

\$2,365,000,000



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2003-86**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own Fannie Mae MBS.

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

The mortgage loans underlying the Group 7 MBS are balloon payment mortgage 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 PT, NE, QA, CJ, AN, AQ, AR, AT, OC, OE, EV, DV, KV, VD, CK, BL, PY, DG, DJ, DK and DB 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
PU(1)	1	\$ 40,143,000	PAC	3.50%	FIX	31393EC31	December 2008
PV(1)	1	56,666,000	PAC	4.00	FIX	31393EC49	May 2013
IC(1)	1	15,216,888(2)	NLT	4.50	FIX/IO	31393EC56	May 2013
NC(1)	1	29,185,000	PAC	4.50	FIX	31393EC64	March 2015
ND(1)	1	36,768,000	PAC	4.50	FIX	31393EC72	April 2017
YI(1)	1	30,738,666(2)	NLT	4.50	FIX/IO	31393EC80	September 2018
YO(1)	1	30,738,666	PAC	(3)	PO	31393EC98	September 2018
KA	1	2,000,000	NSJ/TAC/AD	4.50	FIX	31393ED22	September 2018
ZC	1	601,017	NSJ/SUP	4.50	FIX/Z	31393ED30	September 2018
KT	1	48,761,150	NSJ/SCH/AD	4.50	FIX	31393ED48	September 2018
ZK	1	9,609	NSJ/SCH/AD	4.50	FIX/Z	31393ED55	September 2018
ZL	1	15,127,558	CPT	4.50	FIX/Z	31393ED63	September 2018
QI(1)	2	341,936,000(2)	NLT	5.50	FIX/IO	31393ED71	September 2033
QO(1)	2	341,936,000	SCH	(3)	PO	31393ED89	September 2033
KQ	2	65,058,717	NSJ/TAC/AD	5.50	FIX	31393ED97	September 2033
LZ	2	13,386	NSJ/TAC/AD	5.50	FIX/Z	31393EE21	September 2033
FC(1)	2	13,661,921	SUP	(4)	FLT	31393EE47	September 2033
SC(1)	2	4,967,971	SUP	(4)	INV	31393EE54	September 2033
MA	2	45,000,000	NSJ/TAC/AD	5.50	FIX	31393EE62	September 2033
ZG	2	22,086,017	CPT	5.50	FIX/Z	31393EE39	February 2033
ZD	2	7,275,988	CPT	5.50	FIX/Z	31393EE70	September 2033
IB(1)	3	28,881,136(2)	NLT	5.50	FIX/IO	31393EE88	September 2028
AU(1)	3	127,077,000	SEQ	4.25	FIX	31393EE96	September 2028
AI(1)	3	32,923,000(2)	NLT	5.50	FIX/IO	31393EF20	March 2031
AO(1)	3	32,923,000	SEQ	(3)	PO	31393EF38	March 2031
VA	3	11,770,000	SEQ/AD	5.50	FIX	31393EF46	August 2014
VB	3	13,785,000	SEQ/AD	5.50	FIX	31393EF53	April 2022
ZA	3	14,445,000	SEQ	5.50	FIX/Z	31393EF61	September 2033
OJ	4	85,257,500	PAC	5.00	FIX	31393EF79	March 2017
OB	4	22,057,000	PAC	3.50	FIX	31393EF87	August 2021
OP	4	33,085,500	PAC	4.00	FIX	31393EF95	August 2021
IK	4	13,234,200(2)	NLT	5.00	FIX/IO	31393EG29	August 2021
IU(1)	4	9,131,250(2)	NLT	5.00	FIX/IO	31393EG37	September 2026
OX(1)	4	91,312,500	PAC	4.50	FIX	31393EG45	September 2026
OD	4	39,432,500	PAC	5.00	FIX	31393EG52	June 2028
GI(1)	4	105,457,500(2)	NLT	5.00	FIX/IO	31393EG60	March 2032
GO(1)	4	105,457,500	PAC	(3)	PO	31393EG78	March 2032
VC	4	15,047,500	PAC/AD	5.00	FIX	31393EG86	September 2014
HI(1)	4	17,597,500(2)	NLT	5.00	FIX/IO	31393EG94	September 2022
HO(1)	4	17,597,500	PAC/AD	(3)	PO	31393EH28	September 2022
ZP	4	20,750,000	PAC	5.00	FIX/Z	31393EH36	September 2033
KP	4	19,392,000	PAC	5.00	FIX	31393EH44	September 2033
FW	4	3,171,428	SUP	(4)	FLT	31393EH51	August 2031
SW	4	528,572	SUP	(4)	INV	31393EH69	August 2031
WA	4	10,793,000	SUP	6.00	FIX	31393EH77	August 2031
WB	4	8,316,000	SUP	6.00	FIX	31393EH85	February 2032
WC	4	3,864,000	SUP	6.00	FIX	31393EH93	May 2032
WF	4	4,285,714	SUP	(4)	FLT	31393EJ26	September 2033
WS	4	714,286	SUP	(4)	INV	31393EJ34	September 2033
WD	4	17,167,833	SUP	6.00	FIX	31393EJ42	September 2033
PO	4	9,768,167	SUP	(3)	PO	31393EJ59	September 2033
IV(1)	4	11,000,000(2)	NLT	5.00	FIX/IO	31393EJ67	July 2018
MV(1)	4	44,000,000	SUP/AD	5.00	FIX	31393EJ75	July 2018
IW(1)	4	3,345,180(2)	NLT	5.00	FIX/IO	31393EJ83	January 2023
JV(1)	4	22,301,200	SUP/AD	5.50	FIX	31393EJ91	January 2023
ZH	4	27,300,000	SUP	6.25	FIX/Z	31393EK24	September 2033
EO	4	23,400,300	SUP	(3)	PO	31393EK32	September 2033
QN	5	50,458,500	PAC	3.50	FIX	31393EK40	April 2009
QK	5	19,849,000	PAC	4.50	FIX	31393EK57	April 2013
QU	5	39,698,000	PAC	3.50	FIX	31393EK65	April 2013
IL	5	20,034,777(2)	NLT	4.50	FIX/IO	31393EK73	April 2013
QL	5	39,345,000	PAC	4.50	FIX	31393EK81	June 2015
QM	5	16,564,500	PAC	4.50	FIX	31393EK99	April 2016
KR	5	51,927,000	SCH	4.50	FIX	31393EL23	September 2016
FD(1)	5	14,364,000	SUP	(4)	FLT	31393EL31	November 2016
SD(1)	5	11,172,000	SUP	(4)	INV	31393EL49	November 2016
JI(1)	5	56,622,000(2)	NLT	4.50	FIX/IO	31393EL56	September 2018
JO(1)	5	56,622,000	SEQ	(3)	PO	31393EL64	September 2018

(table continued on next page)

UBS Investment Bank

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
IT	6	\$ 9,517,128 (2)	NTL	4.50%	FIX/IO	31393EL72	February 2013
NA	6	85,654,153	PAC	4.00	FIX	31393EL80	February 2013
PW	6	34,143,693	PAC	4.50	FIX	31393EL98	June 2015
PX	6	27,504,923	PAC	4.50	FIX	31393EM22	February 2017
XI(1)	6	31,313,230 (2)	NTL	4.50	FIX/IO	31393EM30	September 2018
XO(1)	6	31,313,230	PAC	(3)	PO	31393EM48	September 2018
KU	6	46,842,461	NSJ/TAC/AD	4.50	FIX	31393EM55	September 2018
ZM	6	9,231	NSJ/TAC/AD	4.50	FIX/Z	31393EM63	September 2018
ZN	6	14,532,309	CPT	4.50	FIX/Z	31393EM71	September 2018
DL	7	32,000,000	SEQ	4.00	FIX	31393EM89	September 2010
DM	7	8,000,000	SEQ	4.00	FIX	31393EM97	September 2010
IN(1)	8	32,727,272 (2)	NTL	5.50	FIX/IO	31393EN21	February 2028
DC(1)	8	120,000,000	SEQ	4.00	FIX	31393EN39	February 2028
DN(1)	8	20,000,000	SEQ	5.50	FIX	31393EN47	October 2029
DP(1)	8	20,000,000	SEQ	5.50	FIX	31393EN54	March 2031
VG	8	11,752,000	SEQ/AD	5.50	FIX	31393EN62	August 2014
VH	8	13,803,000	SEQ/AD	5.50	FIX	31393EN70	April 2022
ZJ	8	14,445,000	SEQ	5.50	FIX/Z	31393EN88	September 2033
R		0	NPR	0	NPR	31393EN96	September 2033
RL		0	NPR	0	NPR	31393EP29	September 2033

(1) Exchangeable classes.

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

(3) Principal only classes.

(4) Based on LIBOR.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2002 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated April 1, 2003 (the “MBS Prospectus”); and
- any Annual Reports on Form 10-K, Quarterly Reports on Form 10-Q and Current Reports on Form 8-K that we file with the SEC during the period specified in the final paragraph of this page.

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

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

In addition, the Disclosure Documents, together with the class factors, are available on our corporate web site at www.fanniemae.com.

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

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

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 Form 10-Ks, Form 10-Qs and Form 8-Ks. Our SEC filings are available at the SEC’s website at www.sec.gov. You may also read and copy any document we file with the SEC by visiting the SEC’s Public Reference Room at 450 Fifth Street, NW, Washington, D.C. 20549. Please call the SEC at 1-800-SEC-0330 for further information about the operation of the Public Reference Room. We are providing the address of the SEC’s Internet site solely for the information of prospective investors. We do not intend the Internet address to be an active link.

Information contained in any Form 10-K, 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 Securities Exchange Act of 1934, that information is not incorporated by reference in this prospectus supplement.

REFERENCE SHEET

This reference sheet is not a summary of the transaction and does not contain complete information about the certificates. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3.

Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS

Assumed Characteristics of the Mortgage Loans Underlying the MBS (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	\$260,000,000	180	179	1	5.080%
Group 2 MBS	\$500,000,000	360	357	2	5.900%
Group 3 MBS	\$200,000,000	360	357	2	5.900%
Group 4 MBS	\$625,000,000	360	358	1	5.500%
Group 5 MBS	\$300,000,000	180	177	2	5.000%
Group 6 MBS	\$240,000,000	180	179	1	5.080%
Group 8 MBS	\$200,000,000	360	354	5	5.900%

	<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 Amortization Term (in months)</u>	<u>Approximate Weighted Average Months to Balloon Payment (in months)</u>	<u>Approximate Weighted Average Coupon</u>
Group 7 MBS	\$40,000,000	84	83	1	359	83	4.767%

The actual remaining terms to maturity, weighted average loan ages and interest rates (and in the case of the Group 7 MBS, remaining amortization term and months to balloon payment) of most of the mortgage loans will differ from the weighted averages shown above, perhaps significantly.

Class Factors

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

Settlement Date

We expect to issue the certificates on 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>
FC	2.56000%	7.50000%	1.45%	LIBOR + 145 basis points
SC	13.58500%	16.63750%	0.00%	$16.6375\% - (2.75 \times \text{LIBOR})$
FW	2.85000%	7.00000%	1.75%	LIBOR + 175 basis points
SW	24.89997%	31.49997%	0.00%	$31.49997\% - (5.999992 \times \text{LIBOR})$
WF	2.60000%	7.00000%	1.50%	LIBOR + 150 basis points
WS	26.39999%	32.99999%	0.00%	$32.99999\% - (5.999997 \times \text{LIBOR})$
FD	1.71000%	8.00000%	0.60%	LIBOR + 60 basis points
SD	8.08714%	9.51429%	0.00%	$9.51429\% - (1.285714 \times \text{LIBOR})$

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

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

Notional Classes

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

<u>Class</u>	
IC	22.2222222222% of the PU Class
	11.1111111111% of the PV Class
YI	100% of the YO Class
QI	100% of the QO Class
IB	22.7272727272% of the AU Class
AI	100% of the AO Class
IK	30% of the OB Class
	20% of the OP Class
IU	10% of the OX Class
GI	100% of the GO Class
HI	100% of the HO Class
IV	25% of the MV Class
IW	15% of the JV Class
IL	22.2222222222% of the QN Class
	22.2222222222% of the QU Class
JI	100% of the JO Class
IT	11.1111111111% of the NA Class
XI	100% of the XO Class
IN	27.2727272727% of the DC Class

Components

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

	<u>Original Principal Balance</u>	<u>Principal Type</u>	<u>Interest Type</u>
ZL1	\$ 756,378	NSJ/SUP/AD	FIX/Z
ZL2	14,371,180	NSJ/SUP	FIX/Z
ZG1	1,104,300	NSJ/SUP/AD	FIX/Z
ZG2	20,981,717	NSJ/SUP	FIX/Z
ZD1	363,800	NSJ/SUP/AD	FIX/Z
ZD2	6,912,188	NSJ/SUP	FIX/Z
ZN1	726,617	NSJ/SUP/AD	FIX/Z
ZN2	13,805,692	NSJ/SUP	FIX/Z

Distributions of Principal

Group 1 Principal Distribution Amount

ZC Accrual Amount

To the KA Class to its Targeted Balance, and thereafter to the ZC Class.

ZK Accrual Amount

To the KT Class to zero, and thereafter to the ZK Class.

ZL1 Accrual Amount

To Aggregate Group II to its Scheduled Balance, and thereafter to the ZL1 Component.

ZL2 Accrual Amount

1. If and only if the principal balance of the Group 1 MBS is *less* than *both*
 - *either* (x) the *product* of the Group 1 MBS First Specified Balance *multiplied* by the ZL Component Ratio *or* (y) the Group 1 MBS Second Specified Balance*and*
 - the Group 1 MBS Third Specified Balance for that Distribution Date,then to the ZL2 Component.
2. To Aggregate Group II to its Scheduled Balance.
3. To the ZL1 Component to zero.
4. Thereafter to the ZL2 Component.

Group 1 Cash Flow Distribution Amount

1. To Aggregate Group I to its Planned Balance.
2. (a) 96.0886570684% of the remaining amount as follows:
 - first*, if and only if the principal balance of the Group 1 MBS is *less* than *both*
 - *either* (x) the *product* of the Group 1 MBS First Specified Balance *multiplied* by the ZL Component Ratio *or* (y) the Group 1 MBS Second Specified Balance*and*
 - the Group 1 MBS Third Specified Balance,then to the ZL1 and ZL2 Components, in that order, to zero;
 - second*, to Aggregate Group II to its Scheduled Balance;
 - third*, to the ZL1 and ZL2 Components, in that order, to zero; and
 - fourth*, to Aggregate Group II to zero, and
- (b) 3.9113429316% of such remaining amount as follows:
 - first*, if and only if the principal balance of the Group 1 MBS is *less* than the Group 1 MBS Fourth Specified Balance, to the ZC Class to zero;
 - second*, to the KA Class to its Targeted Balance;
 - third*, to the ZC Class to zero; and

fourth, to the KA Class to zero.

3. To Aggregate Group I to zero.

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

Group 2 Principal Distribution Amount

LZ Accrual Amount

To the KQ Class to zero, and thereafter to the LZ Class.

ZG1 Accrual Amount

To Aggregate Group III to its Targeted Balance, and thereafter to the ZG1 Component.

ZG2 Accrual Amount

1. If and only if the principal balance of the Group 2 MBS is *less than both*
 - *either* (x) the *product* of the Group 2 MBS First Specified Balance *multiplied* by the ZG Component Ratio *or* (y) the Group 2 MBS Second Specified Balance
 - and*
 - the Group 2 MBS Third Specified Balance,then to the ZG2 Component.
2. To Aggregate Group III to its Targeted Balance.
3. To the ZG1 Component to zero.
4. Thereafter to the ZG2 Component.

ZD1 Accrual Amount

To the MA Class to its Targeted Balance, and thereafter to the ZD1 Component.

ZD2 Accrual Amount

1. If and only if the principal balance of the Group 2 MBS is *less than both*
 - *either* (x) the *product* of the Group 2 MBS Fourth Specified Balance *multiplied* by the ZD Component Ratio *or* (y) the Group 2 MBS Second Specified Balance
 - and*
 - the Group 2 MBS Third Specified Balance,then to the ZD2 Component.
2. To the MA Class to its Targeted Balance.
3. To the ZD1 Component to zero.
4. Thereafter to the ZD2 Component.

Group 2 Cash Flow Distribution Amount

1. To the QO Class to its Scheduled Balance.

2. (a) 66.9273281709% of the remaining amount as follows:

first, if and only if the principal balance of the Group 2 MBS is *less* than *both*

- *either* (x) the *product* of the Group 2 MBS First Specified Balance *multiplied* by the ZG Component Ratio *or* (y) the Group 2 MBS Second Specified Balance

and

- the Group 2 MBS Third Specified Balance for that Distribution Date,

then to the ZG1 and ZG2 Components, in that order, to zero;

second, to Aggregate Group III to its Targeted Balance;

third, to the ZG1 and ZG2 Components, in that order, to zero;

fourth, to the FC and SC Classes, pro rata, to zero; and

fifth, to Aggregate Group III to zero, and

(b) 33.0726718291% of such remaining amount as follows:

first, if and only if the principal balance of the Group 2 MBS is *less* than *both*

- *either* (x) the *product* of the Group 2 MBS Fourth Specified Balance *multiplied* by the ZD Component Ratio *or* (y) the Group 2 MBS Second Specified Balance

and

- the Group 2 MBS Third Specified Balance,

then to the ZD1 and ZD2 Components, in that order, to zero;

second, to the MA Class to its Targeted Balance;

third, to the ZD1 and ZD2 Components, in that order, to zero; and

fourth, to the MA Class to zero.

3. To the QO Class to zero.

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

Group 3 Principal Distribution Amount

ZA Accrual Amount

To the VA and VB Classes, in that order, to zero, and thereafter to the ZA Class.

Group 3 Cash Flow Distribution Amount

To the AU, AO, VA, VB and ZA Classes, in that order, to zero.

Group 4 Principal Distribution Amount

ZP Accrual Amount

To the VC and HO Classes, in that order, to zero, and thereafter to the ZP Class.

ZH Accrual Amount

To the MV and JV Classes, in that order, to zero, and thereafter to the ZH Class.

Group 4 Cash Flow Distribution Amount

1. To Aggregate Group IV to its Planned Balance.

2. (a) 40% of the remaining amount as follows:

first, to the KP Class to its Planned Balance;

second, (x) 16.6666672354% of the remaining amount to the PO Class to zero, and

(y) 83.3333327646% of such remaining amount as follows:

first, to the FW, SW and WA Classes, pro rata, to zero;

second, to the WB and WC Classes, in that order, to zero; and

third, to the WF, WS and WD Classes, pro rata, to zero; and

third, to the KP Class to zero, and

(b) 60% of such remaining amount as follows:

(x) 20% to the EO Class to zero, and

(y) 80% to the MV, JV and ZH Classes, in that order, to zero.

3. To Aggregate Group IV to zero.

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

Group 5 Principal Distribution Amount

1. To Aggregate Group V to its Planned Balance.

2. To the KR Class to its Scheduled Balance.

3. To the FD and SD Classes, pro rata, to zero.

4. To the KR Class to zero.

5. To Aggregate Group V to zero.

6. To the JO Class to zero.

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

Group 6 Principal Distribution Amount

ZM Accrual Amount

To the KU Class to zero, and thereafter to the ZM Class.

ZN1 Accrual Amount

To Aggregate Group VII to its Targeted Balance, and thereafter to the ZN1 Component.

ZN2 Accrual Amount

1. If and only if the principal balance of the Group 6 MBS is *less than both*

- *either* (x) the *product* of the Group 6 MBS First Specified Balance *multiplied* by the ZN Component Ratio *or* (y) the Group 6 MBS Second Specified Balance

and

- the Group 6 MBS Third Specified Balance,

then to the ZN2 Component.

2. To Aggregate Group VII to its Targeted Balance.

3. To the ZN1 Component to zero.

4. Thereafter to the ZN2 Component.

Group 6 Cash Flow Distribution Amount

1. To Aggregate Group VI to its Planned Balance.

2. If and only if the principal balance of the Group 6 MBS is *less than both*

- *either* (x) the *product* of the Group 6 MBS First Specified Balance *multiplied* by the ZN Component Ratio *or* (y) the Group 6 MBS Second Specified Balance

and

- the Group 6 MBS Third Specified Balance,

then to the ZN1 and ZN2 Components, in that order, to zero.

3. To Aggregate Group VII to its Targeted Balance.

4. To the ZN1 and ZN2 Components, in that order, to zero.

5. To Aggregate Group VII to zero.

6. To Aggregate Group VI to zero.

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

Group 7 Principal Distribution Amount

To the DL and DM Classes, in that order, to zero.

Group 8 Principal Distribution Amount

ZJ Accrual Amount

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

Group 8 Cash Flow Distribution Amount

To the DC, DN, DP, VG, VH and ZJ Classes, in that order, to zero.

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

Weighted Average Lives (years) *

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>												
	<u>0%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>151%</u>	<u>175%</u>	<u>180%</u>	<u>181%</u>	<u>190%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
PU	2.8	2.0	2.0	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.8	1.8
PV	6.4	4.3	4.3	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	2.6	2.6
IC	4.3	3.0	3.0	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.1	2.1
NC	8.9	6.5	6.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	3.4	3.4
ND	10.6	8.3	8.3	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	4.5	4.5
YL, YO and NE ..	12.5	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	7.1	7.1
KA	9.2	7.0	6.9	6.2	3.3	2.3	2.4	6.1	5.6	4.0	2.6	1.2	1.2
ZC	14.5	13.7	13.6	13.3	12.2	11.3	11.1	0.5	0.5	0.5	0.5	0.4	0.4
KT	9.2	6.9	6.9	6.2	4.0	4.0	4.0	4.0	4.0	4.1	2.6	1.2	1.2
ZK	13.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	14.9	6.2	1.8	1.8
ZL	14.4	13.6	13.6	13.2	12.1	8.6	7.7	7.5	5.9	0.5	0.5	0.4	0.4
PT	7.8	6.1	6.1	5.8	5.8	5.8	5.8	5.8	5.8	5.8	5.8	3.6	3.6

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>											
	<u>0%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>250%</u>	<u>325%</u>	<u>326%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
QL, QO and QA ..	17.4	8.8	8.8	8.0	8.0	8.0	8.0	6.7	6.7	6.3	6.3	4.7
KQ	14.3	11.1	11.0	9.3	5.2	4.3	3.9	2.6	2.6	2.4	2.4	1.8
LZ	24.5	18.2	18.1	15.7	15.2	13.1	8.7	4.1	4.1	3.7	3.7	2.5
FC, SC and CJ ..	29.7	28.3	28.3	27.5	20.9	19.4	2.6	1.9	1.9	1.8	1.8	1.4
MA	20.4	15.0	15.0	12.8	3.8	3.9	3.4	2.3	2.3	2.2	2.2	1.6
ZG	27.7	22.5	22.4	20.4	2.0	1.9	0.7	0.6	0.6	0.6	0.6	0.5
ZD	28.8	25.9	25.9	24.8	18.5	18.0	0.5	0.5	0.5	0.5	0.5	0.4

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>346%</u>	<u>500%</u>	<u>700%</u>
IB, AU, AQ, AR and AT	16.4	6.2	2.7	2.1	1.7
AI, AO and AN	26.3	15.6	6.2	4.6	3.5
VA	6.0	6.0	5.4	4.5	3.6
VB	15.0	15.0	8.7	6.5	4.8
ZA	28.8	23.5	13.2	9.7	7.1

		PSA Prepayment Assumption								
Group 4 Classes		0%	100%	120%	220%	250%	500%			
OJ		6.5	2.2	2.2	2.2	2.2	2.2			
OB, OP and IK		12.8	4.0	4.0	4.0	4.0	3.0			
IU, OX and OC		17.0	6.0	6.0	6.0	6.0	3.7			
OD		20.0	8.0	8.0	8.0	8.0	4.6			
GI, GO and OE		22.7	11.0	11.0	11.0	11.0	6.0			
VC		6.0	6.0	6.0	6.0	6.0	5.5			
HI, HO and VD		15.2	14.0	14.0	14.0	14.0	8.5			
ZP		25.2	19.3	19.3	19.3	19.3	11.6			
KP		23.2	7.9	2.7	2.7	2.7	1.6			
FW, SW and WA		27.4	16.3	12.8	1.6	1.3	0.7			
WB		28.2	19.6	17.0	2.9	2.4	1.3			
WC		28.6	21.3	19.0	3.7	2.9	1.6			
WF, WS and WD		29.4	25.6	24.3	10.0	4.7	2.0			
PO		28.5	21.5	19.2	5.8	3.2	1.5			
IV, MV and EV		8.0	6.0	3.8	1.5	1.3	0.9			
IW, JV, DV and KV		17.2	13.3	11.1	3.4	2.9	1.7			
ZH		28.0	21.8	20.5	9.8	5.1	2.2			
EO		27.2	18.1	15.1	5.0	3.1	1.5			
		PSA Prepayment Assumption								
Group 5 Classes		0%	100%	150%	200%	220%	250%	500%		
QN		2.9	2.0	2.0	2.0	2.0	2.0	1.9		
QK and QU		6.4	4.0	4.0	4.0	4.0	4.0	2.8		
IL		4.5	2.9	2.9	2.9	2.9	2.9	2.3		
QL		9.0	6.0	6.0	6.0	6.0	6.0	3.9		
QM		10.3	7.3	7.3	7.3	7.3	7.3	4.7		
KR		9.0	5.5	3.0	3.0	3.0	2.2	1.2		
FD, SD and CK		12.7	10.1	8.9	3.9	2.4	1.8	0.8		
JI, JO and BL		14.1	12.7	12.0	11.2	10.9	10.4	7.1		
		PSA Prepayment Assumption								
Group 6 Classes		0%	75%	76%	100%	175%	220%	250%	600%	601%
IT and NA		4.7	3.3	3.3	3.1	3.1	3.1	3.1	2.2	2.2
PW		8.9	6.5	6.5	6.0	6.0	6.0	6.0	3.4	3.4
PX		10.7	8.3	8.3	8.0	8.0	8.0	8.0	4.5	4.5
XI, XO and PY		12.4	11.4	11.4	11.4	11.4	11.4	11.4	6.9	6.9
KU		9.2	6.9	6.9	6.2	4.0	4.1	2.6	1.2	1.2
ZM		13.8	12.8	12.8	12.8	12.8	14.9	6.2	1.8	1.8
ZN		14.4	13.6	13.6	13.2	8.6	0.5	0.5	0.4	0.4
		CPR Prepayment Assumption								
Group 7 Classes		0%	6%	18%	24%	36%				
DL		6.6	4.9	2.8	2.1	1.3				
DM		7.0	6.9	6.9	6.7	5.2				
		PSA Prepayment Assumption								
Group 8 Classes		0%	100%	346%	500%	700%				
IN, DC, DG, DJ and DK		15.9	5.6	2.3	1.8	1.5				
DN		25.2	13.2	5.1	3.7	2.8				
DP		26.8	16.4	6.5	4.6	3.4				
VG		6.0	6.0	5.3	4.4	3.4				
VH		15.0	15.0	8.5	6.3	4.6				
ZJ		28.8	23.3	13.0	9.5	6.9				
DB		26.0	14.8	5.8	4.2	3.1				

* 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.

The rate of principal payments on the Group 7 Classes will be affected by the balloon payment feature of the related mortgage loans. The mortgage loans underlying the Group 7 MBS have original maturities of up to seven years. However, each of these mortgage loans provides for monthly payments based on a 30-year amortization schedule, with a lump sum payment of the unpaid principal balance due at maturity. In addition, these mortgage loans provide that if certain conditions are satisfied at maturity (or, at the lender's option, up to six months before maturity), the unpaid principal balances may be refinanced for an additional period of 23 years. We will be obligated to repurchase from the trust any such refinanced loans.

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

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

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

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

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

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

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

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

Reinvestment of certificate payments may not achieve same yields as certificates. The rate

of principal payments of the certificates is uncertain. You may be unable to reinvest the payments on the certificates at the same yields provided by the certificates.

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

Some investors may be unable to buy certain classes. Investors whose investment activities are subject to legal investment laws and regulations, or to review by regulatory authorities, may be unable to buy certain certificates.

You should obtain legal advice to determine whether you may purchase the certificates.

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

DESCRIPTION OF THE CERTIFICATES

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

General

Structure. We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of 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 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS” and “Group 8 MBS” and, together, the “MBS”).

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

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

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

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

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

Our guarantees are not backed by the full faith and credit of the United States. See “Description of the Certificates—The Fannie Mae Guaranty” in the REMIC Prospectus and “Description of the Certificates—Fannie Mae Guaranty” in the MBS Prospectus.

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

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

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

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

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

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

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

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

Combination and Recombination

General. You are permitted to exchange all or a portion of the PU, PV, IC, NC, ND, YI, YO, QI, QO, FC, SC, IB, AU, AI, AO, IU, OX, GI, GO, HI, HO, IV, MV, IW, JV, FD, SD, JI, JO, XI, XO, IN, DC, DN and DP Classes of REMIC Certificates for a proportionate interest in the related RCR Certificates in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

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

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

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

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

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

- At the time of the proposed exchange, a Certificateholder must own Certificates of the related Class or Classes in the proportions necessary to make the desired exchange.
- A Certificateholder that does not own the Certificates may be unable to obtain the necessary REMIC Certificates or RCR Certificates.

- The Certificateholder of needed Certificates may refuse to sell them at a reasonable price (or any price) or may be unable to sell them.
- Certain Certificates may have been purchased and placed into other financial structures and thus be unavailable.
- Principal distributions will decrease the amounts available for exchange over time.
- Only the combinations listed on Schedule 1 are permitted.

The MBS

The following table contains certain information about the MBS. The MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The MBS provides that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 15 years in the case of the Group 1, Group 5 and Group 6 MBS, and up to 30 years in the case of the Group 2, Group 3, Group 4 and Group 8 MBS. In the case of the Group 7 MBS, each underlying Mortgage Loan provides for a balloon payment at maturity and has an original term to maturity of up to seven years as further described under “Additional Risk Factors” in this prospectus supplement. See “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus. We expect the characteristics of the MBS and the related Mortgage Loans as of the Issue Date to be as follows:

Group 1 MBS

Aggregate Unpaid Principal Balance	\$260,000,000
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.....	179 months
Approximate Weighted Average WALA (weighted average loan age)	1 month

Group 2 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.....	357 months
Approximate Weighted Average WALA.....	2 months

Group 3 MBS

Aggregate Unpaid Principal Balance	\$200,000,000
MBS Pass-Through Rate	5.50%
Range of WACs (annual percentages)	5.75% to 8.00%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM.....	357 months
Approximate Weighted Average WALA.....	2 months

Group 4 MBS

Aggregate Unpaid Principal Balance	\$625,000,000
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.....	358 months
Approximate Weighted Average WALA.....	1 month

Group 5 MBS

Aggregate Unpaid Principal Balance	\$300,000,000
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	177 months
Approximate Weighted Average WALA	2 months

Group 6 MBS

Aggregate Unpaid Principal Balance	\$240,000,000
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	179 months
Approximate Weighted Average WALA	1 month

Group 7 MBS

Aggregate Unpaid Principal Balance	\$40,000,000
MBS Pass-Through Rate	4.00%
Range of WACs (annual percentages)	4.25% to 6.50%
Range of WAMs	61 months to 84 months
Approximate Weighted Average WAM	83 months
Approximate Weighted Average WALA	1 month

Group 8 MBS

Aggregate Unpaid Principal Balance	\$200,000,000
MBS Pass-Through Rate	5.50%
Range of WACs (annual percentages)	5.75% to 8.00%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM	354 months
Approximate Weighted Average WALA	5 months

Final Data Statement

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the MBS as of the Issue Date. The Final Data Statement also will include the weighted averages of all the current or original WACs and the weighted averages of all the current or Adjusted WAMs, based on the current unpaid principal balances of the Mortgage Loans underlying each of the MBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627 or 202-752-6547. In addition, the Final Data Statement is available on our corporate web site at www.fanniemae.com.

Distributions of Interest*Categories of Classes and Components*

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

Interest Type***Classes and Components****Group 1 Classes and Components**

Fixed Rate	PU, PV, IC, NC, ND, YI, KA, ZC, KT, ZK, ZL1 and ZL2
Interest Only	IC and YI
Principal Only	YO
Accrual	ZC, ZK, ZL1 and ZL2
RCR**	PT and NE

<u>Interest Type*</u>	<u>Classes and Components</u>
Group 2 Classes and Components	
Fixed Rate	QI, KQ, LZ, MA, ZG1, ZG2, ZD1 and ZD2
Floating Rate	FC
Inverse Floating Rate	SC
Interest Only	QI
Principal Only	QO
Accrual	LZ, ZG1, ZG2, ZD1 and ZD2
RCR**	QA and CJ
Group 3 Classes	
Fixed Rate	IB, AU, AI, VA, VB and ZA
Interest Only	IB and AI
Principal Only	AO
Accrual	ZA
RCR**	AN, AQ, AR and AT
Group 4 Classes	
Fixed Rate	OJ, OB, OP, IK, IU, OX, OD, GI, VC, HI, ZP, KP, WA, WB, WC, WD, IV, MV, IW, JV and ZH
Floating Rate	FW and WF
Inverse Floating Rate	SW and WS
Interest Only	IK, IU, GI, HI, IV and IW
Principal Only	GO, HO, PO, and EO
Accrual	ZP and ZH
RCR**	OC, OE, EV, DV, KV and VD
Group 5 Classes	
Fixed Rate	QN, QK, QU, IL, QL, QM, KR and JI
Floating Rate	FD
Inverse Floating Rate	SD
Interest Only	IL and JI
Principal Only	JO
RCR**	CK and BL
Group 6 Classes and Components	
Fixed Rate	IT, NA, PW, PX, XI, KU, ZM, ZN1 and ZN2
Interest Only	IT and XI
Principal Only	XO
Accrual	ZM, ZN1 and ZN2
RCR**	PY
Group 7 Classes	
Fixed Rate	DL and DM
Group 8 Classes	
Fixed Rate	IN, DC, DN, DP, VG, VH and ZJ
Interest Only	IN
Accrual	ZJ
RCR**	DG, DJ, DK and DB
No Payment Residual	R and RL

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

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

General. We will pay interest on the Certificates at the applicable annual interest rates specified on the cover or described in this prospectus supplement. We calculate interest based on an assumed 360-day year consisting of twelve 30-day months. We pay interest monthly (except in the case of the

Accrual Classes and Accrual Components) 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 and Accrual Components) 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 and Accrual Components, see “—*Accrual Classes and Components*” below.

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

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

<u>Classes</u>	<u>Interest Accrual Periods</u>
All Fixed Rate Classes and the FW, SW, WF and WS 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 YO, QO, AO, GO, HO, PO, EO, JO and XO Classes as Delay Classes for the sole purpose of facilitating trading.

Accrual Classes and Components. The ZC, ZK, ZL, LZ, ZG, ZD, ZA, ZP, ZH, ZN, ZM and ZJ Classes are Accrual Classes and the ZL1, ZL2, ZG1, ZG2, ZD1, ZD2, ZN1 and ZN2 Components are Accrual Components. Interest will accrue on the Accrual Classes (and, in the case of the ZL, ZG, ZD and ZN Classes, on the related Components) at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes (or Components). Instead, interest accrued on the Accrual Classes (and Components) will be added as principal to their respective principal balances on each Distribution Date. We will pay principal on the Accrual Classes (and Components) as described under “—Distributions of Principal” below.

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

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

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

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

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

Calculation of LIBOR

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

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 1.11% in the case of the FC, SC, FD and SD Classes; and 1.10% in the case of all other Floating Rate and Inverse Floating Rate Classes.

Distributions of Principal

Categories of Classes and Components

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

<u>Principal Type*</u>	<u>Classes and Components</u>
Group 1 Classes and Components	
PAC	PU, PV, NC, ND and YO
Scheduled	KT and ZK
TAC	KA
Support	ZC, ZL1 and ZL2
Non-Sticky Jump	KA, ZC, KT, ZK, ZL1 and ZL2
Accretion Directed	KA, KT, ZK and ZL1
Component	ZL
Notional	IC and YI
RCR**	PT and NE
Group 2 Classes and Components	
Scheduled	QO
TAC	KQ, LZ and MA
Support	FC, SC, ZG1, ZG2, ZD1 and ZD2
Non-Sticky Jump	KQ, LZ, MA, ZG1, ZG2, ZD1 and ZD2
Accretion Directed	KQ, LZ, MA, ZG1 and ZD1
Component	ZG and ZD
Notional	QI
RCR**	QA and CJ
Group 3 Classes	
Sequential Pay	AU, AO, VA, VB and ZA
Accretion Directed	VA and VB
Notional	IB and AI
RCR**	AN, AQ, AR and AT
Group 4 Classes	
PAC	OJ, OB, OP, OX, OD, GO, VC, HO, ZP and KP
Support	FW, SW, WA, WB, WC, WF, WS, WD, PO, MV, JV, ZH and EO
Accretion Directed	VC, HO, MV and JV
Notional	IK, IU, GI, HI, IV and IW
RCR**	OC, OE, EV, DV, KV and VD

<u>Principal Type*</u>	<u>Classes and Components</u>
Group 5 Classes	
PAC	QN, QK, QU, QL and QM
Scheduled	KR
Sequential Pay	JO
Support	FD and SD
Notional	IL and JI
RCR**	CK and BL
Group 6 Classes and Components	
PAC	NA, PW, PX and XO
TAC	KU and ZM
Non-Sticky Jump	KU, ZM, ZN1 and ZN2
Support	ZN1 and ZN2
Accretion Directed	KU, ZM and ZN1
Component	ZN
Notional	IT and XI
RCR**	PY
Group 7 Classes	
Sequential Pay	DL and DM
Group 8 Classes	
Sequential Pay	DC, DN, DP, VG, VH and ZJ
Accretion Directed	VG and VH
Notional	IN
RCR**	DG, DJ, DK and DB
No Payment Residual	R and RL

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

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

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

Principal Distribution Amount

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZC and ZK Classes and the ZL1 and ZL2 Components (the “ZC Accrual Amount,” “ZK Accrual Amount,” “ZL1 Accrual Amount” and “ZL2 Accrual Amount,” respectively, and together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the LZ Class and the ZG1, ZG2, ZD1 and ZD2 Components (the “LZ Accrual Amount,” “ZG1 Accrual Amount,” “ZG2 Accrual Amount,” “ZD1 Accrual Amount” and “ZD2 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 balance of the ZA Class (the

“ZA Accrual Amount” and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),

- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZP and ZH Classes (the “ZP Accrual Amount” and “ZH Accrual Amount,” respectively, and together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”),
- the principal then paid on the Group 5 MBS (the “Group 5 Principal Distribution Amount”),
- the principal then paid on the Group 6 MBS (the “Group 6 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balances of the ZM Class and the ZN1 and ZN2 Components (the “ZM Accrual Amount,” “ZN1 Accrual Amount” and “ZN2 Accrual Amount,” respectively, and together with the Group 6 Cash Flow Distribution Amount, the “Group 6 Principal Distribution Amount”),
- the principal then paid on the Group 7 MBS (the “Group 7 Principal Distribution Amount”), and
- the principal then paid on the Group 8 MBS (the “Group 8 Cash Flow Distribution Amount”), plus any interest then accrued and added to the principal balance of the ZJ Class (the “ZJ Accrual Amount,” and together with the Group 8 Cash Flow Distribution Amount, the “Group 8 Principal Distribution Amount”).

Group 1 Principal Distribution Amount

ZC Accrual Amount

On each Distribution Date, we will pay the ZC Accrual Amount as principal of the KA Class, until its principal balance is reduced to its Targeted 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

ZK Accrual Amount

On each Distribution Date, we will pay the ZK Accrual Amount as principal of the KT Class, until its principal balance is reduced to zero. Thereafter, we will pay the ZK Accrual Amount as principal of the ZK Class.

} Accretion
Directed
Class and
Accrual Class

ZL1 Accrual Amount

On each Distribution Date, we will pay the ZL1 Accrual Amount as principal of Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Scheduled Balance for that Distribution Date. Thereafter, we will pay the ZL1 Accrual Amount as principal of the ZL1 Component.

} Accretion
Directed
Group
and Accrual
Component

ZL2 Accrual Amount

On each Distribution Date, we will pay the ZL2 Accrual Amount as principal of the Group 1 Classes and Components specified below in the following priority:

- (i) if and only if the aggregate principal balance of the Group 1 MBS (after giving effect to distributions made on that date) is *less than both*
 - *either* (x) the *product* of the Group 1 MBS First Specified Balance for that Distribution Date *multiplied* by the ZL Component Ratio (described below) or (y) the Group 1 MBS Second Specified Balance for that Distribution Date
 - and
 - the Group 1 MBS Third Specified Balance for that Distribution Date,
- then to the ZL2 Component until its principal balance is reduced to zero;
- (ii) to Aggregate Group II, until the Aggregate II Balance is reduced to its Scheduled Balance for that Distribution Date;
 - (iii) to the ZL1 Component, until its principal balance is reduced to zero; and
 - (iv) thereafter to the ZL2 Component.

Non-Sticky
Jump/
Accrual
Component

Non-Sticky
Jump/
Accretion
Directed
Group

Non-Sticky
Jump/
Accretion
Directed
Component

Accrual
Component

Group 1 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 1 Cash Flow Distribution Amount as principal of the Group 1 Classes and Components 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;
- (ii) (a) 96.0886570684% of remaining amount as follows:
 - first*, if and only if the aggregate principal balance of the Group 1 MBS (after giving effect to distributions made on that date) is *less than both*
 - *either* (x) the *product* of the Group 1 MBS First Specified Balance for that Distribution Date *multiplied* by the ZL Component Ratio or (y) the Group 1 MBS Second Specified Balance for that Distribution Date
 - and
 - the Group 1 MBS Third Specified Balance for that Distribution Date,

then, sequentially, to the ZL1 and ZL2 Components, in that order, until their principal balances are reduced to zero;

- second*, to Aggregate Group II, until the Aggregate II Balance is reduced to its Scheduled Balance for that Distribution Date;
- third*, sequentially, to the ZL1 and ZL2 Components, in that order, until their principal balances are reduced to zero; and
- fourth*, to Aggregate Group II, without regard to its Scheduled Balance and until the Aggregate II Balance is reduced to zero, and

PAC
Group

Non-Sticky
Jump/
Support
Components

Non-Sticky
Jump/
Scheduled
Group

Support
Components

Scheduled
Group

(b) 3.9113429316% of such remaining amount as follows:

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

second, to the KA Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; } Non-Sticky Jump/TAC Class

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

fourth, to the KA Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and } TAC Class

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

The “ZL Component Ratio” means

- for any Distribution Date on which the principal balance of the ZL1 Component (including any increase in the principal balance of the ZL1 Component on that date but before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date on which the principal balance of the ZL1 Component is reduced to zero and on which the principal balance of the ZL2 Component (including any increase in the principal balance of the ZL2 Component on that date but before giving effect to any payments made on that date) is greater than zero, a fraction the numerator of which is the original principal balance of the ZL2 Component and the denominator of which is the principal balance of the ZL2 Component on the current Distribution Date (including any increase in the principal balance of the ZL2 Component on that date but before giving effect to any payments made on that date); and
- on each Distribution Date thereafter, 1.0.

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

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

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

“Aggregate II Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group II. For determining principal payments on a Distribution Date, the Aggregate II Balance will include any increase in the principal balance of the ZK Class on that date.

Group 2 Principal Distribution Amount

LZ Accrual Amount

On each Distribution Date, we will pay the LZ Accrual Amount as principal of KQ Class, until its principal balance is reduced to zero. Thereafter we will pay the LZ Accrual Amount as principal of the LZ Class.

} Accretion
Directed
Class and
Accrual
Class

ZG1 Accrual Amount

On each Distribution Date, we will pay the ZG1 Accrual Amount to Aggregate Group III (described below), until the Aggregate III Balance (described below) is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the ZG1 Accrual Amount as principal of the ZG1 Component.

} Accretion
Directed
Group and
Accrual
Component

ZG2 Accrual Amount

On each Distribution Date, we will pay the ZG2 Accrual Amount as principal of the Group 2 Classes and Components specified below in the following priority:

- (i) if and only if the aggregate principal balance of the Group 2 MBS (after giving effect to distributions made on that date) is *less* than *both*
- *either* (x) the *product* of the Group 2 MBS First Specified Balance for that Distribution Date *multiplied* by the ZG Component Ratio *or* (y) the Group 2 MBS Second Specified Balance for that Distribution Date
- and*
- the Group 2 MBS Third Specified Balance for that Distribution Date,
- then to the ZG2 Component until its principal balance is reduced to zero;
- (ii) to Aggregate Group III, until the Aggregate III Balance is reduced to its Targeted Balance for that Distribution Date;
- (iii) to the ZG1 Component, until its principal balance is reduced to zero; and
- (iv) thereafter to the ZG2 Component.

} Non-Sticky
Jump/
Accrual
Component

} Non-Sticky
Jump/
Accretion
Directed
Group

} Accretion
Directed
Component

} Accrual
Component

ZD1 Accrual Amount

On each Distribution Date, we will pay the ZD1 Accrual Amount to the MA Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the ZD1 Accrual Amount as principal of the ZD1 Component.

} Accretion
Directed
Class
and Accrual
Component

ZD2 Accrual Amount

On each Distribution Date, we will pay the ZD2 Accrual Amount as principal of the Group 2 Classes and Components specified below in the following priority:

- (i) if and only if the aggregate principal balance of the Group 2 MBS (after giving effect to distributions made on that date) is *less than both*
- *either* (x) the *product* of the Group 2 MBS Fourth Specified Balance for that Distribution Date *multiplied* by the ZD Component Ratio *or* (y) the Group 2 MBS Second Specified Balance for that Distribution Date
- and*
- the Group 2 MBS Third Specified Balance for that Distribution Date,
- then to the ZD2 Component, until its principal balance is reduced to zero.
- (ii) to the MA Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- (iii) to the ZD1 Component, until its principal balance is reduced to zero; and
- (iv) thereafter to the ZD2 Component.

Non-Sticky
Jump/
Accrual
Component

Non-Sticky
Jump/
Accretion
Directed
Class

Non-Sticky
Jump/
Accretion
Directed
Component

Accrual
Component

Group 2 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 2 Cash Flow Distribution Amount as principal of the Group 2 Classes and Components as follows:

- (i) to the QO Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (ii) (a) 66.9273281709% of the remaining amount as follows:
- first*, if and only if the aggregate principal balance of the Group 2 MBS (after giving effect to distributions made on that date) is *less than both*
- *either* (x) the *product* of the Group 2 MBS First Specified Balance for that Distribution Date *multiplied* by the ZG Component Ratio (described below) *or* (y) the Group 2 MBS Second Specified Balance for that Distribution Date
- and*
- the Group 2 MBS Third Specified Balance for that Distribution Date,
- then, sequentially, to the ZG1 and ZG2 Components, in that order, until their principal balances are reduced to zero;
- second*, to Aggregate Group III, until the Aggregate III Balance is reduced to its Targeted Balance for that Distribution Date;
- third*, sequentially, to the ZG1 and ZG2 Components, in that order, until their principal balances are reduced to zero; and
- fourth*, concurrently, to the FC and SC Classes, pro rata (or 73.3333344069% and 26.6666655931%, respectively), until their principal balances are reduced to zero; and

Scheduled
Class

Non-Sticky
Jump/
Support
Components

Non-Sticky
Jump/TAC
Group

Support
Components

Support
Classes

fifth, to Aggregate Group III, without regard to its Targeted Balance and until the Aggregate III Balance is reduced to zero, and

TAC
Group

(b) 33.0726718291% of such remaining amount as follows:

first, if and only if the aggregate principal balance of the Group 2 MBS (after giving effect to distributions made on that date) is *less* than *both*

- *either* (x) the *product* of the Group 2 MBS Fourth Specified Balance for that Distribution Date *multiplied* by the ZD Component Ratio *or* (y) the Group 2 MBS Second Specified Balance for that Distribution Date

Non-Sticky
Jump /
Support
Components

and

- the Group 2 MBS Third Specified Balance for that Distribution Date,

then, sequentially, to the ZD1 and ZD2 Components, in that order, until their principal balances are reduced to zero;

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

Non-Sticky
Jump / TAC
Class

third, sequentially, to the ZD1 and ZD2 Components, in that order, until their principal balances are reduced to zero; and

Support
Components

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

TAC
Class

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

Scheduled
Class

The “ZD Component Ratio” means

- for any Distribution Date on which the principal balance of the ZD1 Component (including any increase in the principal balance of the ZD1 Component on that date but before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date on which the principal balance of the ZD1 Component is reduced to zero and on which the principal balance of the ZD2 Component (including any increase in the principal balance of the ZD2 Component on that date but before giving effect to any payments made on that date) is greater than zero, a fraction the numerator of which is the original principal balance of the ZD2 Component and the denominator of which is the principal balance of the ZD2 Component on the current Distribution Date (including any increase in the principal balance of the ZD2 Component on that date but before giving effect to any payments made on that date); and
- on each Distribution Date thereafter, 1.0.

The “ZG Component Ratio” means

- for any Distribution Date on which the principal balance of the ZG1 Component (including any increase in the principal balance of the ZG1 Component on that date but before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date on which the principal balance of the ZG1 Component is reduced to zero and on which the principal balance of the ZG2 Component (including any increase in the

principal balance of the ZG2 Component on that date but before giving effect to any payments made on that date) is greater than zero, a fraction the numerator of which is the original principal balance of the ZG2 Component and the denominator of which is the principal balance of the ZG2 Component on the current Distribution Date (including any increase in the principal balance of the ZG2 Component on that date but before giving effect to any payments made on that date); and

- on each Distribution Date thereafter, 1.0.

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

“Aggregate III Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group III. For determining principal payments on a Distribution Date, the Aggregate III Balance will include any increase in the principal balance of the LZ Class on that date.

Group 3 Principal Distribution Amount

ZA Accrual Amount

On each Distribution Date, we will pay the ZA Accrual Amount as principal of the VA and VB Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the ZA Accrual Amount as principal of the ZA 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, sequentially, as principal of the AU, AO, VA, VB and ZA Classes, in that order, until their principal balances are reduced to zero. } Sequential
Pay
Classes

Group 4 Principal Distribution Amount

ZP Accrual Amount

On each Distribution Date, we will pay the ZP Accrual Amount, sequentially, as principal of the VC and HO Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the ZP Accrual Amount as principal of the ZP Class. } Accretion
Directed
Classes and
Accrual
Class

ZH Accrual Amount

On each Distribution Date, we will pay the ZH Accrual Amount, sequentially, as principal of the MV and JV Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the ZH Accrual Amount as principal of the ZH Class. } Accretion
Directed
Classes and
Accrual
Class

Group 4 Cash Flow Distribution Amount

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

- (i) to Aggregate Group IV (described below), until the Aggregate IV Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC
Group
- (ii) (a) 40% of the remaining amount as follows:
 - first*, to the KP Class, until its principal balance is reduced to its Planned Balance for that Distribution Date; } PAC
Class

second, (x) 16.6666672354% of the remaining amount to the PO Class, until its principal balance is reduced to zero, and

(y) 83.3333327646% of such remaining amount as follows:

first, concurrently, to the FW, SW and WA Classes, pro rata (or 21.8824811978%, 3.6470847996% and 74.4704340026%, respectively), until their principal balances are reduced to zero;

second, sequentially, to the WB and WC Classes, in that order, until their principal balances are reduced to zero; and

third, concurrently, to the WF, WS and WD Classes, pro rata (or 19.3330308831%, 3.2221733175% and 77.4447957994%, respectively), until their principal balances are reduced to zero; and

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

} Support
Classes

} PAC
Class

(b) 60% of such remaining amount after giving effect to the payment specified in clause (i) above as follows:

(x) 20% to the EO Class, until its principal balance is reduced to zero, and

(y) 80%, sequentially, to the MV, JV and ZH Classes, in that order, until their principal balances are reduced to zero; and

} Support
Classes

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

} PAC
Group

“Aggregate Group IV” consists of the OJ, OB, OP, OX, OD, GO, VC, HO and ZP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV as follows:

first, to the OJ Class, until its principal balance is reduced to zero;

second, concurrently, to the OB and OP Classes, pro rata (or 40% and 60, respectively), until their principal balances are reduced to zero:

third, sequentially, to the OX, OD and GO Classes, in that order, until their principal balances are reduced to zero; and

fourth, sequentially, to the VC, HO and ZP 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. For determining principal payments on a Distribution Date, the Aggregate IV Balance will include any increase in the principal balance of the ZP Class on that date.

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 Aggregate Group V (described below), until the Aggregate V Balance (described below) is reduced to its Planned Balance for that Distribution Date:

} PAC
Group

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

} Scheduled
Class

(iii) concurrently, to the FD and SD Classes, pro rata (or 56.25% and 43.75%, respectively), until their principal balances are reduced to zero; } Support Classes

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

(v) to Aggregate Group V, without regard to its Planned Balance and until the Aggregate V Balance is reduced to zero; and } PAC Group

(vi) to the JO Class, until its principal balance is reduced to zero. } Sequential Pay Class

“Aggregate Group V” consists of the QN, QK, QU, QL and QM Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V as follows:

first, to the QN Class, until its principal balance is reduced to zero;

second, concurrently, to the QK and QU Classes, pro rata (or 33.3333333333% and 66.6666666667%, respectively), until their principal balances are reduced to zero; and

third, sequentially, to the QL and QM Classes, in that order, until their principal balances are reduced to zero.

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

Group 6 Principal Distribution Amount

ZM Accrual Amount

On each Distribution Date, we will pay the ZM Accrual Amount as principal of the KU Class, until its principal balance is reduced to zero. Thereafter, we will pay the ZM Accrual Amount as principal of the ZM Class. } Accretion Directed Class and Accrual Class

ZN1 Accrual Amount

On each Distribution Date, we will pay the ZN1 Accrual Amount as principal of Aggregate Group VII (described below), until the Aggregate VII Balance (described below) is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the ZN1 Accrual Amount as principal of the ZN1 Component. } Accretion Directed Group and Accrual Component

ZN2 Accrual Amount

On each Distribution Date, we will pay the ZN2 Accrual Amount as principal of the Group 6 Classes and Components specified below in the following priority:

- | | | |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|------------------------------------------------------------|
| <p>(i) if and only if the aggregate principal balance of the Group 6 MBS (after giving effect to distributions made on that date) is <i>less than both</i></p> <ul style="list-style-type: none"> • either (x) the <i>product</i> of the Group 6 MBS First Specified Balance for that Distribution Date <i>multiplied</i> by the ZN Component Ratio (described below) or (y) the Group 6 MBS Second Specified Balance for that Distribution Date <p>and</p> <ul style="list-style-type: none"> • the Group 6 MBS Third Specified Balance for that Distribution Date, <p>then to the ZN2 Component, until its principal balance is reduced to zero.</p> | } | Non-Sticky
Jump /
Accrual
Component |
| <p>(ii) to Aggregate Group VII, until the Aggregate VII Balance is reduced to its Targeted Balance for that Distribution Date;</p> | } | Non-Sticky
Jump /
Accretion
Directed Group |
| <p>(iii) to the ZN1 Component, until its principal balance is reduced to zero; and</p> | } | Non-Sticky
Jump /
Accretion
Directed
Component |
| <p>(iv) thereafter to the ZN2 Component.</p> | } | Accrual
Component |

Group 6 Cash Flow Distribution Amount

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

- | | | |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---|-----------------------------------------------|
| <p>(i) to Aggregate Group VI (described below), until the Aggregate VI Balance (described below) is reduced to its Planned Balance for that Distribution Date;</p> | } | PAC
Group |
| <p>(ii) if and only if the aggregate principal balance of the Group 6 MBS (after giving effect to distributions made on that date) is <i>less than both</i></p> <ul style="list-style-type: none"> • <i>either</i> (x) the <i>product</i> of the Group 6 MBS First Specified Balance for that Distribution Date <i>multiplied</i> by the ZN Component Ratio <i>or</i> (y) the Group 6 MBS Second Specified Balance for that Distribution Date <p>and</p> <ul style="list-style-type: none"> • the Group 6 MBS Third Specified Balance for that Distribution Date, <p>then, sequentially, to the ZN1 and ZN2 Components, in that order, until their principal balances are reduced to zero;</p> | } | Non-Sticky
Jump /
Support
Components |
| <p>(iii) to Aggregate Group VII, until the Aggregate VII Balance is reduced to its Targeted Balance for that Distribution Date;</p> | } | Non-Sticky
Jump / TAC
Group |
| <p>(iv) sequentially, to the ZN1 and ZN2 Components, in that order, until their principal balances are reduced to zero;</p> | } | Support
Components |

(v) to Aggregate Group VII, without regard to its Targeted Balance and until the Aggregate VII Balance is reduced to zero; and

} TAC
Group

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

} PAC
Group

The “ZN Component Ratio” means

- for any Distribution Date on which the principal balance of the ZN1 Component (including any increase in the principal balance of the ZN1 Component on that date but before giving effect to any payments made on that date) is greater than zero, 1.0;
- for any Distribution Date on which the principal balance of the ZN1 Component is reduced to zero and on which the principal balance of the ZN2 Component (including any increase in the principal balance of the ZN2 Component on that date but before giving effect to payments made on that date) is greater than zero, a fraction the numerator of which is the original principal balance of the ZN2 Component and the denominator of which is the principal balance of the ZN2 Component on the current Distribution Date (including any increase in the principal balance of the ZN2 Component on that date but before giving effect to any payments made on that date); and
- on each Distribution Date thereafter, 1.0.

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

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

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

“Aggregate VII Balance” is equal to the aggregate of the principal balances of the Classes in Aggregate Group VII. For determining principal payments on a Distribution Date, the Aggregate VII Balance will include any increase in the principal balance of the ZM Class on that date.

Group 7 Principal Distribution Amount

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

} Sequential
Pay Classes

Group 8 Principal Distribution Amount

ZJ Accrual Amount

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

} Accretion
Directed
Classes and
Accrual
Class

Group 8 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 8 Cash Flow Distribution Amount, sequentially, as principal of the DC, DN, DP, VG, VH and ZJ Classes, in that order, until their principal balances are reduced to zero. } Sequential Pay Classes

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

Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, 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 with respect to all Classes (other than the Group 7 Classes) and Principal Balances Schedules is The Bond Market Association’s standard prepayment model (“PSA”). To assume a specified rate of PSA is to assume a specified rate of prepayment each month of the then-outstanding principal balance of a pool of new mortgage loans computed as described under “Description of Certificates—Prepayment Models” in the REMIC Prospectus.

The model used in this prospectus supplement with respect to the Group 7 Classes is the constant prepayment rate model (“CPR”). CPR represents the annual rate of prepayment relative to the then outstanding principal balance of a pool of new mortgage loans. Thus, “0% CPR” means no prepayments, “15% CPR” means an annual prepayment rate of 15%, and so forth.

It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, 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 250% PSA
Scheduled Balances	Aggregate Group II	Between 151% and 190% PSA
Targeted Balances	KA Class	175% PSA
First Specified Balances	Group 1 MBS	600% PSA
Second Specified Balances	Group 1 MBS	(2)
Third Specified Balances	Group 1 MBS	75% PSA
Fourth Specified Balances	Group 1 MBS	180% PSA
Targeted Balances	Aggregate Group III	200% PSA
Scheduled Balances	QO Class	Between 100% and 250% PSA
Targeted Balances	MA Class	190% PSA
First Specified Balances	Group 2 MBS	350% PSA
Second Specified Balances	Group 2 MBS	(2)
Third Specified Balances	Group 2 MBS	75% PSA
Fourth Specified Balances	Group 2 MBS	325% PSA
Planned Balances	Aggregate Group IV	Between 100% and 250% PSA
Planned Balances	KP Class	Between 120% and 250% PSA
Planned Balances	Aggregate Group V	Between 100% and 250% PSA
Scheduled Balances	KR Class	Between 150% and 200% PSA
First Specified Balances	Group 6 MBS	600% PSA
Second Specified Balances	Group 6 MBS	(2)
Third Specified Balances	Group 6 MBS	75% PSA
Planned Balances	Aggregate Group VI	Between 100% and 250% PSA
Targeted Balances	Aggregate Group VII	175% 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 Second Specified Balances for the Group 1 MBS, the Group 2 MBS and Group 6 MBS have been structured at 200% PSA, 220% PSA and 200% PSA, respectively, but do not hold at any constant rate of PSA.

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

Initial Effective Ranges. The Effective Range for a Group or Class is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Group or Class to its scheduled

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

<u>Groups and Classes</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 250% PSA
Aggregate Group II	Between 151% and 190% PSA
QO Class	Between 100% and 250% PSA
Aggregate Group IV	Between 100% and 250% PSA
KP Class	Between 120% and 250% PSA
Aggregate Group V	Between 100% and 250% PSA
KR Class	Between 150% and 200% PSA
Aggregate Group VI	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 Groups and Classes might not be reduced to their scheduled balances even if prepayments were to occur at a *constant* PSA rate within the Initial Effective Ranges. This is so particularly if the rate were at the lower or higher end of this range. In addition, even if prepayments occur at rates falling within the actual Effective Ranges, principal distributions may be insufficient to reduce the applicable Groups and Classes to their scheduled balances if such prepayments do not occur at a *constant* PSA rate. It is highly unlikely that the related Mortgage Loans will prepay at any *constant* PSA rate. In general, the actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time. The stability in principal payment of the PAC Groups and Class and Scheduled Group and Classes will be supported in part by the related TAC Groups and Classes and Support Classes. When the related TAC Groups and Classes and Support Classes are retired, the PAC Groups and Class and Scheduled Group 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>
IC	472%
YI	725%
QI	580%
IB	324%
AI	410%
IK	475%
IU	446%
GI	533%
HI	695%
IV	200%
IW	249%
IL	430%
JI	614%
IT	486%
XI	697%
IN	290%

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>
IC	10.25%
YI	27.00%
QI	22.75%
IB	15.00%
AI	29.25%
IK	15.25%
IU	20.00%
GI	28.25%
HI	31.25%
IV	7.75%
IW	14.50%

<u>Class</u>	<u>Price*</u>
IL	10.75%
JI	27.00%
IT	10.75%
XI	27.25%
IN	14.25%

* 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 IC Class to Prepayments

	PSA Prepayment Assumption												
	50%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Pre-Tax Yields to Maturity . . .	18.4%	14.7%	14.6%	11.2%	11.2%	11.2%	11.2%	11.2%	11.2%	11.2%	11.2%	(8.3)%	(8.3)%

Sensitivity of the YI Class to Prepayments

	PSA Prepayment Assumption												
	50%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Pre-Tax Yields to Maturity . . .	13.0%	12.9%	12.9%	12.9%	12.9%	12.9%	12.9%	12.9%	12.9%	12.9%	12.9%	4.4%	4.4%

Sensitivity of the QI Class to Prepayments

	PSA Prepayment Assumption											
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>250%</u>	<u>325%</u>	<u>326%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	18.5%	16.5%	16.4%	14.6%	14.6%	14.6%	14.6%	12.1%	12.1%	11.1%	11.1%	4.0%

Sensitivity of the IB Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>346%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	31.2%	26.2%	(2.5)%	(19.3)%	(37.8)%

Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>346%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	18.8%	17.9%	4.6%	(6.8)%	(22.1)%

Sensitivity of the IK Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	24.2%	12.9%	12.9%	12.9%	12.9%	(2.1)%

Sensitivity of the IU Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	20.9%	14.0%	14.0%	14.0%	14.0%	(4.4)%

Sensitivity of the GI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	16.2%	13.7%	13.7%	13.7%	13.7%	1.8%

Sensitivity of the HI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	14.1%	13.7%	13.7%	13.7%	13.7%	7.4%

Sensitivity of the IV Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	54.9%	51.5%	42.6%	(8.4)%	(19.6)%	(81.2)%

Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	36.0%	35.7%	35.0%	8.6%	(0.4)%	(50.3)%

Sensitivity of the IL Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	17.1%	9.8%	9.8%	9.8%	9.8%	9.8%	(5.0)%

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . .	14.2%	13.8%	13.2%	12.5%	12.1%	11.5%	4.3%

Sensitivity of the IT Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>175%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
Pre-Tax Yields to Maturity . .	20.3%	16.8%	16.6%	13.3%	13.3%	13.3%	13.3%	(7.7)%	(7.7)%

Sensitivity of the XI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>175%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
Pre-Tax Yields to Maturity . .	12.6%	12.5%	12.5%	12.5%	12.5%	12.5%	12.5%	3.5%	3.5%

Sensitivity of the IN Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>346%</u>	<u>500%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . .	32.5%	26.6%	(7.8)%	(28.1)%	(50.4)%

The Principal Only Classes. **The Principal Only Classes will not bear interest. As indicated in the tables below, a low rate of principal payments (including prepayments) on the 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>
YO	67.50%
QO	79.25%
AO	68.75%
GO	65.50%
HO	60.50%
PO	57.25%
EO	55.75%
JO	65.25%
XO	66.50%

Sensitivity of the YO Class to Prepayments

<u>PSA Prepayment Assumption</u>												
<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>151%</u>	<u>175%</u>	<u>180%</u>	<u>181%</u>	<u>190%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
Pre-Tax Yields to Maturity . . .	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	3.4%	5.7%	5.7%

Sensitivity of the QO Class to Prepayments

<u>PSA Prepayment Assumption</u>											
<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>250%</u>	<u>325%</u>	<u>326%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	2.4%	2.8%	2.8%	3.1%	3.1%	3.1%	3.1%	3.7%	3.7%	3.9%	5.1%

Sensitivity of the AO Class to Prepayments

<u>PSA Prepayment Assumption</u>					
<u>50%</u>	<u>100%</u>	<u>346%</u>	<u>500%</u>	<u>700%</u>	
Pre-Tax Yields to Maturity . . .	1.8%	2.4%	6.1%	8.4%	11.2%

Sensitivity of the GO Class to Prepayments

<u>PSA Prepayment Assumption</u>					
<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	2.9%	3.9%	3.9%	3.9%	7.1%

Sensitivity of the HO Class to Prepayments

<u>PSA Prepayment Assumption</u>					
<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	3.4%	3.6%	3.6%	3.6%	6.0%

Sensitivity of the PO Class to Prepayments

		PSA Prepayment Assumption					
		<u>50 %</u>	<u>100 %</u>	<u>120 %</u>	<u>220 %</u>	<u>250 %</u>	<u>500 %</u>
Pre-Tax Yields to Maturity . . .	2.2%	2.6%	3.0%	13.3%	20.0%	44.0%	

Sensitivity of the EO Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	2.6%		3.5%	4.4%	16.8%	22.8%	46.0%

Sensitivity of the JO Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	3.2%		3.4%	3.6%	3.9%	4.0%	4.2%	6.2%

Sensitivity of the XO Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>175%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
Pre-Tax Yields to Maturity . . .	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	6.0%	6.0%

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.

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

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

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

<u>Class</u>	<u>Price*</u>
SC	77.00%
SW	98.25%
WS	97.25%
SD	93.25%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>											
	<u>50%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>190%</u>	<u>200%</u>	<u>250%</u>	<u>325%</u>	<u>326%</u>	<u>350%</u>	<u>351%</u>	<u>500%</u>
0.11%.....	22.1%	22.1%	22.1%	22.1%	22.2%	22.3%	31.0%	34.6%	34.7%	35.6%	35.6%	40.9%
1.11%.....	18.3%	18.3%	18.3%	18.4%	18.5%	18.6%	27.5%	31.2%	31.2%	32.1%	32.2%	37.5%
3.11%.....	11.0%	11.0%	11.0%	11.0%	11.2%	11.3%	20.7%	24.4%	24.4%	25.3%	25.4%	30.6%
5.11%.....	4.0%	4.0%	4.0%	4.0%	4.4%	4.5%	14.1%	17.7%	17.8%	18.7%	18.7%	24.0%
6.05%.....	1.0%	1.0%	1.0%	1.0%	1.3%	1.4%	11.1%	14.7%	14.7%	15.6%	15.7%	20.9%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.10%.....	32.8%	32.8%	32.8%	32.6%	32.6%	32.4%
1.10%.....	26.3%	26.3%	26.3%	26.3%	26.3%	26.4%
3.10%.....	13.4%	13.4%	13.4%	14.0%	14.1%	14.7%
5.25%.....	0.1%	0.1%	0.1%	1.2%	1.4%	2.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.10%.....	34.9%	34.9%	34.9%	34.9%	34.9%	35.1%
1.10%.....	28.2%	28.2%	28.2%	28.2%	28.3%	28.6%
3.10%.....	15.1%	15.1%	15.1%	15.3%	15.4%	16.0%
5.50%.....	0.1%	0.1%	0.1%	0.3%	0.6%	1.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
0.11%.....	10.6%	10.7%	10.8%	12.0%	13.1%	14.1%	19.1%
1.11%.....	9.2%	9.3%	9.4%	10.6%	11.7%	12.8%	17.7%
3.11%.....	6.5%	6.5%	6.6%	7.8%	9.0%	10.1%	15.1%
5.11%.....	3.8%	3.8%	3.9%	5.1%	6.3%	7.4%	12.6%
7.40%.....	0.7%	0.8%	0.9%	2.0%	3.3%	4.4%	9.6%

Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Classes, and
- in the case of the Group 1, Group 2, Group 4, Group 5 and Group 6 Classes, the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

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

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA or CPR rates, as applicable, and the corresponding weighted average lives of those Classes. The tables have been prepared on the basis of the Pricing Assumptions. However, in the case of the information set forth for each Class

under 0% PSA, we assumed that the underlying Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Relating to Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	180 months	180 months	7.00%
Group 2 MBS	360 months	360 months	8.00%
Group 3 MBS	360 months	360 months	8.00%
Group 4 MBS	360 months	360 months	7.50%
Group 5 MBS	180 months	180 months	7.00%
Group 6 MBS	180 months	180 months	7.00%
Group 7 MBS	(1)	(1)	6.50%
Group 8 MBS	360 months	360 months	8.00%

(1) With respect to the Group 7 MBS, we assumed that the related Mortgage Loans have an original term to maturity of 84 months, a remaining term to maturity of 84 months and a remaining amortization term of 360 months.

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 or CPR 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 or CPR rates, as applicable. 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

<u>Date</u>	<u>PU Class</u>												
	<u>PSA Prepayment Assumption</u>												
	<u>0%</u>	<u>75%</u>	<u>76%</u>	<u>100%</u>	<u>151%</u>	<u>175%</u>	<u>180%</u>	<u>181%</u>	<u>190%</u>	<u>220%</u>	<u>250%</u>	<u>600%</u>	<u>601%</u>
Initial Percent	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
August 2005	73	52	52	47	47	47	47	47	47	47	47	26	26
August 2006	44	0	0	0	0	0	0	0	0	0	0	0	0
August 2007	13	0	0	0	0	0	0	0	0	0	0	0	0
August 2008	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2009	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2010	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2011	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2012	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
August 2014	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
August 2016	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
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	2.8	2.0	2.0	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.8	1.8

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

PV Class													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2006	100	98	98	89	89	89	89	89	89	89	89	7	6
August 2007	100	60	60	48	48	48	48	48	48	48	48	0	0
August 2008	85	24	23	9	9	9	9	9	9	9	9	0	0
August 2009	60	0	0	0	0	0	0	0	0	0	0	0	0
August 2010	32	0	0	0	0	0	0	0	0	0	0	0	0
August 2011	3	0	0	0	0	0	0	0	0	0	0	0	0
August 2012	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
August 2014	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
August 2016	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
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	6.4	4.3	4.3	4.0	4.0	4.0	4.0	4.0	4.0	4.0	4.0	2.6	2.6

IC† Class													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	84	72	72	69	69	69	69	69	69	69	69	56	56
August 2006	67	41	40	37	37	37	37	37	37	37	37	3	3
August 2007	49	25	25	20	20	20	20	20	20	20	20	0	0
August 2008	35	10	10	4	4	4	4	4	4	4	4	0	0
August 2009	25	0	0	0	0	0	0	0	0	0	0	0	0
August 2010	13	0	0	0	0	0	0	0	0	0	0	0	0
August 2011	1	0	0	0	0	0	0	0	0	0	0	0	0
August 2012	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
August 2014	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
August 2016	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
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	4.3	3.0	3.0	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.1	2.1

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

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

NC Class													
PSA Prepayment Assumption													
Date	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	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
August 2007	100	100	100	100	100	100	100	100	100	100	100	0	0
August 2008	100	100	100	100	100	100	100	100	100	100	100	0	0
August 2009	100	80	78	47	47	47	47	47	47	47	47	0	0
August 2010	100	15	14	0	0	0	0	0	0	0	0	0	0
August 2011	100	0	0	0	0	0	0	0	0	0	0	0	0
August 2012	45	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
August 2014	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
August 2016	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
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	8.9	6.5	6.5	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	3.4	3.4

ND Class													
PSA Prepayment Assumption													
Date	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	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
August 2007	100	100	100	100	100	100	100	100	100	100	100	80	80
August 2008	100	100	100	100	100	100	100	100	100	100	100	14	14
August 2009	100	100	100	100	100	100	100	100	100	100	100	0	0
August 2010	100	100	100	87	87	87	87	87	87	87	87	0	0
August 2011	100	63	62	46	46	46	46	46	46	46	46	0	0
August 2012	100	16	15	13	13	13	13	13	13	13	13	0	0
August 2013	84	0	0	0	0	0	0	0	0	0	0	0	0
August 2014	29	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
August 2016	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
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	10.6	8.3	8.3	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	4.5	4.5

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

YI†, YO and NE Classes													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	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
August 2007	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
August 2009	100	100	100	100	100	100	100	100	100	100	100	69	68
August 2010	100	100	100	100	100	100	100	100	100	100	100	40	40
August 2011	100	100	100	100	100	100	100	100	100	100	100	23	23
August 2012	100	100	100	100	100	100	100	100	100	100	100	13	13
August 2013	100	84	84	84	84	84	84	84	84	84	84	7	7
August 2014	100	58	58	58	58	58	58	58	58	58	58	4	4
August 2015	63	38	38	38	38	38	38	38	38	38	38	2	2
August 2016	22	22	22	22	22	22	22	22	22	22	22	1	1
August 2017	9	9	9	9	9	9	9	9	9	9	9	*	*
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	12.5	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	11.6	7.1	7.1

KA Class													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	79	70	70	68	64	62	62	93	93	91	88	63	62
August 2005	77	68	68	66	54	48	48	80	78	70	63	0	0
August 2006	76	67	67	65	42	32	32	63	60	47	34	0	0
August 2007	74	65	65	63	33	19	21	52	47	30	15	0	0
August 2008	73	64	64	62	26	11	13	44	39	21	4	0	0
August 2009	71	62	62	60	22	6	8	41	35	17	*	0	0
August 2010	69	60	60	57	18	2	4	39	33	16	0	0	0
August 2011	67	58	58	49	12	0	1	36	30	14	0	0	0
August 2012	65	56	56	38	3	0	0	31	27	12	0	0	0
August 2013	63	43	42	25	0	0	0	26	22	10	0	0	0
August 2014	61	25	25	10	0	0	0	21	18	8	0	0	0
August 2015	59	6	5	0	0	0	0	15	13	6	0	0	0
August 2016	35	0	0	0	0	0	0	10	8	4	0	0	0
August 2017	0	0	0	0	0	0	0	5	4	2	0	0	0
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	9.2	7.0	6.9	6.2	3.3	2.3	2.4	6.1	5.6	4.0	2.6	1.2	1.2

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

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

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

ZC Class													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	105	105	105	105	103	0	0	0	0	0	0
August 2005	109	109	109	109	109	109	105	0	0	0	0	0	0
August 2006	114	114	114	114	114	114	107	0	0	0	0	0	0
August 2007	120	120	120	120	120	120	105	0	0	0	0	0	0
August 2008	125	125	125	125	125	125	107	0	0	0	0	0	0
August 2009	131	131	131	131	131	131	112	0	0	0	0	0	0
August 2010	137	137	137	137	137	137	117	0	0	0	0	0	0
August 2011	143	143	143	143	143	131	119	0	0	0	0	0	0
August 2012	150	150	150	150	150	115	106	0	0	0	0	0	0
August 2013	157	157	157	157	136	96	89	0	0	0	0	0	0
August 2014	164	164	164	164	109	77	70	0	0	0	0	0	0
August 2015	171	171	171	149	81	56	52	0	0	0	0	0	0
August 2016	179	128	127	99	53	36	33	0	0	0	0	0	0
August 2017	158	62	61	47	25	17	15	0	0	0	0	0	0
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	14.5	13.7	13.6	13.3	12.2	11.3	11.1	0.5	0.5	0.5	0.5	0.4	0.4

KT Class													
Date	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	79	69	69	68	65	65	65	65	65	91	89	63	63
August 2005	77	68	68	66	55	55	55	55	55	71	64	0	0
August 2006	75	66	66	65	43	43	43	43	43	47	35	0	0
August 2007	74	65	65	63	35	35	35	35	35	31	15	0	0
August 2008	72	63	63	61	29	29	29	29	29	21	4	0	0
August 2009	70	61	61	60	26	26	26	26	26	17	*	0	0
August 2010	68	59	59	56	25	25	25	25	25	16	0	0	0
August 2011	67	57	57	48	22	22	22	22	22	14	0	0	0
August 2012	65	55	55	37	18	18	18	18	18	12	0	0	0
August 2013	62	42	42	24	13	13	13	13	13	10	0	0	0
August 2014	60	24	24	9	9	9	9	9	9	8	0	0	0
August 2015	58	4	4	4	4	4	4	4	4	6	0	0	0
August 2016	34	0	0	0	0	0	0	0	0	4	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	2	0	0	0
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	9.2	6.9	6.9	6.2	4.0	4.0	4.0	4.0	4.0	4.1	2.6	1.2	1.2

* 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.

ZK Class													
PSA Prepayment Assumption													
Date	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	105	105	105	105	105	105	105	105	105	105	105
August 2005	109	109	109	109	109	109	109	109	109	109	109	0	0
August 2006	114	114	114	114	114	114	114	114	114	114	114	0	0
August 2007	120	120	120	120	120	120	120	120	120	120	120	0	0
August 2008	125	125	125	125	125	125	125	125	125	125	125	0	0
August 2009	131	131	131	131	131	131	131	131	131	131	131	0	0
August 2010	137	137	137	137	137	137	137	137	137	137	*	0	0
August 2011	143	143	143	143	143	143	143	143	143	143	*	0	0
August 2012	150	150	150	150	150	150	150	150	150	150	*	0	0
August 2013	157	157	157	157	157	157	157	157	157	157	*	0	0
August 2014	164	164	164	164	164	164	164	164	164	164	*	0	0
August 2015	171	171	171	171	171	171	171	171	171	171	*	0	0
August 2016	179	0	0	0	0	0	0	0	0	179	*	0	0
August 2017	0	0	0	0	0	0	0	0	0	188	*	0	0
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	13.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	12.8	14.9	6.2	1.8	1.8

ZL Class													
PSA Prepayment Assumption													
Date	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	105	105	105	105	101	96	95	94	92	0	0	0	0
August 2005	109	109	109	109	105	86	82	81	74	0	0	0	0
August 2006	114	114	114	114	109	74	67	66	53	0	0	0	0
August 2007	120	120	120	120	111	67	58	56	40	0	0	0	0
August 2008	125	125	125	125	113	62	52	50	32	0	0	0	0
August 2009	131	131	131	131	114	61	50	48	29	0	0	0	0
August 2010	137	137	137	137	112	60	49	47	29	0	0	0	0
August 2011	143	143	143	143	107	58	48	46	29	0	0	0	0
August 2012	150	150	150	150	100	55	46	44	29	0	0	0	0
August 2013	157	157	157	157	90	51	44	42	29	0	0	0	0
August 2014	164	164	164	163	79	47	41	40	29	0	0	0	0
August 2015	171	171	171	132	67	42	38	37	29	0	0	0	0
August 2016	179	125	124	96	51	35	32	32	27	0	0	0	0
August 2017	154	61	60	46	24	16	15	15	12	0	0	0	0
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	14.4	13.6	13.6	13.2	12.1	8.6	7.7	7.5	5.9	0.5	0.5	0.4	0.4

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

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

Date	PT Class												
	PSA Prepayment Assumption												
	0%	75%	76%	100%	151%	175%	180%	181%	190%	220%	250%	600%	601%
Initial Percent	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
August 2005	94	90	90	89	89	89	89	89	89	89	89	85	85
August 2006	88	79	79	76	76	76	76	76	76	76	76	52	52
August 2007	82	68	67	64	64	64	64	64	64	64	64	31	31
August 2008	75	57	57	53	53	53	53	53	53	53	53	19	18
August 2009	67	47	47	42	42	42	42	42	42	42	42	11	11
August 2010	59	37	37	32	32	32	32	32	32	32	32	6	6
August 2011	51	28	28	25	25	25	25	25	25	25	25	4	4
August 2012	42	19	19	18	18	18	18	18	18	18	18	2	2
August 2013	32	13	13	13	13	13	13	13	13	13	13	1	1
August 2014	21	9	9	9	9	9	9	9	9	9	9	1	1
August 2015	10	6	6	6	6	6	6	6	6	6	6	*	*
August 2016	3	3	3	3	3	3	3	3	3	3	3	*	*
August 2017	1	1	1	1	1	1	1	1	1	1	1	*	*
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	7.8	6.1	6.1	5.8	5.8	5.8	5.8	5.8	5.8	5.8	5.8	3.6	3.6

Date	QT†, QO and QA Classes											
	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	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
August 2005	99	94	94	92	92	92	92	92	92	92	92	92
August 2006	97	86	86	83	83	83	83	83	83	83	83	72
August 2007	96	78	78	73	73	73	73	73	73	70	70	49
August 2008	94	71	70	64	64	64	64	58	58	54	54	34
August 2009	92	64	63	56	56	56	56	46	46	42	42	23
August 2010	90	57	56	49	49	49	49	36	36	32	32	16
August 2011	88	50	50	41	41	41	41	29	28	25	25	11
August 2012	86	44	44	34	34	34	34	22	22	19	19	8
August 2013	83	38	38	29	29	29	29	18	18	15	15	5
August 2014	81	32	32	24	24	24	24	14	14	11	11	3
August 2015	78	27	26	19	19	19	19	11	11	9	9	2
August 2016	74	21	21	16	16	16	16	8	8	7	7	2
August 2017	71	16	16	13	13	13	13	7	6	5	5	1
August 2018	67	12	11	11	11	11	11	5	5	4	4	1
August 2019	63	9	9	9	9	9	9	4	4	3	3	*
August 2020	59	7	7	7	7	7	7	3	3	2	2	*
August 2021	54	6	6	6	6	6	6	2	2	2	2	*
August 2022	49	5	5	5	5	5	5	2	2	1	1	*
August 2023	43	4	4	4	4	4	4	1	1	1	1	*
August 2024	37	3	3	3	3	3	3	1	1	1	1	*
August 2025	31	2	2	2	2	2	2	1	1	*	*	*
August 2026	24	2	2	2	2	2	2	1	*	*	*	*
August 2027	16	1	1	1	1	1	1	*	*	*	*	*
August 2028	8	1	1	1	1	1	1	*	*	*	*	*
August 2029	1	1	1	1	1	1	1	*	*	*	*	*
August 2030	*	*	*	*	*	*	*	*	*	*	*	*
August 2031	*	*	*	*	*	*	*	*	*	*	*	*
August 2032	*	*	*	*	*	*	*	*	*	*	*	*
August 2033	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.4	8.8	8.8	8.0	8.0	8.0	8.0	6.7	6.7	6.3	6.3	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.

KQ Class												
Date	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	94	85	85	83	78	78	100	99	99	97	97	84
August 2005	92	83	83	81	75	75	77	75	75	75	75	39
August 2006	90	81	81	79	72	67	67	36	36	25	24	0
August 2007	87	79	79	76	55	48	45	1	*	0	0	0
August 2008	85	76	76	74	41	34	26	0	0	0	0	0
August 2009	82	74	74	72	32	23	13	0	0	0	0	0
August 2010	80	71	71	69	25	16	5	0	0	0	0	0
August 2011	77	68	68	66	21	12	1	0	0	0	0	0
August 2012	74	65	65	63	18	9	0	0	0	0	0	0
August 2013	71	62	62	58	16	8	0	0	0	0	0	0
August 2014	68	59	59	51	13	5	0	0	0	0	0	0
August 2015	64	55	55	42	10	3	0	0	0	0	0	0
August 2016	60	52	52	32	7	*	0	0	0	0	0	0
August 2017	56	48	48	21	4	0	0	0	0	0	0	0
August 2018	52	44	43	9	1	0	0	0	0	0	0	0
August 2019	48	33	31	0	0	0	0	0	0	0	0	0
August 2020	43	18	16	0	0	0	0	0	0	0	0	0
August 2021	38	3	1	0	0	0	0	0	0	0	0	0
August 2022	33	0	0	0	0	0	0	0	0	0	0	0
August 2023	28	0	0	0	0	0	0	0	0	0	0	0
August 2024	22	0	0	0	0	0	0	0	0	0	0	0
August 2025	16	0	0	0	0	0	0	0	0	0	0	0
August 2026	10	0	0	0	0	0	0	0	0	0	0	0
August 2027	3	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
August 2029	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
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
Weighted Average Life (years)**	14.3	11.1	11.0	9.3	5.2	4.3	3.9	2.6	2.6	2.4	2.4	1.8

LZ Class												
Date	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	106	106	106	106	106	106	106	106	106	106	106	106
August 2005	112	112	112	112	112	112	112	112	112	112	112	112
August 2006	118	118	118	118	118	118	118	118	118	118	118	0
August 2007	125	125	125	125	125	125	125	125	125	0	0	0
August 2008	132	132	132	132	132	132	132	0	0	0	0	0
August 2009	139	139	139	139	139	139	139	0	0	0	0	0
August 2010	147	147	147	147	147	147	147	0	0	0	0	0
August 2011	155	155	155	155	155	155	155	0	0	0	0	0
August 2012	164	164	164	164	164	164	*	0	0	0	0	0
August 2013	173	173	173	173	173	173	*	0	0	0	0	0
August 2014	183	183	183	183	183	183	*	0	0	0	0	0
August 2015	193	193	193	193	193	193	*	0	0	0	0	0
August 2016	204	204	204	204	204	204	*	0	0	0	0	0
August 2017	216	216	216	216	216	0	0	0	0	0	0	0
August 2018	228	228	228	228	228	0	0	0	0	0	0	0
August 2019	241	241	241	0	0	0	0	0	0	0	0	0
August 2020	254	254	254	0	0	0	0	0	0	0	0	0
August 2021	269	269	269	0	0	0	0	0	0	0	0	0
August 2022	284	0	0	0	0	0	0	0	0	0	0	0
August 2023	300	0	0	0	0	0	0	0	0	0	0	0
August 2024	317	0	0	0	0	0	0	0	0	0	0	0
August 2025	334	0	0	0	0	0	0	0	0	0	0	0
August 2026	353	0	0	0	0	0	0	0	0	0	0	0
August 2027	373	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
August 2029	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
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
Weighted Average Life (years)**	24.5	18.2	18.1	15.7	15.2	13.1	8.7	4.1	4.1	3.7	3.7	2.5

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

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

FC, SC and CJ Classes												
Date	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	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
August 2005	100	100	100	100	100	100	100	34	33	11	10	0
August 2006	100	100	100	100	100	100	14	0	0	0	0	0
August 2007	100	100	100	100	100	100	0	0	0	0	0	0
August 2008	100	100	100	100	100	100	0	0	0	0	0	0
August 2009	100	100	100	100	100	100	0	0	0	0	0	0
August 2010	100	100	100	100	100	100	0	0	0	0	0	0
August 2011	100	100	100	100	100	100	0	0	0	0	0	0
August 2012	100	100	100	100	100	100	0	0	0	0	0	0
August 2013	100	100	100	100	100	100	0	0	0	0	0	0
August 2014	100	100	100	100	100	100	0	0	0	0	0	0
August 2015	100	100	100	100	100	100	0	0	0	0	0	0
August 2016	100	100	100	100	100	100	0	0	0	0	0	0
August 2017	100	100	100	100	100	91	0	0	0	0	0	0
August 2018	100	100	100	100	100	81	0	0	0	0	0	0
August 2019	100	100	100	100	91	72	0	0	0	0	0	0
August 2020	100	100	100	100	81	63	0	0	0	0	0	0
August 2021	100	100	100	100	70	55	0	0	0	0	0	0
August 2022	100	100	100	100	61	48	0	0	0	0	0	0
August 2023	100	100	100	100	52	41	0	0	0	0	0	0
August 2024	100	100	100	100	44	34	0	0	0	0	0	0
August 2025	100	100	100	100	37	28	0	0	0	0	0	0
August 2026	100	100	100	100	30	23	0	0	0	0	0	0
August 2027	100	100	100	100	24	18	0	0	0	0	0	0
August 2028	100	100	100	100	18	14	0	0	0	0	0	0
August 2029	100	100	100	85	14	10	0	0	0	0	0	0
August 2030	100	94	92	60	9	7	0	0	0	0	0	0
August 2031	100	59	58	37	5	4	0	0	0	0	0	0
August 2032	100	25	24	16	2	2	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	28.3	28.3	27.5	20.9	19.4	2.6	1.9	1.9	1.8	1.8	1.4

MA Class												
Date	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	96	90	90	88	83	83	96	91	91	90	90	80
August 2005	95	89	89	87	69	69	75	61	61	56	56	28
August 2006	94	88	88	86	53	53	51	26	25	18	17	0
August 2007	93	87	87	85	39	39	32	1	*	0	0	0
August 2008	92	86	86	84	29	29	18	0	0	0	0	0
August 2009	91	84	84	83	21	21	9	0	0	0	0	0
August 2010	89	83	83	82	14	15	4	0	0	0	0	0
August 2011	88	82	82	80	10	10	1	0	0	0	0	0
August 2012	87	80	80	79	7	8	0	0	0	0	0	0
August 2013	85	79	79	76	4	5	0	0	0	0	0	0
August 2014	84	77	77	72	1	3	0	0	0	0	0	0
August 2015	82	76	76	66	0	0	0	0	0	0	0	0
August 2016	80	74	74	60	0	0	0	0	0	0	0	0
August 2017	78	72	72	53	0	0	0	0	0	0	0	0
August 2018	76	70	70	45	0	0	0	0	0	0	0	0
August 2019	74	63	62	37	0	0	0	0	0	0	0	0
August 2020	72	54	53	29	0	0	0	0	0	0	0	0
August 2021	70	44	43	20	0	0	0	0	0	0	0	0
August 2022	67	34	33	12	0	0	0	0	0	0	0	0
August 2023	65	24	23	3	0	0	0	0	0	0	0	0
August 2024	62	13	12	0	0	0	0	0	0	0	0	0
August 2025	59	3	2	0	0	0	0	0	0	0	0	0
August 2026	56	0	0	0	0	0	0	0	0	0	0	0
August 2027	53	0	0	0	0	0	0	0	0	0	0	0
August 2028	49	0	0	0	0	0	0	0	0	0	0	0
August 2029	42	0	0	0	0	0	0	0	0	0	0	0
August 2030	14	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
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
Weighted Average Life (years)**	20.4	15.0	15.0	12.8	3.8	3.9	3.4	2.3	2.3	2.2	2.2	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.

ZG Class												
Date	PSA Prepayment Assumption											
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	106	106	106	106	96	94	17	0	0	0	0	0
August 2005	112	112	112	112	53	45	0	0	0	0	0	0
August 2006	118	118	118	118	0	0	0	0	0	0	0	0
August 2007	125	125	125	125	0	0	0	0	0	0	0	0
August 2008	132	132	132	132	0	0	0	0	0	0	0	0
August 2009	139	139	139	139	0	0	0	0	0	0	0	0
August 2010	147	147	147	147	0	0	0	0	0	0	0	0
August 2011	155	155	155	155	0	0	0	0	0	0	0	0
August 2012	164	164	164	164	0	0	0	0	0	0	0	0
August 2013	173	173	173	173	0	0	0	0	0	0	0	0
August 2014	183	183	183	183	0	0	0	0	0	0	0	0
August 2015	193	193	193	193	0	0	0	0	0	0	0	0
August 2016	204	204	204	204	0	0	0	0	0	0	0	0
August 2017	216	216	216	216	0	0	0	0	0	0	0	0
August 2018	228	228	228	228	0	0	0	0	0	0	0	0
August 2019	241	241	241	229	0	0	0	0	0	0	0	0
August 2020	254	254	254	204	0	0	0	0	0	0	0	0
August 2021	269	269	269	178	0	0	0	0	0	0	0	0
August 2022	284	245	241	152	0	0	0	0	0	0	0	0
August 2023	300	213	209	127	0	0	0	0	0	0	0	0
August 2024	317	181	178	102	0	0	0	0	0	0	0	0
August 2025	334	149	146	77	0	0	0	0	0	0	0	0
August 2026	353	117	114	53	0	0	0	0	0	0	0	0
August 2027	373	86	83	30	0	0	0	0	0	0	0	0
August 2028	382	55	53	8	0	0	0	0	0	0	0	0
August 2029	365	24	23	0	0	0	0	0	0	0	0	0
August 2030	266	0	0	0	0	0	0	0	0	0	0	0
August 2031	159	0	0	0	0	0	0	0	0	0	0	0
August 2032	43	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
Weighted Average Life (years)**	27.7	22.5	22.4	20.4	2.0	1.9	0.7	0.6	0.6	0.6	0.6	0.5

ZD Class													IB†, AU, AQ, AR and AT Classes				
Date	PSA Prepayment Assumption												PSA Prepayment Assumption				
	0%	75%	76%	100%	190%	200%	250%	325%	326%	350%	351%	500%	0%	100%	346%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	106	106	106	106	106	102	0	0	0	0	0	0	99	95	89	85	79
August 2005	112	112	112	112	112	99	0	0	0	0	0	0	97	87	66	54	39
August 2006	118	118	118	118	118	96	0	0	0	0	0	0	96	77	40	20	0
August 2007	125	125	125	125	125	95	0	0	0	0	0	0	94	67	18	0	0
August 2008	132	132	132	132	132	97	0	0	0	0	0	0	92	57	2	0	0
August 2009	139	139	139	139	139	102	0	0	0	0	0	0	90	48	0	0	0
August 2010	147	147	147	147	147	107	0	0	0	0	0	0	88	40	0	0	0
August 2011	155	155	155	155	155	113	0	0	0	0	0	0	86	32	0	0	0
August 2012	164	164	164	164	164	120	0	0	0	0	0	0	83	25	0	0	0
August 2013	173	173	173	173	173	127	0	0	0	0	0	0	81	18	0	0	0
August 2014	183	183	183	183	183	134	0	0	0	0	0	0	78	11	0	0	0
August 2015	193	193	193	193	173	139	0	0	0	0	0	0	75	5	0	0	0
August 2016	204	204	204	204	159	127	0	0	0	0	0	0	71	0	0	0	0
August 2017	216	216	216	216	144	115	0	0	0	0	0	0	67	0	0	0	0
August 2018	228	228	228	228	130	103	0	0	0	0	0	0	63	0	0	0	0
August 2019	241	241	241	241	115	91	0	0	0	0	0	0	59	0	0	0	0
August 2020	254	254	254	254	102	80	0	0	0	0	0	0	54	0	0	0	0
August 2021	269	269	269	269	89	70	0	0	0	0	0	0	49	0	0	0	0
August 2022	284	284	284	284	77	60	0	0	0	0	0	0	44	0	0	0	0
August 2023	300	300	300	300	66	51	0	0	0	0	0	0	38	0	0	0	0
August 2024	317	317	317	279	56	43	0	0	0	0	0	0	31	0	0	0	0
August 2025	334	334	334	242	46	36	0	0	0	0	0	0	24	0	0	0	0
August 2026	353	303	298	206	38	29	0	0	0	0	0	0	17	0	0	0	0
August 2027	373	256	252	172	30	23	0	0	0	0	0	0	8	0	0	0	0
August 2028	394	209	206	139	23	18	0	0	0	0	0	0	0	0	0	0	0
August 2029	417	163	161	107	17	13	0	0	0	0	0	0	0	0	0	0	0
August 2030	440	118	116	76	12	9	0	0	0	0	0	0	0	0	0	0	0
August 2031	365	74	73	47	7	5	0	0	0	0	0	0	0	0	0	0	0
August 2032	190	32	31	20	3	2	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
Weighted Average Life (years)**	28.8	25.9	25.9	24.8	18.5	18.0	0.5	0.5	0.5	0.5	0.5	0.4	16.4	6.2	2.7	2.1	1.7

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

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

Date	AI†, AO and AN Classes					VA Class					VB Class					ZA Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%
Initial Percent	100	100	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	93	93	93	93	93	100	100	100	100	100	106	106	106	106	106
August 2005	100	100	100	100	100	86	86	86	86	86	100	100	100	100	100	112	112	112	112	112
August 2006	100	100	100	100	93	78	78	78	78	78	100	100	100	100	100	118	118	118	118	118
August 2007	100	100	100	84	1	70	70	70	70	70	100	100	100	100	100	125	125	125	125	125
August 2008	100	100	100	20	0	61	61	61	61	0	100	100	100	100	28	132	132	132	132	132
August 2009	100	100	55	0	0	52	52	52	0	0	100	100	100	86	0	139	139	139	139	90
August 2010	100	100	16	0	0	43	43	43	0	0	100	100	100	5	0	147	147	147	147	51
August 2011	100	100	0	0	0	32	32	0	0	0	100	100	92	0	0	155	155	155	104	29
August 2012	100	100	0	0	0	22	22	0	0	0	100	100	25	0	0	164	164	164	71	17
August 2013	100	100	0	0	0	10	10	0	0	0	100	100	0	0	0	173	173	145	49	9
August 2014	100	100	0	0	0	0	0	0	0	0	99	99	0	0	0	183	183	112	33	5
August 2015	100	100	0	0	0	0	0	0	0	0	88	88	0	0	0	193	193	86	22	3
August 2016	100	99	0	0	0	0	0	0	0	0	76	76	0	0	0	204	204	66	15	2
August 2017	100	78	0	0	0	0	0	0	0	0	64	64	0	0	0	216	216	50	10	1
August 2018	100	59	0	0	0	0	0	0	0	0	52	52	0	0	0	228	228	38	7	1
August 2019	100	40	0	0	0	0	0	0	0	0	38	38	0	0	0	241	241	29	5	*
August 2020	100	23	0	0	0	0	0	0	0	0	24	24	0	0	0	254	254	22	3	*
August 2021	100	7	0	0	0	0	0	0	0	0	9	9	0	0	0	269	269	16	2	*
August 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	259	12	1	*
August 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	227	9	1	*
August 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	196	7	1	*
August 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	168	5	*	*
August 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	141	3	*	*
August 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	116	2	*	*
August 2028	98	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	93	2	*	*
August 2029	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	71	1	*	*
August 2030	21	0	0	0	0	0	0	0	0	0	0	0	0	0	0	277	50	1	*	*
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	225	31	*	*	*
August 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	117	13	*	*	*
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)**	26.3	15.6	6.2	4.6	3.5	6.0	6.0	5.4	4.5	3.6	15.0	15.0	8.7	6.5	4.8	28.8	23.5	13.2	9.7	7.1

Date	OJ Class					OB, OP and IK† Classes					IU†, OX and OC Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	120%	220%	500%	0%	100%	120%	220%	500%	0%	100%	120%	220%	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	100	100	100
August 2005	93	62	62	62	62	100	100	100	100	100	100	100	100	100	100
August 2006	85	13	13	13	13	100	100	100	100	100	100	100	100	100	100
August 2007	76	0	0	0	0	100	47	47	47	47	100	100	100	100	20
August 2008	67	0	0	0	0	100	0	0	0	0	100	87	87	87	87
August 2009	57	0	0	0	0	100	0	0	0	0	100	48	48	48	48
August 2010	47	0	0	0	0	100	0	0	0	0	100	11	11	11	11
August 2011	35	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2012	23	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2013	10	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2014	0	0	0	0	0	93	0	0	0	0	100	0	0	0	0
August 2015	0	0	0	0	0	70	0	0	0	0	100	0	0	0	0
August 2016	0	0	0	0	0	44	0	0	0	0	100	0	0	0	0
August 2017	0	0	0	0	0	16	0	0	0	0	100	0	0	0	0
August 2018	0	0	0	0	0	0	0	0	0	0	92	0	0	0	0
August 2019	0	0	0	0	0	0	0	0	0	0	73	0	0	0	0
August 2020	0	0	0	0	0	0	0	0	0	0	52	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	29	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	5	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)**	6.5	2.2	2.2	2.2	2.2	12.8	4.0	4.0	4.0	4.0	3.0	17.0	6.0	6.0	6.0

* 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	OD Class						GI†, GO and OE Classes						VC Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	93	93	93	93	93	93
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	86	86	86	86	86	86
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	78	78	78	78	78	78
August 2007	100	100	100	100	100	100	100	100	100	100	100	100	70	70	70	70	70	70
August 2008	100	100	100	100	100	0	100	100	100	100	100	91	61	61	61	61	61	61
August 2009	100	100	100	100	100	0	100	100	100	100	100	46	52	52	52	52	52	52
August 2010	100	100	100	100	100	0	100	100	100	100	100	16	42	42	42	42	42	42
August 2011	100	47	47	47	47	0	100	100	100	100	100	0	32	32	32	32	32	0
August 2012	100	0	0	0	0	0	100	90	90	90	90	0	22	22	22	22	22	0
August 2013	100	0	0	0	0	0	100	65	65	65	65	0	11	11	11	11	11	0
August 2014	100	0	0	0	0	0	100	45	45	45	45	0	0	0	0	0	0	0
August 2015	100	0	0	0	0	0	100	28	28	28	28	0	0	0	0	0	0	0
August 2016	100	0	0	0	0	0	100	14	14	14	14	0	0	0	0	0	0	0
August 2017	100	0	0	0	0	0	100	2	2	2	2	0	0	0	0	0	0	0
August 2018	100	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2019	100	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2020	100	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2021	100	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2022	100	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2023	51	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	95	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	68	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	40	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	10	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)**	20.0	8.0	8.0	8.0	8.0	4.6	22.7	11.0	11.0	11.0	11.0	6.0	6.0	6.0	6.0	6.0	6.0	5.5

Date	HI†, HO and VD Classes					ZP Class					KP Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	120%	220%	500%	0%	100%	120%	220%	500%	0%	100%	120%	220%	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	105	105	105	105	105	88	63	60	60	60
August 2005	100	100	100	100	100	110	110	110	110	110	88	63	50	50	50
August 2006	100	100	100	100	100	116	116	116	116	116	88	63	38	38	38
August 2007	100	100	100	100	100	122	122	122	122	122	88	63	27	27	27
August 2008	100	100	100	100	100	128	128	128	128	128	88	63	18	18	18
August 2009	100	100	100	100	100	135	135	135	135	135	88	63	11	11	11
August 2010	100	100	100	100	100	142	142	142	142	142	88	63	6	6	6
August 2011	100	100	100	100	100	149	149	149	149	149	88	63	2	2	2
August 2012	100	100	100	100	100	157	157	157	157	157	88	63	0	0	0
August 2013	100	100	100	100	100	165	165	165	165	108	88	59	0	0	0
August 2014	99	99	99	99	99	173	173	173	173	73	88	50	0	0	0
August 2015	89	89	89	89	89	182	182	182	182	50	88	36	0	0	0
August 2016	78	78	78	78	78	191	191	191	191	34	88	20	0	0	0
August 2017	66	66	66	66	66	201	201	201	201	23	88	2	0	0	0
August 2018	54	10	10	10	10	211	211	211	211	15	88	0	0	0	0
August 2019	41	0	0	0	0	222	178	178	178	10	88	0	0	0	0
August 2020	28	0	0	0	0	234	144	144	144	7	88	0	0	0	0
August 2021	14	0	0	0	0	246	116	116	116	4	88	0	0	0	0
August 2022	0	0	0	0	0	257	92	92	92	3	88	0	0	0	0
August 2023	0	0	0	0	0	257	73	73	73	2	88	0	0	0	0
August 2024	0	0	0	0	0	257	57	57	57	1	88	0	0	0	0
August 2025	0	0	0	0	0	257	44	44	44	1	88	0	0	0	0
August 2026	0	0	0	0	0	257	34	34	34	*	88	0	0	0	0
August 2027	0	0	0	0	0	257	25	25	25	*	88	0	0	0	0
August 2028	0	0	0	0	0	139	18	18	18	*	88	0	0	0	0
August 2029	0	0	0	0	0	13	13	13	13	*	65	0	0	0	0
August 2030	0	0	0	0	0	8	8	8	8	*	0	0	0	0	0
August 2031	0	0	0	0	0	5	5	5	5	*	0	0	0	0	0
August 2032	0	0	0	0	0	2	2	2	2	*	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)**	15.2	14.0	14.0	14.0	14.0	25.2	19.3	19.3	19.3	11.6	23.2	7.9	2.7	2.7	1.6

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

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

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

Date	FW, SW and WA Classes						WB Class						WC Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	79	72	18	100	100	100	100	100	100	100	100	100	100	100	100
August 2005	100	100	100	27	6	0	100	100	100	100	100	100	0	100	100	100	100	100
August 2006	100	100	100	0	0	0	100	100	100	34	0	0	100	100	100	100	26	0
August 2007	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2008	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2009	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2010	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2011	100	100	100	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2012	100	100	99	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2013	100	100	92	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2014	100	100	81	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2015	100	100	67	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2016	100	100	50	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2017	100	100	31	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2018	100	80	11	0	0	0	100	100	100	0	0	0	100	100	100	0	0	0
August 2019	100	56	0	0	0	0	100	100	84	0	0	0	100	100	100	0	0	0
August 2020	100	32	0	0	0	0	100	100	48	0	0	0	100	100	100	0	0	0
August 2021	100	8	0	0	0	0	100	100	12	0	0	0	100	100	100	0	0	0
August 2022	100	0	0	0	0	0	100	72	0	0	0	0	100	100	51	0	0	0
August 2023	100	0	0	0	0	0	100	30	0	0	0	0	100	100	0	0	0	0
August 2024	100	0	0	0	0	0	100	0	0	0	0	0	100	76	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	82	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	72	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	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)**	27.4	16.3	12.8	1.6	1.3	0.7	28.2	19.6	17.0	2.9	2.4	1.3	28.6	21.3	19.0	3.7	2.9	1.6

Date	WF, WS and WD Classes					PO Class					IV†, MV and EV Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	120%	220%	500%	0%	100%	120%	220%	500%	0%	100%	120%	220%	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	94	92	76	90	77	75	64
August 2005	100	100	100	100	100	100	100	100	78	72	20	85	72	65	31
August 2006	100	100	100	100	100	100	100	59	47	0	81	68	54	0	0
August 2007	100	100	100	97	64	0	100	100	100	44	29	76	63	44	0
August 2008	100	100	100	73	35	0	100	100	100	33	16	71	58	34	0
August 2009	100	100	100	57	16	0	100	100	100	26	7	66	52	25	0
August 2010	100	100	100	47	5	0	100	100	100	21	2	60	47	16	0
August 2011	100	100	100	41	*	0	100	100	100	19	*	54	40	8	0
August 2012	100	100	100	40	*	0	100	100	100	18	0	47	34	0	0
August 2013	100	100	100	37	*	0	100	100	98	17	0	40	25	0	0
August 2014	100	100	100	35	*	0	100	100	94	16	0	33	12	0	0
August 2015	100	100	100	32	*	0	100	100	90	14	0	25	0	0	0
August 2016	100	100	100	29	*	0	100	100	85	13	0	16	0	0	0
August 2017	100	100	100	26	*	0	100	100	79	12	0	7	0	0	0
August 2018	100	100	100	23	*	0	100	94	74	10	0	0	0	0	0
August 2019	100	100	100	20	*	0	100	87	68	9	0	0	0	0	0
August 2020	100	100	100	18	*	0	100	80	61	8	0	0	0	0	0
August 2021	100	100	100	15	*	0	100	73	55	7	0	0	0	0	0
August 2022	100	100	100	13	0	0	100	66	49	6	0	0	0	0	0
August 2023	100	100	96	11	0	0	100	58	44	5	0	0	0	0	0
August 2024	100	100	84	9	0	0	100	51	38	4	0	0	0	0	0
August 2025	100	98	72	8	0	0	100	45	33	3	0	0	0	0	0
August 2026	100	84	61	6	0	0	100	38	28	3	0	0	0	0	0
August 2027	100	70	50	5	0	0	100	32	23	2	0	0	0	0	0
August 2028	100	56	40	4	0	0	100	26	18	2	0	0	0	0	0
August 2029	100	44	31	3	0	0	100	20	14	1	0	0	0	0	0
August 2030	100	31	22	2	0	0	95	14	10	1	0	0	0	0	0
August 2031	100	20	14	1	0	0	66	9	6	*	0	0	0	0	0
August 2032	75	9	6	*	0	0	34	4	3	*	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)**	29.4	25.6	24.3	10.0	4.7	2.0	28.5	21.5	19.2	5.8	3.2	1.5	8.0	6.0	3.8

* 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	IW†, JV, DV and KV Classes						ZH Class						EO Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%	0%	100%	120%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	106	106	106	106	106	106	97	91	90	85	84	72
August 2005	100	100	100	100	100	0	113	113	113	113	113	95	97	91	88	71	67	28
August 2006	100	100	100	78	41	0	121	121	121	121	121	0	97	91	84	54	45	0
August 2007	100	100	100	10	0	0	128	128	128	128	97	0	97	91	82	40	28	0
August 2008	100	100	100	0	0	0	137	137	137	101	56	0	97	91	80	30	16	0
August 2009	100	100	100	0	0	0	145	145	145	76	28	0	97	91	78	22	8	0
August 2010	100	100	100	0	0	0	155	155	155	60	11	0	97	91	77	17	3	0
August 2011	100	100	100	0	0	0	165	165	165	50	2	0	97	91	76	15	1	0
August 2012	100	100	100	0	0	0	175	175	175	46	*	0	97	91	75	13	0	0
August 2013	100	100	80	0	0	0	187	187	187	44	*	0	97	90	73	13	0	0
August 2014	100	100	55	0	0	0	199	199	199	41	*	0	97	87	71	12	0	0
August 2015	100	95	25	0	0	0	211	211	211	37	*	0	97	84	68	11	0	0
August 2016	100	61	0	0	0	0	225	225	219	34	*	0	97	80	64	10	0	0
August 2017	100	24	0	0	0	0	239	239	205	30	*	0	97	76	60	9	0	0
August 2018	95	0	0	0	0	0	255	242	190	27	*	0	97	71	55	8	0	0
August 2019	75	0	0	0	0	0	271	224	174	24	*	0	97	65	51	7	0	0
August 2020	54	0	0	0	0	0	289	206	158	21	*	0	97	60	46	6	0	0
August 2021	31	0	0	0	0	0	307	187	143	18	*	0	97	55	42	5	0	0
August 2022	7	0	0	0	0	0	327	169	127	15	*	0	97	49	37	4	0	0
August 2023	0	0	0	0	0	0	333	150	112	13	*	0	97	44	33	4	0	0
August 2024	0	0	0	0	0	0	333	133	98	11	0	0	97	39	29	3	0	0
August 2025	0	0	0	0	0	0	333	115	84	9	0	0	97	34	25	3	0	0
August 2026	0	0	0	0	0	0	333	98	71	7	0	0	97	29	21	2	0	0
August 2027	0	0	0	0	0	0	333	82	59	6	0	0	97	24	17	2	0	0
August 2028	0	0	0	0	0	0	333	66	47	4	0	0	97	19	14	1	0	0
August 2029	0	0	0	0	0	0	313	51	36	3	0	0	91	15	10	1	0	0
August 2030	0	0	0	0	0	0	244	37	26	2	0	0	71	11	7	1	0	0
August 2031	0	0	0	0	0	0	169	23	16	1	0	0	49	7	5	*	0	0
August 2032	0	0	0	0	0	0	88	10	7	1	0	0	26	3	2	*	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)**	17.2	13.3	11.1	3.4	2.9	1.7	28.0	21.8	20.5	9.8	5.1	2.2	27.2	18.1	15.1	5.0	3.1	1.5

Date	QN Class						QK and QU Classes						IL† Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	200%	220%	500%	0%	100%	150%	200%	220%	500%	0%	100%	150%	200%	220%	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	75	49	49	49	49	49	100	100	100	100	100	100	86	72	72	72	72	72
August 2006	48	0	0	0	0	0	100	93	93	93	93	31	71	41	41	41	41	13
August 2007	20	0	0	0	0	0	100	48	48	48	48	0	55	21	21	21	21	0
August 2008	0	0	0	0	0	0	91	5	5	5	5	0	40	2	2	2	2	0
August 2009	0	0	0	0	0	0	63	0	0	0	0	0	28	0	0	0	0	0
August 2010	0	0	0	0	0	0	33	0	0	0	0	0	14	0	0	0	0	0
August 2011	0	0	0	0	0	0	1	0	0	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)**	2.9	2.0	2.0	2.0	2.0	1.9	6.4	4.0	4.0	4.0	4.0	2.8	4.5	2.9	2.9	2.9	2.9	2.3

* 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	QL Class							QM Class							KR Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	200%	220%	250%	500%	0%	100%	150%	200%	220%	250%	500%	0%	100%	150%	200%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	100	100	100	100	100	100	100	100	100	77	63	59	59	59	59	59
August 2005	100	100	100	100	100	100	100	100	100	100	100	100	100	100	77	63	49	49	49	49	0
August 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	77	63	37	37	37	37	0
August 2007	100	100	100	100	100	100	32	100	100	100	100	100	100	100	77	63	29	29	29	15	0
August 2008	100	100	100	100	100	100	0	100	100	100	100	100	100	0	77	63	23	23	23	4	0
August 2009	100	47	47	47	47	47	0	100	100	100	100	100	100	0	77	63	21	21	19	*	0
August 2010	100	0	0	0	0	0	0	100	84	84	84	84	84	0	77	61	19	19	18	0	0
August 2011	100	0	0	0	0	0	0	100	0	0	0	0	0	0	77	48	10	10	10	0	0
August 2012	49	0	0	0	0	0	0	100	0	0	0	0	0	0	77	11	0	0	0	0	0
August 2013	0	0	0	0	0	0	0	83	0	0	0	0	0	0	77	0	0	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	0	0	0	0	10	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	0	0	0
August 2017	0	0	0	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	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	0
August 2020	0	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	0
August 2022	0	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	0
August 2024	0	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	0
August 2026	0	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	0
August 2028	0	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	0
August 2030	0	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	0
August 2032	0	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	0
Weighted Average Life (years)**	9.0	6.0	6.0	6.0	6.0	6.0	3.9	10.3	7.3	7.3	7.3	7.3	7.3	4.7	9.0	5.5	3.0	3.0	3.0	2.2	1.2

Date	FD, SD and CK Classes							JI†, JO and BL Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	200%	220%	250%	500%	0%	100%	150%	200%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	90	87	81	33	100	100	100	100	100	100	100
August 2005	100	100	100	70	59	41	0	100	100	100	100	100	100	100
August 2006	100	100	100	48	28	0	0	100	100	100	100	100	100	100
August 2007	100	100	100	34	9	0	0	100	100	100	100	100	100	100
August 2008	100	100	100	26	0	0	0	100	100	100	100	100	100	98
August 2009	100	100	100	24	0	0	0	100	100	100	100	100	100	63
August 2010	100	100	98	24	0	0	0	100	100	100	100	100	100	40
August 2011	100	100	93	24	0	0	0	100	100	100	100	100	94	25
August 2012	100	100	44	0	0	0	0	100	100	100	92	83	70	15
August 2013	100	52	0	0	0	0	0	100	100	92	69	61	50	9
August 2014	100	0	0	0	0	0	0	100	94	68	49	43	35	5
August 2015	100	0	0	0	0	0	0	100	66	47	32	28	22	3
August 2016	14	0	0	0	0	0	0	100	41	28	19	16	12	1
August 2017	0	0	0	0	0	0	0	55	17	11	7	6	5	*
August 2018	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
August 2020	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
August 2022	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
August 2024	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
August 2026	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
August 2028	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
August 2030	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
August 2032	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
Weighted Average Life (years)**	12.7	10.1	8.9	3.9	2.4	1.8	0.8	14.1	12.7	12.0	11.2	10.9	10.4	7.1

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

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

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

Date	IT† and NA Classes									PW Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	75%	76%	100%	175%	220%	250%	600%	601%	0%	75%	76%	100%	175%	220%	250%	600%	601%
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	88	79	79	77	77	77	77	68	68	100	100	100	100	100	100	100	100	100
August 2006	76	55	55	50	50	50	50	0	0	100	100	100	100	100	100	100	99	99
August 2007	62	32	32	25	25	25	25	0	0	100	100	100	100	100	100	100	0	0
August 2008	48	10	10	1	1	1	1	0	0	100	100	100	100	100	100	100	0	0
August 2009	32	0	0	0	0	0	0	0	0	100	73	72	47	47	47	47	0	0
August 2010	15	0	0	0	0	0	0	0	0	100	22	21	0	0	0	0	0	0
August 2011	0	0	0	0	0	0	0	0	0	94	0	0	0	0	0	0	0	0
August 2012	0	0	0	0	0	0	0	0	0	46	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)**	4.7	3.3	3.3	3.1	3.1	3.1	3.1	2.2	2.2	8.9	6.5	6.5	6.0	6.0	6.0	6.0	3.4	3.4

Date	PX Class									XI†, XO and PY Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	75%	76%	100%	175%	220%	250%	600%	601%	0%	75%	76%	100%	175%	220%	250%	600%	601%
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	88	88	100	100	100	100	100	100	100	100	100
August 2008	100	100	100	100	100	100	100	6	6	100	100	100	100	100	100	100	100	100
August 2009	100	100	100	100	100	100	100	0	0	100	100	100	100	100	100	100	62	62
August 2010	100	100	100	97	97	97	97	0	0	100	100	100	100	100	100	100	36	36
August 2011	100	67	66	46	46	46	46	0	0	100	100	100	100	100	100	100	21	21
August 2012	100	9	8	5	5	5	5	0	0	100	100	100	100	100	100	100	12	12
August 2013	93	0	0	0	0	0	0	0	0	100	76	76	76	76	76	76	6	6
August 2014	25	0	0	0	0	0	0	0	0	100	53	53	53	53	53	53	3	3
August 2015	0	0	0	0	0	0	0	0	0	57	34	34	34	34	34	34	2	2
August 2016	0	0	0	0	0	0	0	0	0	20	20	20	20	20	20	20	1	1
August 2017	0	0	0	0	0	0	0	0	0	8	8	8	8	8	8	8	*	*
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)**	10.7	8.3	8.3	8.0	8.0	8.0	8.0	4.5	4.5	12.4	11.4	11.4	11.4	11.4	11.4	11.4	6.9	6.9

* 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.

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

Date	KU Class										ZM Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	75%	76%	100%	175%	220%	250%	600%	601%	0%	75%	76%	100%	175%	220%	250%	600%	601%	0%	75%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	79	69	69	68	65	91	89	63	63	105	105	105	105	105	105	105	105	105	105	105
August 2005	77	68	68	66	55	71	64	0	0	109	109	109	109	109	109	109	109	109	109	109
August 2006	75	66	66	65	43	47	35	0	0	114	114	114	114	114	114	114	114	114	114	114
August 2007	74	65	65	63	35	31	15	0	0	120	120	120	120	120	120	120	120	120	120	120
August 2008	72	63	63	61	29	21	4	0	0	125	125	125	125	125	125	125	125	125	125	125
August 2009	70	61	61	60	26	17	*	0	0	131	131	131	131	131	131	131	131	131	131	131
August 2010	68	59	59	56	25	16	0	0	0	137	137	137	137	137	137	137	137	*	0	0
August 2011	67	57	57	48	22	14	0	0	0	143	143	143	143	143	143	143	143	*	0	0
August 2012	65	55	55	37	18	12	0	0	0	150	150	150	150	150	150	150	150	*	0	0
August 2013	62	42	42	24	13	10	0	0	0	157	157	157	157	157	157	157	157	*	0	0
August 2014	60	24	24	9	9	8	0	0	0	164	164	164	164	164	164	164	164	*	0	0
August 2015	58	4	4	4	4	6	0	0	0	171	171	171	171	171	171	171	171	*	0	0
August 2016	34	0	0	0	0	4	0	0	0	179	0	0	0	0	0	179	0	*	0	0
August 2017	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	188	0	*	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)**	9.2	6.9	6.9	6.2	4.0	4.1	2.6	1.2	1.2	13.8	12.8	12.8	12.8	12.8	14.9	6.2	1.8	1.8	1.8	1.8

Date	ZN Class										DL Class					DM Class				
	PSA Prepayment Assumption										CPR Prepayment Assumption					CPR Prepayment Assumption				
	0%	75%	76%	100%	175%	220%	250%	600%	601%	0%	6%	18%	24%	36%	0%	6%	18%	24%	36%	0%
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	105	105	96	0	0	0	0	99	91	76	69	54	100	100	100	100	100	100
August 2005	109	109	109	109	86	0	0	0	0	97	82	56	45	25	100	100	100	100	100	100
August 2006	114	114	114	114	74	0	0	0	0	96	74	41	27	6	100	100	100	100	100	100
August 2007	120	120	120	120	67	0	0	0	0	94	66	28	14	0	100	100	100	100	100	78
August 2008	125	125	125	125	62	0	0	0	0	92	59	17	4	0	100	100	100	100	100	49
August 2009	131	131	131	131	61	0	0	0	0	90	52	9	0	0	100	100	100	86	31	31
August 2010	137	137	137	137	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2011	143	143	143	143	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2012	150	150	150	150	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2013	157	157	157	157	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2014	164	164	164	163	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2015	171	171	171	132	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2016	179	125	124	96	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2017	154	61	60	46	16	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	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	13.6	13.6	13.2	8.6	0.5	0.5	0.4	0.4	6.6	4.9	2.8	2.1	1.3	7.0	6.9	6.9	6.7	5.2	5.2

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

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

Date	IN†, DC, DG, DJ and DK Classes					DN Class					DP Class					VG Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	99	94	85	79	71	100	100	100	100	100	100	100	100	100	100	93	93	93	93	93
August 2005	97	84	58	43	24	100	100	100	100	100	100	100	100	100	100	86	86	86	86	86
August 2006	95	73	31	9	0	100	100	100	100	12	100	100	100	100	100	78	78	78	78	78
August 2007	94	63	9	0	0	100	100	100	12	0	100	100	100	100	0	70	70	70	70	32
August 2008	92	53	0	0	0	100	100	55	0	0	100	100	100	15	0	61	61	61	61	0
August 2009	90	44	0	0	0	100	100	0	0	0	100	100	76	0	0	52	52	52	0	0
August 2010	87	35	0	0	0	100	100	0	0	0	100	100	14	0	0	42	42	42	0	0
August 2011	85	27	0	0	0	100	100	0	0	0	100	100	0	0	0	32	32	0	0	0
August 2012	82	19	0	0	0	100	100	0	0	0	100	100	0	0	0	22	22	0	0	0
August 2013	80	12	0	0	0	100	100	0	0	0	100	100	0	0	0	10	10	0	0	0
August 2014	76	5	0	0	0	100	100	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2015	73	0	0	0	0	100	91	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2016	69	0	0	0	0	100	56	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2017	66	0	0	0	0	100	22	0	0	0	100	100	0	0	0	0	0	0	0	0
August 2018	61	0	0	0	0	100	0	0	0	0	100	90	0	0	0	0	0	0	0	0
August 2019	57	0	0	0	0	100	0	0	0	0	100	61	0	0	0	0	0	0	0	0
August 2020	52	0	0	0	0	100	0	0	0	0	100	33	0	0	0	0	0	0	0	0
August 2021	46	0	0	0	0	100	0	0	0	0	100	7	0	0	0	0	0	0	0	0
August 2022	40	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2023	34	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2024	27	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2025	20	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2026	12	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2027	3	0	0	0	0	100	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	62	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	1	0	0	0	0	100	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	34	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)**	15.9	5.6	2.3	1.8	1.5	25.2	13.2	5.1	3.7	2.8	26.8	16.4	6.5	4.6	3.4	6.0	6.0	5.3	4.4	3.4

Date	VH Class					ZJ Class					DB Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%	0%	100%	346%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	100	100	100	100	100	106	106	106	106	106	100	100	100	100	100
August 2005	100	100	100	100	100	112	112	112	112	112	100	100	100	100	100
August 2006	100	100	100	100	100	118	118	118	118	118	100	100	100	100	56
August 2007	100	100	100	100	100	125	125	125	125	125	100	100	100	56	0
August 2008	100	100	100	100	9	132	132	132	132	132	100	100	78	7	0
August 2009	100	100	100	68	0	139	139	139	139	80	100	100	38	0	0
August 2010	100	100	100	0	0	147	147	147	140	45	100	100	7	0	0
August 2011	100	100	78	0	0	155	155	155	96	26	100	100	0	0	0
August 2012	100	100	15	0	0	164	164	164	66	15	100	100	0	0	0
August 2013	100	100	0	0	0	173	173	137	45	8	100	100	0	0	0
August 2014	98	98	0	0	0	183	183	106	30	5	100	100	0	0	0
August 2015	88	88	0	0	0	193	193	81	21	3	100	96	0	0	0
August 2016	76	76	0	0	0	204	204	62	14	1	100	78	0	0	0
August 2017	64	64	0	0	0	216	216	47	9	1	100	61	0	0	0
August 2018	51	51	0	0	0	228	228	36	6	*	100	45	0	0	0
August 2019	38	38	0	0	0	241	241	27	4	*	100	30	0	0	0
August 2020	24	24	0	0	0	254	254	21	3	*	100	16	0	0	0
August 2021	9	9	0	0	0	269	269	15	2	*	100	3	0	0	0
August 2022	0	0	0	0	0	277	252	11	1	*	100	0	0	0	0
August 2023	0	0	0	0	0	277	220	8	1	*	100	0	0	0	0
August 2024	0	0	0	0	0	277	190	6	1	*	100	0	0	0	0
August 2025	0	0	0	0	0	277	162	4	*	*	100	0	0	0	0
August 2026	0	0	0	0	0	277	136	3	*	*	100	0	0	0	0
August 2027	0	0	0	0	0	277	111	2	*	*	100	0	0	0	0
August 2028	0	0	0	0	0	277	88	1	*	*	81	0	0	0	0
August 2029	0	0	0	0	0	277	66	1	*	*	50	0	0	0	0
August 2030	0	0	0	0	0	277	46	1	*	*	17	0	0	0	0
August 2031	0	0	0	0	0	225	26	*	*	*	0	0	0	0	0
August 2032	0	0	0	0	0	117	9	*	*	*	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)**	15.0	15.0	8.5	6.3	4.6	28.8	23.3	13.0	9.5	6.9	26.0	14.8	5.8	4.2	3.1

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

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

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

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	220% PSA
2	250% PSA
3	346% PSA
4	220% PSA
5	220% PSA
6	220% PSA
7	18% CPR
8	346% 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 (each, a “Combination RCR Class”) will represent the beneficial ownership of the underlying REMIC Certificates set forth in Schedule 1. Each Certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in two or more underlying REMIC Certificates.

Combination RCR Classes. A beneficial owner of a Combination RCR Certificate will be treated as the beneficial owner of a proportionate interest in the REMIC Certificates underlying that Combination RCR Certificate. Except in the case of a beneficial owner that acquires a Combination RCR Certificate in an exchange described under “—*Exchanges*” below, a beneficial owner of a Combination RCR Certificate must allocate its cost to acquire that Certificate among the underlying REMIC Certificates in proportion to their relative fair market values at the time of acquisition. Such an owner should account for its ownership interest in each underlying REMIC Certificate as described under “—Taxation of Beneficial Owners of Regular Certificates” above and “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*” in the REMIC Prospectus. When a beneficial owner sells a Combination RCR Certificate, the owner must allocate the sale proceeds among the underlying REMIC Certificates in proportion to their relative fair market values at the time of sale.

Exchanges. If a beneficial owner exchanges one or more REMIC Certificates for the related RCR Certificate or Certificates in the manner described under “Description of the Certificates—Combination and Recombination” in this prospectus supplement, the exchange will not be taxable. Likewise, if a beneficial owner exchanges one or more RCR Certificates for the related REMIC Certificate or Certificates in the manner described in that discussion, the exchange will not be a taxable exchange. In each of these cases, the beneficial owner will be treated as continuing to own after the exchange the same combination of interests in the related REMIC Certificates (or the same interest in the related REMIC Certificate) that it owned immediately prior to the exchange.

Tax Return Disclosure Requirements

The Treasury Department recently issued Regulations directed at “tax shelters” that could be read to apply to transactions generally not considered to be tax shelters. These Regulations require that taxpayers that participate in a “reportable transaction” disclose such transaction on their tax returns by attaching IRS Form 8886 and retain information related to the transaction. A transaction may be a “reportable transaction” based upon any of several indicia, one or more of which may be present with respect to the Certificates. You should consult your 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 UBS Securities LLC (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

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

LEGAL MATTERS

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

Available Recombinations (1)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1								
IC	\$ 15,216,888 (3) (4)	PT	\$193,500,666	4.50%	FIX	PAC	31393EP37	September 2018
PU	40,143,000 (3)							
PV	56,666,000 (3)							
NC	29,185,000 (3)							
ND	36,768,000 (3)							
YI	30,738,666 (3) (4)	YO	30,738,666 (3)					
YO	30,738,666 (3)							
Recombination 2								
YI	30,738,666 (4)	NE	30,738,666	4.50	FIX	PAC	31393EP45	September 2018
YO	30,738,666							
Recombination 3								
QI	341,936,000 (4)	QA	341,936,000	5.50	FIX	SCH	31393EP52	September 2033
QO	341,936,000							
Recombination 4								
FC	13,661,921	CJ	18,629,892	5.50	FIX	SUP	31393EP60	September 2033
SC	4,967,971							
Recombination 5								
AI	32,923,000 (4)	AN	32,923,000	5.50	FIX	SEQ	31393EP78	March 2031
AO	32,923,000							
Recombination 6								
IB	17,328,681 (4)	AQ	127,077,000	5.00	FIX	SEQ	31393EP86	September 2028
AU	127,077,000							
Recombination 7								
IB	11,552,454 (4)	AR	127,077,000	4.75	FIX	SEQ	31393EP94	September 2028
AU	127,077,000							
Recombination 8								
IB	5,776,227 (4)	AT	127,077,000	4.50	FIX	SEQ	31393EQ28	September 2028
AU	127,077,000							
Recombination 9								
IU	9,131,250 (4)	OC	91,312,500	5.00	FIX	PAC	31393EQ36	September 2026
OX	91,312,500							
Recombination 10								
GI	105,457,500 (4)	OE	105,457,500	5.00	FIX	PAC	31393EQ44	March 2032
GO	105,457,500							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 11								
IV	\$ 4,400,000(4)	EV	\$ 44,000,000	5.50%	FIX	SUP/AD	31393EQ77	July 2018
MV	44,000,000							
Recombination 12								
IW	3,345,180(4)	DV	22,301,200	6.25	FIX	SUP/AD	31393EQ69	January 2023
JV	22,301,200							
Recombination 13								
IW	2,230,120(4)	KV	22,301,200	6.00	FIX	SUP/AD	31393EQ85	January 2023
JV	22,301,200							
Recombination 14								
HI	17,597,500(4)	VD	17,597,500	5.00	FIX	PAC/AD	31393EQ51	September 2022
HO	17,597,500							
Recombination 15								
FD	14,364,000	CK	25,536,000	4.50	FIX	SUP	31393EQ93	November 2016
SD	11,172,000							
Recombination 16								
JI	56,622,000(4)	BL	56,622,000	4.50	FIX	SEQ	31393ER27	September 2018
JO	56,622,000							
Recombination 17								
XI	31,313,230(4)	PY	31,313,230	4.50	FIX	PAC	31393ER35	September 2018
XO	31,313,230							
Recombination 18								
IN	21,818,181(4)	DG	120,000,000	5.00	FIX	SEQ	31393ER50	February 2028
DC	120,000,000							
Recombination 19								
IN	10,909,090(4)	DJ	120,000,000	4.50	FIX	SEQ	31393ER68	February 2028
DC	120,000,000							
Recombination 20								
IN	5,454,545(4)	DK	120,000,000	4.25	FIX	SEQ	31393ER76	February 2028
DC	120,000,000							
Recombination 21								
DN	20,000,000(3)	DB	40,000,000	5.50	FIX	SEQ	31393ER43	March 2031
DP	20,000,000(3)							

- (1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown in this Schedule 1, except as described in footnote (3) with respect to Recombinations 1 and 21.
- (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) In any exchange under Recombination 1 or 21, the relative proportions of the REMIC Certificates to be delivered (or if applicable, received) in that exchange will equal the proportions reflected by the outstanding principal or notional principal balances of the related REMIC Classes at the time of exchange.
- (4) Notional principal balance.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2004	\$193,500,666.00	October 2008	\$ 98,162,689.70	January 2013	\$ 31,171,768.72
September 2004	191,916,689.41	November 2008	96,415,098.86	February 2013	30,347,587.84
October 2004	190,292,844.85	December 2008	94,677,410.05	March 2013	29,538,249.10
November 2004	188,630,228.12	January 2009	92,949,571.50	April 2013	28,743,518.01
December 2004	186,929,602.09	February 2009	91,231,531.69	May 2013	27,963,163.56
January 2005	185,191,749.69	March 2009	89,523,239.38	June 2013	27,196,958.17
February 2005	183,417,473.27	April 2009	87,824,643.60	July 2013	26,444,677.64
March 2005	181,607,594.04	May 2009	86,135,693.62	August 2013	25,706,101.08
April 2005	179,762,951.39	June 2009	84,456,338.99	September 2013	24,981,010.91
May 2005	177,884,402.29	July 2009	82,786,529.51	October 2013	24,269,192.77
June 2005	175,972,820.58	August 2009	81,126,215.24	November 2013	23,570,435.49
July 2005	174,029,096.34	September 2009	79,475,346.51	December 2013	22,884,531.05
August 2005	172,054,135.15	October 2009	77,833,873.89	January 2014	22,211,274.53
September 2005	170,048,857.41	November 2009	76,204,562.39	February 2014	21,550,464.05
October 2005	168,014,197.60	December 2009	74,602,569.41	March 2014	20,901,900.74
November 2005	165,951,103.58	January 2010	73,027,477.36	April 2014	20,265,388.72
December 2005	163,860,535.79	February 2010	71,478,874.74	May 2014	19,640,735.01
January 2006	161,743,466.54	March 2010	69,956,356.04	June 2014	19,027,749.52
February 2006	159,638,228.99	April 2010	68,459,521.67	July 2014	18,426,245.00
March 2006	157,544,761.40	May 2010	66,987,977.85	August 2014	17,836,037.00
April 2006	155,463,002.37	June 2010	65,541,336.56	September 2014	17,256,943.84
May 2006	153,392,890.80	July 2010	64,119,215.44	October 2014	16,688,786.54
June 2006	151,334,365.91	August 2010	62,721,237.71	November 2014	16,131,388.82
July 2006	149,287,367.23	September 2010	61,347,032.10	December 2014	15,584,577.03
August 2006	147,251,834.61	October 2010	59,996,232.76	January 2015	15,048,180.12
September 2006	145,227,708.21	November 2010	58,668,479.18	February 2015	14,522,029.62
October 2006	143,214,928.49	December 2010	57,363,416.14	March 2015	14,005,959.58
November 2006	141,213,436.22	January 2011	56,080,693.61	April 2015	13,499,806.55
December 2006	139,223,172.48	February 2011	54,819,966.68	May 2015	13,003,409.53
January 2007	137,244,078.65	March 2011	53,580,895.50	June 2015	12,516,609.95
February 2007	135,276,096.41	April 2011	52,363,145.20	July 2015	12,039,251.62
March 2007	133,319,167.75	May 2011	51,166,385.80	August 2015	11,571,180.70
April 2007	131,373,234.95	June 2011	49,990,292.18	September 2015	11,112,245.68
May 2007	129,438,240.59	July 2011	48,834,543.99	October 2015	10,662,297.32
June 2007	127,514,127.54	August 2011	47,698,825.57	November 2015	10,221,188.64
July 2007	125,600,838.98	September 2011	46,582,825.90	December 2015	9,788,774.88
August 2007	123,698,318.37	October 2011	45,486,238.53	January 2016	9,364,913.47
September 2007	121,806,509.47	November 2011	44,408,761.52	February 2016	8,949,463.98
October 2007	119,925,356.33	December 2011	43,350,097.36	March 2016	8,542,288.12
November 2007	118,054,803.27	January 2012	42,309,952.92	April 2016	8,143,249.69
December 2007	116,194,794.93	February 2012	41,288,039.39	May 2016	7,752,214.55
January 2008	114,345,276.20	March 2012	40,284,072.21	June 2016	7,369,050.60
February 2008	112,506,192.28	April 2012	39,297,771.01	July 2016	6,993,627.73
March 2008	110,677,488.65	May 2012	38,328,859.56	August 2016	6,625,817.82
April 2008	108,859,111.06	June 2012	37,377,065.70	September 2016	6,265,494.69
May 2008	107,051,005.54	July 2012	36,442,121.29	October 2016	5,912,534.07
June 2008	105,253,118.41	August 2012	35,523,762.13	November 2016	5,566,813.59
July 2008	103,465,396.26	September 2012	34,621,727.95	December 2016	5,228,212.75
August 2008	101,687,785.95	October 2012	33,735,762.30	January 2017	4,896,612.86
September 2008	99,920,234.63	November 2012	32,865,612.54	February 2017	4,571,897.07
		December 2012	32,011,029.75	March 2017	4,253,950.29

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>
April 2017	\$ 3,942,659.19	October 2017	\$ 2,208,550.58	April 2018	\$ 687,347.26
May 2017	3,637,912.17	November 2017	1,940,818.39	May 2018	453,021.58
June 2017	3,339,599.35	December 2017	1,678,895.51	June 2018	223,935.78
July 2017	3,047,612.52	January 2018	1,422,683.32	July 2018 and thereafter	0.00
August 2017	2,761,845.13	February 2018	1,172,084.71		
September 2017	2,482,192.25	March 2018	927,004.07		

Group 1 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	\$260,000,000.00	February 2007	\$ 77,834,026.83	August 2010	\$ 12,279,935.11
September 2003	258,502,202.20	March 2007	74,587,459.40	September 2010	11,730,191.34
October 2003	256,740,471.97	April 2007	71,472,551.03	October 2010	11,203,806.72
November 2003	254,716,951.50	May 2007	68,484,069.23	November 2010	10,699,821.79
December 2003	252,434,598.12	June 2007	65,616,986.34	December 2010	10,217,315.60
January 2004	249,897,185.76	July 2007	62,866,471.61	January 2011	9,755,404.13
February 2004	247,109,302.40	August 2007	60,227,883.59	February 2011	9,313,238.90
March 2004	244,076,343.39	September 2007	57,696,762.79	March 2011	8,890,005.54
April 2004	240,804,500.58	October 2007	55,268,824.62	April 2011	8,484,922.42
May 2004	237,300,747.20	November 2007	52,939,952.63	May 2011	8,097,239.40
June 2004	233,572,818.53	December 2007	50,706,192.00	June 2011	7,726,236.56
July 2004	229,629,188.31	January 2008	48,563,743.24	July 2011	7,371,223.00
August 2004	225,479,040.98	February 2008	46,508,956.18	August 2011	7,031,535.71
September 2004	221,132,239.80	March 2008	44,538,324.17	September 2011	6,706,538.45
October 2004	216,599,291.01	April 2008	42,648,478.55	October 2011	6,395,620.71
November 2004	211,891,304.06	May 2008	40,836,183.20	November 2011	6,098,196.64
December 2004	207,019,948.21	June 2008	39,098,329.48	December 2011	5,813,704.15
January 2005	201,997,405.63	July 2008	37,431,931.23	January 2012	5,541,603.89
February 2005	196,836,321.25	August 2008	35,834,120.00	February 2012	5,281,378.40
March 2005	191,549,749.57	September 2008	34,302,140.50	March 2012	5,032,531.22
April 2005	186,151,098.85	October 2008	32,833,346.18	April 2012	4,794,586.05
May 2005	180,654,072.80	November 2008	31,425,194.98	May 2012	4,567,085.95
June 2005	175,072,610.34	December 2008	30,075,245.29	June 2012	4,349,592.57
July 2005	169,420,823.57	January 2009	28,781,152.02	July 2012	4,141,685.44
August 2005	163,712,934.47	February 2009	27,540,662.83	August 2012	3,942,961.19
September 2005	157,963,210.74	March 2009	26,351,614.51	September 2012	3,753,032.94
October 2005	152,185,901.03	April 2009	25,211,929.55	October 2012	3,571,529.59
November 2005	146,395,170.21	May 2009	24,119,612.71	November 2012	3,398,095.20
December 2005	140,605,034.93	June 2009	23,072,747.88	December 2012	3,232,388.43
January 2006	134,829,300.03	July 2009	22,069,494.96	January 2013	3,074,081.88
February 2006	129,285,261.37	August 2009	21,108,086.88	February 2013	2,922,861.59
March 2006	123,963,784.55	September 2009	20,186,826.75	March 2013	2,778,426.48
April 2006	118,856,090.53	October 2009	19,304,085.14	April 2013	2,640,487.83
May 2006	113,953,741.98	November 2009	18,458,297.39	May 2013	2,508,768.79
June 2006	109,248,630.11	December 2009	17,647,961.11	June 2013	2,383,003.92
July 2006	104,732,962.03	January 2010	16,871,633.74	July 2013	2,262,938.69
August 2006	100,399,248.54	February 2010	16,127,930.17	August 2013	2,148,329.09
September 2006	96,240,292.43	March 2010	15,415,520.54	September 2013	2,038,941.17
October 2006	92,249,177.23	April 2010	14,733,128.02	October 2013	1,934,550.65
November 2006	88,419,256.39	May 2010	14,079,526.77	November 2013	1,834,942.53
December 2006	84,744,142.82	June 2010	13,453,539.89	December 2013	1,739,910.72
January 2007	81,217,698.89	July 2010	12,854,037.55	January 2014	1,649,257.68

Group 1 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 2014	\$ 1,562,794.05	September 2015	\$ 514,184.07	March 2017	\$ 128,602.90
March 2014	1,480,338.35	October 2015	481,834.24	April 2017	116,406.62
April 2014	1,401,716.66	November 2015	451,105.75	May 2017	104,898.85
May 2014	1,326,762.29	December 2015	421,925.12	June 2017	94,046.58
June 2014	1,255,315.52	January 2016	394,222.04	July 2017	83,818.22
July 2014	1,187,223.27	February 2016	367,929.19	August 2017	74,183.64
August 2014	1,122,338.89	March 2016	342,982.15	September 2017	65,113.99
September 2014	1,060,521.85	April 2016	319,319.28	October 2017	56,581.74
October 2014	1,001,637.51	May 2016	296,881.59	November 2017	48,560.59
November 2014	945,556.90	June 2016	275,612.63	December 2017	41,025.40
December 2014	892,156.44	July 2016	255,458.39	January 2018	33,952.16
January 2015	841,317.77	August 2016	236,367.21	February 2018	27,317.96
February 2015	792,927.52	September 2016	218,289.68	March 2018	21,100.90
March 2015	746,877.07	October 2016	201,178.50	April 2018	15,280.08
April 2015	703,062.43	November 2016	184,988.48	May 2018	9,835.55
May 2015	661,383.98	December 2016	169,676.36	June 2018	4,748.25
June 2015	621,746.34	January 2017	155,200.80	July 2018 and thereafter	0.00
July 2015	584,058.16	February 2017	141,522.25		
August 2015	548,231.99				

Group 1 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	\$260,000,000.00	November 2003	\$256,290,696.49	February 2004 and thereafter	\$ 0.00
September 2003	258,852,721.34	December 2003	254,877,827.21		
October 2003	257,615,989.92	January 2004	253,378,462.71		

Group 1 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	\$260,000,000.00	May 2005	\$231,173,172.69	February 2007	\$193,138,237.65
September 2003	258,961,196.07	June 2005	229,469,882.27	March 2007	191,359,427.09
October 2003	257,886,415.77	July 2005	227,740,722.58	April 2007	189,587,026.10
November 2003	256,776,001.82	August 2005	225,986,306.24	May 2007	187,821,009.96
December 2003	255,630,312.24	September 2005	224,207,255.34	June 2007	186,061,354.06
January 2004	254,449,720.16	October 2005	222,404,201.06	July 2007	184,308,033.90
February 2004	253,234,613.61	November 2005	220,577,783.33	August 2007	182,561,025.06
March 2004	251,985,395.35	December 2005	218,728,650.39	September 2007	180,820,303.20
April 2004	250,702,482.62	January 2006	216,857,458.47	October 2007	179,085,844.10
May 2004	249,386,306.96	February 2006	214,993,032.07	November 2007	177,357,623.61
June 2004	248,037,313.96	March 2006	213,135,345.13	December 2007	175,635,617.69
July 2004	246,655,963.01	April 2006	211,284,371.69	January 2008	173,919,802.37
August 2004	245,242,727.06	May 2006	209,440,085.87	February 2008	172,210,153.81
September 2004	243,798,092.35	June 2006	207,602,461.91	March 2008	170,506,648.21
October 2004	242,322,558.15	July 2006	205,771,474.15	April 2008	168,809,261.90
November 2004	240,816,636.48	August 2006	203,947,097.01	May 2008	167,117,971.30
December 2004	239,280,851.79	September 2006	202,129,305.02	June 2008	165,432,752.89
January 2005	237,715,740.71	October 2006	200,318,072.81	July 2008	163,753,583.27
February 2005	236,121,851.69	November 2006	198,513,375.10	August 2008	162,080,439.11
March 2005	234,499,744.74	December 2006	196,715,186.71	September 2008	160,413,297.18
April 2005	232,849,991.05	January 2007	194,923,482.55	October 2008	158,752,134.35

Group 1 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>
November 2008	\$157,096,927.55	March 2012	\$ 95,518,504.39	June 2015	\$ 43,335,151.29
December 2008	155,447,653.81	April 2012	94,088,693.10	July 2015	42,088,985.74
January 2009	153,804,290.26	May 2012	92,663,945.20	August 2015	40,847,174.00
February 2009	152,166,814.12	June 2012	91,244,241.13	September 2015	39,609,699.24
March 2009	150,535,202.66	July 2012	89,829,561.43	October 2015	38,376,544.68
April 2009	148,909,433.28	August 2012	88,419,886.68	November 2015	37,147,693.62
May 2009	147,289,483.45	September 2012	87,015,197.56	December 2015	35,923,129.41
June 2009	145,675,330.72	October 2012	85,615,474.83	January 2016	34,702,835.48
July 2009	144,066,952.73	November 2012	84,220,699.29	February 2016	33,486,795.31
August 2009	142,464,327.21	December 2012	82,830,851.84	March 2016	32,274,992.44
September 2009	140,867,431.98	January 2013	81,445,913.45	April 2016	31,067,410.50
October 2009	139,276,244.92	February 2013	80,065,865.16	May 2016	29,864,033.14
November 2009	137,690,744.03	March 2013	78,690,688.09	June 2016	28,664,844.10
December 2009	136,110,907.36	April 2013	77,320,363.41	July 2016	27,469,827.19
January 2010	134,536,713.08	May 2013	75,954,872.38	August 2016	26,278,966.26
February 2010	132,968,139.40	June 2013	74,594,196.33	September 2016	25,092,245.23
March 2010	131,405,164.65	July 2013	73,238,316.67	October 2016	23,909,648.08
April 2010	129,847,767.23	August 2013	71,887,214.85	November 2016	22,731,158.87
May 2010	128,295,925.63	September 2013	70,540,872.43	December 2016	21,556,761.69
June 2010	126,749,618.40	October 2013	69,199,271.02	January 2017	20,386,440.70
July 2010	125,208,824.19	November 2013	67,862,392.29	February 2017	19,220,180.15
August 2010	123,673,521.73	December 2013	66,530,218.01	March 2017	18,057,964.30
September 2010	122,143,689.84	January 2014	65,202,729.99	April 2017	16,899,777.52
October 2010	120,619,307.39	February 2014	63,879,910.13	May 2017	15,745,604.20
November 2010	119,100,353.38	March 2014	62,561,740.39	June 2017	14,595,428.81
December 2010	117,586,806.84	April 2014	61,248,202.79	July 2017	13,449,235.88
January 2011	116,078,646.91	May 2014	59,939,279.45	August 2017	12,307,010.00
February 2011	114,575,852.80	June 2014	58,634,952.52	September 2017	11,168,735.80
March 2011	113,078,403.81	July 2014	57,335,204.24	October 2017	10,034,397.99
April 2011	111,586,279.31	August 2014	56,040,016.92	November 2017	8,903,981.34
May 2011	110,099,458.74	September 2014	54,749,372.93	December 2017	7,777,470.65
June 2011	108,617,921.63	October 2014	53,463,254.71	January 2018	6,654,850.81
July 2011	107,141,647.60	November 2014	52,181,644.76	February 2018	5,536,106.76
August 2011	105,670,616.32	December 2014	50,904,525.65	March 2018	4,421,223.48
September 2011	104,204,807.56	January 2015	49,631,880.04	April 2018	3,310,186.03
October 2011	102,744,201.17	February 2015	48,363,690.61	May 2018	2,202,979.51
November 2011	101,288,777.05	March 2015	47,099,940.16	June 2018	1,099,589.10
December 2011	99,838,515.20	April 2015	45,840,611.50	July 2018 and thereafter	0.00
January 2012	98,393,395.70	May 2015	44,585,687.56		
February 2012	96,953,398.69				

Aggregate Group II 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	\$48,770,759.00	April 2004	\$38,371,024.63	December 2004	\$30,317,862.39
September 2003	47,704,574.21	May 2004	36,781,016.92	January 2005	29,942,312.40
October 2003	46,569,854.89	June 2004	35,129,816.79	February 2005	29,550,870.03
November 2003	45,367,593.00	July 2004	33,418,545.61	March 2005	29,144,229.48
December 2003	44,098,528.44	August 2004	31,648,375.01	April 2005	28,723,105.50
January 2004	42,763,458.22	September 2004	31,342,547.41	May 2005	28,288,232.15
February 2004	41,363,235.74	October 2004	31,018,617.76	June 2005	27,840,361.62
March 2004	39,898,770.01	November 2004	30,676,847.43	July 2005	27,380,262.96

Aggregate Group II (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 2005	\$26,908,720.76	April 2009	\$13,208,133.25	December 2012	\$ 7,968,747.98
September 2005	26,426,533.92	May 2009	13,114,340.92	January 2013	7,789,932.15
October 2005	25,934,514.23	June 2009	13,028,598.11	February 2013	7,609,742.85
November 2005	25,433,484.99	July 2009	12,950,798.51	March 2013	7,428,258.29
December 2005	24,924,279.72	August 2009	12,880,836.90	April 2013	7,245,554.86
January 2006	24,407,740.65	September 2009	12,818,609.09	May 2013	7,061,707.28
February 2006	23,904,504.82	October 2009	12,764,011.99	June 2013	6,876,788.51
March 2006	23,414,414.02	November 2009	12,716,489.85	July 2013	6,690,869.86
April 2006	22,937,311.56	December 2009	12,662,941.34	August 2013	6,504,021.00
May 2006	22,473,042.29	January 2010	12,603,541.14	September 2013	6,316,309.96
June 2006	22,021,452.58	February 2010	12,538,460.55	October 2013	6,127,803.22
July 2006	21,582,390.26	March 2010	12,467,867.45	November 2013	5,938,565.65
August 2006	21,155,704.70	April 2010	12,391,926.43	December 2013	5,748,660.63
September 2006	20,741,246.69	May 2010	12,310,798.82	January 2014	5,558,150.02
October 2006	20,338,868.52	June 2010	12,224,642.74	February 2014	5,367,094.22
November 2006	19,948,423.91	July 2010	12,133,613.13	March 2014	5,175,552.19
December 2006	19,569,768.01	August 2010	12,037,861.86	April 2014	4,983,581.41
January 2007	19,202,757.39	September 2010	11,937,537.74	May 2014	4,791,238.04
February 2007	18,847,250.04	October 2010	11,832,786.58	June 2014	4,598,576.82
March 2007	18,503,105.34	November 2010	11,723,751.28	July 2014	4,405,651.18
April 2007	18,170,184.03	December 2010	11,610,571.81	August 2014	4,212,513.19
May 2007	17,848,348.24	January 2011	11,493,385.30	September 2014	4,019,213.64
June 2007	17,537,461.48	February 2011	11,372,326.09	October 2014	3,825,802.08
July 2007	17,237,388.56	March 2011	11,247,525.79	November 2014	3,632,326.76
August 2007	16,947,995.64	April 2011	11,119,113.26	December 2014	3,438,834.73
September 2007	16,669,150.21	May 2011	10,987,214.77	January 2015	3,245,371.86
October 2007	16,400,721.04	June 2011	10,851,953.93	February 2015	3,051,982.79
November 2007	16,142,578.27	July 2011	10,713,451.80	March 2015	2,858,711.04
December 2007	15,894,593.23	August 2011	10,571,826.93	April 2015	2,665,598.99
January 2008	15,656,638.59	September 2011	10,427,195.38	May 2015	2,472,687.90
February 2008	15,428,588.24	October 2011	10,279,670.79	June 2015	2,280,017.92
March 2008	15,210,317.36	November 2011	10,129,364.39	July 2015	2,087,628.15
April 2008	15,001,702.34	December 2011	9,976,385.09	August 2015	1,895,556.64
May 2008	14,802,620.83	January 2012	9,820,839.45	September 2015	1,703,840.38
June 2008	14,612,951.65	February 2012	9,662,831.80	October 2015	1,512,515.36
July 2008	14,432,574.86	March 2012	9,502,464.21	November 2015	1,321,616.59
August 2008	14,261,371.71	April 2012	9,339,836.59	December 2015	1,131,178.09
September 2008	14,099,224.64	May 2012	9,175,046.67	January 2016	941,232.94
October 2008	13,946,017.25	June 2012	9,008,190.06	February 2016	751,813.25
November 2008	13,801,634.30	July 2012	8,839,360.32	March 2016	562,950.25
December 2008	13,665,961.72	August 2012	8,668,648.96	April 2016	374,674.24
January 2009	13,538,886.57	September 2012	8,496,145.47	May 2016	187,014.63
February 2009	13,420,297.05	October 2012	8,321,937.40	June 2016 and thereafter	0.00
March 2009	13,310,082.47	November 2012	8,146,110.34		

Group 1 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	\$260,000,000.00	November 2007	\$143,646,267.61	February 2012	\$ 58,754,863.92
September 2003	258,870,110.93	December 2007	141,444,870.05	March 2012	57,557,036.41
October 2003	257,659,358.16	January 2008	139,268,778.15	April 2012	56,373,950.55
November 2003	256,368,549.35	February 2008	137,117,728.58	May 2012	55,205,448.70
December 2003	254,998,570.12	March 2008	134,991,460.63	June 2012	54,051,374.80
January 2004	253,550,383.29	April 2008	132,889,716.17	July 2012	52,911,574.38
February 2004	252,025,027.81	May 2008	130,812,239.67	August 2012	51,785,894.51
March 2004	250,423,617.73	June 2008	128,758,778.11	September 2012	50,674,183.81
April 2004	248,747,340.93	July 2008	126,729,081.02	October 2012	49,576,292.45
May 2004	246,997,457.73	August 2008	124,722,900.41	November 2012	48,492,072.08
June 2004	245,175,299.47	September 2008	122,739,990.75	December 2012	47,421,375.86
July 2004	243,282,266.88	October 2008	120,780,108.98	January 2013	46,364,058.44
August 2004	241,319,828.37	November 2008	118,843,014.45	February 2013	45,319,975.93
September 2004	239,289,518.19	December 2008	116,928,468.91	March 2013	44,288,985.89
October 2004	237,192,934.52	January 2009	115,036,236.48	April 2013	43,270,947.34
November 2004	235,031,737.37	February 2009	113,166,083.65	May 2013	42,265,720.69
December 2004	232,807,646.51	March 2009	111,317,779.24	June 2013	41,273,167.81
January 2005	230,522,439.12	April 2009	109,491,094.34	July 2013	40,293,151.92
February 2005	228,177,947.49	May 2009	107,685,802.36	August 2013	39,325,537.66
March 2005	225,776,056.58	June 2009	105,901,678.97	September 2013	38,370,191.02
April 2005	223,318,701.49	July 2009	104,138,502.08	October 2013	37,426,979.36
May 2005	220,807,864.80	August 2009	102,396,051.80	November 2013	36,495,771.36
June 2005	218,245,573.94	September 2009	100,674,110.46	December 2013	35,576,437.07
July 2005	215,633,898.36	October 2009	98,972,462.55	January 2014	34,668,847.82
August 2005	212,974,946.74	November 2009	97,290,894.72	February 2014	33,772,876.27
September 2005	210,270,864.06	December 2009	95,629,195.75	March 2014	32,888,396.36
October 2005	207,523,828.66	January 2010	93,987,156.54	April 2014	32,015,283.31
November 2005	204,736,049.22	February 2010	92,364,570.08	May 2014	31,153,413.61
December 2005	201,909,761.72	March 2010	90,761,231.42	June 2014	30,302,664.99
January 2006	199,047,226.33	April 2010	89,176,937.68	July 2014	29,462,916.45
February 2006	196,216,838.88	May 2010	87,611,487.99	August 2014	28,634,048.20
March 2006	193,418,268.13	June 2010	86,064,683.51	September 2014	27,815,941.66
April 2006	190,651,186.13	July 2010	84,536,327.39	October 2014	27,008,479.48
May 2006	187,915,268.18	August 2010	83,026,224.73	November 2014	26,211,545.48
June 2006	185,210,192.80	September 2010	81,534,182.62	December 2014	25,425,024.67
July 2006	182,535,641.68	October 2010	80,060,010.04	January 2015	24,648,803.24
August 2006	179,891,299.67	November 2010	78,603,517.93	February 2015	23,882,768.54
September 2006	177,276,854.76	December 2010	77,164,519.09	March 2015	23,126,809.03
October 2006	174,691,998.01	January 2011	75,742,828.23	April 2015	22,380,814.35
November 2006	172,136,423.56	February 2011	74,338,261.89	May 2015	21,644,675.26
December 2006	169,609,828.58	March 2011	72,950,638.45	June 2015	20,918,283.60
January 2007	167,111,913.22	April 2011	71,579,778.16	July 2015	20,201,532.36
February 2007	164,642,380.66	May 2011	70,225,503.03	August 2015	19,494,315.57
March 2007	162,200,936.96	June 2011	68,887,636.85	September 2015	18,796,528.39
April 2007	159,787,291.14	July 2011	67,566,005.23	October 2015	18,108,067.02
May 2007	157,401,155.11	August 2011	66,260,435.50	November 2015	17,428,828.73
June 2007	155,042,243.62	September 2011	64,970,756.71	December 2015	16,758,711.85
July 2007	152,710,274.25	October 2011	63,696,799.66	January 2016	16,097,615.72
August 2007	150,404,967.42	November 2011	62,438,396.85	February 2016	15,445,440.74
September 2007	148,126,046.30	December 2011	61,195,382.45	March 2016	14,802,088.31
October 2007	145,873,236.82	January 2012	59,967,592.31	April 2016	14,167,460.85

Group 1 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>
May 2016	\$ 13,541,461.76	March 2017	\$ 7,735,477.27	December 2017	\$ 3,165,394.31
June 2016	12,923,995.45	April 2017	7,198,291.59	January 2018	2,693,133.51
July 2016	12,314,967.31	May 2017	6,668,649.65	February 2018	2,227,686.85
August 2016	11,714,283.67	June 2017	6,146,467.00	March 2018	1,768,977.36
September 2016	11,121,851.87	July 2017	5,631,660.03	April 2018	1,316,928.91
October 2016	10,537,580.14	August 2017	5,124,146.01	May 2018	871,466.13
November 2016	9,961,377.70	September 2017	4,623,843.04	June 2018	432,514.43
December 2016	9,393,154.68	October 2017	4,130,670.11	July 2018 and thereafter	0.00
January 2017	8,832,822.15	November 2017	3,644,546.99		
February 2017	8,280,292.05				

KA Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$2,000,000.00	March 2006	\$ 764,048.93	September 2008	\$ 200,811.61
September 2003	1,953,722.31	April 2006	736,295.91	October 2008	190,392.33
October 2003	1,904,357.23	May 2006	709,242.95	November 2008	180,433.57
November 2003	1,851,935.48	June 2006	682,880.74	December 2008	170,928.59
December 2003	1,796,490.70	July 2006	657,200.09	January 2009	161,870.78
January 2004	1,738,059.36	August 2006	632,191.88	February 2009	153,253.55
February 2004	1,676,680.77	September 2006	607,847.12	March 2009	145,070.41
March 2004	1,612,397.03	October 2006	584,156.90	April 2009	137,314.94
April 2004	1,545,252.96	November 2006	561,112.40	May 2009	129,980.79
May 2004	1,475,296.08	December 2006	538,704.91	June 2009	123,061.66
June 2004	1,402,576.51	January 2007	516,925.80	July 2009	116,551.35
July 2004	1,327,146.99	February 2007	495,766.54	August 2009	110,443.71
August 2004	1,249,062.74	March 2007	475,218.68	September 2009	104,732.67
September 2004	1,230,336.20	April 2007	455,273.89	October 2009	99,412.20
October 2004	1,210,631.98	May 2007	435,923.90	November 2009	94,366.30
November 2004	1,189,969.59	June 2007	417,160.54	December 2009	88,994.31
December 2004	1,168,383.72	July 2007	398,975.73	January 2010	83,304.84
January 2005	1,145,910.47	August 2007	381,361.46	February 2010	77,306.36
February 2005	1,122,587.16	September 2007	364,309.84	March 2010	71,007.15
March 2005	1,098,452.39	October 2007	347,813.03	April 2010	64,415.34
April 2005	1,073,545.88	November 2007	331,863.31	May 2010	57,538.91
May 2005	1,047,908.45	December 2007	316,453.01	June 2010	50,385.69
June 2005	1,021,581.93	January 2008	301,574.56	July 2010	42,963.34
July 2005	994,609.09	February 2008	287,220.47	August 2010	35,279.39
August 2005	967,033.56	March 2008	273,383.33	September 2010	27,341.21
September 2005	938,899.74	April 2008	260,055.81	October 2010	19,156.05
October 2005	910,252.76	May 2008	247,230.67	November 2010	10,731.00
November 2005	881,138.35	June 2008	234,900.73	December 2010	2,073.01
December 2005	851,602.79	July 2008	223,058.91	January 2011 and thereafter	0.00
January 2006	821,692.81	August 2008	211,698.18		
February 2006	792,511.39				

QO 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	\$341,936,000.00	October 2008	\$215,620,289.53	January 2013	\$108,978,684.80
September 2004	340,170,244.46	November 2008	213,234,187.64	February 2013	107,283,803.82
October 2004	338,323,462.42	December 2008	210,860,493.43	March 2013	105,613,691.21
November 2004	336,397,812.84	January 2009	208,499,143.07	April 2013	103,967,996.84
December 2004	334,394,105.61	February 2009	206,150,073.03	May 2013	102,346,375.45
January 2005	332,313,190.75	March 2009	203,813,220.12	June 2013	100,748,486.56
February 2005	330,155,957.80	April 2009	201,488,521.47	July 2013	99,173,994.43
March 2005	327,923,335.20	May 2009	199,175,914.54	August 2013	97,622,567.96
April 2005	325,616,289.66	June 2009	196,875,337.11	September 2013	96,093,880.66
May 2005	323,235,825.48	July 2009	194,586,727.28	October 2013	94,587,610.56
June 2005	320,782,983.81	August 2009	192,310,023.46	November 2013	93,103,440.16
July 2005	318,258,841.93	September 2009	190,045,164.39	December 2013	91,641,056.38
August 2005	315,664,512.46	October 2009	187,792,089.11	January 2014	90,200,150.47
September 2005	313,001,142.53	November 2009	185,550,736.98	February 2014	88,780,417.98
October 2005	310,269,912.97	December 2009	183,321,047.68	March 2014	87,381,558.69
November 2005	307,472,037.42	January 2010	181,102,961.20	April 2014	86,003,276.54
December 2005	304,608,761.43	February 2010	178,896,417.82	May 2014	84,645,279.60
January 2006	301,760,348.45	March 2010	176,701,358.15	June 2014	83,307,279.98
February 2006	298,926,722.00	April 2010	174,517,723.08	July 2014	81,988,993.80
March 2006	296,107,805.99	May 2010	172,345,453.83	August 2014	80,690,141.13
April 2006	293,303,524.74	June 2010	170,184,491.91	September 2014	79,410,445.93
May 2006	290,513,802.94	July 2010	168,034,779.14	October 2014	78,149,636.00
June 2006	287,738,565.68	August 2010	165,896,257.62	November 2014	76,907,442.92
July 2006	284,977,738.44	September 2010	163,768,869.76	December 2014	75,683,602.01
August 2006	282,231,247.06	October 2010	161,652,558.27	January 2015	74,477,852.27
September 2006	279,499,017.79	November 2010	159,547,266.15	February 2015	73,289,936.34
October 2006	276,780,977.24	December 2010	157,452,936.69	March 2015	72,119,600.43
November 2006	274,077,052.40	January 2011	155,369,513.48	April 2015	70,966,594.29
December 2006	271,387,170.64	February 2011	153,296,940.39	May 2015	69,830,671.16
January 2007	268,711,259.70	March 2011	151,235,161.59	June 2015	68,711,587.71
February 2007	266,049,247.69	April 2011	149,184,121.52	July 2015	67,609,104.00
March 2007	263,401,063.10	May 2011	147,143,764.92	August 2015	66,522,983.44
April 2007	260,766,634.78	June 2011	145,114,036.82	September 2015	65,452,992.72
May 2007	258,145,891.95	July 2011	143,094,882.52	October 2015	64,398,901.80
June 2007	255,538,764.18	August 2011	141,086,247.60	November 2015	63,360,483.84
July 2007	252,945,181.42	September 2011	139,088,077.92	December 2015	62,337,515.17
August 2007	250,365,073.98	October 2011	137,100,319.63	January 2016	61,329,775.22
September 2007	247,798,372.51	November 2011	135,122,919.16	February 2016	60,337,046.51
October 2007	245,245,008.04	December 2011	133,155,823.19	March 2016	59,359,114.60
November 2007	242,704,911.94	January 2012	131,198,978.70	April 2016	58,395,768.03
December 2007	240,178,015.93	February 2012	129,252,332.93	May 2016	57,446,798.30
January 2008	237,664,252.09	March 2012	127,315,833.39	June 2016	56,511,999.82
February 2008	235,163,552.85	April 2012	125,389,427.86	July 2016	55,591,169.86
March 2008	232,675,850.98	May 2012	123,473,064.40	August 2016	54,684,108.53
April 2008	230,201,079.60	June 2012	121,566,826.92	September 2016	53,790,618.74
May 2008	227,739,172.18	July 2012	119,688,341.84	October 2016	52,910,506.13
June 2008	225,290,062.52	August 2012	117,837,217.69	November 2016	52,043,579.08
July 2008	222,853,684.77	September 2012	116,013,068.42	December 2016	51,189,648.64
August 2008	220,429,973.42	October 2012	114,215,513.33	January 2017	50,348,528.49
September 2008	218,018,863.29	November 2012	112,444,176.99	February 2017	49,520,034.93
		December 2012	110,698,689.18	March 2017	48,703,986.82

QO 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>
April 2017	\$ 47,900,205.56	September 2021	\$ 18,968,146.88	February 2026	\$ 6,470,242.95
May 2017	47,108,515.05	October 2021	18,619,774.91	March 2026	6,324,234.63
June 2017	46,328,741.65	November 2021	18,276,890.99	April 2026	6,180,697.64
July 2017	45,560,714.15	December 2021	17,939,414.39	May 2026	6,039,594.37
August 2017	44,804,263.73	January 2022	17,607,265.55	June 2026	5,900,887.76
September 2017	44,059,223.95	February 2022	17,280,366.01	July 2026	5,764,541.28
October 2017	43,325,430.69	March 2022	16,958,638.44	August 2026	5,630,518.93
November 2017	42,602,722.13	April 2022	16,642,006.61	September 2026	5,498,785.24
December 2017	41,890,938.72	May 2022	16,330,395.36	October 2026	5,369,305.24
January 2018	41,189,923.15	June 2022	16,023,730.61	November 2026	5,242,044.46
February 2018	40,499,520.31	July 2022	15,721,939.33	December 2026	5,116,968.95
March 2018	39,819,577.26	August 2022	15,424,949.53	January 2027	4,994,045.24
April 2018	39,149,943.21	September 2022	15,132,690.23	February 2027	4,873,240.35
May 2018	38,490,469.49	October 2022	14,845,091.48	March 2027	4,754,521.78
June 2018	37,841,009.51	November 2022	14,562,084.31	April 2027	4,637,857.49
July 2018	37,201,418.74	December 2022	14,283,600.73	May 2027	4,523,215.91
August 2018	36,571,554.67	January 2023	14,009,573.74	June 2027	4,410,565.94
September 2018	35,951,276.80	February 2023	13,739,937.27	July 2027	4,299,876.92
October 2018	35,340,446.60	March 2023	13,474,626.20	August 2027	4,191,118.63
November 2018	34,738,927.49	April 2023	13,213,576.34	September 2027	4,084,261.31
December 2018	34,146,584.81	May 2023	12,956,724.42	October 2027	3,979,275.62
January 2019	33,563,285.78	June 2023	12,704,008.06	November 2027	3,876,132.64
February 2019	32,988,899.50	July 2023	12,455,365.78	December 2027	3,774,803.89
March 2019	32,423,296.90	August 2023	12,210,736.97	January 2028	3,675,261.29
April 2019	31,866,350.74	September 2023	11,970,061.89	February 2028	3,577,477.17
May 2019	31,317,935.55	October 2023	11,733,281.65	March 2028	3,481,424.27
June 2019	30,777,927.64	November 2023	11,500,338.21	April 2028	3,387,075.72
July 2019	30,246,205.05	December 2023	11,271,174.34	May 2028	3,294,405.05
August 2019	29,722,647.55	January 2024	11,045,733.65	June 2028	3,203,386.18
September 2019	29,207,136.59	February 2024	10,823,960.55	July 2028	3,113,993.40
October 2019	28,699,555.30	March 2024	10,605,800.24	August 2028	3,026,201.38
November 2019	28,199,788.45	April 2024	10,391,198.70	September 2028	2,939,985.16
December 2019	27,707,722.44	May 2024	10,180,102.69	October 2028	2,855,320.15
January 2020	27,223,245.26	June 2024	9,972,459.74	November 2028	2,772,182.12
February 2020	26,746,246.48	July 2024	9,768,218.12	December 2028	2,690,547.18
March 2020	26,276,617.25	August 2024	9,567,326.84	January 2029	2,610,391.81
April 2020	25,814,250.22	September 2024	9,369,735.65	February 2029	2,531,692.83
May 2020	25,359,039.59	October 2024	9,175,395.01	March 2029	2,454,427.39
June 2020	24,910,881.02	November 2024	8,984,256.11	April 2029	2,378,572.98
July 2020	24,469,671.67	December 2024	8,796,270.82	May 2029	2,304,107.42
August 2020	24,035,310.14	January 2025	8,611,391.70	June 2029	2,231,008.86
September 2020	23,607,696.46	February 2025	8,429,572.01	July 2029	2,159,255.77
October 2020	23,186,732.07	March 2025	8,250,765.67	August 2029	2,088,826.94
November 2020	22,772,319.82	April 2025	8,074,927.26	September 2029	2,019,701.46
December 2020	22,364,363.91	May 2025	7,902,012.02	October 2029	1,951,858.74
January 2021	21,962,769.91	June 2025	7,731,975.82	November 2029	1,885,278.49
February 2021	21,567,444.72	July 2025	7,564,775.19	December 2029	1,819,940.72
March 2021	21,178,296.56	August 2025	7,400,367.26	January 2030	1,755,825.73
April 2021	20,795,234.95	September 2025	7,238,709.79	February 2030	1,692,914.11
May 2021	20,418,170.69	October 2025	7,079,761.14	March 2030	1,631,186.75
June 2021	20,047,015.83	November 2025	6,923,480.29	April 2030	1,570,624.80
July 2021	19,681,683.69	December 2025	6,769,826.78	May 2030	1,511,209.71
August 2021	19,322,088.79	January 2026	6,618,760.76	June 2030	1,452,923.19

QO 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>
July 2030	\$ 1,395,747.23	July 2031	\$ 790,055.00	July 2032	\$ 314,243.81
August 2030	1,339,664.08	August 2031	745,793.33	August 2032	279,694.70
September 2030	1,284,656.26	September 2031	702,416.36	September 2032	245,871.16
October 2030	1,230,706.54	October 2031	659,909.71	October 2032	212,761.18
November 2030	1,177,797.95	November 2031	618,259.20	November 2032	180,352.93
December 2030	1,125,913.77	December 2031	577,450.87	December 2032	148,634.78
January 2031	1,075,037.54	January 2032	537,470.96	January 2033	117,595.25
February 2031	1,025,153.02	February 2032	498,305.93	February 2033	87,223.05
March 2031	976,244.24	March 2032	459,942.43	March 2033	57,507.05
April 2031	928,295.44	April 2032	422,367.32	April 2033	28,436.30
May 2031	881,291.12	May 2032	385,567.65	May 2033 and thereafter	0.00
June 2031	835,215.99	June 2032	349,530.67		

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	\$500,000,000.00	August 2006	\$306,397,264.84	August 2009	\$143,444,413.84
September 2003	498,600,926.66	September 2006	300,051,366.53	September 2009	140,427,145.65
October 2003	496,905,474.70	October 2006	293,834,553.79	October 2009	137,471,890.23
November 2003	494,914,536.01	November 2006	287,744,233.05	November 2009	134,577,392.73
December 2003	492,629,530.27	December 2006	281,777,862.41	December 2009	131,742,423.42
January 2004	490,052,407.07	January 2007	275,932,950.61	January 2010	128,965,777.17
February 2004	487,185,646.39	February 2007	270,207,056.02	February 2010	126,246,273.01
March 2004	484,032,257.63	March 2007	264,597,785.65	March 2010	123,582,753.60
April 2004	480,595,777.01	April 2007	259,102,794.20	April 2010	120,974,084.79
May 2004	476,880,263.43	May 2007	253,719,783.13	May 2010	118,419,155.17
June 2004	472,890,292.70	June 2007	248,446,499.70	June 2010	115,916,875.56
July 2004	468,630,950.24	July 2007	243,280,736.08	July 2010	113,466,178.65
August 2004	464,107,822.08	August 2007	238,220,328.48	August 2010	111,066,018.49
September 2004	459,326,984.39	September 2007	233,263,156.22	September 2010	108,715,370.13
October 2004	454,294,991.40	October 2007	228,407,140.97	October 2010	106,413,229.13
November 2004	449,018,861.74	November 2007	223,650,245.79	November 2010	104,158,611.23
December 2004	443,506,063.35	December 2007	218,990,474.43	December 2010	101,950,551.90
January 2005	437,764,496.88	January 2008	214,425,870.44	January 2011	99,788,105.94
February 2005	431,802,477.63	February 2008	209,954,516.42	February 2011	97,670,347.15
March 2005	425,628,716.16	March 2008	205,574,533.23	March 2011	95,596,367.88
April 2005	419,252,297.57	April 2008	201,284,079.24	April 2011	93,565,278.73
May 2005	412,682,659.51	May 2008	197,081,349.58	May 2011	91,576,208.13
June 2005	405,929,568.97	June 2008	192,964,575.42	June 2011	89,628,302.01
July 2005	399,003,098.07	July 2008	188,932,023.26	July 2011	87,720,723.46
August 2005	391,913,598.67	August 2008	184,981,994.19	August 2011	85,852,652.38
September 2005	384,671,676.18	September 2008	181,112,823.27	September 2011	84,023,285.14
October 2005	377,288,162.36	October 2008	177,322,878.80	October 2011	82,231,834.26
November 2005	369,774,087.52	November 2008	173,610,561.67	November 2011	80,477,528.07
December 2005	362,140,651.98	December 2008	169,974,304.75	December 2011	78,759,610.43
January 2006	354,662,147.89	January 2009	166,412,572.22	January 2012	77,077,340.38
February 2006	347,335,467.22	February 2009	162,923,858.95	February 2012	75,429,991.88
March 2006	340,157,563.79	March 2009	159,506,689.90	March 2012	73,816,853.48
April 2006	333,125,452.00	April 2009	156,159,619.54	April 2012	72,237,228.02
May 2006	326,236,205.71	May 2009	152,881,231.23	May 2012	70,690,432.40
June 2006	319,486,956.98	June 2009	149,670,136.66	June 2012	69,175,797.24
July 2006	312,874,894.98	July 2009	146,524,975.30	July 2012	67,692,666.64

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>
August 2012	\$ 66,240,397.91	January 2017	\$ 20,483,930.96	June 2021	\$ 5,902,857.86
September 2012	64,818,361.27	February 2017	20,024,336.93	July 2021	5,760,040.29
October 2012	63,425,939.65	March 2017	19,574,577.44	August 2021	5,620,410.38
November 2012	62,062,528.40	April 2017	19,134,448.10	September 2021	5,483,900.15
December 2012	60,727,535.04	May 2017	18,703,748.68	October 2021	5,350,443.00
January 2013	59,420,379.05	June 2017	18,282,283.05	November 2021	5,219,973.73
February 2013	58,140,491.57	July 2017	17,869,859.07	December 2021	5,092,428.48
March 2013	56,887,315.25	August 2017	17,466,288.53	January 2022	4,967,744.73
April 2013	55,660,303.94	September 2017	17,071,387.06	February 2022	4,845,861.24
May 2013	54,458,922.52	October 2017	16,684,974.03	March 2022	4,726,718.07
June 2013	53,282,646.66	November 2017	16,306,872.54	April 2022	4,610,256.50
July 2013	52,130,962.60	December 2017	15,936,909.27	May 2022	4,496,419.05
August 2013	51,003,366.96	January 2018	15,574,914.45	June 2022	4,385,149.41
September 2013	49,899,366.49	February 2018	15,220,721.80	July 2022	4,276,392.48
October 2013	48,818,477.93	March 2018	14,874,168.41	August 2022	4,170,094.28
November 2013	47,760,227.75	April 2018	14,535,094.72	September 2022	4,066,201.95
December 2013	46,724,152.00	May 2018	14,203,344.44	October 2022	3,964,663.76
January 2014	45,709,796.08	June 2018	13,878,764.45	November 2022	3,865,429.04
February 2014	44,716,714.58	July 2018	13,561,204.79	December 2022	3,768,448.17
March 2014	43,744,471.11	August 2018	13,250,518.56	January 2023	3,673,672.58
April 2014	42,792,638.07	September 2018	12,946,561.88	February 2023	3,581,054.70
May 2014	41,860,796.52	October 2018	12,649,193.81	March 2023	3,490,547.98
June 2014	40,948,535.98	November 2018	12,358,276.28	April 2023	3,402,106.81
July 2014	40,055,454.28	December 2018	12,073,674.09	May 2023	3,315,686.56
August 2014	39,181,157.38	January 2019	11,795,254.77	June 2023	3,231,243.51
September 2014	38,325,259.21	February 2019	11,522,888.61	July 2023	3,148,734.88
October 2014	37,487,381.51	March 2019	11,256,448.52	August 2023	3,068,118.75
November 2014	36,667,153.69	April 2019	10,995,810.05	September 2023	2,989,354.13
December 2014	35,864,212.64	May 2019	10,740,851.29	October 2023	2,912,400.83
January 2015	35,078,202.63	June 2019	10,491,452.83	November 2023	2,837,219.55
February 2015	34,308,775.10	July 2019	10,247,497.73	December 2023	2,763,771.79
March 2015	33,555,588.59	August 2019	10,008,871.44	January 2024	2,692,019.86
April 2015	32,818,308.53	September 2019	9,775,461.77	February 2024	2,621,926.87
May 2015	32,096,607.13	October 2019	9,547,158.83	March 2024	2,553,456.69
June 2015	31,390,163.27	November 2019	9,323,855.01	April 2024	2,486,573.97
July 2015	30,698,662.32	December 2019	9,105,444.89	May 2024	2,421,244.09
August 2015	30,021,796.04	January 2020	8,891,825.23	June 2024	2,357,433.15
September 2015	29,359,262.44	February 2020	8,682,894.92	July 2024	2,295,107.99
October 2015	28,710,765.65	March 2020	8,478,554.93	August 2024	2,234,236.11
November 2015	28,076,015.83	April 2020	8,278,708.28	September 2024	2,174,785.73
December 2015	27,454,728.98	May 2020	8,083,259.96	October 2024	2,116,725.73
January 2016	26,846,626.92	June 2020	7,892,116.96	November 2024	2,060,025.62
February 2016	26,251,437.08	July 2020	7,705,188.15	December 2024	2,004,655.60
March 2016	25,668,892.44	August 2020	7,522,384.30	January 2025	1,950,586.45
April 2016	25,098,731.41	September 2020	7,343,618.03	February 2025	1,897,789.61
May 2016	24,540,697.71	October 2020	7,168,803.74	March 2025	1,846,237.10
June 2016	23,994,540.28	November 2020	6,997,857.63	April 2025	1,795,901.53
July 2016	23,460,013.16	December 2020	6,830,697.60	May 2025	1,746,756.10
August 2016	22,936,875.38	January 2021	6,667,243.26	June 2025	1,698,774.57
September 2016	22,424,890.91	February 2021	6,507,415.89	July 2025	1,651,931.25
October 2016	21,923,828.47	March 2021	6,351,138.39	August 2025	1,606,201.02
November 2016	21,433,461.53	April 2021	6,198,335.26	September 2025	1,561,559.26
December 2016	20,953,568.17	May 2021	6,048,932.55	October 2025	1,517,981.89

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 2025	\$ 1,475,445.35	June 2028	\$ 565,039.84	January 2031	\$ 156,951.15
December 2025	1,433,926.54	July 2028	545,931.48	February 2031	148,757.98
January 2026	1,393,402.91	August 2028	527,313.58	March 2031	140,799.38
February 2026	1,353,852.33	September 2028	509,174.86	April 2031	133,069.69
March 2026	1,315,253.19	October 2028	491,504.28	May 2031	125,563.38
April 2026	1,277,584.31	November 2028	474,291.05	June 2031	118,275.04
May 2026	1,240,824.97	December 2028	457,524.62	July 2031	111,199.36
June 2026	1,204,954.88	January 2029	441,194.65	August 2031	104,331.19
July 2026	1,169,954.22	February 2029	425,291.04	September 2031	97,665.45
August 2026	1,135,803.54	March 2029	409,803.90	October 2031	91,197.21
September 2026	1,102,483.84	April 2029	394,723.57	November 2031	84,921.62
October 2026	1,069,976.52	May 2029	380,040.59	December 2031	78,833.97
November 2026	1,038,263.38	June 2029	365,745.70	January 2032	72,929.64
December 2026	1,007,326.59	July 2029	351,829.87	February 2032	67,204.10
January 2027	977,148.73	August 2029	338,284.24	March 2032	61,652.95
February 2027	947,712.72	September 2029	325,100.14	April 2032	56,271.88
March 2027	919,001.88	October 2029	312,269.13	May 2032	51,056.66
April 2027	890,999.87	November 2029	299,782.90	June 2032	46,003.17
May 2027	863,690.69	December 2029	287,633.37	July 2032	41,107.39
June 2027	837,058.71	January 2030	275,812.61	August 2032	36,365.37
July 2027	811,088.62	February 2030	264,312.87	September 2032	31,773.28
August 2027	785,765.43	March 2030	253,126.58	October 2032	27,327.35
September 2027	761,074.49	April 2030	242,246.33	November 2032	23,023.91
October 2027	737,001.45	May 2030	231,664.86	December 2032	18,859.36
November 2027	713,532.30	June 2030	221,375.10	January 2033	14,830.20
December 2027	690,653.28	July 2030	211,370.11	February 2033	10,933.00
January 2028	668,350.97	August 2030	201,643.11	March 2033	7,164.40
February 2028	646,612.23	September 2030	192,187.48	April 2033	3,521.13
March 2028	625,424.20	October 2030	182,996.74	May 2033 and thereafter	0.00
April 2028	604,774.28	November 2030	174,064.54		
May 2028	584,650.17	December 2030	165,384.70		

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	\$500,000,000.00	November 2003	\$496,234,417.88	February 2004	\$490,806,826.83
September 2003	498,930,766.41	December 2003	494,608,645.12	March 2004 and thereafter	0.00
October 2003	497,675,383.53	January 2004	492,799,050.14		

Group 2 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	May 2004	\$491,351,355.33	February 2005	\$477,650,796.32
September 2003	499,295,856.92	June 2004	490,073,489.35	March 2005	475,830,394.72
October 2003	498,526,986.43	July 2004	488,733,476.96	April 2005	473,952,392.11
November 2003	497,693,574.80	August 2004	487,331,728.76	May 2005	472,017,407.63
December 2003	496,795,833.66	September 2004	485,868,679.47	June 2005	470,026,082.12
January 2004	495,833,999.87	October 2004	484,344,787.80	July 2005	467,979,077.80
February 2004	494,808,335.52	November 2004	482,760,536.15	August 2005	465,877,077.86
March 2004	493,719,127.74	December 2004	481,116,430.45	September 2005	463,720,786.11
April 2004	492,566,688.68	January 2005	479,412,999.81	October 2005	461,510,926.63

Group 2 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>
November 2005	\$459,248,243.27	April 2010	\$347,241,757.91	September 2014	\$254,245,498.94
December 2005	456,933,499.34	May 2010	345,323,591.72	October 2014	252,649,223.82
January 2006	454,627,026.15	June 2010	343,412,142.93	November 2014	251,058,396.80
February 2006	452,328,791.40	July 2010	341,507,385.17	December 2014	249,472,996.30
March 2006	450,038,762.89	August 2010	339,609,292.12	January 2015	247,893,000.84
April 2006	447,756,908.56	September 2010	337,717,837.61	February 2015	246,318,389.00
May 2006	445,483,196.48	October 2010	335,832,995.52	March 2015	244,749,139.45
June 2006	443,217,594.82	November 2010	333,954,739.86	April 2015	243,185,230.94
July 2006	440,960,071.89	December 2010	332,083,044.74	May 2015	241,626,642.30
August 2006	438,710,596.11	January 2011	330,217,884.35	June 2015	240,073,352.45
September 2006	436,469,136.02	February 2011	328,359,232.99	July 2015	238,525,340.38
October 2006	434,235,660.29	March 2011	326,507,065.05	August 2015	236,982,585.15
November 2006	432,010,137.69	April 2011	324,661,355.04	September 2015	235,445,065.92
December 2006	429,792,537.14	May 2011	322,822,077.54	October 2015	233,912,761.93
January 2007	427,582,827.64	June 2011	320,989,207.23	November 2015	232,385,652.47
February 2007	425,380,978.33	July 2011	319,162,718.90	December 2015	230,863,716.94
March 2007	423,186,958.48	August 2011	317,342,587.42	January 2016	229,346,934.79
April 2007	421,000,737.45	September 2011	315,528,787.78	February 2016	227,835,285.59
May 2007	418,822,284.74	October 2011	313,721,295.04	March 2016	226,328,748.93
June 2007	416,651,569.93	November 2011	311,920,084.37	April 2016	224,827,304.53
July 2007	414,488,562.77	December 2011	310,125,131.01	May 2016	223,330,932.16
August 2007	412,333,233.08	January 2012	308,336,410.33	June 2016	221,839,611.66
September 2007	410,185,550.81	February 2012	306,553,897.78	July 2016	220,353,322.98
October 2007	408,045,486.03	March 2012	304,777,568.88	August 2016	218,872,046.10
November 2007	405,913,008.92	April 2012	303,007,399.27	September 2016	217,395,761.12
December 2007	403,788,089.76	May 2012	301,243,364.69	October 2016	215,924,448.19
January 2008	401,670,698.98	June 2012	299,485,440.93	November 2016	214,458,087.53
February 2008	399,560,807.07	July 2012	297,733,603.92	December 2016	212,996,659.46
March 2008	397,458,384.68	August 2012	295,987,829.66	January 2017	211,540,144.35
April 2008	395,363,402.54	September 2012	294,248,094.23	February 2017	210,088,522.66
May 2008	393,275,831.52	October 2012	292,514,373.82	March 2017	208,641,774.92
June 2008	391,195,642.57	November 2012	290,786,644.69	April 2017	207,199,881.73
July 2008	389,122,806.76	December 2012	289,064,883.23	May 2017	205,762,823.76
August 2008	387,057,295.30	January 2013	287,349,065.87	June 2017	204,330,581.77
September 2008	384,999,079.45	February 2013	285,639,169.15	July 2017	202,903,136.58
October 2008	382,948,130.65	March 2013	283,935,169.72	August 2017	201,480,469.08
November 2008	380,904,420.38	April 2013	282,237,044.29	September 2017	200,062,560.24
December 2008	378,867,920.29	May 2013	280,544,769.67	October 2017	198,649,391.10
January 2009	376,838,602.09	June 2013	278,858,322.75	November 2017	197,240,942.77
February 2009	374,816,437.62	July 2013	277,177,680.52	December 2017	195,837,196.44
March 2009	372,801,398.82	August 2013	275,502,820.06	January 2018	194,438,133.35
April 2009	370,793,457.76	September 2013	273,833,718.51	February 2018	193,043,734.83
May 2009	368,792,586.57	October 2013	272,170,353.13	March 2018	191,653,982.28
June 2009	366,798,757.53	November 2013	270,512,701.25	April 2018	190,268,857.17
July 2009	364,811,943.01	December 2013	268,860,740.28	May 2018	188,888,341.02
August 2009	362,832,115.47	January 2014	267,214,447.74	June 2018	187,512,415.46
September 2009	360,859,247.50	February 2014	265,573,801.20	July 2018	186,141,062.14
October 2009	358,893,311.78	March 2014	263,938,778.34	August 2018	184,774,262.82
November 2009	356,934,281.09	April 2014	262,309,356.93	September 2018	183,411,999.32
December 2009	354,982,128.33	May 2014	260,685,514.80	October 2018	182,054,253.51
January 2010	353,036,826.48	June 2014	259,067,229.89	November 2018	180,701,007.35
February 2010	351,098,348.65	July 2014	257,454,480.19	December 2018	179,352,242.85
March 2010	349,166,668.03	August 2014	255,847,243.82	January 2019	178,007,942.12

Group 2 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>
February 2019	\$176,668,087.29	July 2023	\$111,573,590.56	December 2027	\$ 56,560,594.42
March 2019	175,332,660.60	August 2023	110,449,097.15	January 2028	55,606,192.85
April 2019	174,001,644.34	September 2023	109,328,165.39	February 2028	54,654,658.19
May 2019	172,675,020.86	October 2023	108,210,780.86	March 2028	53,705,978.62
June 2019	171,352,772.59	November 2023	107,096,929.16	April 2028	52,760,142.36
July 2019	170,034,882.02	December 2023	105,986,595.98	May 2028	51,817,137.68
August 2019	168,721,331.70	January 2024	104,879,767.04	June 2028	50,876,952.89
September 2019	167,412,104.27	February 2024	103,776,428.12	July 2028	49,939,576.35
October 2019	166,107,182.41	March 2024	102,676,565.05	August 2028	49,004,996.45
November 2019	164,806,548.87	April 2024	101,580,163.73	September 2028	48,073,201.64
December 2019	163,510,186.48	May 2024	100,487,210.10	October 2028	47,144,180.40
January 2020	162,218,078.11	June 2024	99,397,690.14	November 2028	46,217,921.26
February 2020	160,930,206.73	July 2024	98,311,589.91	December 2028	45,294,412.80
March 2020	159,646,555.34	August 2024	97,228,895.51	January 2029	44,373,643.63
April 2020	158,367,107.02	September 2024	96,149,593.09	February 2029	43,455,602.40
May 2020	157,091,844.91	October 2024	95,073,668.84	March 2029	42,540,277.82
June 2020	155,820,752.22	November 2024	94,001,109.04	April 2029	41,627,658.64
July 2020	154,553,812.22	December 2024	92,931,899.98	May 2029	40,717,733.62
August 2020	153,291,008.24	January 2025	91,866,028.03	June 2029	39,810,491.61
September 2020	152,032,323.68	February 2025	90,803,479.60	July 2029	38,905,921.47
October 2020	150,777,741.99	March 2025	89,744,241.14	August 2029	38,004,012.11
November 2020	149,527,246.71	April 2025	88,688,299.18	September 2029	37,104,752.48
December 2020	148,280,821.40	May 2025	87,635,640.27	October 2029	36,208,131.58
January 2021	147,038,449.72	June 2025	86,586,251.03	November 2029	35,314,138.44
February 2021	145,800,115.37	July 2025	85,540,118.12	December 2029	34,422,762.13
March 2021	144,565,802.12	August 2025	84,497,228.27	January 2030	33,533,991.78
April 2021	143,335,493.81	September 2025	83,457,568.23	February 2030	32,647,816.54
May 2021	142,109,174.32	October 2025	82,421,124.82	March 2030	31,764,225.60
June 2021	140,886,827.60	November 2025	81,387,884.90	April 2030	30,883,208.22
July 2021	139,668,437.67	December 2025	80,357,835.39	May 2030	30,004,753.65
August 2021	138,453,988.61	January 2026	79,330,963.25	June 2030	29,128,851.24
September 2021	137,243,464.54	February 2026	78,307,255.49	July 2030	28,255,490.32
October 2021	136,036,849.65	March 2026	77,286,699.17	August 2030	27,384,660.31
November 2021	134,834,128.21	April 2026	76,269,281.41	September 2030	26,516,350.64
December 2021	133,635,284.52	May 2026	75,254,989.36	October 2030	25,650,550.78
January 2022	132,440,302.96	June 2026	74,243,810.23	November 2030	24,787,250.26
February 2022	131,249,167.95	July 2026	73,235,731.27	December 2030	23,926,438.63
March 2022	130,061,863.98	August 2026	72,230,739.79	January 2031	23,068,105.49
April 2022	128,878,375.61	September 2026	71,228,823.13	February 2031	22,212,240.47
May 2022	127,698,687.44	October 2026	70,229,968.69	March 2031	21,358,833.24
June 2022	126,522,784.14	November 2026	69,234,163.93	April 2031	20,507,873.52
July 2022	125,350,650.42	December 2026	68,241,396.32	May 2031	19,659,351.05
August 2022	124,182,271.07	January 2027	67,251,653.41	June 2031	18,813,255.63
September 2022	123,017,630.92	February 2027	66,264,922.79	July 2031	17,969,577.08
October 2022	121,856,714.87	March 2027	65,281,192.09	August 2031	17,128,305.27
November 2022	120,699,507.87	April 2027	64,300,448.98	September 2031	16,289,430.09
December 2022	119,545,994.93	May 2027	63,322,681.21	October 2031	15,452,941.50
January 2023	118,396,161.12	June 2027	62,347,876.52	November 2031	14,618,829.46
February 2023	117,249,991.55	July 2027	61,376,022.75	December 2031	13,787,084.00
March 2023	116,107,471.40	August 2027	60,407,107.76	January 2032	12,957,695.15
April 2023	114,968,585.91	September 2027	59,441,119.45	February 2032	12,130,653.03
May 2023	113,833,320.37	October 2027	58,478,045.78	March 2032	11,305,947.74
June 2023	112,701,660.12	November 2027	57,517,874.76	April 2032	10,483,569.46

Group 2 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 2032	\$ 9,663,508.39	October 2032	\$ 5,597,620.67	March 2033	\$ 1,588,214.02
June 2032	8,845,754.76	November 2032	4,791,259.08	April 2033	793,005.80
July 2032	8,030,298.85	December 2032	3,987,147.11	May 2033 and thereafter	0.00
August 2032	7,217,130.96	January 2033	3,185,275.26		
September 2032	6,406,241.44	February 2033	2,385,634.04		

Aggregate Group III Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$65,072,103.00	March 2007	\$35,976,235.89	October 2010	\$ 9,865,144.60
September 2003	64,433,066.37	April 2007	34,986,305.73	November 2010	9,586,452.24
October 2003	63,694,247.93	May 2007	34,018,145.21	December 2010	9,319,678.18
November 2003	62,856,479.61	June 2007	33,071,463.67	January 2011	9,064,648.27
December 2003	61,920,151.36	July 2007	32,145,973.82	February 2011	8,821,190.48
January 2004	60,885,742.03	August 2007	31,241,391.75	March 2011	8,589,134.82
February 2004	59,753,819.21	September 2007	30,357,436.87	April 2011	8,368,313.39
March 2004	58,525,038.89	October 2007	29,493,831.84	May 2011	8,158,560.28
April 2004	57,200,145.03	November 2007	28,650,302.61	June 2011	7,959,711.61
May 2004	55,779,968.96	December 2007	27,826,578.33	July 2011	7,771,605.45
June 2004	54,265,428.74	January 2008	27,022,391.30	August 2011	7,594,081.86
July 2004	52,657,528.23	February 2008	26,237,476.98	September 2011	7,426,982.82
August 2004	50,957,356.20	March 2008	25,471,573.95	October 2011	7,270,152.24
September 2004	50,347,859.38	April 2008	24,724,423.82	November 2011	7,123,435.90
October 2004	49,702,746.24	May 2008	23,995,771.26	December 2011	6,986,681.47
November 2004	49,021,909.29	June 2008	23,285,363.96	January 2012	6,859,738.46
December 2004	49,021,909.29	July 2008	22,592,952.54	February 2012	6,742,458.23
January 2005	49,021,909.29	August 2008	21,918,290.59	March 2012	6,634,693.93
February 2005	49,021,909.29	September 2008	21,261,134.57	April 2012	6,536,300.50
March 2005	49,021,909.29	October 2008	20,621,243.86	May 2012	6,447,134.66
April 2005	49,021,909.29	November 2008	19,998,380.63	June 2012	6,366,964.12
May 2005	49,021,909.29	December 2008	19,392,309.89	July 2012	6,283,817.77
June 2005	49,021,909.29	January 2009	18,802,799.40	August 2012	6,197,785.29
July 2005	49,021,909.29	February 2009	18,229,619.70	September 2012	6,108,954.57
August 2005	49,021,909.29	March 2009	17,672,544.00	October 2012	6,017,411.80
September 2005	49,021,909.29	April 2009	17,131,348.25	November 2012	5,923,241.44
October 2005	49,021,909.29	May 2009	16,605,811.00	December 2012	5,826,526.29
November 2005	49,021,909.29	June 2009	16,095,713.46	January 2013	5,727,347.50
December 2005	49,021,909.29	July 2009	15,600,839.42	February 2013	5,625,784.61
January 2006	49,021,909.29	August 2009	15,120,975.24	March 2013	5,521,915.54
February 2006	49,021,909.29	September 2009	14,655,909.82	April 2013	5,415,816.69
March 2006	49,021,909.29	October 2009	14,205,434.59	May 2013	5,307,562.88
April 2006	48,388,910.01	November 2009	13,769,343.42	June 2013	5,197,227.45
May 2006	47,139,319.77	December 2009	13,347,432.66	July 2013	5,084,882.24
June 2006	45,914,931.78	January 2010	12,939,501.09	August 2013	4,970,597.63
July 2006	44,715,415.42	February 2010	12,545,349.87	September 2013	4,854,442.57
August 2006	43,540,443.90	March 2010	12,164,782.56	October 2013	4,736,484.60
September 2006	42,389,694.24	April 2010	11,797,605.04	November 2013	4,616,789.86
October 2006	41,262,847.22	May 2010	11,443,625.53	December 2013	4,495,423.14
November 2006	40,159,587.30	June 2010	11,102,654.53	January 2014	4,372,447.90
December 2006	39,079,602.64	July 2010	10,774,504.81	February 2014	4,247,926.27
January 2007	38,022,585.01	August 2010	10,458,991.40	March 2014	4,121,919.08
February 2007	36,988,229.79	September 2010	10,155,931.52	April 2014	3,994,485.91

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2014	\$ 3,865,685.08	March 2015	\$ 2,514,435.00	January 2016	\$ 1,082,088.58
June 2014	3,735,573.67	April 2015	2,374,102.80	February 2016	936,043.06
July 2014	3,604,207.58	May 2015	2,233,012.92	March 2016	789,637.32
August 2014	3,471,641.51	June 2015	2,091,209.27	April 2016	642,906.30
September 2014	3,337,929.00	July 2015	1,948,734.83	May 2016	495,884.10
October 2014	3,203,122.43	August 2015	1,805,631.59	June 2016	348,604.04
November 2014	3,067,273.08	September 2015	1,661,940.62	July 2016	201,098.65
December 2014	2,930,431.11	October 2015	1,517,702.05	August 2016	53,399.69
January 2015	2,792,645.61	November 2015	1,372,955.11	September 2016 and thereafter	0.00
February 2015	2,653,964.58	December 2015	1,227,738.13		

Group 2 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	October 2006	\$305,237,935.06	December 2009	\$145,254,341.30
September 2003	498,664,544.02	November 2006	299,380,150.12	January 2010	142,415,967.71
October 2003	497,054,009.62	December 2006	293,632,400.90	February 2010	139,631,532.30
November 2003	495,169,227.87	January 2007	287,992,649.53	March 2010	136,900,028.37
December 2003	493,011,484.91	February 2007	282,458,895.48	April 2010	134,220,467.79
January 2004	490,582,523.45	March 2007	277,029,174.94	May 2010	131,591,880.65
February 2004	487,884,543.01	April 2007	271,701,560.12	June 2010	129,013,314.92
March 2004	484,920,198.93	May 2007	266,474,158.60	July 2010	126,483,836.16
April 2004	481,692,600.15	June 2007	261,345,112.70	August 2010	124,002,527.15
May 2004	478,205,305.67	July 2007	256,312,598.82	September 2010	121,568,487.59
June 2004	474,462,319.81	August 2007	251,374,826.87	October 2010	119,180,833.83
July 2004	470,468,086.12	September 2007	246,530,039.57	November 2010	116,838,698.49
August 2004	466,227,480.09	October 2007	241,776,511.95	December 2010	114,541,230.24
September 2004	461,745,800.54	November 2007	237,112,550.70	January 2011	112,287,593.45
October 2004	457,028,759.80	December 2007	232,536,493.61	February 2011	110,076,967.94
November 2004	452,082,472.63	January 2008	228,046,708.99	March 2011	107,908,548.65
December 2004	446,913,443.98	February 2008	223,641,595.15	April 2011	105,781,545.44
January 2005	441,528,555.52	March 2008	219,319,579.80	May 2011	103,695,182.72
February 2005	435,935,051.06	April 2008	215,079,119.57	June 2011	101,648,699.28
March 2005	430,140,520.83	May 2008	210,918,699.44	July 2011	99,641,347.94
April 2005	424,152,884.74	June 2008	206,836,832.23	August 2011	97,672,395.37
May 2005	417,980,374.60	July 2008	202,832,058.11	September 2011	95,741,121.77
June 2005	411,631,515.35	August 2008	198,902,944.09	October 2011	93,846,820.67
July 2005	405,115,105.45	September 2008	195,048,083.53	November 2011	91,988,798.66
August 2005	398,440,196.36	October 2008	191,266,095.65	December 2011	90,166,375.16
September 2005	391,616,071.25	November 2008	187,555,625.07	January 2012	88,378,882.19
October 2005	384,652,223.04	December 2008	183,915,341.36	February 2012	86,625,664.12
November 2005	377,558,331.77	January 2009	180,343,938.54	March 2012	84,906,077.47
December 2005	370,344,241.37	February 2009	176,840,134.69	April 2012	83,219,490.65
January 2006	363,265,278.45	March 2009	173,402,671.46	May 2012	81,565,283.80
February 2006	356,318,945.24	April 2009	170,030,313.68	June 2012	79,942,848.51
March 2006	349,502,789.69	May 2009	166,721,848.91	July 2012	78,351,587.65
April 2006	342,814,404.69	June 2009	163,476,087.02	August 2012	76,790,915.16
May 2006	336,251,427.23	July 2009	160,291,859.82	September 2012	75,260,255.82
June 2006	329,811,537.61	August 2009	157,168,020.62	October 2012	73,759,045.09
July 2006	323,492,458.62	September 2009	154,103,443.85	November 2012	72,286,728.89
August 2006	317,291,954.82	October 2009	151,097,024.69	December 2012	70,842,763.42
September 2006	311,207,831.71	November 2009	148,147,678.67	January 2013	69,426,614.94

Group 2 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>
February 2013	\$ 68,037,759.64	July 2017	\$ 22,723,292.10	December 2021	\$ 7,036,454.45
March 2013	66,675,683.40	August 2017	22,244,952.68	January 2022	6,874,940.53
April 2013	65,339,881.67	September 2017	21,776,114.81	February 2022	6,716,783.99
May 2013	64,029,859.23	October 2017	21,316,596.08	March 2022	6,561,918.60
June 2013	62,745,130.08	November 2017	20,866,217.50	April 2022	6,410,279.43
July 2013	61,485,217.22	December 2017	20,424,803.44	May 2022	6,261,802.75
August 2013	60,249,652.52	January 2018	19,992,181.60	June 2022	6,116,426.09
September 2013	59,037,976.55	February 2018	19,568,182.89	July 2022	5,974,088.15
October 2013	57,849,738.41	March 2018	19,152,641.41	August 2022	5,834,728.80
November 2013	56,684,495.57	April 2018	18,745,394.38	September 2022	5,698,289.09
December 2013	55,541,813.72	May 2018	18,346,282.09	October 2022	5,564,711.17
January 2014	54,421,266.65	June 2018	17,955,147.83	November 2022	5,433,938.31
February 2014	53,322,436.05	July 2018	17,571,837.85	December 2022	5,305,914.87
March 2014	52,244,911.38	August 2018	17,196,201.29	January 2023	5,180,586.27
April 2014	51,188,289.77	September 2018	16,828,090.12	February 2023	5,057,898.98
May 2014	50,152,175.82	October 2018	16,467,359.12	March 2023	4,937,800.52
June 2014	49,136,181.49	November 2018	16,113,865.81	April 2023	4,820,239.37
July 2014	48,139,925.97	December 2018	15,767,470.37	May 2023	4,705,165.05
August 2014	47,163,035.51	January 2019	15,428,035.63	June 2023	4,592,528.02
September 2014	46,205,143.37	February 2019	15,095,427.04	July 2023	4,482,279.69
October 2014	45,265,889.59	March 2019	14,769,512.53	August 2023	4,374,372.43
November 2014	44,344,920.95	April 2019	14,450,162.58	September 2023	4,268,759.51
December 2014	43,441,890.79	May 2019	14,137,250.08	October 2023	4,165,395.10
January 2015	42,556,458.91	June 2019	13,830,650.34	November 2023	4,064,234.25
February 2015	41,688,291.46	July 2019	13,530,241.01	December 2023	3,965,232.88
March 2015	40,837,060.82	August 2019	13,235,902.07	January 2024	3,868,347.78
April 2015	40,002,445.46	September 2019	12,947,515.76	February 2024	3,773,536.53
May 2015	39,184,129.86	October 2019	12,664,966.55	March 2024	3,680,757.57
June 2015	38,381,804.39	November 2019	12,388,141.09	April 2024	3,589,970.12
July 2015	37,595,165.18	December 2019	12,116,928.19	May 2024	3,501,134.19
August 2015	36,823,914.05	January 2020	11,851,218.75	June 2024	3,414,210.56
September 2015	36,067,758.37	February 2020	11,590,905.74	July 2024	3,329,160.80
October 2015	35,326,410.98	March 2020	11,335,884.17	August 2024	3,245,947.17
November 2015	34,599,590.10	April 2020	11,086,051.02	September 2024	3,164,532.70
December 2015	33,887,019.19	May 2020	10,841,305.24	October 2024	3,084,881.12
January 2016	33,188,426.89	June 2020	10,601,547.69	November 2024	3,006,956.87
February 2016	32,503,546.91	July 2020	10,366,681.10	December 2024	2,930,725.08
March 2016	31,832,117.93	August 2020	10,136,610.06	January 2025	2,856,151.54
April 2016	31,173,883.52	September 2020	9,911,240.97	February 2025	2,783,202.72
May 2016	30,528,592.06	October 2020	9,690,482.00	March 2025	2,711,845.74
June 2016	29,895,996.62	November 2020	9,474,243.08	April 2025	2,642,048.34
July 2016	29,275,854.90	December 2020	9,262,435.83	May 2025	2,573,778.92
August 2016	28,667,929.13	January 2021	9,054,973.56	June 2025	2,507,006.47
September 2016	28,071,985.99	February 2021	8,851,771.23	July 2025	2,441,700.58
October 2016	27,487,796.53	March 2021	8,652,745.42	August 2025	2,377,831.45
November 2016	26,915,136.10	April 2021	8,457,814.30	September 2025	2,315,369.84
December 2016	26,353,784.24	May 2021	8,266,897.58	October 2025	2,254,287.10
January 2017	25,803,524.64	June 2021	8,079,916.51	November 2025	2,194,555.12
February 2017	25,264,145.03	July 2021	7,896,793.85	December 2025	2,136,146.35
March 2017	24,735,437.13	August 2021	7,717,453.82	January 2026	2,079,033.77
April 2017	24,217,196.55	September 2021	7,541,822.09	February 2026	2,023,190.89
May 2017	23,709,222.76	October 2021	7,369,825.74	March 2026	1,968,591.74
June 2017	23,211,318.97	November 2021	7,201,393.24	April 2026	1,915,210.87

Group 2 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>
May 2026	\$ 1,863,023.29	October 2028	\$ 772,282.70	March 2031	\$ 231,521.31
June 2026	1,812,004.53	November 2028	746,405.22	April 2031	219,154.36
July 2026	1,762,130.60	December 2028	721,148.88	May 2031	207,116.50
August 2026	1,713,377.96	January 2029	696,500.50	June 2031	195,400.44
September 2026	1,665,723.54	February 2029	672,447.15	July 2031	183,999.00
October 2026	1,619,144.73	March 2029	648,976.17	August 2031	172,905.20
November 2026	1,573,619.36	April 2029	626,075.13	September 2031	162,112.16
December 2026	1,529,125.70	May 2029	603,731.88	October 2031	151,613.16
January 2027	1,485,642.42	June 2029	581,934.49	November 2031	141,401.62
February 2027	1,443,148.63	July 2029	560,671.27	December 2031	131,471.08
March 2027	1,401,623.87	August 2029	539,930.78	January 2032	121,815.24
April 2027	1,361,048.05	September 2029	519,701.80	February 2032	112,427.90
May 2027	1,321,401.48	October 2029	499,973.33	March 2032	103,303.00
June 2027	1,282,664.88	November 2029	480,734.60	April 2032	94,434.61
July 2027	1,244,819.32	December 2029	461,975.05	May 2032	85,816.91
August 2027	1,207,846.27	January 2030	443,684.34	June 2032	77,444.21
September 2027	1,171,727.55	February 2030	425,852.34	July 2032	69,310.95
October 2027	1,136,445.35	March 2030	408,469.10	August 2032	61,411.65
November 2027	1,101,982.20	April 2030	391,524.90	September 2032	53,740.97
December 2027	1,068,320.98	May 2030	375,010.20	October 2032	46,293.68
January 2028	1,035,444.90	June 2030	358,915.67	November 2032	39,064.65
February 2028	1,003,337.53	July 2030	343,232.14	December 2032	32,048.86
March 2028	971,982.74	August 2030	327,950.66	January 2033	25,241.39
April 2028	941,364.72	September 2030	313,062.42	February 2033	18,637.44
May 2028	911,467.99	October 2030	298,558.83	March 2033	12,232.28
June 2028	882,277.37	November 2030	284,431.46	April 2033	6,021.31
July 2028	853,777.96	December 2030	270,672.03	May 2033 and thereafter	0.00
August 2028	825,955.20	January 2031	257,272.45		
September 2028	798,794.78	February 2031	244,224.80		

MA Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$45,000,000.00	March 2005	\$33,986,585.36	October 2006	\$22,652,062.83
September 2003	44,638,089.21	April 2005	33,450,363.82	November 2006	22,115,608.32
October 2003	44,222,812.65	May 2005	32,896,629.25	December 2006	21,589,105.19
November 2003	43,754,331.31	June 2005	32,326,099.20	January 2007	21,072,423.98
December 2003	43,232,857.85	July 2005	31,739,516.86	February 2007	20,565,436.64
January 2004	42,658,656.69	August 2005	31,137,649.82	March 2007	20,068,016.55
February 2004	42,032,043.84	September 2005	30,521,288.80	April 2007	19,580,038.47
March 2004	41,353,386.74	October 2005	29,891,246.28	May 2007	19,101,378.54
April 2004	40,623,104.04	November 2005	29,248,355.13	June 2007	18,631,914.29
May 2004	39,841,665.21	December 2005	28,593,467.22	July 2007	18,171,524.58
June 2004	39,009,590.14	January 2006	27,950,053.41	August 2007	17,720,089.60
July 2004	38,127,448.63	February 2006	27,317,967.50	September 2007	17,277,490.89
August 2004	37,195,859.77	March 2006	26,697,064.90	October 2007	16,843,611.28
September 2004	36,799,474.44	April 2006	26,087,202.62	November 2007	16,418,334.91
October 2004	36,381,822.14	May 2006	25,488,239.22	December 2007	16,001,547.18
November 2004	35,942,952.12	June 2006	24,900,034.82	January 2008	15,593,134.79
December 2004	35,483,405.26	July 2006	24,322,451.05	February 2008	15,192,985.66
January 2005	35,003,754.35	August 2006	23,755,351.10	March 2008	14,800,988.97
February 2005	34,504,603.13	September 2006	23,198,599.64	April 2008	14,417,035.14

MA Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2008	\$14,041,015.77	August 2010	\$ 6,522,911.80	October 2012	\$ 2,961,632.81
June 2008	13,672,823.71	September 2010	6,329,605.05	November 2012	2,853,834.23
July 2008	13,312,352.95	October 2010	6,141,564.32	December 2012	2,744,204.65
August 2008	12,959,498.69	November 2010	5,958,712.25	January 2013	2,632,790.79
September 2008	12,614,157.28	December 2010	5,780,972.33	February 2013	2,519,638.44
October 2008	12,276,226.24	January 2011	5,608,268.92	March 2013	2,404,792.45
November 2008	11,945,604.20	February 2011	5,440,527.24	April 2013	2,288,296.82
December 2008	11,622,190.94	March 2011	5,277,673.34	May 2013	2,170,194.63
January 2009	11,305,887.36	April 2011	5,119,634.11	June 2013	2,050,528.08
February 2009	10,996,595.44	May 2011	4,966,337.28	July 2013	1,929,338.53
March 2009	10,694,218.26	June 2011	4,817,711.36	August 2013	1,806,666.48
April 2009	10,398,660.01	July 2011	4,673,685.71	September 2013	1,682,551.61
May 2009	10,109,825.89	August 2011	4,534,190.45	October 2013	1,557,032.79
June 2009	9,827,622.22	September 2011	4,399,156.52	November 2013	1,430,148.07
July 2009	9,551,956.33	October 2011	4,268,515.61	December 2013	1,301,934.72
August 2009	9,282,736.58	November 2011	4,142,200.23	January 2014	1,172,429.23
September 2009	9,019,872.38	December 2011	4,020,143.60	February 2014	1,041,667.34
October 2009	8,763,274.13	January 2012	3,902,279.73	March 2014	909,684.02
November 2009	8,512,853.24	February 2012	3,788,543.38	April 2014	776,513.51
December 2009	8,268,522.13	March 2012	3,678,870.04	May 2014	642,189.33
January 2010	8,030,194.16	April 2012	3,573,195.93	June 2014	506,744.29
February 2010	7,797,783.69	May 2012	3,471,457.99	July 2014	370,210.47
March 2010	7,571,206.03	June 2012	3,373,549.05	August 2014	232,619.30
April 2010	7,350,377.46	July 2012	3,273,560.94	September 2014	94,001.50
May 2010	7,135,215.15	August 2012	3,171,545.28	October 2014 and thereafter	0.00
June 2010	6,925,637.26	September 2012	3,067,552.70		
July 2010	6,721,562.82				

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	\$429,997,500.00	April 2006	\$369,813,779.26	January 2008	\$299,292,167.61
September 2004	427,844,034.96	May 2006	366,275,338.79	February 2008	296,125,249.27
October 2004	425,590,446.66	June 2006	362,755,519.43	March 2008	292,975,036.15
November 2004	423,237,817.84	July 2006	359,254,225.17	April 2008	289,841,442.09
December 2004	420,787,133.48	August 2006	355,771,360.48	May 2008	286,724,381.37
January 2005	418,239,429.01	September 2006	352,306,830.33	June 2008	283,623,768.72
February 2005	415,595,789.64	October 2006	348,860,540.19	July 2008	280,539,519.30
March 2005	412,857,349.61	November 2006	345,432,396.00	August 2008	277,471,548.72
April 2005	410,025,291.39	December 2006	342,022,304.18	September 2008	274,419,773.01
May 2005	407,100,844.86	January 2007	338,630,171.65	October 2008	271,384,108.63
June 2005	404,085,286.43	February 2007	335,255,905.80	November 2008	268,364,472.48
July 2005	400,979,938.14	March 2007	331,899,414.49	December 2008	265,360,781.89
August 2005	397,786,166.69	April 2007	328,560,606.07	January 2009	262,372,954.60
September 2005	394,505,382.45	May 2007	325,239,389.34	February 2009	259,400,908.79
October 2005	391,139,038.45	June 2007	321,935,673.59	March 2009	256,444,563.05
November 2005	387,688,629.27	July 2007	318,649,368.56	April 2009	253,503,836.40
December 2005	384,155,689.97	August 2007	315,380,384.46	May 2009	250,578,648.26
January 2006	380,541,794.94	September 2007	312,128,631.97	June 2009	247,668,918.48
February 2006	376,946,910.07	October 2007	308,894,022.22	July 2009	244,774,567.31
March 2006	373,370,937.35	November 2007	305,676,466.81	August 2009	241,895,515.42
		December 2007	302,475,877.77	September 2009	239,031,683.88

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>
October 2009	\$236,182,994.18	March 2014	\$109,460,013.69	August 2018	\$ 45,590,573.75
November 2009	233,349,368.20	April 2014	107,723,706.43	September 2018	44,813,273.65
December 2009	230,530,728.22	May 2014	106,013,112.20	October 2018	44,047,894.48
January 2010	227,726,996.93	June 2014	104,327,864.06	November 2018	43,294,262.80
February 2010	224,938,097.42	July 2014	102,667,600.20	December 2018	42,552,207.61
March 2010	222,163,953.16	August 2014	101,031,963.87	January 2019	41,821,560.34
April 2010	219,404,488.03	September 2014	99,420,603.30	February 2019	41,102,154.80
May 2010	216,659,626.29	October 2014	97,833,171.63	March 2019	40,393,827.15
June 2010	213,929,292.60	November 2014	96,269,326.85	April 2019	39,696,415.86
July 2010	211,213,412.00	December 2014	94,728,731.73	May 2019	39,009,761.69
August 2010	208,511,909.91	January 2015	93,211,053.76	June 2019	38,333,707.65
September 2010	205,824,712.15	February 2015	91,715,965.07	July 2019	37,668,098.97
October 2010	203,151,744.91	March 2015	90,243,142.38	August 2019	37,012,783.08
November 2010	200,492,934.77	April 2015	88,792,266.93	September 2019	36,367,609.56
December 2010	197,848,208.67	May 2015	87,363,024.42	October 2019	35,732,430.13
January 2011	195,217,493.95	June 2015	85,955,104.96	November 2019	35,107,098.60
February 2011	192,600,718.30	July 2015	84,568,202.98	December 2019	34,491,470.85
March 2011	189,997,809.79	August 2015	83,202,017.19	January 2020	33,885,404.82
April 2011	187,408,696.87	September 2015	81,856,250.53	February 2020	33,288,760.45
May 2011	184,833,308.35	October 2015	80,530,610.10	March 2020	32,701,399.66
June 2011	182,271,573.41	November 2015	79,224,807.08	April 2020	32,123,186.35
July 2011	179,723,421.58	December 2015	77,938,556.73	May 2020	31,553,986.33
August 2011	177,188,782.77	January 2016	76,671,578.27	June 2020	30,993,667.32
September 2011	174,667,587.25	February 2016	75,423,594.88	July 2020	30,442,098.93
October 2011	172,159,765.64	March 2016	74,194,333.60	August 2020	29,899,152.61
November 2011	169,665,248.92	April 2016	72,983,525.32	September 2020	29,364,701.64
December 2011	167,183,968.42	May 2016	71,790,904.68	October 2020	28,838,621.09
January 2012	164,715,855.83	June 2016	70,616,210.06	November 2020	28,320,787.82
February 2012	162,260,843.19	July 2016	69,459,183.50	December 2020	27,811,080.44
March 2012	159,818,862.90	August 2016	68,319,570.67	January 2021	27,309,379.28
April 2012	157,389,847.69	September 2016	67,197,120.80	February 2021	26,815,566.37
May 2012	154,973,730.64	October 2016	66,091,586.65	March 2021	26,329,525.43
June 2012	152,570,445.18	November 2016	65,002,724.45	April 2021	25,851,141.82
July 2012	150,199,523.82	December 2016	63,930,293.85	May 2021	25,380,302.54
August 2012	147,863,340.72	January 2017	62,874,057.87	June 2021	24,916,896.20
September 2012	145,561,403.18	February 2017	61,833,782.88	July 2021	24,460,813.00
October 2012	143,293,225.35	March 2017	60,809,238.52	August 2021	24,011,944.70
November 2012	141,058,328.15	April 2017	59,800,197.67	September 2021	23,570,184.60
December 2012	138,856,239.16	May 2017	58,806,436.41	October 2021	23,135,427.53
January 2013	136,686,492.53	June 2017	57,827,733.96	November 2021	22,707,569.81
February 2013	134,548,628.91	July 2017	56,863,872.65	December 2021	22,286,509.25
March 2013	132,442,195.33	August 2017	55,914,637.88	January 2022	21,872,145.11
April 2013	130,366,745.14	September 2017	54,979,818.06	February 2022	21,464,378.09
May 2013	128,321,837.91	October 2017	54,059,204.58	March 2022	21,063,110.31
June 2013	126,307,039.34	November 2017	53,152,591.77	April 2022	20,668,245.28
July 2013	124,321,921.19	December 2017	52,259,776.86	May 2022	20,279,687.91
August 2013	122,366,061.18	January 2018	51,380,559.93	June 2022	19,897,344.45
September 2013	120,439,042.92	February 2018	50,514,743.88	July 2022	19,521,122.49
October 2013	118,540,455.83	March 2018	49,662,134.39	August 2022	19,150,930.95
November 2013	116,669,895.04	April 2018	48,822,539.88	September 2022	18,786,680.06
December 2013	114,826,961.34	May 2018	47,995,771.47	October 2022	18,428,281.32
January 2014	113,011,261.08	June 2018	47,181,642.94	November 2022	18,075,647.50
February 2014	111,222,406.11	July 2018	46,379,970.70	December 2022	17,728,692.63

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>
January 2023	\$ 17,387,331.96	August 2026	\$ 6,975,325.89	February 2030	\$ 2,111,281.32
February 2023	17,051,481.96	September 2026	6,812,168.17	March 2030	2,035,317.05
March 2023	16,721,060.29	October 2026	6,651,824.34	April 2030	1,960,799.41
April 2023	16,395,985.81	November 2026	6,494,251.01	May 2030	1,887,705.13
May 2023	16,076,178.52	December 2026	6,339,405.44	June 2030	1,816,011.32
June 2023	15,761,559.58	January 2027	6,187,245.51	July 2030	1,745,695.40
July 2023	15,452,051.29	February 2027	6,037,729.71	August 2030	1,676,735.15
August 2023	15,147,577.05	March 2027	5,890,817.13	September 2030	1,609,108.68
September 2023	14,848,061.37	April 2027	5,746,467.47	October 2030	1,542,794.41
October 2023	14,553,429.85	May 2027	5,604,641.02	November 2030	1,477,771.10
November 2023	14,263,609.14	June 2027	5,465,298.64	December 2030	1,414,017.82
December 2023	13,978,526.97	July 2027	5,328,401.76	January 2031	1,351,513.96
January 2024	13,698,112.09	August 2027	5,193,912.40	February 2031	1,290,239.21
February 2024	13,422,294.28	September 2027	5,061,793.11	March 2031	1,230,173.56
March 2024	13,151,004.34	October 2027	4,932,007.00	April 2031	1,171,297.32
April 2024	12,884,174.05	November 2027	4,804,517.72	May 2031	1,113,591.08
May 2024	12,621,736.19	December 2027	4,679,289.45	June 2031	1,057,035.73
June 2024	12,363,624.50	January 2028	4,556,286.90	July 2031	1,001,612.44
July 2024	12,109,773.68	February 2028	4,435,475.30	August 2031	947,302.66
August 2024	11,860,119.37	March 2028	4,316,820.39	September 2031	894,088.13
September 2024	11,614,598.14	April 2028	4,200,288.41	October 2031	841,950.86
October 2024	11,373,147.46	May 2028	4,085,846.09	November 2031	790,873.13
November 2024	11,135,705.73	June 2028	3,973,460.67	December 2031	740,837.49
December 2024	10,902,212.22	July 2028	3,863,099.85	January 2032	691,826.75
January 2025	10,672,607.09	August 2028	3,754,731.82	February 2032	643,823.99
February 2025	10,446,831.35	September 2028	3,648,325.24	March 2032	596,812.53
March 2025	10,224,826.88	October 2028	3,543,849.22	April 2032	550,775.95
April 2025	10,006,536.39	November 2028	3,441,273.33	May 2032	505,698.07
May 2025	9,791,903.42	December 2028	3,340,567.60	June 2032	461,562.97
June 2025	9,580,872.33	January 2029	3,241,702.48	July 2032	418,354.96
July 2025	9,373,388.29	February 2029	3,144,648.88	August 2032	376,058.60
August 2025	9,169,397.25	March 2029	3,049,378.14	September 2032	334,658.67
September 2025	8,968,845.96	April 2029	2,955,862.00	October 2032	294,140.18
October 2025	8,771,681.94	May 2029	2,864,072.64	November 2032	254,488.38
November 2025	8,577,853.47	June 2029	2,773,982.64	December 2032	215,688.74
December 2025	8,387,309.57	July 2029	2,685,565.00	January 2033	177,726.95
January 2026	8,200,000.01	August 2029	2,598,793.10	February 2033	140,588.92
February 2026	8,015,875.29	September 2029	2,513,640.73	March 2033	104,260.77
March 2026	7,834,886.63	October 2029	2,430,082.07	April 2033	68,728.84
April 2026	7,656,985.95	November 2029	2,348,091.68	May 2033	33,979.67
May 2026	7,482,125.88	December 2029	2,267,644.49	June 2033 and thereafter	0.00
June 2026	7,310,259.74	January 2030	2,188,715.81		
July 2026	7,141,341.52				

KP 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	\$19,392,000.00	January 2004	\$16,998,146.60	June 2004	\$13,344,662.62
September 2003	19,015,640.28	February 2004	16,367,173.59	July 2004	12,466,066.04
October 2003	18,587,619.62	March 2004	15,686,032.45	August 2004	11,539,063.76
November 2003	18,108,581.89	April 2004	14,955,013.88	September 2004	11,425,485.74
December 2003	17,578,692.04	May 2004	14,174,439.70	October 2004	11,304,468.99

KP Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2004	\$11,176,083.58	June 2007	\$ 5,530,077.62	January 2010	\$ 1,695,034.61
December 2004	11,040,467.72	July 2007	5,369,448.32	February 2010	1,607,050.91
January 2005	10,897,768.07	August 2007	5,211,506.66	March 2010	1,521,072.15
February 2005	10,748,139.57	September 2007	5,056,227.91	April 2010	1,437,078.97
March 2005	10,591,745.22	October 2007	4,903,587.55	May 2010	1,355,052.17
April 2005	10,428,755.93	November 2007	4,753,561.23	June 2010	1,274,972.70
May 2005	10,259,350.29	December 2007	4,606,124.82	July 2010	1,196,821.67
June 2005	10,083,714.36	January 2008	4,461,254.35	August 2010	1,120,580.34
July 2005	9,902,041.42	February 2008	4,318,926.06	September 2010	1,046,230.10
August 2005	9,714,531.77	March 2008	4,179,116.36	October 2010	973,752.51
September 2005	9,521,392.44	April 2008	4,041,801.85	November 2010	903,129.27
October 2005	9,322,836.94	May 2008	3,906,959.31	December 2010	834,342.22
November 2005	9,119,085.02	June 2008	3,774,565.71	January 2011	767,373.35
December 2005	8,910,362.34	July 2008	3,644,598.19	February 2011	702,204.79
January 2006	8,696,900.21	August 2008	3,517,034.07	March 2011	638,818.83
February 2006	8,486,605.28	September 2008	3,391,850.86	April 2011	577,197.88
March 2006	8,279,449.10	October 2008	3,269,026.24	May 2011	517,324.50
April 2006	8,075,403.46	November 2008	3,148,538.06	June 2011	459,181.38
May 2006	7,874,440.36	December 2008	3,030,364.35	July 2011	402,751.37
June 2006	7,676,532.01	January 2009	2,914,483.31	August 2011	348,017.44
July 2006	7,481,650.85	February 2009	2,800,873.31	September 2011	294,962.70
August 2006	7,289,769.51	March 2009	2,689,512.90	October 2011	243,570.40
September 2006	7,100,860.86	April 2009	2,580,380.78	November 2011	193,823.92
October 2006	6,914,897.95	May 2009	2,473,455.84	December 2011	145,706.78
November 2006	6,731,854.06	June 2009	2,368,717.12	January 2012	99,202.63
December 2006	6,551,702.68	July 2009	2,266,143.84	February 2012	60,307.74
January 2007	6,374,417.49	August 2009	2,165,715.37	March 2012	31,123.10
February 2007	6,199,972.38	September 2009	2,067,411.24	April 2012	11,464.25
March 2007	6,028,341.44	October 2009	1,971,211.16	May 2012	1,149.52
April 2007	5,859,498.97	November 2009	1,877,094.99	June 2012 and thereafter	0.00
May 2007	5,693,419.47	December 2009	1,785,042.75		

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 through		December 2005	\$130,726,921.97	May 2007	\$ 90,873,043.31
August 2004	\$165,915,000.00	January 2006	128,275,050.52	June 2007	88,646,124.55
September 2004	164,019,109.58	February 2006	125,836,974.00	July 2007	86,431,823.85
October 2004	162,077,271.08	March 2006	123,412,620.28	August 2007	84,230,075.14
November 2004	160,091,534.43	April 2006	121,001,917.60	September 2007	82,040,812.71
December 2004	158,062,814.66	May 2006	118,604,794.57	October 2007	79,863,971.19
January 2005	155,992,049.21	June 2006	116,221,180.18	November 2007	77,699,485.53
February 2005	153,880,197.24	July 2006	113,851,003.77	December 2007	75,547,291.03
March 2005	151,728,238.87	August 2006	111,494,195.05	January 2008	73,407,323.32
April 2005	149,537,174.45	September 2006	109,150,684.10	February 2008	71,279,518.36
May 2005	147,308,023.74	October 2006	106,820,401.35	March 2008	69,163,812.45
June 2005	145,041,825.17	November 2006	104,503,277.60	April 2008	67,060,142.20
July 2005	142,739,635.00	December 2006	102,199,244.00	May 2008	64,968,444.57
August 2005	140,402,526.49	January 2007	99,908,232.06	June 2008	62,888,656.83
September 2005	138,031,589.06	February 2007	97,630,173.63	July 2008	60,820,716.57
October 2005	135,627,927.46	March 2007	95,365,000.93	August 2008	58,764,561.72
November 2005	133,192,660.85	April 2007	93,112,646.52	September 2008	56,720,130.51

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>
October 2008	\$ 54,687,361.51	October 2009	\$ 31,191,127.82	September 2010	\$ 12,413,646.68
November 2008	52,666,193.59	November 2009	29,334,672.65	October 2010	10,876,013.52
December 2008	50,656,565.94	December 2009	27,509,497.67	November 2010	9,364,753.11
January 2009	48,658,418.06	January 2010	25,715,123.17	December 2010	7,879,457.54
February 2009	46,671,689.78	February 2010	23,951,076.46	January 2011	6,419,724.89
March 2009	44,696,321.22	March 2010	22,216,891.75	February 2011	4,985,159.13
April 2009	42,732,252.82	April 2010	20,512,110.05	March 2011	3,575,370.06
May 2009	40,779,425.33	May 2010	18,836,279.09	April 2011	2,189,973.21
June 2009	38,837,779.79	June 2010	17,188,953.21	May 2011	828,589.75
July 2009	36,907,257.56	July 2010	15,569,693.27	June 2011 and thereafter	0.00
August 2009	34,987,800.30	August 2010	13,978,066.55		
September 2009	33,079,349.97				

KR 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	\$51,927,000.00	June 2006	\$20,170,801.25	April 2009	\$11,136,015.51
September 2003	50,552,897.53	July 2006	19,717,809.26	May 2009	11,043,225.53
October 2003	49,100,432.68	August 2006	19,277,659.67	June 2009	10,958,890.81
November 2003	47,570,859.11	September 2006	18,850,202.04	July 2009	10,882,902.87
December 2003	45,965,104.33	October 2006	18,435,287.35	August 2009	10,815,154.30
January 2004	44,284,158.18	November 2006	18,032,767.99	September 2009	10,755,730.94
February 2004	42,529,071.90	December 2006	17,642,497.74	October 2009	10,702,224.01
March 2004	40,700,957.11	January 2007	17,264,331.77	November 2009	10,642,783.41
April 2004	38,800,984.70	February 2007	16,898,126.63	December 2009	10,577,588.16
May 2004	36,830,383.67	March 2007	16,543,740.21	January 2010	10,506,813.67
June 2004	34,790,439.85	April 2007	16,201,031.76	February 2010	10,430,631.78
July 2004	32,682,494.57	May 2007	15,869,861.87	March 2010	10,349,210.83
August 2004	30,507,943.21	June 2007	15,550,092.46	April 2010	10,262,715.73
September 2004	30,164,124.15	July 2007	15,241,586.74	May 2010	10,171,308.01
October 2004	29,802,594.00	August 2007	14,944,209.24	June 2010	10,075,145.87
November 2004	29,422,851.14	September 2007	14,657,825.78	July 2010	9,974,384.26
December 2004	29,025,576.48	October 2007	14,382,303.45	August 2010	9,869,174.92
January 2005	28,611,474.36	November 2007	14,117,510.62	September 2010	9,759,666.44
February 2005	28,181,271.43	December 2007	13,863,316.91	October 2010	9,646,004.32
March 2005	27,735,715.46	January 2008	13,619,593.18	November 2010	9,528,331.00
April 2005	27,275,574.13	February 2008	13,386,211.54	December 2010	9,406,785.96
May 2005	26,801,633.82	March 2008	13,163,045.31	January 2011	9,281,505.73
June 2005	26,314,698.28	April 2008	12,949,969.05	February 2011	9,152,623.96
July 2005	25,815,587.33	May 2008	12,746,858.49	March 2011	9,020,271.46
August 2005	25,305,135.56	June 2008	12,553,590.57	April 2011	8,884,576.26
September 2005	24,784,190.91	July 2008	12,370,043.41	May 2011	8,745,663.65
October 2005	24,253,613.28	August 2008	12,196,096.31	June 2011	8,094,502.68
November 2005	23,714,273.17	September 2008	12,031,629.72	July 2011	6,635,049.51
December 2005	23,167,050.18	October 2008	11,876,525.24	August 2011	5,195,648.92
January 2006	22,633,763.49	November 2008	11,730,665.63	September 2011	3,776,058.73
February 2006	22,114,252.35	December 2008	11,593,934.77	October 2011	2,376,039.51
March 2006	21,608,357.55	January 2009	11,466,217.67	November 2011	995,354.57
April 2006	21,115,921.35	February 2009	11,347,400.43	December 2011 and thereafter	0.00
May 2006	20,636,787.51	March 2009	11,237,370.27		

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through August 2004	\$178,615,999.00	October 2008	\$ 90,611,713.50	January 2013	\$ 28,773,940.29
September 2004	177,153,867.09	November 2008	88,998,552.72	February 2013	28,013,157.94
October 2004	175,654,933.65	December 2008	87,394,532.28	March 2013	27,266,076.03
November 2004	174,120,210.51	January 2009	85,799,604.39	April 2013	26,532,478.10
December 2004	172,550,401.87	February 2009	84,213,721.49	May 2013	25,812,150.92
January 2005	170,946,230.42	March 2009	82,636,836.29	June 2013	25,104,884.41
February 2005	169,308,436.80	April 2009	81,068,901.72	July 2013	24,410,471.61
March 2005	167,637,779.05	May 2009	79,509,870.97	August 2013	23,728,708.64
April 2005	165,935,031.99	June 2009	77,959,697.46	September 2013	23,059,394.64
May 2005	164,200,986.66	July 2009	76,418,334.86	October 2013	22,402,331.74
June 2005	162,436,449.70	August 2009	74,885,737.07	November 2013	21,757,325.02
July 2005	160,642,242.71	September 2009	73,361,858.24	December 2013	21,124,182.46
August 2005	158,819,201.61	October 2009	71,846,652.74	January 2014	20,502,714.90
September 2005	156,968,176.00	November 2009	70,342,672.90	February 2014	19,892,735.99
October 2005	155,090,028.49	December 2009	68,863,910.15	March 2014	19,294,062.17
November 2005	153,185,634.01	January 2010	67,409,979.03	April 2014	18,706,512.61
December 2005	151,255,879.13	February 2010	65,980,499.69	May 2014	18,129,909.18
January 2006	149,301,661.36	March 2010	64,575,097.82	June 2014	17,564,076.42
February 2006	147,358,365.16	April 2010	63,193,404.55	July 2014	17,008,841.48
March 2006	145,425,933.54	May 2010	61,835,056.41	August 2014	16,464,034.10
April 2006	143,504,309.82	June 2010	60,499,695.22	September 2014	15,929,486.57
May 2006	141,593,437.60	July 2010	59,186,968.04	October 2014	15,405,033.68
June 2006	139,693,260.78	August 2010	57,896,527.06	November 2014	14,890,512.71
July 2006	137,803,723.54	September 2010	56,628,029.57	December 2014	14,385,763.36
August 2006	135,924,770.35	October 2010	55,381,137.87	January 2015	13,890,627.75
September 2006	134,056,345.98	November 2010	54,155,519.18	February 2015	13,404,950.37
October 2006	132,198,395.47	December 2010	52,950,845.61	March 2015	12,928,578.03
November 2006	130,350,864.14	January 2011	51,766,794.04	April 2015	12,461,359.85
December 2006	128,513,697.61	February 2011	50,603,046.11	May 2015	12,003,147.22
January 2007	126,686,841.76	March 2011	49,459,288.10	June 2015	11,553,793.76
February 2007	124,870,242.77	April 2011	48,335,210.90	July 2015	11,113,155.30
March 2007	123,063,847.08	May 2011	47,230,509.92	August 2015	10,681,089.84
April 2007	121,267,601.41	June 2011	46,144,885.04	September 2015	10,257,457.51
May 2007	119,481,452.77	July 2011	45,078,040.56	October 2015	9,842,120.56
June 2007	117,705,348.42	August 2011	44,029,685.09	November 2015	9,434,943.32
July 2007	115,939,235.90	September 2011	42,999,531.55	December 2015	9,035,792.16
August 2007	114,183,063.03	October 2011	41,987,297.05	January 2016	8,644,535.47
September 2007	112,436,777.89	November 2011	40,992,702.88	February 2016	8,261,043.64
October 2007	110,700,328.83	December 2011	40,015,474.42	March 2016	7,885,189.00
November 2007	108,973,664.47	January 2012	39,055,341.09	April 2016	7,516,845.84
December 2007	107,256,733.69	February 2012	38,112,036.29	May 2016	7,155,890.33
January 2008	105,549,485.64	March 2012	37,185,297.36	June 2016	6,802,200.53
February 2008	103,851,869.72	April 2012	36,274,865.49	July 2016	6,455,656.35
March 2008	102,163,835.60	May 2012	35,380,485.69	August 2016	6,116,139.51
April 2008	100,485,333.21	June 2012	34,501,906.74	September 2016	5,783,533.54
May 2008	98,816,312.73	July 2012	33,638,881.13	October 2016	5,457,723.74
June 2008	97,156,724.61	August 2012	32,791,164.99	November 2016	5,138,597.15
July 2008	95,506,519.55	September 2012	31,958,518.05	December 2016	4,826,042.53
August 2008	93,865,648.50	October 2012	31,140,703.60	January 2017	4,519,950.33
September 2008	92,234,062.66	November 2012	30,337,488.43	February 2017	4,220,212.67
		December 2012	29,548,642.78	March 2017	3,926,723.33

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2017	\$ 3,639,377.70	October 2017	\$ 2,038,662.06	April 2018	\$ 634,474.39
May 2017	3,358,072.76	November 2017	1,791,524.65	May 2018	418,173.77
June 2017	3,082,707.08	December 2017	1,549,749.69	June 2018	206,709.95
July 2017	2,813,180.78	January 2018	1,313,246.13	July 2018 and thereafter	0.00
August 2017	2,549,395.49	February 2018	1,081,924.34		
September 2017	2,291,254.37	March 2018	855,696.06		

Group 6 MBS First Specified Balances

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
Initial Balance	\$240,000,000.00	February 2007	\$ 71,846,794.00	August 2010	\$ 11,335,324.72
September 2003	238,617,417.42	March 2007	68,849,962.52	September 2010	10,827,868.93
October 2003	236,991,204.90	April 2007	65,974,662.49	October 2010	10,341,975.43
November 2003	235,123,339.85	May 2007	63,216,063.90	November 2010	9,876,758.58
December 2003	233,016,552.11	June 2007	60,569,525.85	December 2010	9,431,368.25
January 2004	230,674,325.32	July 2007	58,030,589.18	January 2011	9,004,988.43
February 2004	228,100,894.52	August 2007	55,594,969.47	February 2011	8,596,835.91
March 2004	225,301,240.05	September 2007	53,258,550.27	March 2011	8,206,158.96
April 2004	222,281,077.46	October 2007	51,017,376.57	April 2011	7,832,236.08
May 2004	219,046,843.57	November 2007	48,867,648.58	May 2011	7,474,374.83
June 2004	215,605,678.64	December 2007	46,805,715.69	June 2011	7,131,910.67
July 2004	211,965,404.59	January 2008	44,828,070.68	July 2011	6,804,205.85
August 2004	208,134,499.37	February 2008	42,931,344.17	August 2011	6,490,648.35
September 2004	204,122,067.51	March 2008	41,112,299.23	September 2011	6,190,650.88
October 2004	199,937,807.09	April 2008	39,367,826.35	October 2011	5,903,649.89
November 2004	195,591,972.98	May 2008	37,694,938.34	November 2011	5,629,104.59
December 2004	191,095,336.81	June 2008	36,090,765.67	December 2011	5,366,496.14
January 2005	186,459,143.66	July 2008	34,552,551.90	January 2012	5,115,326.67
February 2005	181,695,065.77	August 2008	33,077,649.23	February 2012	4,875,118.52
March 2005	176,815,153.45	September 2008	31,663,514.31	March 2012	4,645,413.43
April 2005	171,831,783.55	October 2008	30,307,704.17	April 2012	4,425,771.74
May 2005	166,757,605.66	November 2008	29,007,872.29	May 2012	4,215,771.65
June 2005	161,605,486.47	December 2008	27,761,764.88	June 2012	4,015,008.53
July 2005	156,388,452.53	January 2009	26,567,217.25	July 2012	3,823,094.25
August 2005	151,119,631.82	February 2009	25,422,150.30	August 2012	3,639,656.48
September 2005	145,812,194.53	March 2009	24,324,567.24	September 2012	3,464,338.10
October 2005	140,479,293.26	April 2009	23,272,550.35	October 2012	3,296,796.54
November 2005	135,134,003.27	May 2009	22,264,257.89	November 2012	3,136,703.26
December 2005	129,789,263.01	June 2009	21,297,921.12	December 2012	2,983,743.17
January 2006	124,457,815.41	July 2009	20,371,841.50	January 2013	2,837,614.04
February 2006	119,340,241.26	August 2009	19,484,387.89	February 2013	2,698,026.08
March 2006	114,428,108.82	September 2009	18,633,993.92	March 2013	2,564,701.37
April 2006	109,713,314.34	October 2009	17,819,155.51	April 2013	2,437,373.38
May 2006	105,188,069.52	November 2009	17,038,428.36	May 2013	2,315,786.58
June 2006	100,844,889.33	December 2009	16,290,425.64	June 2013	2,199,695.93
July 2006	96,676,580.34	January 2010	15,573,815.76	July 2013	2,088,866.48
August 2006	92,676,229.42	February 2010	14,887,320.16	August 2013	1,983,073.01
September 2006	88,837,193.01	March 2010	14,229,711.27	September 2013	1,882,099.54
October 2006	85,153,086.67	April 2010	13,599,810.48	October 2013	1,785,739.06
November 2006	81,617,775.13	May 2010	12,996,486.25	November 2013	1,693,793.10
December 2006	78,225,362.60	June 2010	12,418,652.21	December 2013	1,606,071.43
January 2007	74,970,183.59	July 2010	11,865,265.43	January 2014	1,522,391.70

Group 6 MBS (Continued)

<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>	<u>Distribution Date</u>	<u>First Specified Balance</u>
February 2014	\$ 1,442,579.12	September 2015	\$ 474,631.45	March 2017	\$ 118,710.37
March 2014	1,366,466.17	October 2015	444,770.07	April 2017	107,452.26
April 2014	1,293,892.30	November 2015	416,405.31	May 2017	96,829.71
May 2014	1,224,703.65	December 2015	389,469.34	June 2017	86,812.23
June 2014	1,158,752.79	January 2016	363,897.27	July 2017	77,370.66
July 2014	1,095,898.40	February 2016	339,626.94	August 2017	68,477.21
August 2014	1,036,005.13	March 2016	316,598.91	September 2017	60,105.22
September 2014	978,943.25	April 2016	294,756.26	October 2017	52,229.30
October 2014	924,588.47	May 2016	274,044.54	November 2017	44,825.16
November 2014	872,821.75	June 2016	254,411.66	December 2017	37,869.60
December 2014	823,529.02	July 2016	235,807.74	January 2018	31,340.46
January 2015	776,601.02	August 2016	218,185.12	February 2018	25,216.58
February 2015	731,933.10	September 2016	201,498.17	March 2018	19,477.75
March 2015	689,424.99	October 2016	185,703.23	April 2018	14,104.69
April 2015	648,980.70	November 2016	170,758.60	May 2018	9,078.97
May 2015	610,508.29	December 2016	156,624.33	June 2018	4,383.00
June 2015	573,919.70	January 2017	143,262.28	July 2018 and thereafter	0.00
July 2015	539,130.61	February 2017	130,635.92		
August 2015	506,060.30				

Group 6 MBS Second Specified Balances

<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>	<u>Distribution Date</u>	<u>Second Specified Balance</u>
Initial Balance	\$240,000,000.00	November 2003	\$236,576,027.53	February 2004 and thereafter	\$ 0.00
September 2003	238,940,973.54	December 2003	235,271,840.50		
October 2003	237,799,375.31	January 2004	233,887,811.73		

Group 6 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	\$240,000,000.00	May 2005	\$213,390,620.94	February 2007	\$178,281,450.14
September 2003	239,041,104.06	June 2005	211,818,352.86	March 2007	176,639,471.16
October 2003	238,048,999.17	July 2005	210,222,205.46	April 2007	175,003,408.71
November 2003	237,024,001.68	August 2005	208,602,744.22	May 2007	173,373,239.96
December 2003	235,966,442.07	September 2005	206,960,543.39	June 2007	171,748,942.21
January 2004	234,876,664.76	October 2005	205,296,185.59	July 2007	170,130,492.83
February 2004	233,755,027.95	November 2005	203,610,261.54	August 2007	168,517,869.29
March 2004	232,601,903.40	December 2005	201,903,369.59	September 2007	166,911,049.11
April 2004	231,417,676.26	January 2006	200,176,115.51	October 2007	165,310,009.94
May 2004	230,202,744.89	February 2006	198,455,106.53	November 2007	163,714,729.49
June 2004	228,957,520.58	March 2006	196,740,318.58	December 2007	162,125,185.56
July 2004	227,682,427.39	April 2006	195,031,727.71	January 2008	160,541,356.03
August 2004	226,377,901.90	May 2006	193,329,310.03	February 2008	158,963,218.90
September 2004	225,044,392.94	June 2006	191,633,041.76	March 2008	157,390,752.19
October 2004	223,682,361.37	July 2006	189,942,899.22	April 2008	155,823,934.06
November 2004	222,292,279.83	August 2006	188,258,858.78	May 2008	154,262,742.74
December 2004	220,874,632.42	September 2006	186,580,896.94	June 2008	152,707,156.51
January 2005	219,429,914.50	October 2006	184,908,990.29	July 2008	151,157,153.79
February 2005	217,958,632.33	November 2006	183,243,115.48	August 2008	149,612,713.02
March 2005	216,461,302.84	December 2006	181,583,249.27	September 2008	148,073,812.78
April 2005	214,938,453.28	January 2007	179,929,368.51	October 2008	146,540,431.71

Group 6 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>
November 2008	\$145,012,548.51	March 2012	\$ 88,170,927.13	June 2015	\$ 40,001,678.11
December 2008	143,490,141.98	April 2012	86,851,101.32	July 2015	38,851,371.45
January 2009	141,973,191.01	May 2012	85,535,949.42	August 2015	37,705,083.69
February 2009	140,461,674.57	June 2012	84,225,453.35	September 2015	36,562,799.30
March 2009	138,955,571.69	July 2012	82,919,595.17	October 2015	35,424,502.78
April 2009	137,454,861.49	August 2012	81,618,356.94	November 2015	34,290,178.73
May 2009	135,959,523.18	September 2012	80,321,720.82	December 2015	33,159,811.76
June 2009	134,469,536.05	October 2012	79,029,669.07	January 2016	32,033,386.60
July 2009	132,984,879.44	November 2012	77,742,183.96	February 2016	30,910,887.98
August 2009	131,505,532.81	December 2012	76,459,247.85	March 2016	29,792,300.71
September 2009	130,031,475.67	January 2013	75,180,843.18	April 2016	28,677,609.69
October 2009	128,562,687.62	February 2013	73,906,952.46	May 2016	27,566,799.82
November 2009	127,099,148.34	March 2013	72,637,558.24	June 2016	26,459,856.09
December 2009	125,640,837.56	April 2013	71,372,643.15	July 2016	25,356,763.56
January 2010	124,187,735.15	May 2013	70,112,189.89	August 2016	24,257,507.32
February 2010	122,739,820.98	June 2013	68,856,181.23	September 2016	23,162,072.52
March 2010	121,297,075.06	July 2013	67,604,600.00	October 2016	22,070,444.38
April 2010	119,859,477.44	August 2013	66,357,429.09	November 2016	20,982,608.19
May 2010	118,427,008.27	September 2013	65,114,651.47	December 2016	19,898,549.25
June 2010	116,999,647.75	October 2013	63,876,250.17	January 2017	18,818,252.95
July 2010	115,577,376.18	November 2013	62,642,208.27	February 2017	17,741,704.75
August 2010	114,160,173.90	December 2013	61,412,508.93	March 2017	16,668,890.12
September 2010	112,748,021.39	January 2014	60,187,135.38	April 2017	15,599,794.63
October 2010	111,340,899.13	February 2014	58,966,070.89	May 2017	14,534,403.88
November 2010	109,938,787.74	March 2014	57,749,298.82	June 2017	13,472,703.52
December 2010	108,541,667.85	April 2014	56,536,802.58	July 2017	12,414,679.27
January 2011	107,149,520.22	May 2014	55,328,565.65	August 2017	11,360,316.92
February 2011	105,762,325.66	June 2014	54,124,571.56	September 2017	10,309,602.28
March 2011	104,380,065.06	July 2014	52,924,803.91	October 2017	9,262,521.22
April 2011	103,002,719.36	August 2014	51,729,246.39	November 2017	8,219,059.70
May 2011	101,630,269.61	September 2014	50,537,882.70	December 2017	7,179,203.68
June 2011	100,262,696.89	October 2014	49,350,696.66	January 2018	6,142,939.21
July 2011	98,899,982.40	November 2014	48,167,672.09	February 2018	5,110,252.39
August 2011	97,542,107.37	December 2014	46,988,792.91	March 2018	4,081,129.37
September 2011	96,189,053.13	January 2015	45,814,043.11	April 2018	3,055,556.34
October 2011	94,840,801.08	February 2015	44,643,406.72	May 2018	2,033,519.55
November 2011	93,497,332.66	March 2015	43,476,867.84	June 2018	1,015,005.32
December 2011	92,158,629.42	April 2015	42,314,410.62	July 2018 and thereafter	0.00
January 2012	90,824,672.95	May 2015	41,156,019.29		
February 2012	89,495,444.94				

Aggregate Group VII Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$46,851,692.00	April 2004	\$36,861,174.12	December 2004	\$29,124,893.46
September 2003	45,827,460.52	May 2004	35,333,731.17	January 2005	28,764,120.89
October 2003	44,737,390.95	June 2004	33,747,503.64	February 2005	28,388,081.27
November 2003	43,582,436.52	July 2004	32,103,568.78	March 2005	27,997,441.50
December 2003	42,363,308.01	August 2004	30,403,052.12	April 2005	27,592,888.21
January 2004	41,080,771.09	September 2004	30,109,258.45	May 2005	27,175,126.57
February 2004	39,735,645.57	October 2004	29,798,075.01	June 2005	26,744,879.17
March 2004	38,328,804.68	November 2004	29,469,752.91	July 2005	26,302,884.79

Aggregate Group VII (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
August 2005	\$25,849,897.18	April 2009	\$12,688,410.18	December 2012	\$ 7,655,187.99
September 2005	25,386,683.77	May 2009	12,598,308.46	January 2013	7,483,408.33
October 2005	24,914,024.42	June 2009	12,515,939.52	February 2013	7,310,309.25
November 2005	24,432,710.04	July 2009	12,441,201.23	March 2013	7,135,965.87
December 2005	23,943,541.34	August 2009	12,373,992.52	April 2013	6,960,451.59
January 2006	23,447,327.42	September 2009	12,314,213.30	May 2013	6,783,838.17
February 2006	22,963,893.28	October 2009	12,261,764.52	June 2013	6,606,195.72
March 2006	22,493,086.92	November 2009	12,216,112.32	July 2013	6,427,592.73
April 2006	22,034,757.83	December 2009	12,164,670.87	August 2013	6,248,096.13
May 2006	21,588,756.96	January 2010	12,107,608.00	September 2013	6,067,771.28
June 2006	21,154,936.72	February 2010	12,045,088.24	October 2013	5,886,682.03
July 2006	20,733,150.94	March 2010	11,977,272.89	November 2013	5,704,890.72
August 2006	20,323,254.90	April 2010	11,904,320.05	December 2013	5,522,458.22
September 2006	19,925,105.29	May 2010	11,826,384.71	January 2014	5,339,443.96
October 2006	19,538,560.18	June 2010	11,743,618.75	February 2014	5,155,905.96
November 2006	19,163,479.06	July 2010	11,656,171.04	March 2014	4,971,900.86
December 2006	18,799,722.78	August 2010	11,564,187.46	April 2014	4,787,483.89
January 2007	18,447,153.56	September 2010	11,467,810.97	May 2014	4,602,708.98
February 2007	18,105,634.98	October 2010	11,367,181.63	June 2014	4,417,628.73
March 2007	17,775,031.92	November 2010	11,262,436.74	July 2014	4,232,294.46
April 2007	17,455,210.63	December 2010	11,153,710.73	August 2014	4,046,756.21
May 2007	17,146,038.67	January 2011	11,041,135.36	September 2014	3,861,062.75
June 2007	16,847,384.91	February 2011	10,924,839.67	October 2014	3,675,261.68
July 2007	16,559,119.47	March 2011	10,804,950.10	November 2014	3,489,399.37
August 2007	16,281,113.79	April 2011	10,681,590.44	December 2014	3,303,521.00
September 2007	16,013,240.57	May 2011	10,554,881.99	January 2015	3,117,670.64
October 2007	15,755,373.75	June 2011	10,424,943.49	February 2015	2,931,891.18
November 2007	15,507,388.56	July 2011	10,291,891.24	March 2015	2,746,224.43
December 2007	15,269,161.41	August 2011	10,155,839.12	April 2015	2,560,711.10
January 2008	15,040,569.98	September 2011	10,016,898.64	May 2015	2,375,390.81
February 2008	14,821,493.12	October 2011	9,875,178.95	June 2015	2,190,302.14
March 2008	14,611,810.92	November 2011	9,730,786.92	July 2015	2,005,482.66
April 2008	14,411,404.63	December 2011	9,583,827.16	August 2015	1,820,968.92
May 2008	14,220,156.72	January 2012	9,434,402.04	September 2015	1,636,796.45
June 2008	14,037,950.78	February 2012	9,282,611.79	October 2015	1,452,999.82
July 2008	13,864,671.58	March 2012	9,128,554.46	November 2015	1,269,612.67
August 2008	13,700,205.06	April 2012	8,972,326.02	December 2015	1,086,667.69
September 2008	13,544,438.27	May 2012	8,814,020.37	January 2016	904,196.63
October 2008	13,397,259.40	June 2012	8,653,729.36	February 2016	722,230.37
November 2008	13,258,557.73	July 2012	8,491,542.85	March 2016	540,798.88
December 2008	13,128,223.69	August 2012	8,327,548.76	April 2016	359,931.29
January 2009	13,006,148.78	September 2012	8,161,833.06	May 2016	179,655.85
February 2009	12,892,225.61	October 2012	7,994,479.86	June 2016 and thereafter	0.00
March 2009	12,786,347.82	November 2012	7,825,571.36		

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.

\$2,365,000,000



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2003-86

PROSPECTUS SUPPLEMENT

UBS Investment Bank

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July 11, 2003
