122,106,789.41	June 2012 .....	41,026,076.04
May 2005 .....	302,667,959.35	December 2008 .....	119,296,689.35	July 2012 .....	39,879,071.94
June 2005 .....	297,604,619.24	January 2009 .....	116,542,612.48	August 2012 .....	38,756,713.63
July 2005 .....	292,444,251.00	February 2009 .....	113,843,517.72	September 2012 .....	37,658,525.13
August 2005 .....	287,193,565.49	March 2009 .....	111,198,382.58	October 2012 .....	36,584,039.12
September 2005 .....	281,859,375.34	April 2009 .....	108,606,202.80	November 2012 .....	35,532,796.84
October 2005 .....	276,448,579.60	May 2009 .....	106,065,992.09	December 2012 .....	34,504,347.91
November 2005 .....	270,968,148.18	June 2009 .....	103,576,781.76	January 2013 .....	33,498,250.16
December 2005 .....	265,425,106.03	July 2009 .....	101,137,620.44	February 2013 .....	32,514,069.57
January 2006 .....	259,826,517.30	August 2009 .....	98,747,573.81	March 2013 .....	31,551,380.00
February 2006 .....	254,335,074.27	September 2009 .....	96,405,724.23	April 2013 .....	30,609,763.18
March 2006 .....	248,948,831.09	October 2009 .....	94,111,170.51	May 2013 .....	29,688,808.48
April 2006 .....	243,665,876.14	November 2009 .....	91,863,027.59	June 2013 .....	28,788,112.80
May 2006 .....	238,484,331.47	December 2009 .....	89,660,426.30	July 2013 .....	27,907,280.46
June 2006 .....	233,402,352.17	January 2010 .....	87,502,513.01	August 2013 .....	27,045,923.03
July 2006 .....	228,418,125.82	February 2010 .....	85,388,449.45	September 2013 .....	26,203,659.23
August 2006 .....	223,529,871.96	March 2010 .....	83,317,412.35	October 2013 .....	25,380,114.81
September 2006 .....	218,735,841.49	April 2010 .....	81,288,593.26	November 2013 .....	24,574,922.39
October 2006 .....	214,034,316.16	May 2010 .....	79,301,198.24	December 2013 .....	23,787,721.36
November 2006 .....	209,423,608.03	June 2010 .....	77,354,447.61	January 2014 .....	23,018,157.77
December 2006 .....	204,902,058.93	July 2010 .....	75,447,575.73	February 2014 .....	22,265,884.18
January 2007 .....	200,468,039.97	August 2010 .....	73,579,830.72	March 2014 .....	21,530,559.58
February 2007 .....	196,119,951.05	September 2010 .....	71,750,474.25	April 2014 .....	20,811,849.26

**Group 8 MBS (Continued)**

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
May 2014 .....	\$ 20,109,424.70	November 2015 .....	\$ 9,910,397.31	April 2017 .....	\$ 3,631,070.53
June 2014 .....	19,422,963.43	December 2015 .....	9,462,454.37	May 2017 .....	3,340,281.82
July 2014 .....	18,752,148.99	January 2016 .....	9,025,369.72	June 2017 .....	3,057,107.44
August 2014 .....	18,096,670.75	February 2016 .....	8,598,922.06	July 2017 .....	2,781,387.48
September 2014 .....	17,456,223.86	March 2016 .....	8,182,894.25	August 2017 .....	2,512,965.12
October 2014 .....	16,830,509.11	April 2016 .....	7,777,073.25	September 2017 .....	2,251,686.52
November 2014 .....	16,219,232.86	May 2016 .....	7,381,250.03	October 2017 .....	1,997,400.78
December 2014 .....	15,622,106.93	June 2016 .....	6,995,219.50	November 2017 .....	1,749,959.89
January 2015 .....	15,038,848.47	July 2016 .....	6,618,780.42	December 2017 .....	1,509,218.70
February 2015 .....	14,469,179.92	August 2016 .....	6,251,735.39	January 2018 .....	1,275,034.81
March 2015 .....	13,912,828.89	September 2016 .....	5,893,890.70	February 2018 .....	1,047,268.58
April 2015 .....	13,369,528.04	October 2016 .....	5,545,056.32	March 2018 .....	825,783.06
May 2015 .....	12,839,015.05	November 2016 .....	5,205,045.84	April 2018 .....	610,443.91
June 2015 .....	12,321,032.47	December 2016 .....	4,873,676.35	May 2018 .....	401,119.39
July 2015 .....	11,815,327.68	January 2017 .....	4,550,768.43	June 2018 .....	197,680.33
August 2015 .....	11,321,652.77	February 2017 .....	4,236,146.05	July 2018 and thereafter .....	0.00
September 2015 .....	10,839,764.46	March 2017 .....	3,929,636.55		
October 2015 .....	10,369,424.06				

**Aggregate Group VIII Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2004 .....	\$229,700,000.00	December 2006 .....	\$164,463,839.31	May 2009 .....	\$101,362,287.67
September 2004 .....	227,766,109.33	January 2007 .....	162,113,092.08	June 2009 .....	99,364,477.44
October 2004 .....	225,785,647.39	February 2007 .....	159,775,425.71	July 2009 .....	97,377,909.28
November 2004 .....	223,759,522.28	March 2007 .....	157,450,772.10	August 2009 .....	95,402,524.57
December 2004 .....	221,688,666.21	April 2007 .....	155,139,063.50	September 2009 .....	93,438,264.98
January 2005 .....	219,574,034.83	May 2007 .....	152,840,232.51	October 2009 .....	91,485,072.49
February 2005 .....	217,416,606.48	June 2007 .....	150,554,212.08	November 2009 .....	89,564,348.10
March 2005 .....	215,217,381.43	July 2007 .....	148,280,935.50	December 2009 .....	87,675,786.23
April 2005 .....	212,977,381.14	August 2007 .....	146,020,336.41	January 2010 .....	85,818,896.19
May 2005 .....	210,697,647.43	September 2007 .....	143,772,348.79	February 2010 .....	83,993,194.42
June 2005 .....	208,379,241.72	October 2007 .....	141,536,906.96	March 2010 .....	82,198,204.40
July 2005 .....	206,023,244.15	November 2007 .....	139,313,945.58	April 2010 .....	80,433,456.53
August 2005 .....	203,630,752.78	December 2007 .....	137,103,399.64	May 2010 .....	78,698,488.05
September 2005 .....	201,202,882.70	January 2008 .....	134,905,204.47	June 2010 .....	76,992,842.94
October 2005 .....	198,740,765.17	February 2008 .....	132,719,295.73	July 2010 .....	75,316,071.83
November 2005 .....	196,245,546.72	March 2008 .....	130,545,609.42	August 2010 .....	73,667,731.88
December 2005 .....	193,718,388.26	April 2008 .....	128,384,081.87	September 2010 .....	72,047,386.73
January 2006 .....	191,205,228.73	May 2008 .....	126,234,649.72	October 2010 .....	70,454,606.36
February 2006 .....	188,705,995.29	June 2008 .....	124,097,249.95	November 2010 .....	68,888,967.05
March 2006 .....	186,220,615.49	July 2008 .....	121,971,819.87	December 2010 .....	67,350,051.25
April 2006 .....	183,749,017.25	August 2008 .....	119,858,297.11	January 2011 .....	65,837,447.51
May 2006 .....	181,291,128.86	September 2008 .....	117,756,619.61	February 2011 .....	64,350,750.39
June 2006 .....	178,846,878.97	October 2008 .....	115,666,725.64	March 2011 .....	62,889,560.38
July 2006 .....	176,416,196.62	November 2008 .....	113,588,553.79	April 2011 .....	61,453,483.82
August 2006 .....	173,999,011.19	December 2008 .....	111,522,042.96	May 2011 .....	60,042,132.79
September 2006 .....	171,595,252.45	January 2009 .....	109,467,132.37	June 2011 .....	58,655,125.07
October 2006 .....	169,204,850.51	February 2009 .....	107,423,761.55	July 2011 .....	57,292,084.02
November 2006 .....	166,827,735.85	March 2009 .....	105,391,870.34	August 2011 .....	55,952,638.53
		April 2009 .....	103,371,398.89	September 2011 .....	54,636,422.92

### Aggregate Group VIII (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>
October 2011 .....	\$ 53,343,076.87	February 2014 .....	\$ 25,105,841.25	May 2016 .....	\$ 8,822,140.15
November 2011 .....	52,072,245.36	March 2014 .....	24,340,539.39	June 2016 .....	8,369,921.75
December 2011 .....	50,823,578.56	April 2014 .....	23,589,448.50	July 2016 .....	7,926,839.78
January 2012 .....	49,596,731.80	May 2014 .....	22,852,341.47	August 2016 .....	7,492,743.31
February 2012 .....	48,391,365.46	June 2014 .....	22,128,994.59	September 2016 .....	7,067,483.72
March 2012 .....	47,207,144.91	July 2014 .....	21,419,187.48	October 2016 .....	6,650,914.62
April 2012 .....	46,043,740.45	August 2014 .....	20,722,703.04	November 2016 .....	6,242,891.85
May 2012 .....	44,900,827.22	September 2014 .....	20,039,327.42	December 2016 .....	5,843,273.45
June 2012 .....	43,778,085.14	October 2014 .....	19,368,849.96	January 2017 .....	5,451,919.60
July 2012 .....	42,675,198.86	November 2014 .....	18,711,063.15	February 2017 .....	5,068,692.62
August 2012 .....	41,591,857.66	December 2014 .....	18,065,762.58	March 2017 .....	4,693,456.92
September 2012 .....	40,527,755.41	January 2015 .....	17,432,746.91	April 2017 .....	4,326,078.97
October 2012 .....	39,482,590.48	February 2015 .....	16,811,817.80	May 2017 .....	3,966,427.28
November 2012 .....	38,456,065.71	March 2015 .....	16,202,779.90	June 2017 .....	3,614,372.37
December 2012 .....	37,447,888.32	April 2015 .....	15,605,440.77	July 2017 .....	3,269,786.72
January 2013 .....	36,457,769.84	May 2015 .....	15,019,610.86	August 2017 .....	2,932,544.78
February 2013 .....	35,485,426.08	June 2015 .....	14,445,103.48	September 2017 .....	2,602,522.91
March 2013 .....	34,530,577.05	July 2015 .....	13,881,734.73	October 2017 .....	2,279,599.36
April 2013 .....	33,592,946.90	August 2015 .....	13,329,323.47	November 2017 .....	1,963,654.24
May 2013 .....	32,672,263.85	September 2015 .....	12,787,691.30	December 2017 .....	1,654,569.50
June 2013 .....	31,768,260.16	October 2015 .....	12,256,662.49	January 2018 .....	1,352,228.90
July 2013 .....	30,880,672.05	November 2015 .....	11,736,063.96	February 2018 .....	1,056,517.98
August 2013 .....	30,009,239.65	December 2015 .....	11,225,725.24	March 2018 .....	767,324.04
September 2013 .....	29,153,706.95	January 2016 .....	10,725,478.43	April 2018 .....	484,536.12
October 2013 .....	28,313,821.73	February 2016 .....	10,235,158.16	May 2018 .....	208,044.96
November 2013 .....	27,489,335.51	March 2016 .....	9,754,601.56	June 2018 and thereafter .....	0.00
December 2013 .....	26,680,003.52	April 2016 .....	9,283,648.22		
January 2014 .....	25,885,584.62				

### HD 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 .....	\$65,300,000.00	April 2005 .....	\$35,012,024.72	December 2006 .....	\$16,771,670.53
September 2003 .....	63,839,815.86	May 2005 .....	34,097,476.08	January 2007 .....	16,077,880.74
October 2003 .....	62,276,533.53	June 2005 .....	33,159,090.68	February 2007 .....	15,408,403.00
November 2003 .....	60,611,286.14	July 2005 .....	32,198,608.76	March 2007 .....	14,762,885.00
December 2003 .....	58,845,313.63	August 2005 .....	31,217,801.58	April 2007 .....	14,140,978.63
January 2004 .....	56,979,961.43	September 2005 .....	30,218,468.03	May 2007 .....	13,542,339.91
February 2004 .....	55,016,678.96	October 2005 .....	29,202,431.17	June 2007 .....	12,966,628.95
March 2004 .....	52,957,017.92	November 2005 .....	28,171,534.75	July 2007 .....	12,413,509.90
April 2004 .....	50,802,630.45	December 2005 .....	27,127,639.63	August 2007 .....	11,882,650.92
May 2004 .....	48,555,267.02	January 2006 .....	26,113,038.83	September 2007 .....	11,373,724.11
June 2004 .....	46,216,774.26	February 2006 .....	25,127,321.27	October 2007 .....	10,886,405.50
July 2004 .....	43,789,092.51	March 2006 .....	24,170,080.70	November 2007 .....	10,420,374.98
August 2004 .....	41,274,253.24	April 2006 .....	23,240,915.64	December 2007 .....	9,975,316.28
September 2004 .....	40,608,267.01	May 2006 .....	22,339,429.33	January 2008 .....	9,550,916.89
October 2004 .....	39,906,019.79	June 2006 .....	21,465,229.69	February 2008 .....	9,146,868.07
November 2004 .....	39,168,891.29	July 2006 .....	20,617,929.25	March 2008 .....	8,762,864.77
December 2004 .....	38,398,316.33	August 2006 .....	19,797,145.11	April 2008 .....	8,398,605.59
January 2005 .....	37,595,782.16	September 2006 .....	19,002,498.87	May 2008 .....	8,053,792.77
February 2005 .....	36,762,825.70	October 2006 .....	18,233,616.63	June 2008 .....	7,728,132.13
March 2005 .....	35,901,030.70	November 2006 .....	17,490,128.89	July 2008 .....	7,421,333.00

### HD 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 2008 .....	\$ 7,133,108.24	December 2011 .....	\$ 4,044,931.13	April 2015 .....	\$ 1,866,731.33
September 2008 .....	6,863,174.18	January 2012 .....	3,995,059.42	May 2015 .....	1,812,663.71
October 2008 .....	6,611,250.55	February 2012 .....	3,944,640.90	June 2015 .....	1,758,812.06
November 2008 .....	6,377,060.48	March 2012 .....	3,893,706.32	July 2015 .....	1,705,186.11
December 2008 .....	6,160,330.44	April 2012 .....	3,842,285.66	August 2015 .....	1,651,795.26
January 2009 .....	5,960,790.22	May 2012 .....	3,790,408.17	September 2015 .....	1,598,648.58
February 2009 .....	5,778,172.88	June 2012 .....	3,738,102.36	October 2015 .....	1,545,754.83
March 2009 .....	5,612,214.73	July 2012 .....	3,685,396.02	November 2015 .....	1,493,122.46
April 2009 .....	5,463,865.70	August 2012 .....	3,632,316.25	December 2015 .....	1,440,759.60
May 2009 .....	5,337,859.48	September 2012 .....	3,578,889.45	January 2016 .....	1,388,674.11
June 2009 .....	5,233,777.92	October 2012 .....	3,525,141.36	February 2016 .....	1,336,873.54
July 2009 .....	5,151,208.99	November 2012 .....	3,471,097.03	March 2016 .....	1,285,365.17
August 2009 .....	5,089,746.73	December 2012 .....	3,416,780.89	April 2016 .....	1,234,155.98
September 2009 .....	5,048,991.17	January 2013 .....	3,362,216.73	May 2016 .....	1,183,252.71
October 2009 .....	5,028,548.22	February 2013 .....	3,307,427.71	June 2016 .....	1,132,661.82
November 2009 .....	5,006,570.91	March 2013 .....	3,252,436.37	July 2016 .....	1,082,389.52
December 2009 .....	4,982,924.87	April 2013 .....	3,197,264.67	August 2016 .....	1,032,441.76
January 2010 .....	4,957,666.80	May 2013 .....	3,141,933.99	September 2016 .....	982,824.22
February 2010 .....	4,930,852.16	June 2013 .....	3,086,465.11	October 2016 .....	933,542.38
March 2010 .....	4,902,535.16	July 2013 .....	3,030,878.27	November 2016 .....	884,601.47
April 2010 .....	4,872,768.81	August 2013 .....	2,975,193.15	December 2016 .....	836,006.48
May 2010 .....	4,841,604.94	September 2013 .....	2,919,428.88	January 2017 .....	787,762.18
June 2010 .....	4,809,094.22	October 2013 .....	2,863,604.09	February 2017 .....	739,873.12
July 2010 .....	4,775,286.16	November 2013 .....	2,807,736.87	March 2017 .....	692,343.63
August 2010 .....	4,740,229.17	December 2013 .....	2,751,844.80	April 2017 .....	645,177.85
September 2010 .....	4,703,970.54	January 2014 .....	2,695,944.97	May 2017 .....	598,379.69
October 2010 .....	4,666,556.52	February 2014 .....	2,640,053.99	June 2017 .....	551,952.88
November 2010 .....	4,628,032.25	March 2014 .....	2,584,187.98	July 2017 .....	505,900.95
December 2010 .....	4,588,441.87	April 2014 .....	2,528,362.60	August 2017 .....	460,227.24
January 2011 .....	4,547,828.50	May 2014 .....	2,472,593.06	September 2017 .....	414,934.89
February 2011 .....	4,506,234.25	June 2014 .....	2,416,894.11	October 2017 .....	370,026.87
March 2011 .....	4,463,700.25	July 2014 .....	2,361,280.07	November 2017 .....	325,505.97
April 2011 .....	4,420,266.67	August 2014 .....	2,305,764.82	December 2017 .....	281,374.82
May 2011 .....	4,375,972.75	September 2014 .....	2,250,361.83	January 2018 .....	237,635.87
June 2011 .....	4,330,856.78	October 2014 .....	2,195,084.16	February 2018 .....	194,291.41
July 2011 .....	4,284,956.17	November 2014 .....	2,139,944.46	March 2018 .....	151,343.57
August 2011 .....	4,238,307.42	December 2014 .....	2,084,955.00	April 2018 .....	108,794.32
September 2011 .....	4,190,946.18	January 2015 .....	2,030,127.64	May 2018 .....	66,645.47
October 2011 .....	4,142,907.23	February 2015 .....	1,975,473.89	June 2018 and thereafter .....	0.00
November 2011 .....	4,094,224.50	March 2015 .....	1,921,004.86		

### Group 11 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 .....	\$310,000,000.00	March 2004 .....	\$297,528,649.83	October 2004 .....	\$280,301,279.71
September 2003 .....	308,530,449.09	April 2004 .....	295,344,444.02	November 2004 .....	277,491,304.58
October 2003 .....	306,954,739.16	May 2004 .....	293,064,584.14	December 2004 .....	274,601,135.96
November 2003 .....	305,274,039.16	June 2004 .....	290,690,995.58	January 2005 .....	271,633,330.31
December 2003 .....	303,489,631.24	July 2004 .....	288,225,703.09	February 2005 .....	268,590,520.43
January 2004 .....	301,602,909.44	August 2004 .....	285,670,827.94	March 2005 .....	265,475,411.63
February 2004 .....	299,615,378.05	September 2004 .....	283,028,585.02	April 2005 .....	262,290,777.62

**Group 11 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>
May 2005 .....	\$259,039,456.35	September 2009 .....	\$111,107,246.10	January 2014 .....	\$ 35,834,795.50
June 2005 .....	255,724,345.79	October 2009 .....	109,100,928.55	February 2014 .....	34,858,556.98
July 2005 .....	252,348,399.45	November 2009 .....	107,121,100.42	March 2014 .....	33,896,426.29
August 2005 .....	248,914,621.95	December 2009 .....	105,167,448.04	April 2014 .....	32,948,230.19
September 2005 .....	245,426,064.41	January 2010 .....	103,239,661.25	May 2014 .....	32,013,797.44
October 2005 .....	241,885,819.80	February 2010 .....	101,337,433.40	June 2014 .....	31,092,958.75
November 2005 .....	238,297,018.18	March 2010 .....	99,460,461.29	July 2014 .....	30,185,546.78
December 2005 .....	234,662,821.94	April 2010 .....	97,608,445.12	August 2014 .....	29,291,396.12
January 2006 .....	231,074,131.92	May 2010 .....	95,781,088.49	September 2014 .....	28,410,343.23
February 2006 .....	227,530,421.77	June 2010 .....	93,978,098.34	October 2014 .....	27,542,226.47
March 2006 .....	224,031,171.01	July 2010 .....	92,199,184.90	November 2014 .....	26,686,886.06
April 2006 .....	220,575,864.94	August 2010 .....	90,444,061.70	December 2014 .....	25,844,164.04
May 2006 .....	217,163,994.60	September 2010 .....	88,712,445.47	January 2015 .....	25,013,904.27
June 2006 .....	213,795,056.70	October 2010 .....	87,004,056.15	February 2015 .....	24,195,952.43
July 2006 .....	210,468,553.54	November 2010 .....	85,318,616.86	March 2015 .....	23,390,155.94
August 2006 .....	207,183,992.97	December 2010 .....	83,655,853.82	April 2015 .....	22,596,364.00
September 2006 .....	203,940,888.32	January 2011 .....	82,015,496.37	May 2015 .....	21,814,427.53
October 2006 .....	200,738,758.36	February 2011 .....	80,397,276.89	June 2015 .....	21,044,199.19
November 2006 .....	197,577,127.21	March 2011 .....	78,800,930.79	July 2015 .....	20,285,533.32
December 2006 .....	194,455,524.28	April 2011 .....	77,226,196.48	August 2015 .....	19,538,285.94
January 2007 .....	191,373,484.26	May 2011 .....	75,672,815.34	September 2015 .....	18,802,314.75
February 2007 .....	188,330,547.01	June 2011 .....	74,140,531.64	October 2015 .....	18,077,479.06
March 2007 .....	185,326,257.53	July 2011 .....	72,629,092.59	November 2015 .....	17,363,639.84
April 2007 .....	182,360,165.90	August 2011 .....	71,138,248.23	December 2015 .....	16,660,659.65
May 2007 .....	179,431,827.22	September 2011 .....	69,667,751.45	January 2016 .....	15,968,402.62
June 2007 .....	176,540,801.54	October 2011 .....	68,217,357.94	February 2016 .....	15,286,734.48
July 2007 .....	173,686,653.86	November 2011 .....	66,786,826.15	March 2016 .....	14,615,522.50
August 2007 .....	170,868,954.01	December 2011 .....	65,375,917.27	April 2016 .....	13,954,635.49
September 2007 .....	168,087,276.64	January 2012 .....	63,984,395.21	May 2016 .....	13,303,943.77
October 2007 .....	165,341,201.15	February 2012 .....	62,612,026.56	June 2016 .....	12,663,319.17
November 2007 .....	162,630,311.64	March 2012 .....	61,258,580.54	July 2016 .....	12,032,635.01
December 2007 .....	159,954,196.86	April 2012 .....	59,923,829.01	August 2016 .....	11,411,766.06
January 2008 .....	157,312,450.18	May 2012 .....	58,607,546.42	September 2016 .....	10,800,588.56
February 2008 .....	154,704,669.48	June 2012 .....	57,309,509.78	October 2016 .....	10,198,980.19
March 2008 .....	152,130,457.18	July 2012 .....	56,029,498.62	November 2016 .....	9,606,820.03
April 2008 .....	149,589,420.12	August 2012 .....	54,767,295.01	December 2016 .....	9,023,988.57
May 2008 .....	147,081,169.57	September 2012 .....	53,522,683.47	January 2017 .....	8,450,367.70
June 2008 .....	144,605,321.13	October 2012 .....	52,295,450.99	February 2017 .....	7,885,840.68
July 2008 .....	142,161,494.73	November 2012 .....	51,085,386.97	March 2017 .....	7,330,292.12
August 2008 .....	139,749,314.52	December 2012 .....	49,892,283.22	April 2017 .....	6,783,607.98
September 2008 .....	137,368,408.92	January 2013 .....	48,715,933.92	May 2017 .....	6,245,675.54
October 2008 .....	135,018,410.46	February 2013 .....	47,556,135.59	June 2017 .....	5,716,383.40
November 2008 .....	132,698,955.82	March 2013 .....	46,412,687.08	July 2017 .....	5,195,621.46
December 2008 .....	130,409,685.76	April 2013 .....	45,285,389.51	August 2017 .....	4,683,280.89
January 2009 .....	128,150,245.06	May 2013 .....	44,174,046.31	September 2017 .....	4,179,254.15
February 2009 .....	125,920,282.48	June 2013 .....	43,078,463.12	October 2017 .....	3,683,434.94
March 2009 .....	123,719,450.75	July 2013 .....	41,998,447.80	November 2017 .....	3,195,718.20
April 2009 .....	121,547,406.48	August 2013 .....	40,933,810.43	December 2017 .....	2,716,000.11
May 2009 .....	119,403,810.13	September 2013 .....	39,884,363.24	January 2018 .....	2,244,178.05
June 2009 .....	117,288,326.00	October 2013 .....	38,849,920.60	February 2018 .....	1,780,150.60
July 2009 .....	115,200,622.14	November 2013 .....	37,830,299.01	March 2018 .....	1,323,817.55
August 2009 .....	113,140,370.35	December 2013 .....	36,825,317.09	April 2018 .....	875,079.84

**Group 11 MBS (Continued)**

<u>Distribution Date</u>	<u>First Specified Balance</u>
May 2018 .....	\$ 433,839.57
June 2018 and thereafter .....	0.00

**Group 11 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 .....	\$310,000,000.00	April 2007.....	\$152,308,373.21	December 2010 .....	\$ 53,930,916.14
September 2003.....	308,373,873.90	May 2007 .....	148,983,284.87	January 2011 .....	52,563,181.55
October 2003 .....	306,590,326.67	June 2007 .....	145,722,772.33	February 2011 .....	51,223,745.48
November 2003 .....	304,651,122.80	July 2007 .....	142,525,654.60	March 2011 .....	49,912,072.58
December 2003 .....	302,558,275.43	August 2007 .....	139,390,771.50	April 2011.....	48,627,637.15
January 2004 .....	300,314,043.73	September 2007.....	136,316,983.36	May 2011 .....	47,369,922.98
February 2004 .....	297,920,929.69	October 2007 .....	133,303,170.64	June 2011 .....	46,138,423.15
March 2004 .....	295,381,674.20	November 2007 .....	130,348,233.59	July 2011 .....	44,932,639.89
April 2004.....	292,699,252.51	December 2007 .....	127,451,091.92	August 2011 .....	43,752,084.43
May 2004 .....	289,876,869.06	January 2008 .....	124,610,684.42	September 2011.....	42,596,276.82
June 2004 .....	286,917,951.59	February 2008 .....	121,825,968.70	October 2011 .....	41,464,745.78
July 2004 .....	283,826,144.77	March 2008 .....	119,095,920.78	November 2011 .....	40,357,028.57
August 2004 .....	280,605,303.06	April 2008.....	116,419,534.85	December 2011 .....	39,272,670.82
September 2004.....	277,259,483.10	May 2008 .....	113,795,822.92	January 2012 .....	38,211,226.36
October 2004 .....	273,792,935.48	June 2008 .....	111,223,814.49	February 2012 .....	37,172,257.14
November 2004 .....	270,210,095.92	July 2008 .....	108,702,556.30	March 2012 .....	36,155,333.04
December 2004 .....	266,515,575.98	August 2008 .....	106,231,111.98	April 2012.....	35,160,031.72
January 2005 .....	262,714,153.25	September 2008.....	103,808,561.80	May 2012 .....	34,185,938.52
February 2005 .....	258,810,761.03	October 2008 .....	101,434,002.34	June 2012 .....	33,232,646.32
March 2005 .....	254,810,477.59	November 2008 .....	99,106,546.25	July 2012 .....	32,299,755.39
April 2005.....	250,718,515.04	December 2008 .....	96,825,321.94	August 2012 .....	31,386,873.25
May 2005 .....	246,540,207.75	January 2009 .....	94,589,473.32	September 2012.....	30,493,614.57
June 2005 .....	242,281,000.50	February 2009 .....	92,398,159.52	October 2012 .....	29,619,601.06
July 2005 .....	237,946,436.25	March 2009 .....	90,250,554.65	November 2012 .....	28,764,461.28
August 2005 .....	233,542,143.71	April 2009.....	88,145,847.52	December 2012 .....	27,927,830.58
September 2005.....	229,073,824.60	May 2009 .....	86,083,241.38	January 2013 .....	27,109,350.95
October 2005 .....	224,547,240.81	June 2009 .....	84,061,953.68	February 2013 .....	26,308,670.93
November 2005 .....	219,968,201.31	July 2009 .....	82,081,215.84	March 2013 .....	25,525,445.46
December 2005 .....	215,342,549.04	August 2009 .....	80,140,272.98	April 2013.....	24,759,335.79
January 2006 .....	210,805,120.50	September 2009.....	78,238,383.67	May 2013 .....	24,010,009.36
February 2006 .....	206,354,318.70	October 2009 .....	76,374,819.75	June 2013 .....	23,277,139.71
March 2006 .....	201,988,574.65	November 2009 .....	74,548,866.05	July 2013 .....	22,560,406.32
April 2006.....	197,706,346.89	December 2009 .....	72,759,820.18	August 2013 .....	21,859,494.58
May 2006 .....	193,506,121.04	January 2010 .....	71,006,992.32	September 2013.....	21,174,095.63
June 2006 .....	189,386,409.30	February 2010 .....	69,289,704.97	October 2013 .....	20,503,906.27
July 2006 .....	185,345,749.99	March 2010 .....	67,607,292.77	November 2013 .....	19,848,628.87
August 2006 .....	181,382,707.15	April 2010.....	65,959,102.28	December 2013 .....	19,207,971.27
September 2006.....	177,495,870.05	May 2010 .....	64,344,491.75	January 2014 .....	18,581,646.68
October 2006 .....	173,683,852.75	June 2010 .....	62,762,830.94	February 2014 .....	17,969,373.57
November 2006 .....	169,945,293.73	July 2010 .....	61,213,500.91	March 2014 .....	17,370,875.61
December 2006 .....	166,278,855.39	August 2010 .....	59,695,893.82	April 2014.....	16,785,881.54
January 2007 .....	162,683,223.72	September 2010.....	58,209,412.76	May 2014 .....	16,214,125.13
February 2007 .....	159,157,107.84	October 2010 .....	56,753,471.51	June 2014 .....	15,655,345.02
March 2007 .....	155,699,239.60	November 2010 .....	55,327,494.41	July 2014 .....	15,109,284.70

**Group 11 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>
August 2014 .....	\$ 14,575,692.40	December 2015 .....	\$ 7,545,526.62	April 2017 .....	\$ 2,796,187.86
September 2014 .....	14,054,320.98	January 2016 .....	7,189,573.07	May 2017 .....	2,559,347.68
October 2014 .....	13,544,927.90	February 2016 .....	6,842,276.42	June 2017 .....	2,328,710.40
November 2014 .....	13,047,275.08	March 2016 .....	6,503,460.45	July 2017 .....	2,104,146.14
December 2014 .....	12,561,128.88	April 2016 .....	6,172,952.28	August 2017 .....	1,885,527.50
January 2015 .....	12,086,259.96	May 2016 .....	5,850,582.24	September 2017 .....	1,672,729.48
February 2015 .....	11,622,443.26	June 2016 .....	5,536,183.88	October 2017 .....	1,465,629.50
March 2015 .....	11,169,457.88	July 2016 .....	5,229,593.85	November 2017 .....	1,264,107.29
April 2015 .....	10,727,087.04	August 2016 .....	4,930,651.90	December 2017 .....	1,068,044.89
May 2015 .....	10,295,117.99	September 2016 .....	4,639,200.80	January 2018 .....	877,326.60
June 2015 .....	9,873,341.91	October 2016 .....	4,355,086.26	February 2018 .....	691,838.93
July 2015 .....	9,461,553.90	November 2016 .....	4,078,156.92	March 2018 .....	511,470.58
August 2015 .....	9,059,552.87	December 2016 .....	3,808,264.28	April 2018 .....	336,112.34
September 2015 .....	8,667,141.49	January 2017 .....	3,545,262.65	May 2018 .....	165,657.16
October 2015 .....	8,284,126.08	February 2017 .....	3,289,009.08	June 2018 and thereafter .....	0.00
November 2015 .....	7,910,316.62	March 2017 .....	3,039,363.34		

**Aggregate Group IX 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 .....	\$286,462,000.00	March 2006 .....	\$238,919,428.79	October 2008 .....	\$173,711,390.74
September 2003 .....	285,888,257.34	April 2006 .....	236,645,082.97	November 2008 .....	171,780,685.13
October 2003 .....	285,246,032.91	May 2006 .....	234,382,703.40	December 2008 .....	169,860,173.60
November 2003 .....	284,535,508.52	June 2006 .....	232,132,228.38	January 2009 .....	167,949,803.57
December 2003 .....	283,756,901.42	July 2006 .....	229,893,596.53	February 2009 .....	166,049,522.72
January 2004 .....	282,910,464.21	August 2006 .....	227,666,746.78	March 2009 .....	164,159,279.01
February 2004 .....	281,996,484.78	September 2006 .....	225,451,618.38	April 2009 .....	162,279,020.67
March 2004 .....	281,015,286.16	October 2006 .....	223,248,150.89	May 2009 .....	160,408,696.18
April 2004 .....	279,967,226.40	November 2006 .....	221,056,284.18	June 2009 .....	158,548,254.30
May 2004 .....	278,852,698.38	December 2006 .....	218,875,958.43	July 2009 .....	156,697,644.06
June 2004 .....	277,672,129.59	January 2007 .....	216,707,114.13	August 2009 .....	154,856,814.73
July 2004 .....	276,425,981.90	February 2007 .....	214,549,692.07	September 2009 .....	153,025,715.86
August 2004 .....	275,114,751.28	March 2007 .....	212,403,633.36	October 2009 .....	151,204,297.25
September 2004 .....	273,738,967.50	April 2007 .....	210,268,879.39	November 2009 .....	149,392,508.96
October 2004 .....	272,299,193.82	May 2007 .....	208,145,371.87	December 2009 .....	147,590,301.31
November 2004 .....	270,796,026.59	June 2007 .....	206,033,052.80	January 2010 .....	145,797,624.87
December 2004 .....	269,230,094.90	July 2007 .....	203,931,864.48	February 2010 .....	144,014,430.47
January 2005 .....	267,602,060.14	August 2007 .....	201,841,749.52	March 2010 .....	142,240,669.19
February 2005 .....	265,912,615.54	September 2007 .....	199,762,650.80	April 2010 .....	140,476,292.37
March 2005 .....	264,162,485.73	October 2007 .....	197,694,511.52	May 2010 .....	138,721,251.58
April 2005 .....	262,352,426.21	November 2007 .....	195,637,275.15	June 2010 .....	136,975,498.66
May 2005 .....	260,483,222.83	December 2007 .....	193,590,885.46	July 2010 .....	135,238,985.69
June 2005 .....	258,555,691.22	January 2008 .....	191,555,286.52	August 2010 .....	133,511,665.00
July 2005 .....	256,570,676.22	February 2008 .....	189,530,422.67	September 2010 .....	131,793,489.15
August 2005 .....	254,529,051.28	March 2008 .....	187,516,238.55	October 2010 .....	130,084,410.96
September 2005 .....	252,431,717.80	April 2008 .....	185,512,679.07	November 2010 .....	128,384,383.49
October 2005 .....	250,279,604.48	May 2008 .....	183,519,689.44	December 2010 .....	126,693,360.04
November 2005 .....	248,073,666.64	June 2008 .....	181,537,215.14	January 2011 .....	125,011,294.15
December 2005 .....	245,814,885.53	July 2008 .....	179,565,201.94	February 2011 .....	123,338,139.60
January 2006 .....	243,504,267.57	August 2008 .....	177,603,595.88	March 2011 .....	121,673,850.41
February 2006 .....	241,205,802.88	September 2008 .....	175,652,343.28	April 2011 .....	120,018,380.83

**Aggregate Group IX (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2011 .....	\$118,371,685.35	October 2015 .....	\$ 51,626,105.35	March 2020 .....	\$ 20,994,796.72
June 2011 .....	116,733,718.69	November 2015 .....	50,790,029.59	April 2020 .....	20,624,350.78
July 2011 .....	115,104,435.81	December 2015 .....	49,966,465.20	May 2020 .....	20,259,674.11
August 2011 .....	113,483,791.89	January 2016 .....	49,155,232.59	June 2020 .....	19,900,682.09
September 2011 .....	111,871,742.36	February 2016 .....	48,356,154.69	July 2020 .....	19,547,291.29
October 2011 .....	110,268,242.86	March 2016 .....	47,569,056.89	August 2020 .....	19,199,419.46
November 2011 .....	108,673,249.26	April 2016 .....	46,793,767.05	September 2020 .....	18,856,985.53
December 2011 .....	107,086,717.67	May 2016 .....	46,030,115.43	October 2020 .....	18,519,909.58
January 2012 .....	105,508,604.42	June 2016 .....	45,277,934.68	November 2020 .....	18,188,112.83
February 2012 .....	103,938,866.07	July 2016 .....	44,537,059.80	December 2020 .....	17,861,517.60
March 2012 .....	102,377,459.38	August 2016 .....	43,807,328.09	January 2021 .....	17,540,047.33
April 2012 .....	100,824,341.36	September 2016 .....	43,088,579.14	February 2021 .....	17,223,626.55
May 2012 .....	99,279,469.23	October 2016 .....	42,380,654.80	March 2021 .....	16,912,180.86
June 2012 .....	97,742,800.43	November 2016 .....	41,683,399.13	April 2021 .....	16,605,636.91
July 2012 .....	96,225,246.05	December 2016 .....	40,996,658.39	May 2021 .....	16,303,922.41
August 2012 .....	94,729,916.07	January 2017 .....	40,320,280.99	June 2021 .....	16,006,966.09
September 2012 .....	93,256,495.36	February 2017 .....	39,654,117.47	July 2021 .....	15,714,697.69
October 2012 .....	91,804,673.18	March 2017 .....	38,998,020.48	August 2021 .....	15,427,047.96
November 2012 .....	90,374,143.11	April 2017 .....	38,351,844.73	September 2021 .....	15,143,948.64
December 2012 .....	88,964,602.99	May 2017 .....	37,715,446.98	October 2021 .....	14,865,332.43
January 2013 .....	87,575,754.86	June 2017 .....	37,088,686.00	November 2021 .....	14,591,133.00
February 2013 .....	86,207,304.92	July 2017 .....	36,471,422.54	December 2021 .....	14,321,284.96
March 2013 .....	84,858,963.46	August 2017 .....	35,863,519.33	January 2022 .....	14,055,723.86
April 2013 .....	83,530,444.79	September 2017 .....	35,264,841.01	February 2022 .....	13,794,386.16
May 2013 .....	82,221,467.22	October 2017 .....	34,675,254.14	March 2022 .....	13,537,209.24
June 2013 .....	80,931,752.96	November 2017 .....	34,094,627.15	April 2022 .....	13,284,131.36
July 2013 .....	79,661,028.10	December 2017 .....	33,522,830.32	May 2022 .....	13,035,091.67
August 2013 .....	78,409,022.56	January 2018 .....	32,959,735.77	June 2022 .....	12,790,030.19
September 2013 .....	77,175,470.00	February 2018 .....	32,405,217.40	July 2022 .....	12,548,887.80
October 2013 .....	75,960,107.81	March 2018 .....	31,859,150.91	August 2022 .....	12,311,606.22
November 2013 .....	74,762,677.03	April 2018 .....	31,321,413.75	September 2022 .....	12,078,128.00
December 2013 .....	73,582,922.32	May 2018 .....	30,791,885.08	October 2022 .....	11,848,396.52
January 2014 .....	72,420,591.90	June 2018 .....	30,270,445.77	November 2022 .....	11,622,355.96
February 2014 .....	71,275,437.50	July 2018 .....	29,756,978.38	December 2022 .....	11,399,951.32
March 2014 .....	70,147,214.31	August 2018 .....	29,251,367.12	January 2023 .....	11,181,128.36
April 2014 .....	69,035,680.94	September 2018 .....	28,753,497.84	February 2023 .....	10,965,833.64
May 2014 .....	67,940,599.36	October 2018 .....	28,263,257.99	March 2023 .....	10,754,014.48
June 2014 .....	66,861,734.88	November 2018 .....	27,780,536.62	April 2023 .....	10,545,618.95
July 2014 .....	65,798,856.07	December 2018 .....	27,305,224.33	May 2023 .....	10,340,595.86
August 2014 .....	64,751,734.74	January 2019 .....	26,837,213.29	June 2023 .....	10,138,894.77
September 2014 .....	63,720,145.89	February 2019 .....	26,376,397.18	July 2023 .....	9,940,465.95
October 2014 .....	62,703,867.66	March 2019 .....	25,922,671.18	August 2023 .....	9,745,260.39
November 2014 .....	61,702,681.28	April 2019 .....	25,475,931.95	September 2023 .....	9,553,229.79
December 2014 .....	60,716,371.05	May 2019 .....	25,036,077.63	October 2023 .....	9,364,326.53
January 2015 .....	59,744,724.29	June 2019 .....	24,603,007.78	November 2023 .....	9,178,503.69
February 2015 .....	58,787,531.27	July 2019 .....	24,176,623.38	December 2023 .....	8,995,715.01
March 2015 .....	57,844,585.21	August 2019 .....	23,756,826.83	January 2024 .....	8,815,914.90
April 2015 .....	56,915,682.23	September 2019 .....	23,343,521.90	February 2024 .....	8,639,058.43
May 2015 .....	56,000,621.28	October 2019 .....	22,936,613.72	March 2024 .....	8,465,101.32
June 2015 .....	55,099,204.13	November 2019 .....	22,536,008.76	April 2024 .....	8,293,999.91
July 2015 .....	54,211,235.34	December 2019 .....	22,141,614.83	May 2024 .....	8,125,711.19
August 2015 .....	53,336,522.18	January 2020 .....	21,753,341.04	June 2024 .....	7,960,192.75
September 2015 .....	52,474,874.64	February 2020 .....	21,371,097.78	July 2024 .....	7,797,402.81

**Aggregate Group IX (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2024 .....	\$ 7,637,300.18	September 2027 .....	\$ 3,275,496.02	September 2030 .....	\$ 1,057,227.40
September 2024 .....	7,479,844.27	October 2027 .....	3,192,168.95	October 2030 .....	1,014,575.67
October 2024 .....	7,324,995.08	November 2027 .....	3,110,313.40	November 2030 .....	972,751.55
November 2024 .....	7,172,713.17	December 2027 .....	3,029,906.46	December 2030 .....	931,741.63
December 2024 .....	7,022,959.69	January 2028 .....	2,950,925.53	January 2031 .....	891,532.71
January 2025 .....	6,875,696.33	February 2028 .....	2,873,348.35	February 2031 .....	852,111.79
February 2025 .....	6,730,885.35	March 2028 .....	2,797,152.99	March 2031 .....	813,466.07
March 2025 .....	6,588,489.56	April 2028 .....	2,722,317.85	April 2031 .....	775,582.93
April 2025 .....	6,448,472.29	May 2028 .....	2,648,821.63	May 2031 .....	738,449.94
May 2025 .....	6,310,797.41	June 2028 .....	2,576,643.35	June 2031 .....	702,054.86
June 2025 .....	6,175,429.31	July 2028 .....	2,505,762.35	July 2031 .....	666,385.64
July 2025 .....	6,042,332.90	August 2028 .....	2,436,158.25	August 2031 .....	631,430.41
August 2025 .....	5,911,473.60	September 2028 .....	2,367,811.00	September 2031 .....	597,177.47
September 2025 .....	5,782,817.33	October 2028 .....	2,300,700.82	October 2031 .....	563,615.30
October 2025 .....	5,656,330.49	November 2028 .....	2,234,808.24	November 2031 .....	530,732.55
November 2025 .....	5,531,979.99	December 2028 .....	2,170,114.07	December 2031 .....	498,518.05
December 2025 .....	5,409,733.20	January 2029 .....	2,106,599.40	January 2032 .....	466,960.79
January 2026 .....	5,289,557.98	February 2029 .....	2,044,245.60	February 2032 .....	436,049.93
February 2026 .....	5,171,422.64	March 2029 .....	1,983,034.31	March 2032 .....	405,774.79
March 2026 .....	5,055,295.97	April 2029 .....	1,922,947.46	April 2032 .....	376,124.86
April 2026 .....	4,941,147.19	May 2029 .....	1,863,967.23	May 2032 .....	347,089.78
May 2026 .....	4,828,945.99	June 2029 .....	1,806,076.07	June 2032 .....	318,659.36
June 2026 .....	4,718,662.49	July 2029 .....	1,749,256.69	July 2032 .....	290,823.54
July 2026 .....	4,610,267.25	August 2029 .....	1,693,492.06	August 2032 .....	263,572.44
August 2026 .....	4,503,731.25	September 2029 .....	1,638,765.40	September 2032 .....	236,896.31
September 2026 .....	4,399,025.90	October 2029 .....	1,585,060.17	October 2032 .....	210,785.55
October 2026 .....	4,296,123.02	November 2029 .....	1,532,360.08	November 2032 .....	185,230.71
November 2026 .....	4,194,994.85	December 2029 .....	1,480,649.09	December 2032 .....	160,222.49
December 2026 .....	4,095,614.03	January 2030 .....	1,429,911.39	January 2033 .....	135,751.73
January 2027 .....	3,997,953.59	February 2030 .....	1,380,131.41	February 2033 .....	111,809.40
February 2027 .....	3,901,986.97	March 2030 .....	1,331,293.81	March 2033 .....	88,386.61
March 2027 .....	3,807,687.99	April 2030 .....	1,283,383.47	April 2033 .....	65,474.60
April 2027 .....	3,715,030.86	May 2030 .....	1,236,385.51	May 2033 .....	43,064.76
May 2027 .....	3,623,990.15	June 2030 .....	1,190,285.26	June 2033 .....	21,148.61
June 2027 .....	3,534,540.81	July 2030 .....	1,145,068.28	July 2033 and thereafter .....	0.00
July 2027 .....	3,446,658.16	August 2030 .....	1,100,720.33		
August 2027 .....	3,360,317.89				

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

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

\$3,152,474,951



## Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2003-81

### TABLE OF CONTENTS

	<u>Page</u>
Table of Contents . . . . .	S- 2
Available Information . . . . .	S- 3
Reference Sheet . . . . .	S- 4
Additional Risk Factors . . . . .	S-14
Description of the Certificates . . . . .	S-15
Certain Additional Federal Income Tax Consequences . . . . .	S-65
Plan of Distribution . . . . .	S-69
Legal Matters . . . . .	S-69
Exhibit A . . . . .	A- 1
Schedule 1 . . . . .	A- 2
Principal Balance Schedules . . . . .	B- 1

**Citigroup**

**Prospectus Supplement  
July 11, 2003**