

**Supplement**  
**(To Prospectus Supplement dated July 13, 2001)**

**\$1,703,907,410**



**Guaranteed REMIC Pass-Through Certificates**  
**Fannie Mae REMIC Trust 2001-41**

This is a supplement to the prospectus supplement dated July 13, 2001 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

Notwithstanding anything set forth in the Prospectus Supplement, the original principal balance of the BL Class listed under Recombination 3 on page A-1 is \$2,391,531.

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

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

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

The date of this Supplement is August 28, 2001

**\$1,703,907,410**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2001-41**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own Fannie Mae MBS.

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

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

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

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

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

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
PI(1) .....	1	\$ 37,225,142(2)	NTL	7.00%	FIX/IO	313920V80	April 2027
PL(1) .....	1	260,576,000	PAC	6.00	FIX	313920V98	April 2027
PM(1) .....	1	86,143,000	PAC	7.00	FIX	313920W22	February 2030
PN(1) .....	1	62,909,000(2)	NTL	7.00	FIX/IO	313920W30	September 2031
PQ(1) .....	1	62,909,000	PAC	(3)	PO	313920W48	September 2031
BL(1) .....	1	2,391,531	TAC/AD/NSJ	6.50	FIX	313920W55	February 2031
FN(1) .....	1	63,564,397	TAC/AD/NSJ	(4)	FLT	313920W63	February 2031
SN(1) .....	1	28,718,282(2)	NTL	(4)	INV/IO	313920W71	February 2031
SO(1) .....	1	2,728,238	TAC/AD/NSJ	(4)	INV	313920W89	February 2031
SR(1) .....	1	10,721,882	TAC/AD/NSJ	(4)	INV	313920W97	February 2031
FW .....	1	20,340,642	SUP/AD/NSJ	(4)	FLT	313920X21	March 2031
SX .....	1	20,340,642	SUP/AD/NSJ	(4)	INV	313920X39	March 2031
BZ .....	1	21,525,089	SUP/NSJ	7.00	FIX/Z	313920X47	April 2031
TW .....	1	75,000,000	TAC/AD/NSJ	7.00	FIX	313920X54	June 2030
TA .....	1	17,313,110	TAC/AD/NSJ	7.00	FIX	313920X62	March 2031
TB .....	1	21,430,222	TAC/AD/NSJ	7.00	FIX	313920X70	March 2031
TC .....	1	17,387,917	CPT/AD/NSJ	7.00	FIX	313920X88	March 2031
ZT .....	1	31,159,901	SUP/NSJ	7.00	FIX/Z	313920X96	April 2031
FM .....	1	31,909,876	SUP	(4)	FLT	313920Y20	September 2031
BO(1) .....	1	4,558,553	SUP	(3)	PO	313920Y38	September 2031
SB(1) .....	1	4,558,553(2)	NTL	(4)	INV/IO	313920Y46	September 2031
IQ .....	2	8,775,046(2)	NTL	6.50	FIX/IO	313920Y53	October 2011
QJ .....	2	10,640,400	PAC	5.50	FIX	313920Y61	December 2004
QK .....	2	22,371,600	PAC	5.50	FIX	313920Y79	October 2008
QL .....	2	24,025,800	PAC	5.50	FIX	313920Y87	October 2011
IT(1) .....	2	1,431,507(2)	NTL	6.50	FIX/IO	313920Y95	September 2013
QT(1) .....	2	18,609,600	PAC	6.00	FIX	313920Z29	September 2013
QN .....	2	14,944,800	PAC	6.50	FIX	313920Z37	January 2015
QP .....	2	22,292,400	PAC	6.50	FIX	313920Z45	September 2016
CM .....	2	17,000,000	SUP	6.50	FIX	313920Z52	September 2016
CN(1) .....	2	18,425,706	TAC/AD/NSJ	6.50	FIX	313920Z60	September 2016
ZN(1) .....	2	1,689,694	SUP/NSJ	6.50	FIX/Z	313920Z78	September 2016
OK(1) .....	3	28,838,000	PAC	5.50	FIX	313920Z86	September 2009
OL(1) .....	3	39,489,000	PAC	5.50	FIX	313920Z94	April 2015
OM(1) .....	3	68,112,000	PAC	5.75	FIX	313920A7	January 2021
OI(1) .....	3	18,370,923(2)	NTL	6.50	FIX/IO	313920B5	January 2021
ON(1) .....	3	74,338,000	PAC	6.50	FIX	313920C3	January 2025
OP(1) .....	3	47,587,000	PAC	6.50	FIX	313920D1	January 2027
OQ(1) .....	3	152,206,000(2)	NTL	6.50	FIX/IO	313920E9	September 2031
OT(1) .....	3	152,206,000	PAC	(3)	PO	313920F6	September 2031
F .....	3	37,106,588	SCH/AD/NSJ	(4)	FLT	313920G4	September 2031
S .....	3	11,417,412	SCH/AD/NSJ	(4)	INV	313920H2	September 2031
FA .....	3	28,795,812	SUP/AD/NSJ	(4)	FLT	313920J8	September 2031
SA .....	3	5,332,558	SUP/AD/NSJ	(4)	INV	313920K5	September 2031
ZB .....	3	10,750,000	SUP/NSJ	6.50	FIX/Z	313920L3	September 2031
FE(1) .....	3	7,767,318	PAC	(4)	FLT	313920M1	February 2031
SE(1) .....	3	7,767,318(2)	NTL	(4)	INV/IO	313920N9	February 2031
SG(1) .....	3	1,233,634	PAC	(4)	INV	313920P4	February 2031
EB(1) .....	3	15,032,048	PAC	6.00	FIX	313920Q2	February 2031
GA .....	3	6,643,000	PAC	6.50	FIX	313920R0	May 2031
GB .....	3	4,988,000	PAC	6.50	FIX	313920S8	August 2031
GC .....	3	2,135,000	PAC	6.50	FIX	313920T6	September 2031
GD .....	3	1,305,000	PAC	6.50	FIX	313920U3	September 2031
FJ .....	3	15,542,222	SUP	(4)	FLT	313920V1	September 2030
SJ .....	3	15,542,222	SUP	(4)	INV	313920W9	November 2030
HA .....	3	128,000	SUP	6.75	FIX	313920X7	February 2031
FH .....	3	3,889,688	SUP	(4)	FLT	313920Y5	February 2031
SH .....	3	720,312	SUP	(4)	INV	313920Z2	February 2031
HB .....	3	2,728,888	SUP	6.75	FIX	313920A6	March 2031
HC .....	3	7,000,000	SUP	6.75	FIX	313920B4	September 2031
HE .....	3	4,000,000	SUP	7.00	FIX	313920C2	September 2031
HD .....	3	4,000,000	SUP	6.50	FIX	313920D0	September 2031
KO .....	3	3,372,298	CPT/AD/NSJ	(3)	PO	313920E8	September 2031
BT(1) .....	4	25,000,000	SEQ	8.50	FIX	313920F5	June 2028
BJ(1) .....	4	125,000,000	SEQ	5.50	FIX	313920G3	June 2028
BH .....	4	16,106,239	SEQ	6.00	FIX	313920H1	July 2029
VA .....	4	12,926,914	SEQ/AD	6.00	FIX	313920J7	July 2012
VB .....	4	10,600,738	SEQ/AD	6.00	FIX	313920K4	January 2018
Z .....	4	14,273,519	SEQ	6.00	FIX/Z	313920L2	September 2031
R .....		0	NPR	0	NPR	313920M0	September 2031
RL .....		0	NPR	0	NPR	313920N8	September 2031

(1) Exchangeable classes.

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

(3) Principal only classes.

(4) Based on LIBOR.

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 PA, SM, BP, QM, CP, PB, E, BA and BK 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 30, 2001.

**UBS Warburg**

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	<i>Group 3 Principal Distribution Amount</i> ..	S-22
<b>REFERENCE SHEET</b> .....	S- 4	<i>ZB Accrual Amount</i> .....	S-22
<b>ADDITIONAL RISK FACTORS</b> .....	S-11	<i>Group 3 Cash Flow Distribution Amount</i> .....	S-22
<b>DESCRIPTION OF THE CERTIFICATES</b> .....	S-12	<i>Group 4 Principal Distribution Amount</i> ..	S-24
GENERAL .....	S-12	<i>Z Accrual Amount</i> .....	S-24
<i>Structure</i> .....	S-12	<i>Group 4 Cash Flow Distribution Amount</i> .....	S-24
<i>Fannie Mae Guaranty</i> .....	S-12	STRUCTURING ASSUMPTIONS .....	S-24
<i>Characteristics of Certificates</i> .....	S-13	<i>Pricing Assumptions</i> .....	S-24
<i>Authorized Denominations</i> .....	S-13	<i>Prepayment Assumptions</i> .....	S-24
<i>Distribution Dates</i> .....	S-13	<i>Structuring Ranges and Rates</i> .....	S-24
<i>Record Date</i> .....	S-13	<i>Initial Effective Ranges</i> .....	S-25
<i>Class Factors</i> .....	S-13	<i>Targeted MBS Balances</i> .....	S-26
<i>Optional Termination</i> .....	S-13	YIELD TABLES .....	S-27
COMBINATION AND RECOMBINATION .....	S-13	<i>General</i> .....	S-27
<i>General</i> .....	S-13	<i>The Inverse Floating Rate Classes</i> .....	S-27
<i>Procedures</i> .....	S-14	<i>The Fixed Rate Interest Only Classes</i> ...	S-31
<i>Additional Considerations</i> .....	S-14	<i>The Principal Only Classes</i> .....	S-32
THE MBS .....	S-14	WEIGHTED AVERAGE LIVES OF THE CERTIFICATES .....	S-33
FINAL DATA STATEMENT .....	S-15	DECREMENT TABLES .....	S-34
DISTRIBUTIONS OF INTEREST .....	S-16	CHARACTERISTICS OF THE R AND RL CLASSES .....	S-44
<i>Categories of Classes</i> .....	S-16	<b>CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES</b> ....	S-45
<i>General</i> .....	S-16	REMIC ELECTIONS AND SPECIAL TAX ATTRIBUTES .....	S-45
<i>Interest Accrual Periods</i> .....	S-17	TAXATION OF BENEFICIAL OWNERS OF REGULAR CERTIFICATES .....	S-45
<i>Accrual Classes</i> .....	S-17	TAXATION OF BENEFICIAL OWNERS OF RESIDUAL CERTIFICATES .....	S-46
<i>Notional Classes</i> .....	S-17	TAXATION OF BENEFICIAL OWNERS OF RCR CERTIFICATES .....	S-46
<i>Floating Rate and Inverse Floating Rate Classes</i> .....	S-17	<i>General</i> .....	S-46
CALCULATION OF LIBOR .....	S-17	<i>Combination RCR Classes</i> .....	S-46
DISTRIBUTIONS OF PRINCIPAL .....	S-18	<i>Exchanges</i> .....	S-47
<i>Categories of Classes and Components</i> ..	S-18	<b>PLAN OF DISTRIBUTION</b> .....	S-47
<i>Components</i> .....	S-19	<i>General</i> .....	S-47
<i>Principal Distribution Amount</i> .....	S-19	<i>Increase in Certificates</i> .....	S-47
<i>Group 1 Principal Distribution Amount</i> ..	S-19	<b>LEGAL MATTERS</b> .....	S-47
<i>BZ Accrual Amount</i> .....	S-19	<b>SCHEDULE 1</b> .....	A- 1
<i>ZT Accrual Amount</i> .....	S-20	<b>PRINCIPAL BALANCE SCHEDULES</b> ..	B- 1
<i>Group 1 Cash Flow Distribution Amount</i> .....	S-20		
<i>Group 2 Principal Distribution Amount</i> ..	S-21		
<i>ZN Accrual Amount</i> .....	S-21		
<i>Group 2 Cash Flow Distribution Amount</i> .....	S-21		

## 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 September 18, 1998 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates dated October 1, 1999 (the “MBS Prospectus”); and
- our Information Statement dated March 30, 2001 and its supplements (the “Information Statement”).

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

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

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

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

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

## 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

### Assumed Characteristics of the Mortgage Loans Underlying the MBS (as of August 1, 2001)

	<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	\$750,000,000	360	357	2	7.570%
Group 2 MBS	\$150,000,000	180	172	4	7.030%
Group 3 MBS	\$600,000,000	360	357	1	7.078%
Group 4 MBS	\$203,907,410	360	323	30	6.680%

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

### Class Factors

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

### Settlement Date

We expect to issue the certificates on August 30, 2001.

### 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 all of 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>
FN .....	4.220%	8.5000%	0.55%	LIBOR + 55 basis points
SN .....	3.330%	7.0000%	0.00%	7% – LIBOR
SO .....	10.000%	10.0000%	0.00%	83.68417% – (10.526312 × LIBOR)
SR .....	13.910%	25.8375%	0.00%	25.8375% – (3.25 × LIBOR)
FW .....	4.780%	8.0000%	0.95%	LIBOR + 95 basis points
SX .....	9.220%	13.0500%	6.00%	13.05% – LIBOR
FM .....	4.870%	8.0000%	1.20%	LIBOR + 120 basis points
SB .....	21.910%	47.6000%	0.00%	47.6% – (7 × LIBOR)
F .....	4.220%	8.5000%	0.55%	LIBOR + 55 basis points
S .....	13.910%	25.8375%	0.00%	25.8375% – (3.25 × LIBOR)
FA .....	4.870%	8.0000%	1.20%	LIBOR + 120 basis points
SA .....	16.902%	36.7200%	0.00%	36.72% – (5.4 × LIBOR)
FE .....	4.070%	8.5000%	0.40%	LIBOR + 40 basis points
SE .....	3.080%	6.7500%	0.00%	6.75% – LIBOR
SG .....	8.500%	8.5000%	0.00%	50.99993% – (6.296289 × LIBOR)
FJ .....	4.870%	8.0000%	1.20%	LIBOR + 120 basis points
SJ .....	8.630%	12.3000%	5.50%	12.3% – LIBOR
FH .....	4.940%	8.0000%	1.30%	LIBOR + 130 basis points
SH .....	16.524%	36.1800%	0.00%	36.18% – (5.4 × LIBOR)
SM .....	21.910%	47.6000%	0.00%	47.6% – (7 × 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>	
PI .....	14.2857142857% of the PL Class
PN .....	100% of the PQ Class
SN .....	45.1798229125% of the FN Class
SB .....	100% of the BO Class
IQ .....	15.3846153846% of the QJ, QK and QL Classes
IT .....	7.6923076923% of the QT Class
OQ .....	100% of the OT Class
SE .....	100% of the FE Class
OI .....	15.3846153846% of the OK and OL Classes
	11.5384615385% of the OM Class

## Components

The TC and KO 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>
TC1 .....	\$10,896,271	TAC/AD	FIX
TC2 .....	\$ 5,193,317	TAC/AD	FIX
TC3 .....	\$ 1,298,329	TAC/AD	FIX
KO1 .....	\$ 1,312,630	SUP/AD	PO
KO2 .....	\$ 1,195,556	SUP	PO
KO3 .....	\$ 864,112	SUP	PO

## Distributions of Principal

### *Group 1 Principal Distribution Amount*

#### *BZ Accrual Amount*

1. If and only if the Group 1 MBS balance is less than the Group 1 MBS First Targeted Balance, to the BZ Class to zero.
2. To the BL, FN, SO and SR Classes, pro rata, to their Targeted Balances.
3. To the FW and SX Classes, pro rata, to zero.
4. Thereafter to the BZ Class.

#### *ZT Accrual Amount*

1. If and only if the Group 1 MBS balance is less than the Group 1 MBS Second Targeted Balance, to the ZT Class to zero.
2. To the TC1 Component to its Targeted Balance.
3. To the TW Class to its Targeted Balance.
4. To the TA Class and the TC2 Component, pro rata, to their Targeted Balances.
5. To the TB Class and the TC3 Component, pro rata, to their Targeted Balances.
6. Thereafter to the ZT Class.

### *Group 1 Cash Flow Distribution Amount*

1. To the PL, PM and PQ Classes, in that order, to their Planned Balances.

2. (a) 46.5978140810% of the remaining amount as follows:
  - first*, if and only if the Group 1 MBS balance is less than the Group 1 MBS First Targeted Balance, to the BZ Class to zero;
  - second*, to the BL, FN, SO and SR Classes, pro rata, to their Targeted Balances;
  - third*, to the FW and SX Classes, pro rata, to zero;
  - fourth*, to the BZ Class to zero; and
  - fifth*, to the BL, FN, SO and SR Classes, pro rata, to zero, and
- (b) 53.4021859190% of such remaining amount as follows:
  - first*, if and only if the Group 1 MBS balance is less than the Group 1 MBS Second Targeted Balance, to the ZT Class to zero;
  - second*, to the TC1 Component to its Targeted Balance;
  - third*, to the TW Class to its Targeted Balance;
  - fourth*, to the TA Class and the TC2 Component, pro rata, to their Targeted Balances;
  - fifth*, to the TB Class and the TC3 Component, pro rata, to their Targeted Balances;
  - sixth*, to the ZT Class to zero;
  - seventh*, to the TB Class and the TC3 Component, pro rata, to zero;
  - eighth*, to the TC1 Component to zero;
  - ninth*, to the TW Class to zero; and
  - tenth*, to the TA Class and the TC2 Component, pro rata, to zero.
3. To the FM and BO Classes, pro rata, to zero.
4. To the PL, PM and PQ Classes, in that order, to zero.

*Group 2 Principal Distribution Amount*

*ZN Accrual Amount*

To the CN Class to its Targeted Balance, and thereafter to the ZN Class.

*Group 2 Cash Flow Distribution Amount*

1. To the QJ, QK, QL, QT, QN and QP Classes, in that order, to their Planned Balances.
2. (a) 45.8030898226% of the remaining amount to the CM Class to zero, and
  - (b) 54.1969101774% of such remaining amount as follows:
    - first*, if and only if the Group 2 MBS balance is less than the Group 2 MBS Targeted Balance, to the ZN Class to zero;
    - second*, to the CN Class to its Targeted Balance;
    - third*, to the ZN Class to zero; and
    - fourth*, to the CN Class to zero.
3. To the QJ, QK, QL, QT, QN and QP Classes, in that order, to zero.

*Group 3 Principal Distribution Amount*

*ZB Accrual Amount*

1. To the F and S Classes, pro rata, to their Scheduled Balances.
2. To the FA and SA Classes and the KO1 Component, pro rata, to zero.
3. To the F and S Classes, pro rata, to zero.
4. Thereafter to the ZB Class.



*Group 3 Cash Flow Distribution Amount*

1. To the OK, OL, OM, ON, OP and OT Classes, in that order, to their Planned Balances.

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

*first*, if and only if the Group 3 MBS balance is less than the Group 3 MBS Targeted Balance, to the ZB Class to zero;

*second*, to the F and S Classes, pro rata, to their Scheduled Balances;

*third*, to the FA and SA Classes and the KO1 Component, pro rata, to zero;

*fourth*, to the F and S Classes, pro rata, to zero; and

*fifth*, to the ZB Class to zero; and

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

*first*, to the FE, SG and EB Classes, pro rata, to their Planned Balances;

*second*, to the GA, GB, GC and GD Classes, in that order, to their Planned Balances;

*third*, to the FJ and SJ Classes and the KO2 Component, pro rata, to zero;

*fourth*, (x) 3.7037075136% of the remaining amount to the KO3 Component to zero, and

(y) 96.2962924864% of such remaining amount in the following priority:

(1) to the HA, FH and SH Classes, pro rata, to zero;

(2) to the HB Class to zero; and

(3) to the HC, HE and HD Classes, pro rata, to zero;

*fifth*, to the FE, SG and EB Classes, pro rata, to zero; and

*sixth*, to the GA, GB, GC and GD Classes, in that order, to zero.

3. To the OK, OL, OM, ON, OP and OT Classes, in that order, to zero.

*Group 4 Principal Distribution Amount*

*Z Accrual Amount*

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

*Group 4 Cash Flow Distribution Amount*

1. To the BT and BJ Classes, pro rata, to zero.

2. To the BH Class to zero.

3. To the VA, VB and Z 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) \***

		PSA Prepayment Assumption								
Group 1 Classes		0%	100%	285%	400%	600%				
PI and PL		13.0	3.6	3.6	3.6	3.0				
PM		21.3	8.0	8.0	8.0	5.5				
PN and PQ		23.4	12.9	12.9	12.9	8.7				
PA		16.3	6.0	6.0	6.0	4.4				
		PSA Prepayment Assumption								
		0%	100%	250%	285%	324%	325%	326%	400%	600%
BL, FN, SN, SO, SR and BP		13.8	9.9	4.0	4.0	3.9	3.9	4.0	3.0	2.1
FW and SX		24.1	15.5	2.8	2.0	1.6	1.6	3.1	2.2	1.4
BZ		27.4	21.5	12.2	8.3	3.7	3.7	0.9	0.7	0.5
		PSA Prepayment Assumption								
		0%	100%	285%	350%	351%	352%	400%	600%	
TW†		13.3	10.2	2.5	2.5	2.8	2.6	2.5	2.0	
TA†		20.5	13.8	4.1	4.1	4.4	4.1	4.1	2.6	
TB†		20.7	13.8	2.5	2.5	4.4	5.4	2.9	1.3	
TC†		9.6	7.1	2.2	2.2	2.4	2.6	2.4	1.6	
ZT†		27.1	20.8	8.8	3.6	1.3	0.9	0.8	0.6	
		PSA Prepayment Assumption								
		0%	100%	250%	285%	400%	600%			
FM, BO, SB and SM		29.8	28.2	20.7	18.3	5.5	3.0			
		PSA Prepayment Assumption								
Group 2 Classes		0%	100%	201%	250%	500%				
IQ		5.1	3.0	3.0	3.0	2.3				
QJ		1.8	1.2	1.2	1.2	1.2				
QK		4.4	2.5	2.5	2.5	2.1				
QL		7.3	4.2	4.2	4.2	2.9				
IT, QT and QM		9.4	6.0	6.0	6.0	3.8				
QN		10.9	7.7	7.7	7.7	4.8				
QP		12.4	10.9	10.9	10.9	7.5				
CM and CP		12.6	9.2	4.0	2.0	1.0				
		PSA Prepayment Assumption								
		0%	100%	175%	201%	224%	225%	226%	250%	500%
CN		11.5	8.1	3.9	4.2	3.2	3.2	3.2	2.2	1.1
ZN		14.8	13.7	12.7	1.8	1.1	1.1	0.2	0.2	0.1
		PSA Prepayment Assumption								
Group 3 Classes		0%	100%	197%	250%	500%				
OK		3.8	1.5	1.5	1.5	1.5				
OL		8.7	2.5	2.5	2.5	2.4				
OM		13.7	3.9	3.9	3.9	3.0				
OI		9.7	2.9	2.9	2.9	2.5				
ON		18.1	6.0	6.0	6.0	3.7				
OP		20.8	8.0	8.0	8.0	4.5				
OQ and OT		24.2	13.8	13.8	13.8	7.6				
PB		18.0	8.1	8.1	8.1	4.8				
		PSA Prepayment Assumption								
		0%	100%	141%	197%	200%	249%	250%	251%	500%
F and S		15.8	10.0	4.0	4.0	4.0	3.0	3.0	3.7	1.9
FA and SA		26.8	18.4	14.1	3.8	3.5	2.0	2.0	3.1	1.4
ZB		28.8	25.1	22.8	18.5	18.2	6.7	6.4	0.5	0.4

	PSA Prepayment Assumption						
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>197%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
FE, SE, SG, EB and E .....	24.7	9.4	1.9	1.9	1.9	1.9	1.5
GA .....	27.4	15.7	5.0	5.0	5.0	5.0	2.4
GB .....	27.6	16.8	7.1	7.1	7.1	6.6	2.5
GC .....	27.8	17.5	11.4	11.4	11.4	7.4	2.6
GD .....	27.9	18.2	17.3	17.3	17.3	8.2	2.6
FJ and SJ .....	28.5	21.1	15.3	3.2	2.0	1.9	1.0
HA, FH and SH .....	29.3	24.9	21.2	9.5	3.6	3.3	1.6
HB .....	29.4	25.7	22.4	13.0	4.0	3.6	1.7
HC, HE and HD .....	29.8	27.9	26.1	20.5	6.8	4.8	1.9

PSA Prepayment Assumption											
	<u>0%</u>	<u>100%</u>	<u>140%</u>	<u>141%</u>	<u>197%</u>	<u>200%</u>	<u>240%</u>	<u>249%</u>	<u>250%</u>	<u>251%</u>	<u>500%</u>
KO	28.2	21.6	17.3	17.1	7.0	6.6	3.0	2.6	2.6	3.0	1.4

						PSA Prepayment Assumption				
<u>Group 4 Classes</u>						<u>0%</u>	<u>100%</u>	<u>161%</u>	<u>350%</u>	<u>500%</u>
BT, BJ, BA and BK .....						18.0	6.4	4.4	2.1	1.4
BH .....						27.3	16.2	12.0	5.9	4.0
VA .....						6.0	6.0	6.0	5.1	4.0
VB .....						13.7	13.7	13.1	7.8	5.6
Z .....						29.0	21.9	19.0	12.1	8.8

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

† For purposes of calculating the weighted average lives of the TW, TA, TB, TC and ZT Classes, the Group 1 MBS balances have not been rounded to the nearest cent.

## ADDITIONAL RISK FACTORS

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

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

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

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

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

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

*Weighted average lives and yields on the certificates are affected by actual characteristics of the underlying mortgage loans.* We have assumed that the mortgage loans underlying the Group 1, Group 2, Group 3 and Group 4 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 addi-

tion, 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 mar-

ket. Moreover, you may not be able to sell small or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you under-

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

## DESCRIPTION OF THE CERTIFICATES

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

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of August 1, 2001 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of the Issue Date (together with the trust agreement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

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

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

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

The assets of the Lower Tier REMIC will consist of four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS” and “Group 4 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 Certificates—The Fannie Mae Guaranty” in the REMIC Prospectus and “Description of Certificates—The 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. Entities whose names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.” A Holder is not necessarily the beneficial owner of a Certificate. Beneficial owners ordinarily will hold Certificates through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations. See “Description of Certificates—Denominations and Form” in the REMIC Prospectus.

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

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

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

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

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

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

*Optional Termination.* We will not terminate the Lower Tier REMIC or the Trust by exercising our right to repurchase the Mortgage Loans underlying any MBS unless

- only one Mortgage Loan remains in the related pool, or
- the principal balance of the pool is less than one percent of its original level.

See “Description of Certificates—Termination” in the MBS Prospectus.

## **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the PI, PL, PM, PN, PQ, BL, FN, SN, SO, SR, BO, SB, IT, QT, CN, ZN, OK, OL, OM, OI, ON, OP, OQ, OT, FE, SE, SG, EB, BT and



BJ Classes of REMIC Certificates for a proportionate interest in the related Combinable and Recombinable REMIC Certificates (“RCR Certificates”) in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

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

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

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

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

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

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

## **The 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 Level Payment Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 1 MBS, Group 3 MBS and Group 4 MBS, and up to 15 years in the case of the Group 2 MBS. See “The Mortgage Pools” and “Yield 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 .....	\$750,000,000
MBS Pass-Through Rate .....	7.00%
Range of WACs (annual percentages) .....	7.25% to 9.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	357 months
Approximate Weighted Average WALA (Weighted Average Loan Age) .....	2 months

**Group 2 MBS**

Aggregate Unpaid Principal Balance .....	\$150,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	68 months to 180 months
Approximate Weighted Average WAM .....	172 months
Approximate Weighted Average WALA .....	4 months

**Group 3 MBS**

Aggregate Unpaid Principal Balance .....	\$600,000,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	357 months
Approximate Weighted Average WALA .....	1 month

**Group 4 MBS**

Aggregate Unpaid Principal Balance .....	\$203,907,410
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	323 months
Approximate Weighted Average WALA .....	30 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 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. The contents of the Final Data Statement and other data specific to the Certificates are available in electronic form by calling us at 1-800-752-6440 or 202-752-6000.



## Distributions of Interest

### *Categories of Classes*

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

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Fixed Rate	PI, PL, PM, PN, BL, BZ, TW, TA, TB, TC and ZT
Interest Only	PI, PN, SN and SB
Principal Only	PQ and BO
Floating Rate	FN, FW and FM
Inverse Floating Rate	SN, SO, SR, SX and SB
Accrual	BZ and ZT
RCR**	PA, SM and BP
<b>Group 2 Classes</b>	
Fixed Rate	IQ, QJ, QK, QL, IT, QT, QN, QP, CM, CN and ZN
Interest Only	IQ and IT
Accrual	ZN
RCR**	QM and CP
<b>Group 3 Classes</b>	
Fixed Rate	OK, OL, OM, OI, ON, OP, OQ, ZB, EB, GA, GB, GC, GD, HA, HB, HC, HE and HD
Interest Only	OI, OQ and SE
Principal Only	OT and KO
Floating Rate	F, FA, FE, FJ and FH
Inverse Floating Rate	S, SA, SE, SG, SJ and SH
Accrual	ZB
RCR**	PB and E
<b>Group 4 Classes</b>	
Fixed Rate	BT, BJ, BH, VA, VB and Z
Accrual	Z
RCR**	BA and BK
<b>No Payment Residual</b>	R and RL

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

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

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

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

Interest payments on exchangeable REMIC Certificates will be applied 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, SX, FH and SH Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All Floating Rate and Inverse Floating Rate Classes other than the FW, SX, FH and SH Classes (collectively, the “No Delay Classes”)	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

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

The Dealer will treat the PQ and OT Classes as Delay Classes and the BO Class as a No Delay Class for the sole purpose of facilitating trading.

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

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

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

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

Changes in each specified interest rate index (each, an “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 applicable Index occurs. Similarly, higher mortgage interest rates could occur while a decrease in the level of the applicable 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 3.83% in the case of the FW and SX Classes, 3.64% in the case of the FH and SH Classes, and 3.67% in the case of all other Floating 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>
<b>Group 1 Classes and Components</b>	
PAC	PL, PM and PQ
TAC	BL, FN, SO, SR, TW, TA, TB, TC1, TC2 and TC3
Support	FW, SX, BZ, ZT, FM and BO
Non-Sticky Jump	BZ and ZT
Component	TC
Notional	PI, PN, SN and SB
Accretion Directed	BL, FN, SO, SR, FW, SX, TW, TA, TB, TC1, TC2 and TC3
RCR**	PA, SM and BP
<b>Group 2 Classes</b>	
PAC	QJ, QK, QL, QT, QN and QP
TAC	CN
Support	CM and ZN
Non-Sticky Jump	ZN
Notional	IQ and IT
Accretion Directed	CN
RCR**	QM and CP
<b>Group 3 Classes and Components</b>	
PAC	OK, OL, OM, ON, OP, OT, FE, SG, EB, GA, GB, GC and GD
Scheduled	F and S
Support	FA, SA, ZB, FJ, SJ, HA, FH, SH, HB, HC, HE, HD, KO1, KO2 and KO3
Non-Sticky Jump	ZB
Component	KO
Notional	OI, OQ and SE
Accretion Directed	F, S, FA, SA and KO1
RCR**	PB and E
<b>Group 4 Classes</b>	
Sequential Pay	BT, BJ, BH, VA, VB and Z
Accretion Directed	VA and VB
RCR**	BA and BK
<b>No Payment Residual</b>	R and RL

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

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

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

### *Principal Distribution Amount*

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the BZ and ZT Classes (the “BZ Accrual Amount” and the “ZT 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 balance of the ZN Class (the “ZN Accrual Amount” 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 ZB Class (the “ZB Accrual Amount” and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”), and
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the Z Class (the “Z Accrual Amount” and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”).

### *Group 1 Principal Distribution Amount*

#### *BZ Accrual Amount*

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

(i) if and only if the principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 1 MBS First Targeted Balance for that date, to the BZ Class, until its principal balance is reduced to zero;

(ii) concurrently, to the BL, FN, SO and SR Classes, pro rata (or 3.0117743676%, 80.0498181197%, 3.4358063003% and 13.5026012124%, respectively), until their principal balances are reduced to their Targeted Balances for that Distribution Date;

(iii) concurrently, to the FW and SX Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero; and

(iv) thereafter, to the BZ Class.

Accretion  
Directed  
Classes and  
Accrual Class

### *ZT Accrual Amount*

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

- (i) if and only if the principal balance of the Group 1 MBS for that Distribution Date (after giving effect to distributions on that date) is less than the Group 1 MBS Second Targeted Balance for that date, to the ZT Class, until its principal balance is reduced to zero;
- (ii) to the TC1 Component, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- (iii) to the TW Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- (iv) concurrently, to the TA Class and the TC2 Component, pro rata (or 76.9251823046% and 23.0748176954%, respectively), until their principal balances are reduced to their Targeted Balances for that Distribution Date;
- (v) concurrently, to the TB Class and the TC3 Component, pro rata (or 94.2876736841% and 5.7123263159%, respectively), until their principal balances are reduced to their Targeted Balances; and
- (vi) thereafter, to the ZT Class.

Accretion  
Directed  
Classes and  
Accrual Class

### *Group 1 Cash Flow Distribution Amount*

On each Distribution Date, we will pay the Group 1 Cash Flow Distribution Amount as principal of the Group 1 Classes and Components in the following priority:

- (i) sequentially, to the PL, PM and PQ Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) (a) 46.5978140810% of the remaining amount as follows:
  - first*, if and only if the principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 1 MBS First Targeted Balance for that date, to the BZ Class, until its principal balance is reduced to zero;
  - second*, concurrently, to the BL, FN, SO and SR Classes, pro rata, until their principal balances are reduced to their Targeted Balances for that Distribution Date;
  - third*, concurrently, to the FW and SX Classes, pro rata, until their principal balances are reduced to zero;
  - fourth*, to the BZ Class, until its principal balance is reduced to zero; and
  - fifth*, concurrently, to the BL, FN, SO and SR Classes, pro rata, without regard to their Targeted Balances and until their principal balances are reduced to zero, and
- (b) 53.4021859190% of such remaining amount as follows:
  - first*, if and only if the principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 1 MBS Second Targeted Balance for that date, to the ZT Class, until its principal balance is reduced to zero;

PAC  
Classes

Non-Sticky  
Jump and  
Support Class

TAC  
Classes

Support  
Classes

TAC  
Classes

Non-Sticky  
Jump and  
Support Class

- second*, to the TC1 Component, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- third*, to the TW Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- fourth*, concurrently, to the TA Class and the TC2 Component, pro rata, until their principal balances are reduced to their Targeted Balances for that Distribution Date;
- fifth*, concurrently, to the TB Class and the TC3 Component, pro rata, until their principal balances are reduced to its Targeted Balance;
- sixth*, to the ZT Class, until its principal balance is reduced to zero;
- seventh*, concurrently, to the TB Class and the TC3 Component, pro rata, without regard to their Targeted Balances and until their principal balances are reduced to zero;
- eighth*, to the TC1 Component, without regard to its Targeted Balance and, until its principal balance is reduced to zero;
- ninth*, to the TW Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and
- tenth*, to the TA Class and the TC2 Component, pro rata, without regard to their Targeted Balances and until their principal balance is reduced to zero;
- (iii) concurrently, to the FM and BO Classes, pro rata (or 87.5000017138% and 12.4999982862%, respectively), until their principal balances are reduced to zero; and
- (iv) sequentially, to the PL, PM and PQ Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

TAC  
Components  
and Classes

Support  
Class

TAC  
Classes and  
Components

Support  
Classes

PAC  
Classes

#### *Group 2 Principal Distribution Amount*

##### *ZN Accrual Amount*

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

Accretion  
Directed  
Class and  
Accrual Class

##### *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 in the following priority:

- (i) sequentially, to the QJ, QK, QL, QT, QN and QP Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) (a) 45.8030898226% of the remaining amount to the CM Class, until its principal balance is reduced to zero, and

PAC  
Classes

Support  
Class

(b) 54.1969101774% of such remaining amount as follows:

- |  |                                     |
|--|-------------------------------------|
| <i>first</i> , if and only if the principal balance of the Group 2 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 2 MBS Targeted Balance for that date, to the ZN Class, until its principal balance is reduced to zero; | } Non-Sticky Jump and Support Class |
| <i>second</i> , to the CN Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;  |                                     |
| <i>third</i> , to the ZN Class, until its principal balance is reduced to zero; and  | } Support Class                     |
| <i>fourth</i> , to the CN Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and  |                                     |
| (iii) sequentially, to the QJ, QK, QL, QT, QN and QP Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.  | } PAC Classes                       |

### Group 3 Principal Distribution Amount

#### ZB Accrual Amount

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

- |  |  |
|--|--|
| (i) concurrently, to the F and S Classes, pro rata (or 76.4705877504% and 23.5294122496, respectively), until their principal balances are reduced to their Scheduled Balances for that Distribution Date; | } Accretion Directed Classes and Accrual Class |
| (ii) concurrently, to the FA and SA Classes and the KO1 Component, pro rata (or 81.2499985892%, 15.0462966621% and 3.7037047487%, respectively), until their principal balances are reduced to zero;       |  |
| (iii) concurrently, to the F and S Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero; and   |  |
| (iv) thereafter, to the ZB Class.  |  |

#### Group 3 Cash Flow Distribution Amount

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

- |  |                                     |
|--|-------------------------------------|
| (i) sequentially, to the OK, OL, OM, ON, OP and OT Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;  | } PAC Classes                       |
| (ii) (a) 50% of the remaining amount as follows:   |                                     |
| <i>first</i> , if and only if the principal balance of the Group 3 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 3 MBS Targeted Balance for that date, to the ZB Class, until its principal balance is reduced to zero; | } Non-Sticky Jump and Support Class |
| <i>second</i> , concurrently, to the F and S Classes, pro rata, until their principal balances are reduced to their Scheduled Balances for that Distribution Date;   |                                     |



*third*, concurrently, to the FA, SA Classes and the KO1 Component, pro rata, until their principal balances are reduced to zero;

} Support  
Classes  
and  
Component

*fourth*, concurrently, to the F and S Classes, pro rata, without regard to their Scheduled Balances and until their principal balances are reduced to zero; and

} Scheduled  
Classes

*fifth*, to the ZB Class, until its principal balance is reduced to zero, and

} Support  
Class

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

*first*, concurrently, to the FE, SG and EB Classes, pro rata (or 32.3193858445%, 5.1330836766% and 62.5475304789%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;

} PAC  
Classes

*second*, sequentially, to the GA, GB, GC and GD Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

*third*, concurrently, to the FJ and SJ Classes and the KO2 Component, pro rata (or 48.1481474597%, 48.1481474597% and 3.7037050805%, respectively), until their principal balances are reduced to zero;

*fourth*, (x) 3.7037075136% of the remaining amount to the KO3 Component, until its principal balance is reduced to zero, and

(y) 96.2962924864% of such remaining amount in the following priority:

} Support  
Classes and  
Components

(1) concurrently, to the HA, FH and SH Classes, pro rata (or 2.7015618404%, 82.0955677501% and 15.2028704095%, respectively), until their principal balances are reduced to zero;

(2) to the HB Class, until its principal balance is reduced to zero; and

(3) concurrently, to the HC, HE and HD Classes, pro rata (or 46.6666666666%, 26.6666666667% and 26.6666666667%, respectively), until their principal balances are reduced to zero;

*fifth*, concurrently, to the FE, SG and EB Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero; and

*sixth*, sequentially, to the GA, GB, GC and GD Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero; and

} PAC  
Classes

(iii) sequentially, to the OK, OL, OM, ON, OP and OT Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.



#### *Group 4 Principal Distribution Amount*

##### *Z Accrual Amount*

On each Distribution Date, we will pay the Z Accrual Amount, sequentially, as principal of the VA and VB Classes, in that order, until their principal balances are reduced to zero. Thereafter, we will pay the Z Accrual Amount as principal of the Z 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) concurrently, to the BT and BJ Classes, pro rata (or 16.666666667% and 83.333333333%, respectively), until their principal balances are reduced to zero;
  - (ii) to the BH Class, until its principal balance is reduced to zero; and
  - (iii) sequentially, to the VA, VB and Z Classes, in that order, until their principal balances are reduced to zero.
- } Sequential  
Pay Classes

Principal payments on exchangeable REMIC Certificates will be applied 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 (collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;
- the final Group 1 MBS First Targeted Balances, Group 1 MBS Second Targeted Balances, Group 2 MBS Targeted Balances and Group 3 MBS Targeted Balances are identical to the corresponding Targeted Balances set forth in the Principal Balance Schedules beginning on page B-1 of this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is August 30, 2001;
- each Distribution Date occurs on the 25th day of a month; and
- the Fannie Mae repurchase option is not exercised.

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

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

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

<u>Principal Balance Schedule References</u>	<u>Related Classes and Components</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	PL, PM, PQ and PA	Between 100% and 400%
Targeted Balances	BP, BL, FN, SO and SR	250%
Targeted Balances	TW, TA, TB, TC1, TC2 and TC3	285%
Planned Balances	QJ, QK, QL, QT, QN, QP, OK, OL, OM, ON, OP, OT, QM and PB	Between 100% and 250%
Targeted Balances	CN	175%
Scheduled Balances	F and S	Between 141% and 200%
Planned Balances	FE, SG, EB, GA, GB, GC, GD and E	Between 140% and 240%

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

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

<u>Classes</u>	<u>Initial Effective Ranges</u>
PL	Between 100% and 403%
PM	Between 100% and 400%
PQ	Between 92% and 400%
PA	Between 100% and 400%
QJ	Between 100% and 613%
QK	Between 100% and 305%
QL	Between 100% and 254%
QT	Between 100% and 250%
QN	Between 98% and 250%
QP	Between 81% and 250%
OK	Between 100% and 748%
OL	Between 100% and 435%
OM	Between 100% and 299%
ON	Between 100% and 258%
OP	Between 100% and 250%
OT	Between 100% and 250%
QM	Between 100% and 250%
PB	Between 100% and 250%
F	Between 141% and 200%

<u>Classes</u>	<u>Initial Effective Ranges</u>
S	Between 141% and 200%
FE	Between 140% and 285%
SG	Between 140% and 285%
EB	Between 140% and 285%
GA	Between 140% and 252%
GB	Between 140% and 240%
GC	Between 140% and 240%
GD	Between 119% and 240%
E	Between 140% and 285%

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

*Targeted MBS Balances.* We may recalculate the Group 1 MBS First Targeted Balances, Group 1 MBS Second Targeted Balances, Group 2 MBS Targeted Balances and Group 3 MBS Targeted Balances based upon the actual characteristics of the MBS delivered to the Lower Tier REMIC (the “Settlement Characteristics”), which may vary from the characteristics assumed in preparing the applicable Targeted Balances set forth in the Principal Balance Schedules beginning on page B-1 of this prospectus supplement. If recalculated, the Targeted Balances will reflect the aggregate unpaid principal amount of the Group 1 MBS, Group 2 MBS or Group 3 MBS, as applicable, for each Distribution Date assuming that the related Mortgage Loans prepay at a constant rate of approximately 325% PSA in the case of the Group 1 MBS First Targeted Balances, 351% PSA in the case of the Group 1 MBS Second Targeted Balances, 225% PSA in the case of the Group 2 MBS Targeted Balances or 250% PSA in the case of the Group 3 MBS Targeted Balances, and that all of the Mortgage Loans underlying each related pool have the same interest rate and remaining term as the WAC (or current WAC, if available) and Adjusted WAM (or current WAM, if available) of that pool. If recalculated, the Group 1 MBS First Targeted Balances, Group 1 MBS Second Targeted Balances, Group 2 MBS Targeted Balances and Group 3 MBS Targeted Balances will be included in the Final Data Statement to be made available shortly after the Settlement Date. Any such recalculation of the Group 1 MBS First Targeted Balances, Group 1 MBS Second Targeted Balances, Group 2 MBS Targeted Balances and Group 3 MBS Targeted Balances will be final and binding regardless of any alleged defect in the methodology or information used in making the calculation. Investors should note that the Settlement Characteristics are likely to vary from the characteristics assumed in preparing the applicable Targeted Balances set forth in the Principal Balance Schedules in this prospectus supplement.

## 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 such Mortgage Loans will prepay at the same rate, or
- the level of the Index will remain constant.

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

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Reference Sheet—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified level of the Index, and

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

<u>Class</u>	<u>Price*</u>
SN .....	3.75%
SO .....	100.00%
SR .....	98.75%
SX .....	99.00%
SB .....	13.00%
S .....	98.00%
SA .....	99.00%
SE .....	3.50%
SG .....	95.00%
SJ .....	98.50%
SH .....	90.00%
SM .....	93.00%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>285%</u>	<u>324%</u>	<u>325%</u>	<u>326%</u>	<u>400%</u>	<u>600%</u>
1.67% .....	179.8%	179.8%	166.5%	166.5%	166.5%	166.5%	173.7%	170.6%	159.0%
3.67% .....	103.9%	103.8%	88.6%	88.6%	88.6%	88.6%	92.9%	88.3%	71.7%
5.67% .....	36.7%	36.1%	16.3%	16.3%	16.0%	15.8%	17.1%	5.5%	(20.6)%
7.00% and above .....	*	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>285%</u>	<u>324%</u>	<u>325%</u>	<u>326%</u>	<u>400%</u>	<u>600%</u>
7.00% and below .....	10.2%	10.2%	10.2%	10.2%	10.2%	10.2%	10.2%	10.2%	10.2%
7.67% .....	3.0%	3.0%	3.1%	3.1%	3.1%	3.1%	3.1%	3.1%	3.2%
7.95% .....	0.1%	0.1%	0.2%	0.2%	0.2%	0.2%	0.2%	0.2%	0.3%

#### Sensitivity of the SR 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>250%</u>	<u>285%</u>	<u>324%</u>	<u>325%</u>	<u>326%</u>	<u>400%</u>	<u>600%</u>
1.67% .....	21.5%	21.5%	21.7%	21.7%	21.7%	21.7%	21.6%	21.7%	21.8%
3.67% .....	14.6%	14.6%	14.8%	14.8%	14.8%	14.8%	14.8%	14.9%	15.1%
5.67% .....	7.8%	7.8%	8.1%	8.1%	8.1%	8.1%	8.1%	8.2%	8.4%
7.67% .....	1.1%	1.1%	1.5%	1.5%	1.5%	1.5%	1.5%	1.7%	2.0%
7.95% .....	0.2%	0.2%	0.6%	0.6%	0.6%	0.6%	0.6%	0.8%	1.1%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>285%</b>	<b>324%</b>	<b>325%</b>	<b>326%</b>	<b>400%</b>	<b>600%</b>
1.83% .....	11.5%	11.5%	11.6%	11.6%	11.7%	11.7%	11.6%	11.6%	11.7%
3.83% .....	9.4%	9.4%	9.6%	9.6%	9.7%	9.7%	9.5%	9.6%	9.7%
5.83% .....	7.4%	7.4%	7.5%	7.6%	7.7%	7.7%	7.5%	7.6%	7.7%
7.05% .....	6.1%	6.1%	6.3%	6.4%	6.5%	6.5%	6.3%	6.4%	6.5%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>285%</b>	<b>400%</b>	<b>600%</b>
1.67% .....	447.5%	447.5%	447.5%	447.5%	447.5%	446.8%
3.67% .....	239.6%	239.6%	239.6%	239.6%	239.5%	236.5%
5.67% .....	75.1%	75.1%	75.1%	75.1%	72.1%	56.0%
6.80% .....	*	*	*	*	*	*

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

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>141%</b>	<b>197%</b>	<b>200%</b>	<b>249%</b>	<b>250%</b>	<b>251%</b>	<b>500%</b>
1.67% .....	21.7%	21.8%	22.0%	22.0%	22.0%	22.1%	22.1%	22.0%	22.4%
3.67% .....	14.7%	14.8%	15.1%	15.1%	15.1%	15.2%	15.3%	15.1%	15.6%
5.67% .....	7.9%	7.9%	8.3%	8.3%	8.3%	8.5%	8.5%	8.3%	9.0%
7.67% .....	1.1%	1.2%	1.7%	1.7%	1.7%	1.9%	1.9%	1.7%	2.5%
7.95% .....	0.2%	0.3%	0.8%	0.8%	0.8%	1.0%	1.0%	0.8%	1.6%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>141%</b>	<b>197%</b>	<b>200%</b>	<b>249%</b>	<b>250%</b>	<b>251%</b>	<b>500%</b>
1.67% .....	29.4%	29.4%	29.4%	29.5%	29.5%	29.5%	29.5%	29.5%	29.6%
3.67% .....	17.7%	17.7%	17.7%	17.9%	18.0%	18.2%	18.2%	18.0%	18.4%
5.67% .....	6.3%	6.3%	6.4%	6.7%	6.8%	7.1%	7.1%	6.8%	7.5%
6.80% .....	0.1%	0.1%	0.2%	0.6%	0.6%	1.1%	1.1%	0.7%	1.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>197%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
1.67% .....	162.1%	152.0%	125.2%	125.2%	125.2%	125.2%	116.0%
3.67% .....	89.3%	82.6%	48.5%	48.5%	48.5%	48.5%	33.3%
5.67% .....	28.0%	24.1%	(29.9)%	(29.9)%	(29.9)%	(29.9)%	(55.5)%
6.75% and above .....	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>197%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
6.75% and below .....	9.3%	9.6%	11.8%	11.8%	11.8%	11.8%	12.5%
7.67% .....	3.2%	3.4%	5.8%	5.8%	5.8%	5.8%	6.6%
8.10% .....	0.3%	0.6%	3.1%	3.1%	3.1%	3.1%	3.9%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>197%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
1.67% .....	11.0%	11.0%	11.1%	11.4%	11.7%	11.7%	12.5%
3.67% .....	8.9%	8.9%	9.0%	9.4%	9.6%	9.7%	10.5%
5.67% .....	6.9%	6.9%	6.9%	7.3%	7.6%	7.7%	8.6%
6.80% .....	5.7%	5.7%	5.7%	6.2%	6.5%	6.6%	7.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>140%</u>	<u>197%</u>	<u>240%</u>	<u>250%</u>	<u>500%</u>
1.64% .....	31.7%	31.7%	31.7%	31.9%	33.2%	33.4%	36.6%
3.64% .....	18.9%	18.9%	18.9%	19.3%	20.9%	21.1%	24.5%
5.64% .....	6.6%	6.6%	6.7%	7.2%	9.0%	9.3%	12.8%
6.70% .....	0.4%	0.4%	0.5%	1.1%	3.0%	3.2%	6.8%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>285%</u>	<u>400%</u>	<u>600%</u>
1.67% .....	41.4%	41.4%	41.4%	41.4%	41.8%	42.8%
3.67% .....	24.7%	24.7%	24.8%	24.8%	25.5%	26.7%
5.67% .....	8.8%	8.8%	8.9%	9.0%	10.0%	11.3%
6.80% .....	0.3%	0.3%	0.4%	0.5%	1.6%	3.0%



*The Fixed Rate Interest Only Classes.* The yields on the PI, PN, IQ, IT, OI and OQ Classes will be 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 PI, PN, IQ, IT, OI and OQ Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rates shown in the following table:

<u>Class</u>	<u>% PSA</u>
PI .....	1104%
PN .....	1324%
IQ .....	597%
IT .....	547%
OI .....	629%
OQ .....	992%

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 such level for the remaining months, the investors in that Class would lose money on their initial investments.

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

<u>Class</u>	<u>Price*</u>
PI .....	14.0%
PN .....	24.5%
IQ .....	13.0%
IT .....	22.5%
OI .....	14.0%
OQ .....	25.0%

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

#### Sensitivity of the PI Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>285%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	40.9%	30.6%	30.6%	30.6%	24.5%

#### Sensitivity of the PN Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>285%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	29.2%	28.5%	28.5%	28.5%	25.4%

#### Sensitivity of the IQ Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>201%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	31.3%	23.9%	23.9%	23.9%	7.7%



### Sensitivity of the IT Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>201%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	23.6%	20.1%	20.1%	20.1%	3.4%

### Sensitivity of the OI Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>197%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	30.0%	16.7%	16.7%	16.7%	7.7%

### Sensitivity of the OQ Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>197%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	26.5%	25.5%	25.5%	25.5%	19.4%

***The Principal Only Classes.*** The PQ, BO, OT and KO 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 PQ, BO, OT and KO 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 PO, BO, OT and KO Classes (expressed in each case as a percentage of its original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
PQ .....	76.5%
BO .....	47.5%
OT .....	73.0%
KO .....	67.5%

### Sensitivity of the PQ Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>285%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	1.8%	2.1%	2.1%	2.1%	3.1%

### Sensitivity of the BO Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>285%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	2.6%	2.7%	3.7%	4.2%	14.0%	26.7%

### Sensitivity of the OT Class to Prepayments

	PSA Prepayment Assumption				
	<u>50%</u>	<u>100%</u>	<u>197%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity .....	1.9%	2.3%	2.3%	2.3%	4.3%

## Sensitivity of the KO Class to Prepayments

	PSA Prepayment Assumption										
	50%	100%	140%	141%	197%	200%	240%	249%	250%	251%	500%
Pre-Tax Yields to Maturity . .	1.6%	1.8%	2.3%	2.4%	7.0%	7.5%	15.1%	16.6%	16.8%	14.2%	31.9%

## Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, Group 2, Group 3 and Group 4 Classes, and
- in the case of the Group 1, Group 2 and Group 3 Classes, the payment of principal of certain Classes and Components 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 “—Distributions of Principal—Components” in this prospectus supplement, the TC and KO Classes consist of multiple payment components for purposes of calculating payments. Since these components are not divisible, the payment characteristics of these Classes will reflect a combination of the payment characteristics of the related components.

## Decrement Tables

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

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

It is unlikely

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

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

## Percent of Original Principal Balances Outstanding

Date	PI† and PL Classes					PM Class					PN† and PQ Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	285%	400%	600%	0%	100%	285%	400%	600%	0%	100%	285%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	98	92	92	92	92	100	100	100	100	100	100	100	100	100	100
August 2003	96	78	78	78	78	100	100	100	100	100	100	100	100	100	100
August 2004	94	60	60	60	60	100	100	100	100	100	100	100	100	100	100
August 2005	92	42	42	42	20	100	100	100	100	100	100	100	100	100	100
August 2006	89	26	26	26	0	100	100	100	100	74	100	100	100	100	100
August 2007	86	10	10	10	0	100	100	100	100	20	100	100	100	100	100
August 2008	83	0	0	0	0	100	85	85	85	0	100	100	100	100	80
August 2009	80	0	0	0	0	100	45	45	45	0	100	100	100	100	50
August 2010	76	0	0	0	0	100	15	15	15	0	100	100	100	100	32
August 2011	72	0	0	0	0	100	0	0	0	0	100	90	90	90	20
August 2012	67	0	0	0	0	100	0	0	0	0	100	67	67	67	12
August 2013	62	0	0	0	0	100	0	0	0	0	100	50	50	50	8
August 2014	57	0	0	0	0	100	0	0	0	0	100	37	37	37	5
August 2015	51	0	0	0	0	100	0	0	0	0	100	27	27	27	3
August 2016	44	0	0	0	0	100	0	0	0	0	100	20	20	20	2
August 2017	37	0	0	0	0	100	0	0	0	0	100	14	14	14	1
August 2018	29	0	0	0	0	100	0	0	0	0	100	11	11	11	1
August 2019	20	0	0	0	0	100	0	0	0	0	100	8	8	8	*
August 2020	10	0	0	0	0	100	0	0	0	0	100	5	5	5	*
August 2021	0	0	0	0	0	98	0	0	0	0	100	4	4	4	*
August 2022	0	0	0	0	0	62	0	0	0	0	100	3	3	3	*
August 2023	0	0	0	0	0	23	0	0	0	0	100	2	2	2	*
August 2024	0	0	0	0	0	0	0	0	0	0	72	1	1	1	*
August 2025	0	0	0	0	0	0	0	0	0	0	7	1	1	1	*
August 2026	0	0	0	0	0	0	0	0	0	0	1	1	1	1	*
August 2027	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*
August 2028	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*
August 2029	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*
August 2030	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
Weighted Average Life (years)**	13.0	3.6	3.6	3.6	3.0	21.3	8.0	8.0	8.0	5.5	23.4	12.9	12.9	12.9	8.7

Date	BL, FN, SN†, SO, SR and BP Classes									FW and SX Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	250%	285%	324%	325%	326%	400%	600%	0%	100%	250%	285%	324%	325%	326%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	98	98	93	93	93	93	100	100	93	100	100	88	83	77	77	100	100	94
August 2003	96	96	77	77	77	77	77	77	63	100	100	67	50	33	32	93	59	0
August 2004	94	94	57	57	57	57	57	54	0	100	100	42	14	0	0	47	0	0
August 2005	91	91	41	41	41	41	41	17	0	100	100	23	0	0	0	18	0	0
August 2006	89	89	29	29	29	29	29	0	0	100	100	9	0	0	0	2	0	0
August 2007	86	86	20	20	18	18	17	0	0	100	100	0	0	0	0	0	0	0
August 2008	83	83	14	14	11	11	10	0	0	100	100	0	0	0	0	0	0	0
August 2009	80	79	9	9	8	7	7	0	0	100	100	0	0	0	0	0	0	0
August 2010	76	70	5	5	4	4	4	0	0	100	100	0	0	0	0	0	0	0
August 2011	73	59	*	*	1	1	*	0	0	100	100	0	0	0	0	0	0	0
August 2012	69	46	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
August 2013	64	31	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
August 2014	60	15	0	0	0	0	0	0	0	100	100	0	0	0	0	0	0	0
August 2015	55	0	0	0	0	0	0	0	0	100	98	0	0	0	0	0	0	0
August 2016	50	0	0	0	0	0	0	0	0	100	66	0	0	0	0	0	0	0
August 2017	44	0	0	0	0	0	0	0	0	100	32	0	0	0	0	0	0	0
August 2018	38	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2019	32	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2020	25	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2021	18	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2022	10	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2023	1	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	85	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	66	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
Weighted Average Life (years)**	13.8	9.9	4.0	4.0	3.9	3.9	4.0	3.0	2.1	24.1	15.5	2.8	2.0	1.6	1.6	3.1	2.2	1.4

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

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

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

Date	BZ Class									TW Class††							
	PSA Prepayment Assumption									PSA Prepayment Assumption							
	0%	100%	250%	285%	324%	325%	326%	400%	600%	0%	100%	285%	350%	351%	352%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	107	107	107	107	107	107	38	17	0	100	100	100	100	100	100	100	100
August 2003	115	115	115	115	115	115	0	0	0	100	100	72	72	91	83	72	46
August 2004	123	123	123	123	93	91	0	0	0	100	100	25	25	34	27	25	0
August 2005	132	132	132	109	38	36	0	0	0	100	100	0	0	0	0	0	0
August 2006	142	142	142	84	7	5	0	0	0	100	100	0	0	0	0	0	0
August 2007	152	152	150	71	0	0	0	0	0	96	96	0	0	0	0	0	0
August 2008	163	163	146	68	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2009	175	175	141	66	0	0	0	0	0	86	85	0	0	0	0	0	0
August 2010	187	187	135	64	0	0	0	0	0	81	74	0	0	0	0	0	0
August 2011	201	201	127	62	0	0	0	0	0	75	59	0	0	0	0	0	0
August 2012	215	215	104	44	0	0	0	0	0	69	42	0	0	0	0	0	0
August 2013	231	231	81	27	0	0	0	0	0	63	22	0	0	0	0	0	0
August 2014	248	248	59	11	0	0	0	0	0	56	2	0	0	0	0	0	0
August 2015	266	266	39	0	0	0	0	0	0	48	0	0	0	0	0	0	0
August 2016	285	285	21	0	0	0	0	0	0	40	0	0	0	0	0	0	0
August 2017	305	305	5	0	0	0	0	0	0	32	0	0	0	0	0	0	0
August 2018	328	325	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0
August 2019	351	285	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0
August 2020	377	246	0	0	0	0	0	0	0	2	0	0	0	0	0	0	0
August 2021	404	209	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2022	433	173	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	464	139	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	498	106	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	534	74	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	570	45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	464	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	347	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	218	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	77	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
Weighted Average Life (years)**	27.4	21.5	12.2	8.3	3.7	3.7	0.9	0.7	0.5	13.3	10.2	2.5	2.5	2.8	2.6	2.5	2.0

Date	TA Class††								TB Class††							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	285%	350%	351%	352%	400%	600%	0%	100%	285%	350%	351%	352%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	100	100	100	100	91	91	43	43	76	100	100	95
August 2003	100	100	100	100	100	100	100	100	91	91	43	43	76	100	94	0
August 2004	100	100	100	100	100	100	100	0	91	91	43	43	76	100	34	0
August 2005	100	100	60	60	81	60	60	0	91	91	43	43	76	95	9	0
August 2006	100	100	0	0	0	0	0	0	91	91	14	15	70	68	0	0
August 2007	100	100	0	0	0	0	0	0	91	91	0	0	19	17	0	0
August 2008	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2009	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2010	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2011	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2012	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2013	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2014	100	100	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2015	100	35	0	0	0	0	0	0	91	91	0	0	0	0	0	0
August 2016	100	0	0	0	0	0	0	0	91	53	0	0	0	0	0	0
August 2017	100	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2018	100	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2019	100	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2020	100	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2021	70	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2022	30	0	0	0	0	0	0	0	91	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	77	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.5	13.8	4.1	4.1	4.4	4.1	4.1	2.6	20.7	13.8	2.5	2.5	4.4	5.4	2.9	1.3

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

†† For purposes of calculating the weighted average lives and the percent of original principal balances outstanding, the Group 1 MBS balances have not been rounded to the nearest cent.

Date	TC Class††								ZT Class††							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	285%	350%	351%	352%	400%	600%	0%	100%	285%	350%	351%	352%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	98	98	85	85	98	100	100	89	107	107	107	93	63	45	35	0
August 2003	84	84	33	33	36	37	37	30	115	115	115	71	0	0	0	0
August 2004	69	69	33	33	36	37	32	0	123	123	123	48	0	0	0	0
August 2005	53	53	21	21	30	25	19	0	132	132	132	40	0	0	0	0
August 2006	37	37	1	1	5	5	0	0	142	142	142	42	0	0	0	0
August 2007	37	37	0	0	1	1	0	0	152	152	115	15	0	0	0	0
August 2008	37	37	0	0	0	0	0	0	163	163	93	0	0	0	0	0
August 2009	37	37	0	0	0	0	0	0	175	175	80	0	0	0	0	0
August 2010	37	37	0	0	0	0	0	0	187	187	65	0	0	0	0	0
August 2011	37	37	0	0	0	0	0	0	201	201	50	0	0	0	0	0
August 2012	37	37	0	0	0	0	0	0	215	215	35	0	0	0	0	0
August 2013	37	37	0	0	0	0	0	0	231	231	21	0	0	0	0	0
August 2014	37	37	0	0	0	0	0	0	248	248	9	0	0	0	0	0
August 2015	37	17	0	0	0	0	0	0	266	266	0	0	0	0	0	0
August 2016	37	4	0	0	0	0	0	0	285	285	0	0	0	0	0	0
August 2017	37	0	0	0	0	0	0	0	305	290	0	0	0	0	0	0
August 2018	37	0	0	0	0	0	0	0	328	258	0	0	0	0	0	0
August 2019	37	0	0	0	0	0	0	0	351	226	0	0	0	0	0	0
August 2020	37	0	0	0	0	0	0	0	377	195	0	0	0	0	0	0
August 2021	28	0	0	0	0	0	0	0	404	165	0	0	0	0	0	0
August 2022	16	0	0	0	0	0	0	0	433	137	0	0	0	0	0	0
August 2023	6	0	0	0	0	0	0	0	464	110	0	0	0	0	0	0
August 2024	2	0	0	0	0	0	0	0	498	84	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	521	59	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	452	35	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	367	13	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	275	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	173	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	61	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
Weighted Average Life (years)**	9.6	7.1	2.2	2.2	2.4	2.6	2.4	1.6	27.1	20.8	8.8	3.6	1.3	0.9	0.8	0.6

Date	FM, BO, SB† and SM Classes						PA Class					IQ† Class				
	PSA Prepayment Assumption						PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	250%	285%	400%	600%	0%	100%	285%	400%	600%	0%	100%	201%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	100	100	99	95	95	95	95	98	95	95	95	95
August 2003	100	100	100	100	100	100	98	86	86	86	86	88	73	73	73	68
August 2004	100	100	100	100	100	34	96	74	74	74	74	78	49	49	49	12
August 2005	100	100	100	100	100	0	95	63	63	63	49	66	25	25	25	0
August 2006	100	100	100	100	77	0	93	53	53	53	31	54	3	3	3	0
August 2007	100	100	100	100	21	0	91	43	43	43	20	40	0	0	0	0
August 2008	100	100	100	100	1	0	89	33	33	33	12	26	0	0	0	0
August 2009	100	100	100	100	0	0	87	25	25	25	8	9	0	0	0	0
August 2010	100	100	100	100	0	0	85	19	19	19	5	0	0	0	0	0
August 2011	100	100	100	100	0	0	82	14	14	14	3	0	0	0	0	0
August 2012	100	100	100	100	0	0	79	10	10	10	2	0	0	0	0	0
August 2013	100	100	100	100	0	0	76	8	8	8	1	0	0	0	0	0
August 2014	100	100	100	100	0	0	72	6	6	6	1	0	0	0	0	0
August 2015	100	100	100	96	0	0	69	4	4	4	*	0	0	0	0	0
August 2016	100	100	100	80	0	0	64	3	3	3	*	0	0	0	0	0
August 2017	100	100	100	66	0	0	60	2	2	2	*	0	0	0	0	0
August 2018	100	100	89	54	0	0	55	2	2	2	*	0	0	0	0	0
August 2019	100	100	73	44	0	0	49	1	1	1	*	0	0	0	0	0
August 2020	100	100	60	35	0	0	43	1	1	1	*	0	0	0	0	0
August 2021	100	100	49	28	0	0	36	1	1	1	*	0	0	0	0	0
August 2022	100	100	39	22	0	0	28	*	*	*	*	0	0	0	0	0
August 2023	100	100	31	17	0	0	20	*	*	*	*	0	0	0	0	0
August 2024	100	100	24	13	0	0	11	*	*	*	*	0	0	0	0	0
August 2025	100	100	18	10	0	0	1	*	*	*	*	0	0	0	0	0
August 2026	100	100	13	7	0	0	*	*	*	*	*	0	0	0	0	0
August 2027	100	100	9	5	0	0	*	*	*	*	*	0	0	0	0	0
August 2028	100	86	6	3	0	0	*	*	*	*	*	0	0	0	0	0
August 2029	100	54	3	2	*	*	*	*	*	*	*	0	0	0	0	0
August 2030	100	22	1	1	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
Weighted Average Life (years)**	29.8	28.2	20.7	18.3	5.5	3.0	16.3	6.0	6.0	6.0	4.4	5.1	3.0	3.0	3.0	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.  
 †† For purposes of calculating the weighted average lives and the percent of original principal balances outstanding, the Group 1 MBS balances have not been rounded to the nearest cent.

Date	QJ Class					QK Class					QL Class					IT†, QT and QM Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	201%	250%	500%	0%	100%	201%	250%	500%	0%	100%	201%	250%	500%	0%	100%	201%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	88	75	75	75	75	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2003	37	0	0	0	0	100	79	79	79	67	100	100	100	100	100	100	100	100	100	100
August 2004	0	0	0	0	0	91	16	16	16	0	100	100	100	100	30	100	100	100	100	100
August 2005	0	0	0	0	0	62	0	0	0	0	100	60	60	60	0	100	100	100	100	23
August 2006	0	0	0	0	0	30	0	0	0	0	100	8	8	8	0	100	100	100	100	0
August 2007	0	0	0	0	0	0	0	0	0	0	96	0	0	0	0	100	47	47	47	0
August 2008	0	0	0	0	0	0	0	0	0	0	61	0	0	0	0	100	0	0	0	0
August 2009	0	0	0	0	0	0	0	0	0	0	22	0	0	0	0	100	0	0	0	0
August 2010	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	74	0	0	0	0
August 2011	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	14	0	0	0	0
August 2012	0	0	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	0	0
August 2014	0	0	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	0	0
August 2016	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
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
Weighted Average Life (years)**	1.8	1.2	1.2	1.2	1.2	4.4	2.5	2.5	2.5	2.1	7.3	4.2	4.2	4.2	2.9	9.4	6.0	6.0	6.0	3.8

Date	QN Class					QP Class					CM and CP Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	201%	250%	500%	0%	100%	201%	250%	500%	0%	100%	201%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	100	100	100	100	100	100	90	82	74	70	49
August 2003	100	100	100	100	100	100	100	100	100	100	90	82	59	47	0
August 2004	100	100	100	100	100	100	100	100	100	100	90	82	43	25	0
August 2005	100	100	100	100	100	100	100	100	100	100	90	82	32	10	0
August 2006	100	100	100	100	32	100	100	100	100	100	90	82	26	2	0
August 2007	100	100	100	100	0	100	100	100	100	78	90	82	23	0	0
August 2008	100	88	88	88	0	100	100	100	100	50	90	80	22	0	0
August 2009	100	31	31	31	0	100	100	100	100	31	90	75	20	0	0
August 2010	100	0	0	0	0	100	89	89	89	19	90	67	17	0	0
August 2011	100	0	0	0	0	100	64	64	64	11	90	57	14	0	0
August 2012	36	0	0	0	0	100	43	43	43	6	90	45	11	0	0
August 2013	0	0	0	0	0	65	27	27	27	3	90	33	7	0	0
August 2014	0	0	0	0	0	13	13	13	13	1	82	19	4	0	0
August 2015	0	0	0	0	0	3	3	3	3	*	45	5	1	0	0
August 2016	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
August 2018	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
August 2020	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
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.9	7.7	7.7	7.7	4.8	12.4	10.9	10.9	10.9	7.5	12.6	9.2	4.0	2.0	1.0

\* 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	CN Class									ZN Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	175%	201%	224%	225%	226%	250%	500%	0%	100%	175%	201%	224%	225%	226%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	89	80	73	73	73	73	78	76	54	107	107	107	81	59	58	0	0	0
August 2003	88	79	60	60	58	58	58	52	0	114	114	114	42	0	0	0	0	0
August 2004	87	78	46	46	37	37	37	27	0	121	121	121	4	0	0	0	0	0
August 2005	86	78	36	35	24	23	23	11	0	130	130	130	0	0	0	0	0	0
August 2006	86	77	30	28	16	15	15	3	0	138	138	138	0	0	0	0	0	0
August 2007	85	76	27	25	13	12	12	0	0	148	148	148	0	0	0	0	0	0
August 2008	84	73	24	24	12	12	11	0	0	157	157	157	0	0	0	0	0	0
August 2009	83	66	19	21	11	10	10	0	0	168	168	168	0	0	0	0	0	0
August 2010	82	57	14	18	9	9	8	0	0	179	179	179	0	0	0	0	0	0
August 2011	81	45	7	15	7	7	7	0	0	191	191	191	0	0	0	0	0	0
August 2012	80	31	*	11	6	5	5	0	0	204	204	204	0	0	0	0	0	0
August 2013	78	16	0	8	4	4	4	0	0	218	218	146	0	0	0	0	0	0
August 2014	68	0	0	4	2	2	2	0	0	232	225	82	0	0	0	0	0	0
August 2015	27	0	0	1	1	*	*	0	0	248	57	20	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
Weighted Average Life (years)**	11.5	8.1	3.9	4.2	3.2	3.2	3.2	2.2	1.1	14.8	13.7	12.7	1.8	1.1	1.1	0.2	0.2	0.1

Date	OK Class					OL Class					OM Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	197%	250%	500%	0%	100%	197%	250%	500%	0%	100%	197%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	99	94	94	94	94	100	100	100	100	100	100	100	100	100	100
August 2003	83	0	0	0	0	100	95	95	95	95	100	100	100	100	100
August 2004	66	0	0	0	0	100	0	0	0	0	100	98	98	98	46
August 2005	48	0	0	0	0	100	0	0	0	0	100	43	43	43	0
August 2006	27	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2007	5	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2008	0	0	0	0	0	86	0	0	0	0	100	0	0	0	0
August 2009	0	0	0	0	0	66	0	0	0	0	100	0	0	0	0
August 2010	0	0	0	0	0	45	0	0	0	0	100	0	0	0	0
August 2011	0	0	0	0	0	22	0	0	0	0	100	0	0	0	0
August 2012	0	0	0	0	0	0	0	0	0	0	98	0	0	0	0
August 2013	0	0	0	0	0	0	0	0	0	0	82	0	0	0	0
August 2014	0	0	0	0	0	0	0	0	0	0	64	0	0	0	0
August 2015	0	0	0	0	0	0	0	0	0	0	45	0	0	0	0
August 2016	0	0	0	0	0	0	0	0	0	0	24	0	0	0	0
August 2017	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0
August 2018	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
August 2020	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
August 2022	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2023	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	3.8	1.5	1.5	1.5	1.5	8.7	2.5	2.5	2.5	2.4	13.7	3.9	3.9	3.9	3.0

\* 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.



Date	OI† Class					ON Class					OP Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	197%	250%	500%	0%	100%	197%	250%	500%	0%	100%	197%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	98	98	98	98	100	100	100	100	100	100	100	100	100	100
August 2003	96	74	74	74	74	100	100	100	100	100	100	100	100	100	100
August 2004	92	42	42	42	20	100	100	100	100	100	100	100	100	100	100
August 2005	87	19	19	19	0	100	100	100	100	15	100	100	100	100	100
August 2006	82	0	0	0	0	100	92	92	92	0	100	100	100	100	0
August 2007	77	0	0	0	0	100	48	48	48	0	100	100	100	100	0
August 2008	71	0	0	0	0	100	6	6	6	0	100	100	100	100	0
August 2009	65	0	0	0	0	100	0	0	0	0	100	47	47	47	0
August 2010	58	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2011	50	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2012	42	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2013	35	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2014	27	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2015	19	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2016	10	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2017	*	0	0	0	0	100	0	0	0	0	100	0	0	0	0
August 2018	0	0	0	0	0	77	0	0	0	0	100	0	0	0	0
August 2019	0	0	0	0	0	52	0	0	0	0	100	0	0	0	0
August 2020	0	0	0	0	0	24	0	0	0	0	100	0	0	0	0
August 2021	0	0	0	0	0	0	0	0	0	0	91	0	0	0	0
August 2022	0	0	0	0	0	0	0	0	0	0	39	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
Weighted Average Life (years)**	9.7	2.9	2.9	2.9	2.5	18.1	6.0	6.0	6.0	3.7	20.8	8.0	8.0	8.0	4.5

Date	OQ† and OT Classes					F and S Classes								
	PSA Prepayment Assumption					PSA Prepayment Assumption								
	0%	100%	197%	250%	500%	0%	100%	141%	197%	200%	249%	250%	251%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	100	95	85	81	81	81	81	81	95	81
August 2003	100	100	100	100	100	93	83	70	70	70	70	70	70	59
August 2004	100	100	100	100	100	91	82	56	56	56	56	56	56	0
August 2005	100	100	100	100	100	90	80	44	44	44	31	30	44	0
August 2006	100	100	100	100	96	88	78	34	34	34	5	4	34	0
August 2007	100	100	100	100	66	86	76	25	25	25	0	0	18	0
August 2008	100	100	100	100	45	83	74	17	17	17	0	0	7	0
August 2009	100	100	100	100	31	81	71	11	11	11	0	0	1	0
August 2010	100	97	97	97	21	79	69	6	6	6	0	0	0	0
August 2011	100	80	80	80	15	76	65	1	1	1	0	0	0	0
August 2012	100	67	67	67	10	73	58	0	0	0	0	0	0	0
August 2013	100	55	55	55	7	70	49	0	0	0	0	0	0	0
August 2014	100	45	45	45	5	67	39	0	0	0	0	0	0	0
August 2015	100	37	37	37	3	63	27	0	0	0	0	0	0	0
August 2016	100	31	31	31	2	60	14	0	0	0	0	0	0	0
August 2017	100	25	25	25	1	56	0	0	0	0	0	0	0	0
August 2018	100	20	20	20	1	52	0	0	0	0	0	0	0	0
August 2019	100	16	16	16	1	47	0	0	0	0	0	0	0	0
August 2020	100	13	13	13	*	42	0	0	0	0	0	0	0	0
August 2021	100	10	10	10	*	37	0	0	0	0	0	0	0	0
August 2022	100	8	8	8	*	32	0	0	0	0	0	0	0	0
August 2023	95	6	6	6	*	26	0	0	0	0	0	0	0	0
August 2024	75	5	5	5	*	20	0	0	0	0	0	0	0	0
August 2025	54	4	4	4	*	13	0	0	0	0	0	0	0	0
August 2026	31	3	3	3	*	6	0	0	0	0	0	0	0	0
August 2027	5	2	2	2	*	0	0	0	0	0	0	0	0	0
August 2028	1	1	1	1	*	0	0	0	0	0	0	0	0	0
August 2029	1	1	1	1	*	0	0	0	0	0	0	0	0	0
August 2030	*	*	*	*	*	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
Weighted Average Life (years)**	24.2	13.8	13.8	13.8	7.6	15.8	10.0	4.0	4.0	4.0	3.0	3.0	3.7	1.9

\* 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	FA and SA Classes										ZB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	141%	197%	200%	249%	250%	251%	500%	0%	100%	141%	197%	200%	249%	250%	251%	500%	0%	100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	93	93	86	86	100	87	107	107	107	107	107	107	107	0	0	107	107
August 2003	100	100	100	76	74	54	53	87	0	114	114	114	114	114	114	114	0	0	114	114
August 2004	100	100	100	54	52	13	12	48	0	121	121	121	121	121	121	121	0	0	121	121
August 2005	100	100	100	37	34	0	0	20	0	130	130	130	130	130	130	130	0	0	130	130
August 2006	100	100	100	24	21	0	0	1	0	138	138	138	138	138	138	138	0	0	138	138
August 2007	100	100	100	16	11	0	0	0	0	148	148	148	148	148	148	87	83	0	0	0
August 2008	100	100	100	10	6	0	0	0	0	157	157	157	157	157	39	35	0	0	0	0
August 2009	100	100	100	7	3	0	0	0	0	168	168	168	168	168	12	8	0	0	0	0
August 2010	100	100	100	6	2	0	0	0	0	179	179	179	179	179	4	*	0	0	0	0
August 2011	100	100	99	6	2	0	0	0	0	191	191	191	191	191	4	0	0	0	0	0
August 2012	100	100	91	*	0	0	0	0	0	204	204	204	204	191	3	0	0	0	0	0
August 2013	100	100	80	0	0	0	0	0	0	218	218	218	190	178	3	0	0	0	0	0
August 2014	100	100	66	0	0	0	0	0	0	232	232	232	175	163	3	0	0	0	0	0
August 2015	100	100	52	0	0	0	0	0	0	248	248	248	159	148	2	0	0	0	0	0
August 2016	100	100	37	0	0	0	0	0	0	264	264	264	143	133	2	0	0	0	0	0
August 2017	100	100	22	0	0	0	0	0	0	282	282	282	128	119	2	0	0	0	0	0
August 2018	100	80	6	0	0	0	0	0	0	301	301	301	113	105	2	0	0	0	0	0
August 2019	100	59	0	0	0	0	0	0	0	321	321	288	99	92	1	0	0	0	0	0
August 2020	100	38	0	0	0	0	0	0	0	343	343	256	86	80	1	0	0	0	0	0
August 2021	100	16	0	0	0	0	0	0	0	366	366	225	74	68	1	0	0	0	0	0
August 2022	100	0	0	0	0	0	0	0	0	390	370	195	62	58	1	0	0	0	0	0
August 2023	100	0	0	0	0	0	0	0	0	416	323	167	52	48	1	0	0	0	0	0
August 2024	100	0	0	0	0	0	0	0	0	444	277	140	43	39	1	0	0	0	0	0
August 2025	100	0	0	0	0	0	0	0	0	474	232	115	34	31	*	0	0	0	0	0
August 2026	100	0	0	0	0	0	0	0	0	506	188	91	26	24	*	0	0	0	0	0
August 2027	98	0	0	0	0	0	0	0	0	539	146	69	19	18	*	0	0	0	0	0
August 2028	37	0	0	0	0	0	0	0	0	576	105	49	13	12	*	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	487	65	30	8	7	*	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	255	27	12	3	3	*	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
Weighted Average Life (years)**	26.8	18.4	14.1	3.8	3.5	2.0	2.0	3.1	1.4	28.8	25.1	22.8	18.5	18.2	6.7	6.4	0.5	0.4		

Date	FE, SE†, SG, EB and E Classes							GA Class							GB Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	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 2002	92	72	65	65	65	65	65	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2003	92	72	47	47	47	47	47	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2004	92	72	22	22	22	22	0	100	100	100	100	100	100	100	0	100	100	100	100	100	100
August 2005	92	72	2	2	2	2	0	100	100	100	100	100	100	100	0	100	100	100	100	100	100
August 2006	92	72	0	0	0	0	0	100	100	46	46	46	46	0	100	100	100	100	100	100	100
August 2007	92	72	0	0	0	0	0	100	100	0	0	0	0	0	100	100	97	97	97	97	0
August 2008	92	72	0	0	0	0	0	100	100	0	0	0	0	0	100	100	48	48	48	6	0
August 2009	92	72	0	0	0	0	0	100	100	0	0	0	0	0	100	100	12	12	12	0	0
August 2010	92	72	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2011	92	70	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2012	92	62	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2013	92	50	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2014	92	35	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2015	92	18	0	0	0	0	0	100	100	0	0	0	0	0	100	100	0	0	0	0	0
August 2016	92	0	0	0	0	0	0	100	97	0	0	0	0	0	100	100	0	0	0	0	0
August 2017	92	0	0	0	0	0	0	100	24	0	0	0	0	0	100	100	0	0	0	0	0
August 2018	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	30	0	0	0	0	0
August 2019	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2020	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2021	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2022	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2023	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2024	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2025	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2026	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2027	92	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2028	18	0	0	0	0	0	0	100	0	0	0	0	0	0	100	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
Weighted Average Life (years)**	24.7	9.4	1.9	1.9	1.9	1.9	1.5	27.4	15.7	5.0	5.0	5.0	5.0	2.4	27.6	16.8	7.1	7.1	7.1	6.6	2.5

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

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

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

Date	GC Class							GD Class							FJ and SJ Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	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 2002	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	92	86	85	50
August 2003	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	73	53	48	0
August 2004	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	49	11	3	0
August 2005	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	30	0	0	0
August 2006	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	15	0	0	0
August 2007	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	6	0	0	0
August 2008	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	0	0	0	0
August 2009	100	100	100	100	100	0	0	100	100	100	100	100	70	0	100	100	100	0	0	0	0
August 2010	100	100	81	81	81	0	0	100	100	100	100	100	*	0	100	100	99	0	0	0	0
August 2011	100	100	69	69	69	0	0	100	100	100	100	100	0	0	100	100	96	0	0	0	0
August 2012	100	100	56	56	56	0	0	100	100	100	100	100	0	0	100	100	90	0	0	0	0
August 2013	100	100	41	41	41	0	0	100	100	100	100	100	0	0	100	100	83	0	0	0	0
August 2014	100	100	27	27	27	0	0	100	100	100	100	100	0	0	100	100	74	0	0	0	0
August 2015	100	100	12	12	12	0	0	100	100	100	100	100	0	0	100	100	65	0	0	0	0
August 2016	100	100	0	0	0	0	0	100	100	96	96	96	0	0	100	100	55	0	0	0	0
August 2017	100	100	0	0	0	0	0	100	100	74	74	74	0	0	100	100	44	0	0	0	0
August 2018	100	100	0	0	0	0	0	100	100	53	53	53	0	0	100	100	34	0	0	0	0
August 2019	100	0	0	0	0	0	0	100	34	34	34	34	0	0	100	98	24	0	0	0	0
August 2020	100	0	0	0	0	0	0	100	16	16	16	16	0	0	100	83	14	0	0	0	0
August 2021	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	67	4	0	0	0	0
August 2022	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	51	0	0	0	0	0
August 2023	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	35	0	0	0	0	0
August 2024	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	20	0	0	0	0	0
August 2025	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	5	0	0	0	0	0
August 2026	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2027	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2028	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	90	0	0	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	13	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
Weighted Average Life (years)**	27.8	17.5	11.4	11.4	11.4	7.4	2.6	27.9	18.2	17.3	17.3	17.3	8.2	2.6	28.5	21.1	15.3	3.2	2.0	1.9	1.0

Date	HA, FH and SH Classes							HB Class							HC, HE and HD Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	250%	500%	0%	100%	140%	197%	240%	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 2002	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2003	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	100	100	100	14
August 2004	100	100	100	100	100	100	0	100	100	100	100	100	100	0	100	100	100	100	100	100	0
August 2005	100	100	100	100	0	0	0	100	100	100	100	44	0	0	100	100	100	100	100	85	0
August 2006	100	100	100	100	0	0	0	100	100	100	100	0	0	0	100	100	100	100	62	36	0
August 2007	100	100	100	100	0	0	0	100	100	100	100	0	0	0	100	100	100	100	32	4	0
August 2008	100	100	100	95	0	0	0	100	100	100	100	0	0	0	100	100	100	100	15	0	0
August 2009	100	100	100	72	0	0	0	100	100	100	100	0	0	0	100	100	100	100	8	0	0
August 2010	100	100	100	61	0	0	0	100	100	100	100	0	0	0	100	100	100	100	7	0	0
August 2011	100	100	100	44	0	0	0	100	100	100	100	0	0	0	100	100	100	100	7	0	0
August 2012	100	100	100	22	0	0	0	100	100	100	100	0	0	0	100	100	100	100	7	0	0
August 2013	100	100	100	0	0	0	0	100	100	100	95	0	0	0	100	100	100	100	7	0	0
August 2014	100	100	100	0	0	0	0	100	100	100	48	0	0	0	100	100	100	100	7	0	0
August 2015	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	100	7	0	0
August 2016	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	91	7	0	0
August 2017	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	82	7	0	0
August 2018	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	74	7	0	0
August 2019	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	66	7	0	0
August 2020	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	58	7	0	0
August 2021	100	100	100	0	0	0	0	100	100	100	0	0	0	0	100	100	100	51	7	0	0
August 2022	100	100	59	0	0	0	0	100	100	100	0	0	0	0	100	100	100	43	6	0	0
August 2023	100	100	0	0	0	0	0	100	100	94	0	0	0	0	100	100	100	36	5	0	0
August 2024	100	100	0	0	0	0	0	100	100	0	0	0	0	0	100	100	98	29	4	0	0
August 2025	100	100	0	0	0	0	0	100	100	0	0	0	0	0	100	100	81	23	3	0	0
August 2026	100	37	0	0	0	0	0	100	100	0	0	0	0	0	100	100	64	18	2	0	0
August 2027	100	0	0	0	0	0	0	100	3	0	0	0	0	0	100	100	49	13	2	0	0
August 2028	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	72	34	9	1	0	0
August 2029	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	45	21	5	1	0	0
August 2030	100	0	0	0	0	0	0	100	0	0	0	0	0	0	100	19	9	2	*	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
Weighted Average Life (years)**	29.3	24.9	21.2	9.5	3.6	3.3	1.6	29.4	25.7	22.4	13.0	4.0	3.6	1.7	29.8	27.9	26.1	20.5	6.8	4.8	1.9

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

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

Date	KO Class											PB Class					BT, BJ, BA and BK Classes				
	PSA Prepayment Assumption											PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	140%	141%	197%	200%	240%	249%	250%	251%	500%	0%	100%	197%	250%	500%	0%	100%	161%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	94	94	90	89	89	95	77	100	100	100	100	100	99	90	85	70	58
August 2003	100	100	100	100	81	80	67	64	63	76	2	99	92	92	92	92	98	81	72	46	29
August 2004	100	100	100	100	64	62	37	32	31	45	0	98	83	83	83	74	97	72	60	28	9
August 2005	100	100	100	100	50	48	18	15	15	22	0	96	74	74	74	51	95	64	49	14	0
August 2006	100	100	100	99	41	38	11	7	6	6	0	95	65	65	65	35	94	56	39	3	0
August 2007	100	100	100	99	34	30	6	1	1	*	0	93	57	57	57	24	92	49	31	0	0
August 2008	100	100	100	99	29	26	3	0	0	0	0	92	50	50	50	17	91	42	23	0	0
August 2009	100	100	100	99	27	23	1	0	0	0	0	90	43	43	43	12	89	35	16	0	0
August 2010	100	100	100	99	26	22	1	0	0	0	0	88	36	36	36	8	87	29	10	0	0
August 2011	100	100	99	97	25	22	1	0	0	0	0	85	30	30	30	5	85	23	4	0	0
August 2012	100	100	94	92	21	20	1	0	0	0	0	83	25	25	25	4	82	18	0	0	0
August 2013	100	100	87	85	20	19	1	0	0	0	0	80	20	20	20	3	80	13	0	0	0
August 2014	100	100	79	77	19	17	1	0	0	0	0	77	17	17	17	2	77	8	0	0	0
August 2015	100	100	70	68	17	16	1	0	0	0	0	74	14	14	14	1	74	4	0	0	0
August 2016	100	100	60	59	16	14	1	0	0	0	0	71	11	11	11	1	70	0	0	0	0
August 2017	100	100	50	49	14	13	1	0	0	0	0	67	9	9	9	1	67	0	0	0	0
August 2018	100	92	41	39	13	12	1	0	0	0	0	63	8	8	8	*	63	0	0	0	0
August 2019	100	83	34	34	11	10	1	0	0	0	0	58	6	6	6	*	58	0	0	0	0
August 2020	100	70	30	30	10	9	1	0	0	0	0	53	5	5	5	*	54	0	0	0	0
August 2021	100	56	27	27	9	8	1	0	0	0	0	48	4	4	4	*	48	0	0	0	0
August 2022	100	44	23	23	7	7	1	0	0	0	0	42	3	3	3	*	43	0	0	0	0
August 2023	100	38	20	20	6	6	1	0	0	0	0	35	2	2	2	*	37	0	0	0	0
August 2024	100	33	17	17	5	5	1	0	0	0	0	28	2	2	2	*	30	0	0	0	0
August 2025	100	27	14	14	4	4	1	0	0	0	0	20	1	1	1	*	23	0	0	0	0
August 2026	100	22	11	11	3	3	*	0	0	0	0	11	1	1	1	*	15	0	0	0	0
August 2027	99	17	8	8	2	2	*	0	0	0	0	2	1	1	1	*	6	0	0	0	0
August 2028	75	12	6	6	2	1	*	0	0	0	0	*	*	*	*	*	0	0	0	0	0
August 2029	57	8	4	4	1	1	*	0	0	0	0	*	*	*	*	*	0	0	0	0	0
August 2030	30	3	1	1	*	*	*	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
Weighted Average Life (years)**	28.2	21.6	17.3	17.1	7.0	6.6	3.0	2.6	2.6	3.0	1.4	18.0	8.1	8.1	8.1	4.8	18.0	6.4	4.4	2.1	1.4

Date	BH Class					VA Class					VB Class					Z Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	161%	350%	500%	0%	100%	161%	350%	500%	0%	100%	161%	350%	500%	0%	100%	161%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2002	100	100	100	100	100	93	93	93	93	93	100	100	100	100	100	106	106	106	106	106
August 2003	100	100	100	100	100	86	86	86	86	86	100	100	100	100	100	113	113	113	113	113
August 2004	100	100	100	100	100	78	78	78	78	78	100	100	100	100	100	120	120	120	120	120
August 2005	100	100	100	100	51	70	70	70	70	70	100	100	100	100	100	127	127	127	127	127
August 2006	100	100	100	100	0	61	61	61	61	13	100	100	100	100	100	135	135	135	135	135
August 2007	100	100	100	43	0	52	52	52	52	0	100	100	100	100	11	143	143	143	143	143
August 2008	100	100	100	0	0	43	43	43	17	0	100	100	100	100	0	152	152	152	152	104
August 2009	100	100	100	0	0	32	32	32	0	0	100	100	100	33	0	161	161	161	161	71
August 2010	100	100	100	0	0	21	21	21	0	0	100	100	100	0	0	171	171	171	143	48
August 2011	100	100	100	0	0	10	10	10	0	0	100	100	100	0	0	182	182	182	110	33
August 2012	100	100	90	0	0	0	0	0	0	0	97	97	97	0	0	193	193	193	84	22
August 2013	100	100	48	0	0	0	0	0	0	0	80	80	80	0	0	205	205	205	64	15
August 2014	100	100	10	0	0	0	0	0	0	0	63	63	63	0	0	218	218	218	48	10
August 2015	100	100	0	0	0	0	0	0	0	0	45	45	10	0	0	231	231	231	36	7
August 2016	100	94	0	0	0	0	0	0	0	0	26	26	0	0	0	245	245	205	27	4
August 2017	100	57	0	0	0	0	0	0	0	0	6	6	0	0	0	261	261	174	20	3
August 2018	100	22	0	0	0	0	0	0	0	0	0	0	0	0	0	265	265	147	15	2
August 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	252	123	11	1
August 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	217	102	8	1
August 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	184	83	6	1
August 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	152	66	4	*
August 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	123	51	3	*
August 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	95	38	2	*
August 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	69	26	1	*
August 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	44	16	1	*
August 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	20	7	*	*
August 2028	74	0	0	0	0	0	0	0	0	0	0	0	0	0	0	265	0	0	0	0
August 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	242	0	0	0	0
August 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	126	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
Weighted Average Life (years)**	27.3	16.2	12.0	5.9	4.0	6.0	6.0	6.0	5.1	4.0	13.7	13.7	13.1	7.8	5.6	29.0	21.9	19.0	12.1	8.8

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

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

## Characteristics of the R and RL Classes

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

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

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

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

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

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

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

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

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

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

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

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

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

The Notional Classes, the Principal Only Classes, the Accrual Classes and the SH 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>Certificate Group</u>	<u>PSA Prepayment Assumption</u>
1	285%
2	201%
3	197%
4	161%

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, 2001. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates*—Treatment of Excess Inclusions” and “—*Foreign Investors*—Residual Certificates” in the REMIC Prospectus.

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

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

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

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



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

## PLAN OF DISTRIBUTION

*General.* We are obligated to deliver the Certificates to UBS Warburg 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, Group 2, Group 3 or Group 4 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, Group 2, Group 3 or Group 4 Class bears to the aggregate original principal balance of all Group 1, Group 2, Group 3 or Group 4 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 Balance	RCR Classes	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
Recombination 1								
PI	\$ 37,225,142 (3)	PA	\$409,628,000	7.00%	FIX	PAC	3139203P3	September 2031
PL	260,576,000							
PM	86,143,000							
PN	62,909,000 (3)							
PQ	62,909,000							
Recombination 2								
BO	4,558,553	SM	4,558,553	(4)	INV	SUP	3139203Q1	September 2031
SB	4,558,553 (3)							
Recombination 3								
BL	2,391,591	BP	79,406,048	7.00	FIX	TAC/AD	3139203R9	February 2031
FN	63,564,397							
SN	28,718,282 (3)							
SO	2,728,238							
SR	10,721,882							
Recombination 4								
IT	1,431,507 (3)	QM	18,609,600	6.50	FIX	PAC	3139203S7	September 2013
QT	18,609,600							
Recombination 5								
CN	18,425,706	CP (5)	20,115,400	6.50	FIX	SUP/AD	3139203T5	September 2016
ZN	1,689,694							
Recombination 6								
OK	28,838,000	PB	410,570,000	6.50	FIX	PAC	3139203U2	September 2031
OL	39,489,000							
OM	68,112,000							
OI	18,370,923 (3)							
ON	74,338,000							
OP	47,587,000							
OQ	152,206,000 (3)							
OT	152,206,000							
Recombination 7								
FE	7,767,318	E	24,033,000	6.50	FIX	PAC	3139203V0	February 2031
SE	7,767,318 (3)							
SG	1,233,634							
EB	15,032,048							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balance	RCR Classes	Original Principal Balance	Interest Rate	Interest Type (2)	Principal Type (2)	CUSIP Number	Final Distribution Date
<b>Recombination 8</b>								
BJ	\$125,000,000	BA	\$150,000,000	6.00%	FIX	SEQ	3139203W8	June 2028
BT	25,000,000							
<b>Recombination 9</b>								
BJ	125,000,000	BK	136,363,637	5.75	FIX	SEQ	3139203X6	June 2028
BT	11,363,637							
(1) REMIC Certificates and RCR Certificates in any recombination may be exchanged only in the proportions shown above.								
(2) See “Description of Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus and “Description of the Certificates—Distributions of Interest” and “—Distributions of Principal” in this prospectus supplement.								
(3) Notional principal balance.								
(4) For a description of this interest rate, see “Description of the Certificates—Distributions of Interest” in this prospectus supplement.								
(5) Principal payments on the REMIC Certificates in Recombination 5 from the ZN Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.								

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

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

(3) Notional principal balance.

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

(5) Principal payments on the REMIC Certificates in Recombination 5 from the ZN Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

## Principal Balance Schedules

### *PL 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 .....	\$260,576,000.00	December 2003 .....	\$188,051,565.16	March 2006 .....	\$ 84,233,668.04
September 2001.....	259,639,703.49	January 2004 .....	183,952,553.71	April 2006.....	80,649,510.17
October 2001 .....	258,575,064.97	February 2004 .....	179,873,927.11	May 2006 .....	77,083,067.62
November 2001 .....	257,382,355.23	March 2004 .....	175,815,579.71	June 2006 .....	73,534,248.46
December 2001 .....	256,061,907.37	April 2004.....	171,777,406.43	July 2006 .....	70,002,961.24
January 2002 .....	254,614,120.62	May 2004 .....	167,759,302.73	August 2006 .....	66,489,114.99
February 2002 .....	253,039,460.24	June 2004 .....	163,761,164.60	September 2006.....	62,992,619.19
March 2002 .....	251,338,457.38	July 2004 .....	159,782,888.56	October 2006 .....	59,513,383.78
April 2002.....	249,511,708.86	August 2004 .....	155,824,371.66	November 2006 .....	56,051,319.18
May 2002 .....	247,559,876.86	September 2004.....	151,885,511.50	December 2006 .....	52,606,336.26
June 2002 .....	245,483,688.66	October 2004 .....	147,966,206.17	January 2007 .....	49,178,346.34
July 2002 .....	243,283,936.20	November 2004 .....	144,066,354.32	February 2007 .....	45,767,261.22
August 2002 .....	240,961,475.64	December 2004 .....	140,185,855.10	March 2007 .....	42,372,993.13
September 2002.....	238,517,226.91	January 2005 .....	136,324,608.17	April 2007.....	38,995,454.75
October 2002 .....	235,952,173.09	February 2005 .....	132,482,513.72	May 2007 .....	35,634,559.22
November 2002 .....	233,267,359.86	March 2005 .....	128,659,472.46	June 2007 .....	32,290,220.12
December 2002 .....	230,463,894.79	April 2005.....	124,855,385.60	July 2007 .....	28,962,351.48
January 2003 .....	227,542,946.64	May 2005 .....	121,070,154.83	August 2007 .....	25,650,867.76
February 2003 .....	224,505,744.60	June 2005 .....	117,303,682.40	September 2007.....	22,355,683.86
March 2003 .....	221,353,577.43	July 2005 .....	113,555,871.02	October 2007 .....	19,076,715.14
April 2003.....	218,087,792.60	August 2005 .....	109,826,623.91	November 2007 .....	15,813,877.36
May 2003 .....	214,709,795.37	September 2005.....	106,115,844.78	December 2007 .....	12,567,086.73
June 2003 .....	211,221,047.79	October 2005 .....	102,423,437.87	January 2008 .....	9,336,259.89
July 2003 .....	207,623,067.66	November 2005 .....	98,749,307.85	February 2008 .....	6,121,313.90
August 2003 .....	203,917,427.48	December 2005 .....	95,093,359.94	March 2008 .....	2,922,166.26
September 2003.....	200,105,753.27	January 2006 .....	91,455,499.82	April 2008 and thereafter .....	0.00
October 2003 .....	196,189,723.46	February 2006 .....	87,835,633.63		
November 2003 .....	192,171,067.61				

### *PM Class Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2008 .....	\$86,143,000.00	April 2009.....	\$49,504,255.38	May 2010 .....	\$18,936,615.62
April 2008.....	85,881,734.89	May 2009 .....	46,801,132.44	June 2010 .....	16,955,936.86
May 2008 .....	82,713,938.11	June 2009 .....	44,161,782.40	July 2010 .....	15,022,181.62
June 2008 .....	79,561,694.69	July 2009 .....	41,584,719.70	August 2010 .....	13,134,253.76
July 2008 .....	76,424,923.80	August 2009 .....	39,068,493.05	September 2010.....	11,291,082.51
August 2008 .....	73,303,545.01	September 2009.....	36,611,684.72	October 2010 .....	9,491,621.85
September 2008.....	70,197,478.34	October 2009 .....	34,212,909.71	November 2010 .....	7,734,850.01
October 2008 .....	67,106,644.19	November 2009 .....	31,870,815.01	December 2010 .....	6,019,768.85
November 2008 .....	64,030,963.39	December 2009 .....	29,584,078.89	January 2011 .....	4,345,403.34
December 2008 .....	60,985,434.08	January 2010 .....	27,351,410.17	February 2011 .....	2,710,801.03
January 2009 .....	58,011,649.03	February 2010 .....	25,171,547.49	March 2011 .....	1,115,031.54
February 2009 .....	55,107,938.66	March 2010 .....	23,043,258.66	April 2011 and thereafter .....	0.00
March 2009 .....	52,272,671.91	April 2010.....	20,965,339.99		

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

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		May 2015 .....	\$18,299,285.49	August 2019 .....	\$ 4,781,016.21
March 2011 .....	\$62,909,000.00	June 2015 .....	17,837,415.73	September 2019 .....	4,652,259.78
April 2011 .....	62,466,186.03	July 2015 .....	17,386,780.24	October 2019 .....	4,526,754.26
May 2011 .....	60,945,376.72	August 2015 .....	16,947,111.99	November 2019 .....	4,404,420.54
June 2011 .....	59,460,736.40	September 2015 .....	16,518,150.22	December 2019 .....	4,285,181.43
July 2011 .....	58,011,417.95	October 2015 .....	16,099,640.26	January 2020 .....	4,168,961.54
August 2011 .....	56,596,593.91	November 2015 .....	15,691,333.41	February 2020 .....	4,055,687.29
September 2011 .....	55,215,455.97	December 2015 .....	15,292,986.80	March 2020 .....	3,945,286.86
October 2011 .....	53,867,214.59	January 2016 .....	14,904,363.26	April 2020 .....	3,837,690.13
November 2011 .....	52,551,098.53	February 2016 .....	14,525,231.15	May 2020 .....	3,732,828.65
December 2011 .....	51,266,354.43	March 2016 .....	14,155,364.29	June 2020 .....	3,630,635.59
January 2012 .....	50,012,246.43	April 2016 .....	13,794,541.79	July 2020 .....	3,531,045.74
February 2012 .....	48,788,055.73	May 2016 .....	13,442,547.96	August 2020 .....	3,433,995.42
March 2012 .....	47,593,080.20	June 2016 .....	13,099,172.14	September 2020 .....	3,339,422.48
April 2012 .....	46,426,634.04	July 2016 .....	12,764,208.65	October 2020 .....	3,247,266.26
May 2012 .....	45,288,047.33	August 2016 .....	12,437,456.60	November 2020 .....	3,157,467.53
June 2012 .....	44,176,665.75	September 2016 .....	12,118,719.86	December 2020 .....	3,069,968.48
July 2012 .....	43,091,850.13	October 2016 .....	11,807,806.87	January 2021 .....	2,984,712.69
August 2012 .....	42,032,976.19	November 2016 .....	11,504,530.59	February 2021 .....	2,901,645.09
September 2012 .....	40,999,434.13	December 2016 .....	11,208,708.38	March 2021 .....	2,820,711.91
October 2012 .....	39,990,628.33	January 2017 .....	10,920,161.88	April 2021 .....	2,741,860.69
November 2012 .....	39,005,976.99	February 2017 .....	10,638,716.93	May 2021 .....	2,665,040.19
December 2012 .....	38,044,911.86	March 2017 .....	10,364,203.46	June 2021 .....	2,590,200.44
January 2013 .....	37,106,877.91	April 2017 .....	10,096,455.42	July 2021 .....	2,517,292.63
February 2013 .....	36,191,332.98	May 2017 .....	9,835,310.64	August 2021 .....	2,446,269.15
March 2013 .....	35,297,747.55	June 2017 .....	9,580,610.80	September 2021 .....	2,377,083.50
April 2013 .....	34,425,604.41	July 2017 .....	9,332,201.29	October 2021 .....	2,309,690.32
May 2013 .....	33,574,398.38	August 2017 .....	9,089,931.14	November 2021 .....	2,244,045.33
June 2013 .....	32,743,636.05	September 2017 .....	8,853,652.94	December 2021 .....	2,180,105.31
July 2013 .....	31,932,835.48	October 2017 .....	8,623,222.75	January 2022 .....	2,117,828.09
August 2013 .....	31,141,525.97	November 2017 .....	8,398,500.04	February 2022 .....	2,057,172.49
September 2013 .....	30,369,247.75	December 2017 .....	8,179,347.58	March 2022 .....	1,998,098.34
October 2013 .....	29,615,551.80	January 2018 .....	7,965,631.38	April 2022 .....	1,940,566.43
November 2013 .....	28,879,999.52	February 2018 .....	7,757,220.61	May 2022 .....	1,884,538.49
December 2013 .....	28,162,162.56	March 2018 .....	7,553,987.53	June 2022 .....	1,829,977.18
January 2014 .....	27,461,622.53	April 2018 .....	7,355,807.42	July 2022 .....	1,776,846.05
February 2014 .....	26,777,970.82	May 2018 .....	7,162,558.50	August 2022 .....	1,725,109.52
March 2014 .....	26,110,808.32	June 2018 .....	6,974,121.88	September 2022 .....	1,674,732.90
April 2014 .....	25,459,745.25	July 2018 .....	6,790,381.45	October 2022 .....	1,625,682.30
May 2014 .....	24,824,400.90	August 2018 .....	6,611,223.88	November 2022 .....	1,577,924.67
June 2014 .....	24,204,403.46	September 2018 .....	6,436,538.50	December 2022 .....	1,531,427.75
July 2014 .....	23,599,389.79	October 2018 .....	6,266,217.27	January 2023 .....	1,486,160.06
August 2014 .....	23,009,005.23	November 2018 .....	6,100,154.69	February 2023 .....	1,442,090.88
September 2014 .....	22,432,903.39	December 2018 .....	5,938,247.77	March 2023 .....	1,399,190.24
October 2014 .....	21,870,745.98	January 2019 .....	5,780,395.95	April 2023 .....	1,357,428.88
November 2014 .....	21,322,202.60	February 2019 .....	5,626,501.08	May 2023 .....	1,316,778.26
December 2014 .....	20,786,950.59	March 2019 .....	5,476,467.29	June 2023 .....	1,277,210.52
January 2015 .....	20,264,674.81	April 2019 .....	5,330,201.02	July 2023 .....	1,238,698.50
February 2015 .....	19,755,067.48	May 2019 .....	5,187,610.91	August 2023 .....	1,201,215.67
March 2015 .....	19,257,828.03	June 2019 .....	5,048,607.77	September 2023 .....	1,164,736.15
April 2015 .....	18,772,662.93	July 2019 .....	4,913,104.54	October 2023 .....	1,129,234.70

***PQ 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 2023 .....	\$ 1,094,686.69	June 2026 .....	\$ 386,402.46	January 2029 .....	\$ 99,049.43
December 2023 .....	1,061,068.08	July 2026 .....	372,362.26	February 2029 .....	93,637.91
January 2024 .....	1,028,355.41	August 2026 .....	358,726.73	March 2029 .....	88,400.91
February 2024 .....	996,525.80	September 2026 .....	345,485.28	April 2029 .....	83,333.62
March 2024 .....	965,556.94	October 2026 .....	332,627.60	May 2029 .....	78,431.36
April 2024 .....	935,427.03	November 2026 .....	320,143.61	June 2029 .....	73,689.58
May 2024 .....	906,114.83	December 2026 .....	308,023.50	July 2029 .....	69,103.82
June 2024 .....	877,599.60	January 2027 .....	296,257.71	August 2029 .....	64,669.76
July 2024 .....	849,861.13	February 2027 .....	284,836.90	September 2029 .....	60,383.17
August 2024 .....	822,879.66	March 2027 .....	273,751.97	October 2029 .....	56,239.96
September 2024 .....	796,635.97	April 2027 .....	262,994.06	November 2029 .....	52,236.10
October 2024 .....	771,111.25	May 2027 .....	252,554.51	December 2029 .....	48,367.70
November 2024 .....	746,287.19	June 2027 .....	242,424.88	January 2030 .....	44,630.96
December 2024 .....	722,145.92	July 2027 .....	232,596.97	February 2030 .....	41,022.17
January 2025 .....	698,670.00	August 2027 .....	223,062.74	March 2030 .....	37,537.73
February 2025 .....	675,842.43	September 2027 .....	213,814.39	April 2030 .....	34,174.12
March 2025 .....	653,646.60	October 2027 .....	204,844.29	May 2030 .....	30,927.92
April 2025 .....	632,066.34	November 2027 .....	196,145.01	June 2030 .....	27,795.79
May 2025 .....	611,085.85	December 2027 .....	187,709.32	July 2030 .....	24,774.49
June 2025 .....	590,689.74	January 2028 .....	179,530.16	August 2030 .....	21,860.84
July 2025 .....	570,862.98	February 2028 .....	171,600.63	September 2030 .....	19,051.78
August 2025 .....	551,590.92	March 2028 .....	163,914.04	October 2030 .....	16,344.29
September 2025 .....	532,859.28	April 2028 .....	156,463.85	November 2030 .....	13,735.47
October 2025 .....	514,654.10	May 2028 .....	149,243.67	December 2030 .....	11,222.45
November 2025 .....	496,961.80	June 2028 .....	142,247.30	January 2031 .....	8,802.47
December 2025 .....	479,769.11	July 2028 .....	135,468.68	February 2031 .....	6,472.83
January 2026 .....	463,063.10	August 2028 .....	128,901.91	March 2031 .....	4,230.90
February 2026 .....	446,831.15	September 2028 .....	122,541.23	April 2031 .....	2,074.12
March 2026 .....	431,060.96	October 2028 .....	116,381.04	May 2031 and thereafter .....	0.00
April 2026 .....	415,740.54	November 2028 .....	110,415.87		
May 2026 .....	400,858.18	December 2028 .....	104,640.40		

***BL 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 .....	\$2,391,531.00	January 2003 .....	\$2,086,236.00	June 2004 .....	\$1,443,451.69
September 2001 .....	2,386,521.45	February 2003 .....	2,054,885.48	July 2004 .....	1,406,754.10
October 2001 .....	2,379,806.10	March 2003 .....	2,022,257.45	August 2004 .....	1,370,765.24
November 2001 .....	2,371,416.03	April 2003 .....	1,988,396.16	September 2004 .....	1,335,476.27
December 2001 .....	2,361,357.58	May 2003 .....	1,953,347.83	October 2004 .....	1,300,878.41
January 2002 .....	2,349,639.60	June 2003 .....	1,917,160.57	November 2004 .....	1,266,963.01
February 2002 .....	2,336,273.50	July 2003 .....	1,879,884.28	December 2004 .....	1,233,721.49
March 2002 .....	2,321,273.21	August 2003 .....	1,841,570.60	January 2005 .....	1,201,145.38
April 2002 .....	2,304,655.22	September 2003 .....	1,802,272.80	February 2005 .....	1,169,226.31
May 2002 .....	2,286,438.48	October 2003 .....	1,762,045.70	March 2005 .....	1,137,956.00
June 2002 .....	2,266,644.47	November 2003 .....	1,720,945.57	April 2005 .....	1,107,326.25
July 2002 .....	2,245,297.12	December 2003 .....	1,679,030.02	May 2005 .....	1,077,328.97
August 2002 .....	2,222,422.81	January 2004 .....	1,637,888.14	June 2005 .....	1,047,956.15
September 2002 .....	2,198,050.32	February 2004 .....	1,597,510.32	July 2005 .....	1,019,199.88
October 2002 .....	2,172,210.79	March 2004 .....	1,557,887.10	August 2005 .....	991,052.33
November 2002 .....	2,144,937.70	April 2004 .....	1,519,009.08	September 2005 .....	963,505.76
December 2002 .....	2,116,266.78	May 2004 .....	1,480,867.00	October 2005 .....	936,552.52

***BL Class (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2005 .....	\$ 910,185.06	December 2007 .....	\$ 420,910.33	December 2009 .....	\$ 190,050.74
December 2005 .....	884,395.88	January 2008 .....	407,379.81	January 2010 .....	181,179.31
January 2006 .....	859,177.60	February 2008 .....	394,260.30	February 2010 .....	172,261.37
February 2006 .....	834,522.90	March 2008 .....	381,546.32	March 2010 .....	163,302.46
March 2006 .....	810,424.55	April 2008 .....	369,232.43	April 2010 .....	154,307.92
April 2006 .....	786,875.42	May 2008 .....	357,313.28	May 2010 .....	145,282.89
May 2006 .....	763,868.44	June 2008 .....	345,783.55	June 2010 .....	136,232.32
June 2006 .....	741,396.61	July 2008 .....	334,843.77	July 2010 .....	127,160.98
July 2006 .....	719,453.04	August 2008 .....	324,631.70	August 2010 .....	118,073.44
August 2006 .....	698,030.89	September 2008 .....	315,132.57	September 2010 .....	108,974.12
September 2006 .....	677,123.42	October 2008 .....	306,331.84	October 2010 .....	99,867.26
October 2006 .....	656,723.95	November 2008 .....	298,215.25	November 2010 .....	90,756.91
November 2006 .....	636,825.89	December 2008 .....	290,557.17	December 2010 .....	81,647.00
December 2006 .....	617,422.71	January 2009 .....	282,759.02	January 2011 .....	72,541.29
January 2007 .....	598,507.97	February 2009 .....	274,829.60	February 2011 .....	63,443.37
February 2007 .....	580,075.29	March 2009 .....	266,777.41	March 2011 .....	54,356.71
March 2007 .....	562,118.37	April 2009 .....	258,610.68	April 2011 .....	45,284.62
April 2007 .....	544,630.97	May 2009 .....	250,337.34	May 2011 .....	36,230.30
May 2007 .....	527,606.95	June 2009 .....	241,965.07	June 2011 .....	27,196.77
June 2007 .....	511,040.21	July 2009 .....	233,501.26	July 2011 .....	18,186.96
July 2007 .....	494,924.72	August 2009 .....	224,953.07	August 2011 .....	9,203.67
August 2007 .....	479,254.55	September 2009 .....	216,327.38	September 2011 .....	249.56
September 2007 .....	464,023.81	October 2009 .....	207,630.86	October 2011 and thereafter .....	0.00
October 2007 .....	449,226.68	November 2009 .....	198,869.91		
November 2007 .....	434,857.41				

***FN 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 .....	\$63,564,397.00	July 2003 .....	\$49,965,361.29	June 2005 .....	\$27,853,580.21
September 2001 .....	63,431,248.35	August 2003 .....	48,947,023.73	July 2005 .....	27,089,268.55
October 2001 .....	63,252,761.37	September 2003 .....	47,902,529.30	August 2005 .....	26,341,136.05
November 2001 .....	63,029,762.17	October 2003 .....	46,833,334.99	September 2005 .....	25,608,977.06
December 2001 .....	62,762,418.91	November 2003 .....	45,740,936.36	October 2005 .....	24,892,588.21
January 2002 .....	62,450,967.24	December 2003 .....	44,626,864.99	November 2005 .....	24,191,768.47
February 2002 .....	62,095,710.24	January 2004 .....	43,533,356.65	December 2005 .....	23,506,319.06
March 2002 .....	61,697,018.42	February 2004 .....	42,460,156.47	January 2006 .....	22,836,043.43
April 2002 .....	61,255,329.37	March 2004 .....	41,407,012.44	February 2006 .....	22,180,747.29
May 2002 .....	60,771,147.47	April 2004 .....	40,373,675.33	March 2006 .....	21,540,238.51
June 2002 .....	60,245,043.30	May 2004 .....	39,359,898.72	April 2006 .....	20,914,327.17
July 2002 .....	59,677,653.07	June 2004 .....	38,365,438.95	May 2006 .....	20,302,825.47
August 2002 .....	59,069,677.81	July 2004 .....	37,390,055.09	June 2006 .....	19,705,547.76
September 2002 .....	58,421,882.45	August 2004 .....	36,433,508.90	July 2006 .....	19,122,310.50
October 2002 .....	57,735,094.84	September 2004 .....	35,495,564.82	August 2006 .....	18,552,932.21
November 2002 .....	57,010,204.52	October 2004 .....	34,575,989.91	September 2006 .....	17,997,233.49
December 2002 .....	56,248,161.48	November 2004 .....	33,674,553.89	October 2006 .....	17,455,036.97
January 2003 .....	55,449,974.70	December 2004 .....	32,791,029.01	November 2006 .....	16,926,167.29
February 2003 .....	54,616,710.66	January 2005 .....	31,925,190.12	December 2006 .....	16,410,451.09
March 2003 .....	53,749,491.62	February 2005 .....	31,076,814.58	January 2007 .....	15,907,717.01
April 2003 .....	52,849,493.87	March 2005 .....	30,245,682.25	February 2007 .....	15,417,795.59
May 2003 .....	51,917,945.86	April 2005 .....	29,431,575.48	March 2007 .....	14,940,519.34
June 2003 .....	50,956,126.13	May 2005 .....	28,634,279.06	April 2007 .....	14,475,722.67



### ***FN 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 2007 .....	\$14,023,241.87	December 2008 .....	\$ 7,722,706.29	June 2010 .....	\$ 3,620,912.89
June 2007 .....	13,582,915.11	January 2009 .....	7,515,439.56	July 2010 .....	3,379,806.08
July 2007 .....	13,154,582.40	February 2009 .....	7,304,683.74	August 2010 .....	3,138,268.88
August 2007 .....	12,738,085.59	March 2009 .....	7,090,664.98	September 2010 .....	2,896,418.45
September 2007 .....	12,333,268.32	April 2009 .....	6,873,601.77	October 2010 .....	2,654,367.39
October 2007 .....	11,939,976.05	May 2009 .....	6,653,705.12	November 2010 .....	2,412,223.94
November 2007 .....	11,558,055.97	June 2009 .....	6,431,178.84	December 2010 .....	2,170,092.08
December 2007 .....	11,187,357.06	July 2009 .....	6,206,219.68	January 2011 .....	1,928,071.65
January 2008 .....	10,827,730.01	August 2009 .....	5,979,017.60	February 2011 .....	1,686,258.50
February 2008 .....	10,479,027.22	September 2009 .....	5,749,755.88	March 2011 .....	1,444,744.56
March 2008 .....	10,141,102.80	October 2009 .....	5,518,611.38	April 2011 .....	1,203,618.03
April 2008 .....	9,813,812.52	November 2009 .....	5,285,754.70	May 2011 .....	962,963.43
May 2008 .....	9,497,013.82	December 2009 .....	5,051,350.35	June 2011 .....	722,861.75
June 2008 .....	9,190,565.78	January 2010 .....	4,815,556.93	July 2011 .....	483,390.53
July 2008 .....	8,899,797.71	February 2010 .....	4,578,527.32	August 2011 .....	244,624.00
August 2008 .....	8,628,371.68	March 2010 .....	4,340,408.83	September 2011 .....	6,633.13
September 2008 .....	8,375,894.65	April 2010 .....	4,101,343.35	October 2011 and thereafter .....	0.00
October 2008 .....	8,141,980.52	May 2010 .....	3,861,467.51		
November 2008 .....	7,926,249.93				

### ***SO 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 .....	\$2,728,238.00	January 2004 .....	\$1,868,488.71	June 2006 .....	\$ 845,778.88
September 2001 .....	2,722,523.15	February 2004 .....	1,822,426.04	July 2006 .....	820,745.84
October 2001 .....	2,714,862.33	March 2004 .....	1,777,224.20	August 2006 .....	796,307.64
November 2001 .....	2,705,291.02	April 2004 .....	1,732,872.50	September 2006 .....	772,456.57
December 2001 .....	2,693,816.42	May 2004 .....	1,689,360.34	October 2006 .....	749,185.04
January 2002 .....	2,680,448.65	June 2004 .....	1,646,677.28	November 2006 .....	726,485.50
February 2002 .....	2,665,200.71	July 2004 .....	1,604,812.98	December 2006 .....	704,350.52
March 2002 .....	2,648,088.52	August 2004 .....	1,563,757.20	January 2007 .....	682,772.75
April 2002 .....	2,629,130.85	September 2004 .....	1,523,499.84	February 2007 .....	661,744.90
May 2002 .....	2,608,349.35	October 2004 .....	1,484,030.90	March 2007 .....	641,259.80
June 2002 .....	2,585,768.52	November 2004 .....	1,445,340.50	April 2007 .....	621,310.33
July 2002 .....	2,561,415.64	December 2004 .....	1,407,418.86	May 2007 .....	601,889.47
August 2002 .....	2,535,320.83	January 2005 .....	1,370,256.32	June 2007 .....	582,990.27
September 2002 .....	2,507,516.90	February 2005 .....	1,333,843.32	July 2007 .....	564,605.87
October 2002 .....	2,478,039.39	March 2005 .....	1,298,170.42	August 2007 .....	546,729.47
November 2002 .....	2,446,926.48	April 2005 .....	1,263,228.26	September 2007 .....	529,354.37
December 2002 .....	2,414,218.95	May 2005 .....	1,229,007.62	October 2007 .....	512,473.93
January 2003 .....	2,379,960.09	June 2005 .....	1,195,499.36	November 2007 .....	496,081.60
February 2003 .....	2,344,195.69	July 2005 .....	1,162,694.45	December 2007 .....	480,170.88
March 2003 .....	2,306,973.91	August 2005 .....	1,130,583.97	January 2008 .....	464,735.38
April 2003 .....	2,268,345.24	September 2005 .....	1,099,159.08	February 2008 .....	449,768.76
May 2003 .....	2,228,362.41	October 2005 .....	1,068,411.06	March 2008 .....	435,264.76
June 2003 .....	2,187,080.29	November 2005 .....	1,038,331.29	April 2008 .....	421,217.18
July 2003 .....	2,144,555.82	December 2005 .....	1,008,911.21	May 2008 .....	407,619.91
August 2003 .....	2,100,847.90	January 2006 .....	980,142.41	June 2008 .....	394,466.90
September 2003 .....	2,056,017.31	February 2006 .....	952,016.54	July 2008 .....	381,986.89
October 2003 .....	2,010,126.58	March 2006 .....	924,525.36	August 2008 .....	370,337.05
November 2003 .....	1,963,239.91	April 2006 .....	897,660.72	September 2008 .....	359,500.52
December 2003 .....	1,915,423.01	May 2006 .....	871,414.54	October 2008 .....	349,460.73

### ***SO Class (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2008 .....	\$ 340,201.39	December 2009 .....	\$ 216,808.25	December 2010 .....	\$ 93,142.20
December 2008 .....	331,465.12	January 2010 .....	206,687.80	January 2011 .....	82,754.48
January 2009 .....	322,569.06	February 2010 .....	196,514.29	February 2011 .....	72,375.65
February 2009 .....	313,523.24	March 2010 .....	186,294.04	March 2011 .....	62,009.67
March 2009 .....	304,337.37	April 2010 .....	176,033.15	April 2011 .....	51,660.31
April 2009 .....	295,020.84	May 2010 .....	165,737.47	May 2011 .....	41,331.21
May 2009 .....	285,582.68	June 2010 .....	155,412.66	June 2011 .....	31,025.84
June 2009 .....	276,031.67	July 2010 .....	145,064.15	July 2011 .....	20,747.53
July 2009 .....	266,376.23	August 2010 .....	134,697.17	August 2011 .....	10,499.47
August 2009 .....	256,624.52	September 2010 .....	124,316.74	September 2011 .....	284.70
September 2009 .....	246,784.41	October 2010 .....	113,927.71	October 2011 and thereafter .....	0.00
October 2009 .....	236,863.50	November 2010 .....	103,534.70		
November 2009 .....	226,869.09				

### ***SR 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 .....	\$10,721,882.00	July 2004 .....	\$ 6,306,860.09	June 2007 .....	\$ 2,291,131.83
September 2001 .....	10,699,422.82	August 2004 .....	6,145,512.30	July 2007 .....	2,218,881.75
October 2001 .....	10,669,316.09	September 2004 .....	5,987,302.25	August 2007 .....	2,148,628.12
November 2001 .....	10,631,701.15	October 2004 .....	5,832,190.68	September 2007 .....	2,080,344.56
December 2001 .....	10,586,606.36	November 2004 .....	5,680,138.73	October 2007 .....	2,014,005.01
January 2002 .....	10,534,071.48	December 2004 .....	5,531,107.98	November 2007 .....	1,949,583.70
February 2002 .....	10,474,147.63	January 2005 .....	5,385,060.47	December 2007 .....	1,887,055.14
March 2002 .....	10,406,897.30	February 2005 .....	5,241,958.62	January 2008 .....	1,826,394.16
April 2002 .....	10,332,394.30	March 2005 .....	5,101,765.32	February 2008 .....	1,767,575.85
May 2002 .....	10,250,723.72	April 2005 .....	4,964,443.84	March 2008 .....	1,710,575.62
June 2002 .....	10,161,981.80	May 2005 .....	4,829,957.90	April 2008 .....	1,655,369.12
July 2002 .....	10,066,275.85	June 2005 .....	4,698,271.59	May 2008 .....	1,601,932.31
August 2002 .....	9,963,724.12	July 2005 .....	4,569,349.42	June 2008 .....	1,550,241.43
September 2002 .....	9,854,455.63	August 2005 .....	4,443,156.32	July 2008 .....	1,501,195.41
October 2002 .....	9,738,610.03	September 2005 .....	4,319,657.59	August 2008 .....	1,455,411.95
November 2002 .....	9,616,337.36	October 2005 .....	4,198,818.93	September 2008 .....	1,412,824.76
December 2002 .....	9,487,797.86	November 2005 .....	4,080,606.43	October 2008 .....	1,373,368.72
January 2003 .....	9,353,161.73	December 2005 .....	3,964,986.55	November 2008 .....	1,336,979.83
February 2003 .....	9,212,608.86	January 2006 .....	3,851,926.15	December 2008 .....	1,302,646.60
March 2003 .....	9,066,328.54	February 2006 .....	3,741,392.45	January 2009 .....	1,267,685.37
April 2003 .....	8,914,519.19	March 2006 .....	3,633,353.05	February 2009 .....	1,232,135.61
May 2003 .....	8,757,388.03	April 2006 .....	3,527,775.90	March 2009 .....	1,196,035.47
June 2003 .....	8,595,150.70	May 2006 .....	3,424,629.34	April 2009 .....	1,159,421.79
July 2003 .....	8,428,030.99	June 2006 .....	3,323,882.04	May 2009 .....	1,122,330.18
August 2003 .....	8,256,260.38	July 2006 .....	3,225,503.06	June 2009 .....	1,084,795.01
September 2003 .....	8,080,077.70	August 2006 .....	3,129,461.76	July 2009 .....	1,046,849.47
October 2003 .....	7,899,728.70	September 2006 .....	3,035,727.91	August 2009 .....	1,008,525.59
November 2003 .....	7,715,465.66	October 2006 .....	2,944,271.57	September 2009 .....	969,854.31
December 2003 .....	7,527,546.91	November 2006 .....	2,855,063.16	October 2009 .....	930,865.43
January 2004 .....	7,343,096.69	December 2006 .....	2,768,073.46	November 2009 .....	891,587.76
February 2004 .....	7,162,071.99	January 2007 .....	2,683,273.54	December 2009 .....	852,049.02
March 2004 .....	6,984,430.31	February 2007 .....	2,600,634.83	January 2010 .....	812,275.99
April 2004 .....	6,810,129.62	March 2007 .....	2,520,129.08	February 2010 .....	772,294.43
May 2004 .....	6,639,128.34	April 2007 .....	2,441,728.35	March 2010 .....	732,129.20
June 2004 .....	6,471,385.38	May 2007 .....	2,365,405.03	April 2010 .....	691,804.24

**SR 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 2010 .....	\$ 651,342.59	December 2010 .....	\$ 366,045.65	June 2011 .....	\$ 121,930.49
June 2010 .....	610,766.44	January 2011 .....	325,222.26	July 2011 .....	81,537.09
July 2010 .....	570,097.16	February 2011 .....	284,433.83	August 2011 .....	41,262.56
August 2010 .....	529,355.27	March 2011 .....	243,695.86	September 2011 .....	1,118.86
September 2010 .....	488,560.55	April 2011 .....	203,023.25	October 2011 and thereafter .....	0.00
October 2010 .....	447,731.99	May 2011 .....	162,430.24		
November 2010 .....	406,887.84				

**TW 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 through December 2002 .....	\$75,000,000.00	October 2003 .....	\$47,709,336.79	August 2004 .....	\$18,402,428.75
January 2003 .....	72,998,215.87	November 2003 .....	44,576,586.28	September 2004 .....	15,814,713.91
February 2003 .....	70,502,904.35	December 2003 .....	41,397,659.67	October 2004 .....	13,286,917.58
March 2003 .....	67,918,717.61	January 2004 .....	38,289,269.49	November 2004 .....	10,817,952.64
April 2003 .....	65,249,793.21	February 2004 .....	35,250,158.24	December 2004 .....	8,406,749.41
May 2003 .....	62,500,444.22	March 2004 .....	32,279,088.59	January 2005 .....	6,052,255.42
June 2003 .....	59,675,149.76	April 2004 .....	29,374,843.03	February 2005 .....	3,753,435.10
July 2003 .....	56,778,544.95	May 2004 .....	26,536,223.60	March 2005 .....	1,509,269.53
August 2003 .....	53,815,410.46	June 2004 .....	23,762,051.53	April 2005 and thereafter .....	0.00
September 2003 .....	50,790,661.56	July 2004 .....	21,051,166.99		

**TA 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 through March 2005 .....	\$17,313,110.00	August 2005 .....	\$10,446,562.98	January 2006 .....	\$ 3,359,535.44
April 2005 .....	16,789,061.95	September 2005 .....	8,956,726.16	February 2006 .....	2,047,417.25
May 2005 .....	15,144,518.83	October 2005 .....	7,503,787.87	March 2006 .....	768,864.71
June 2005 .....	13,539,742.37	November 2005 .....	6,087,059.72	April 2006 and thereafter .....	0.00
July 2005 .....	11,973,998.01	December 2005 .....	4,705,864.37		

**TB 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 .....	\$21,430,222.00	September 2002 .....	\$ 9,251,195.72	October 2003 .....	\$ 9,251,195.72
September 2001 .....	20,906,043.10	October 2002 .....	9,251,195.72	November 2003 .....	9,251,195.72
October 2001 .....	20,263,113.50	November 2002 .....	9,251,195.72	December 2003 .....	9,251,195.72
November 2001 .....	19,501,685.35	December 2002 .....	9,251,195.72	January 2004 .....	9,251,195.72
December 2001 .....	18,622,243.73	January 2003 .....	9,251,195.72	February 2004 .....	9,251,195.72
January 2002 .....	17,625,505.60	February 2003 .....	9,251,195.72	March 2004 .....	9,251,195.72
February 2002 .....	16,512,420.26	March 2003 .....	9,251,195.72	April 2004 .....	9,251,195.72
March 2002 .....	15,284,169.12	April 2003 .....	9,251,195.72	May 2004 .....	9,251,195.72
April 2002 .....	13,942,164.89	May 2003 .....	9,251,195.72	June 2004 .....	9,251,195.72
May 2002 .....	12,488,050.14	June 2003 .....	9,251,195.72	July 2004 .....	9,251,195.72
June 2002 .....	10,923,695.24	July 2003 .....	9,251,195.72	August 2004 .....	9,251,195.72
July 2002 .....	9,251,195.72	August 2003 .....	9,251,195.72	September 2004 .....	9,251,195.72
August 2002 .....	9,251,195.72	September 2003 .....	9,251,195.72	October 2004 .....	9,251,195.72

***TB Class (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2004 .....	\$ 9,251,195.72	August 2005 .....	\$ 9,251,195.72	May 2006 .....	\$ 7,179,664.38
December 2004 .....	9,251,195.72	September 2005 .....	9,251,195.72	June 2006 .....	5,731,341.78
January 2005 .....	9,251,195.72	October 2005 .....	9,251,195.72	July 2006 .....	4,321,123.48
February 2005 .....	9,251,195.72	November 2005 .....	9,251,195.72	August 2006 .....	2,948,280.56
March 2005 .....	9,251,195.72	December 2005 .....	9,251,195.72	September 2006 .....	1,612,095.81
April 2005 .....	9,251,195.72	January 2006 .....	9,251,195.72	October 2006 .....	311,863.63
May 2005 .....	9,251,195.72	February 2006 .....	9,251,195.72	November 2006 and thereafter .....	0.00
June 2005 .....	9,251,195.72	March 2006 .....	9,251,195.72		
July 2005 .....	9,251,195.72	April 2006 .....	8,666,832.21		

***TC1 Component 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 through July 2002 .....	\$10,896,271.00	September 2002 .....	\$ 7,014,591.27	December 2002 .....	\$ 400,699.18
August 2002 .....	9,010,206.03	October 2002 .....	4,912,341.96	January 2003 and thereafter .....	0.00
		November 2002 .....	2,706,594.26		

***TC2 Component 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 through March 2005 .....	\$5,193,317.00	August 2005 .....	\$3,133,597.21	January 2006 .....	\$1,007,741.10
April 2005 .....	5,036,121.23	September 2005 .....	2,686,699.17	February 2006 .....	614,152.33
May 2005 .....	4,542,816.81	October 2005 .....	2,250,869.38	March 2006 .....	230,632.06
June 2005 .....	4,061,440.97	November 2005 .....	1,825,901.34	April 2006 and thereafter .....	0.00
July 2005 .....	3,591,773.37	December 2005 .....	1,411,591.88		

***TC3 Component Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$1,298,329.00	March 2003 .....	\$ 560,474.63	October 2004 .....	\$ 560,474.63
September 2001 .....	1,266,572.14	April 2003 .....	560,474.63	November 2004 .....	560,474.63
October 2001 .....	1,227,620.87	May 2003 .....	560,474.63	December 2004 .....	560,474.63
November 2001 .....	1,181,490.50	June 2003 .....	560,474.63	January 2005 .....	560,474.63
December 2001 .....	1,128,210.39	July 2003 .....	560,474.63	February 2005 .....	560,474.63
January 2002 .....	1,067,823.99	August 2003 .....	560,474.63	March 2005 .....	560,474.63
February 2002 .....	1,000,388.80	September 2003 .....	560,474.63	April 2005 .....	560,474.63
March 2002 .....	925,976.41	October 2003 .....	560,474.63	May 2005 .....	560,474.63
April 2002 .....	844,672.40	November 2003 .....	560,474.63	June 2005 .....	560,474.63
May 2002 .....	756,576.28	December 2003 .....	560,474.63	July 2005 .....	560,474.63
June 2002 .....	661,801.37	January 2004 .....	560,474.63	August 2005 .....	560,474.63
July 2002 .....	560,474.63	February 2004 .....	560,474.63	September 2005 .....	560,474.63
August 2002 .....	560,474.63	March 2004 .....	560,474.63	October 2005 .....	560,474.63
September 2002 .....	560,474.63	April 2004 .....	560,474.63	November 2005 .....	560,474.63
October 2002 .....	560,474.63	May 2004 .....	560,474.63	December 2005 .....	560,474.63
November 2002 .....	560,474.63	June 2004 .....	560,474.63	January 2006 .....	560,474.63
December 2002 .....	560,474.63	July 2004 .....	560,474.63	February 2006 .....	560,474.63
January 2003 .....	560,474.63	August 2004 .....	560,474.63	March 2006 .....	560,474.63
February 2003 .....	560,474.63	September 2004 .....	560,474.63	April 2006 .....	525,071.54

**TC3 Component (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2006 .....	\$ 434,972.93	September 2006.....	\$ 97,667.24
June 2006 .....	347,227.73	October 2006 .....	18,893.95
July 2006 .....	261,791.03	November 2006 and	
August 2006 .....	178,618.69	thereafter .....	0.00

**Group 1 MBS First 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 .....	\$750,000,000.00	April 2005.....	\$413,061,394.28	December 2008 .....	\$176,814,527.45
September 2001.....	748,210,592.67	May 2005 .....	405,246,411.49	January 2009 .....	173,399,753.32
October 2001 .....	746,007,901.78	June 2005 .....	397,576,293.21	February 2009 .....	170,049,049.21
November 2001 .....	743,392,815.03	July 2005 .....	390,048,387.32	March 2009 .....	166,761,233.42
December 2001 .....	740,366,902.55	August 2005 .....	382,660,089.86	April 2009.....	163,535,145.82
January 2002 .....	736,932,420.13	September 2005.....	375,408,844.22	May 2009 .....	160,369,647.44
February 2002 .....	733,092,310.59	October 2005 .....	368,292,140.20	June 2009 .....	157,263,620.13
March 2002 .....	728,850,203.32	November 2005 .....	361,307,513.25	July 2009 .....	154,215,966.13
April 2002.....	724,210,411.93	December 2005 .....	354,452,543.57	August 2009 .....	151,225,607.73
May 2002 .....	719,177,930.01	January 2006 .....	347,724,855.36	September 2009.....	148,291,486.91
June 2002 .....	713,758,424.94	February 2006 .....	341,122,116.00	October 2009 .....	145,412,564.98
July 2002 .....	707,958,229.85	March 2006 .....	334,642,035.27	November 2009 .....	142,587,822.19
August 2002 .....	701,784,333.61	April 2006.....	328,282,364.58	December 2009 .....	139,816,257.45
September 2002.....	695,244,368.90	May 2006 .....	322,040,896.23	January 2010 .....	137,096,887.95
October 2002 .....	688,346,598.44	June 2006 .....	315,915,462.66	February 2010 .....	134,428,748.86
November 2002 .....	681,099,899.29	July 2006 .....	309,903,935.72	March 2010 .....	131,810,892.94
December 2002 .....	673,513,745.40	August 2006 .....	304,004,225.97	April 2010.....	129,242,390.31
January 2003 .....	665,598,188.22	September 2006.....	298,214,281.98	May 2010 .....	126,722,328.05
February 2003 .....	657,363,835.70	October 2006 .....	292,532,089.61	June 2010 .....	124,249,809.97
March 2003 .....	648,821,829.51	November 2006 .....	286,955,671.39	July 2010 .....	121,823,956.23
April 2003.....	639,983,820.64	December 2006 .....	281,483,085.81	August 2010 .....	119,443,903.11
May 2003 .....	630,861,943.41	January 2007 .....	276,112,426.70	September 2010.....	117,108,802.68
June 2003 .....	621,468,788.02	February 2007 .....	270,841,822.57	October 2010 .....	114,817,822.50
July 2003 .....	611,817,371.68	March 2007 .....	265,669,435.98	November 2010 .....	112,570,145.40
August 2003 .....	601,921,108.37	April 2007.....	260,593,462.95	December 2010 .....	110,364,969.13
September 2003.....	591,793,777.44	May 2007 .....	255,612,132.32	January 2011 .....	108,201,506.13
October 2003 .....	581,449,490.99	June 2007 .....	250,723,705.20	February 2011 .....	106,078,983.26
November 2003 .....	570,902,660.33	July 2007 .....	245,926,474.34	March 2011 .....	103,996,641.54
December 2003 .....	560,167,961.44	August 2007 .....	241,218,763.59	April 2011.....	101,953,735.88
January 2004 .....	549,631,510.34	September 2007.....	236,598,927.29	May 2011 .....	99,949,534.82
February 2004 .....	539,289,685.95	October 2007 .....	232,065,349.81	June 2011 .....	97,983,320.32
March 2004 .....	529,138,932.89	November 2007 .....	227,616,444.89	July 2011 .....	96,054,387.47
April 2004.....	519,175,760.27	December 2007 .....	223,250,655.21	August 2011 .....	94,162,044.29
May 2004 .....	509,396,740.53	January 2008 .....	218,966,451.79	September 2011.....	92,305,611.47
June 2004 .....	499,798,508.31	February 2008 .....	214,762,333.54	October 2011 .....	90,484,422.15
July 2004 .....	490,377,759.30	March 2008 .....	210,636,826.70	November 2011 .....	88,697,821.70
August 2004 .....	481,131,249.16	April 2008.....	206,588,484.38	December 2011 .....	86,945,167.48
September 2004.....	472,055,792.44	May 2008 .....	202,615,886.06	January 2012 .....	85,225,828.63
October 2004 .....	463,148,261.49	June 2008 .....	198,717,637.11	February 2012 .....	83,539,185.87
November 2004 .....	454,405,585.43	July 2008 .....	194,892,368.33	March 2012 .....	81,884,631.27
December 2004 .....	445,824,749.14	August 2008 .....	191,138,735.49	April 2012.....	80,261,568.05
January 2005 .....	437,402,792.22	September 2008.....	187,455,418.86	May 2012 .....	78,669,410.37
February 2005 .....	429,136,808.04	October 2008 .....	183,841,122.79	June 2012 .....	77,107,583.16
March 2005 .....	421,023,942.74	November 2008 .....	180,294,575.26	July 2012 .....	75,575,521.88



**Group 1 MBS First (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 2012 .....	\$ 74,072,672.36	January 2017 .....	\$ 24,810,492.58	June 2021 .....	\$ 7,587,140.42
September 2012 .....	72,598,490.62	February 2017 .....	24,287,198.43	July 2021 .....	7,409,012.23
October 2012 .....	71,152,442.63	March 2017 .....	23,774,202.37	August 2021 .....	7,234,569.65
November 2012 .....	69,734,004.21	April 2017 .....	23,271,309.08	September 2021 .....	7,063,740.87
December 2012 .....	68,342,660.77	May 2017 .....	22,778,326.89	October 2021 .....	6,896,455.42
January 2013 .....	66,977,907.20	June 2017 .....	22,295,067.69	November 2021 .....	6,732,644.17
February 2013 .....	65,639,247.64	July 2017 .....	21,821,346.84	December 2021 .....	6,572,239.29
March 2013 .....	64,326,195.37	August 2017 .....	21,356,983.15	January 2022 .....	6,415,174.22
April 2013 .....	63,038,272.61	September 2017 .....	20,901,798.80	February 2022 .....	6,261,383.67
May 2013 .....	61,775,010.34	October 2017 .....	20,455,619.25	March 2022 .....	6,110,803.59
June 2013 .....	60,535,948.18	November 2017 .....	20,018,273.23	April 2022 .....	5,963,371.12
July 2013 .....	59,320,634.23	December 2017 .....	19,589,592.64	May 2022 .....	5,819,024.60
August 2013 .....	58,128,624.87	January 2018 .....	19,169,412.53	June 2022 .....	5,677,703.53
September 2013 .....	56,959,484.66	February 2018 .....	18,757,570.98	July 2022 .....	5,539,348.58
October 2013 .....	55,812,786.17	March 2018 .....	18,353,909.12	August 2022 .....	5,403,901.51
November 2013 .....	54,688,109.82	April 2018 .....	17,958,271.01	September 2022 .....	5,271,305.20
December 2013 .....	53,585,043.78	May 2018 .....	17,570,503.64	October 2022 .....	5,141,503.61
January 2014 .....	52,503,183.76	June 2018 .....	17,190,456.83	November 2022 .....	5,014,441.76
February 2014 .....	51,442,132.95	July 2018 .....	16,817,983.20	December 2022 .....	4,890,065.71
March 2014 .....	50,401,501.84	August 2018 .....	16,452,938.12	January 2023 .....	4,768,322.55
April 2014 .....	49,380,908.07	September 2018 .....	16,095,179.66	February 2023 .....	4,649,160.38
May 2014 .....	48,379,976.35	October 2018 .....	15,744,568.53	March 2023 .....	4,532,528.26
June 2014 .....	47,398,338.30	November 2018 .....	15,400,968.05	April 2023 .....	4,418,376.24
July 2014 .....	46,435,632.32	December 2018 .....	15,064,244.06	May 2023 .....	4,306,655.32
August 2014 .....	45,491,503.48	January 2019 .....	14,734,264.95	June 2023 .....	4,197,317.42
September 2014 .....	44,565,603.38	February 2019 .....	14,410,901.51	July 2023 .....	4,090,315.37
October 2014 .....	43,657,590.07	March 2019 .....	14,094,027.00	August 2023 .....	3,985,602.92
November 2014 .....	42,767,127.89	April 2019 .....	13,783,517.01	September 2023 .....	3,883,134.68
December 2014 .....	41,893,887.36	May 2019 .....	13,479,249.45	October 2023 .....	3,782,866.12
January 2015 .....	41,037,545.11	June 2019 .....	13,181,104.55	November 2023 .....	3,684,753.59
February 2015 .....	40,197,783.71	July 2019 .....	12,888,964.74	December 2023 .....	3,588,754.23
March 2015 .....	39,374,291.60	August 2019 .....	12,602,714.67	January 2024 .....	3,494,826.04
April 2015 .....	38,566,762.96	September 2019 .....	12,322,241.13	February 2024 .....	3,402,927.78
May 2015 .....	37,774,897.65	October 2019 .....	12,047,433.05	March 2024 .....	3,313,019.02
June 2015 .....	36,998,401.02	November 2019 .....	11,778,181.43	April 2024 .....	3,225,060.11
July 2015 .....	36,236,983.92	December 2019 .....	11,514,379.29	May 2024 .....	3,139,012.13
August 2015 .....	35,490,362.49	January 2020 .....	11,255,921.69	June 2024 .....	3,054,836.93
September 2015 .....	34,758,258.15	February 2020 .....	11,002,705.63	July 2024 .....	2,972,497.08
October 2015 .....	34,040,397.47	March 2020 .....	10,754,630.05	August 2024 .....	2,891,955.85
November 2015 .....	33,336,512.04	April 2020 .....	10,511,595.78	September 2024 .....	2,813,177.24
December 2015 .....	32,646,338.46	May 2020 .....	10,273,505.51	October 2024 .....	2,736,125.93
January 2016 .....	31,969,618.16	June 2020 .....	10,040,263.76	November 2024 .....	2,660,767.27
February 2016 .....	31,306,097.39	July 2020 .....	9,811,776.84	December 2024 .....	2,587,067.27
March 2016 .....	30,655,527.06	August 2020 .....	9,587,952.81	January 2025 .....	2,514,992.61
April 2016 .....	30,017,662.73	September 2020 .....	9,368,701.47	February 2025 .....	2,444,510.60
May 2016 .....	29,392,264.44	October 2020 .....	9,153,934.30	March 2025 .....	2,375,589.16
June 2016 .....	28,779,096.70	November 2020 .....	8,943,564.45	April 2025 .....	2,308,196.87
July 2016 .....	28,177,928.39	December 2020 .....	8,737,506.71	May 2025 .....	2,242,302.86
August 2016 .....	27,588,532.64	January 2021 .....	8,535,677.45	June 2025 .....	2,177,876.89
September 2016 .....	27,010,686.81	February 2021 .....	8,337,994.64	July 2025 .....	2,114,889.29
October 2016 .....	26,444,172.39	March 2021 .....	8,144,377.78	August 2025 .....	2,053,310.97
November 2016 .....	25,888,774.89	April 2021 .....	7,954,747.88	September 2025 .....	1,993,113.38
December 2016 .....	25,344,283.81	May 2021 .....	7,769,027.44	October 2025 .....	1,934,268.55

**Group 1 MBS First (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2025 .....	\$ 1,876,749.01	October 2027 .....	\$ 863,753.39	September 2029 .....	\$ 284,291.95
December 2025 .....	1,820,527.85	November 2027 .....	831,045.95	October 2029 .....	266,057.47
January 2026 .....	1,765,578.68	December 2027 .....	799,126.38	November 2029 .....	248,303.64
February 2026 .....	1,711,875.60	January 2028 .....	767,978.20	December 2029 .....	231,020.04
March 2026 .....	1,659,393.23	February 2028 .....	737,585.25	January 2030 .....	214,196.46
April 2026 .....	1,608,106.66	March 2028 .....	707,931.70	February 2030 .....	197,822.91
May 2026 .....	1,557,991.48	April 2028 .....	679,002.01	March 2030 .....	181,889.57
June 2026 .....	1,509,023.74	May 2028 .....	650,780.95	April 2030 .....	166,386.85
July 2026 .....	1,461,179.96	June 2028 .....	623,253.61	May 2030 .....	151,305.32
August 2026 .....	1,414,437.12	July 2028 .....	596,405.35	June 2030 .....	136,635.76
September 2026 .....	1,368,772.64	August 2028 .....	570,221.82	July 2030 .....	122,369.12
October 2026 .....	1,324,164.37	September 2028 .....	544,688.97	August 2030 .....	108,496.55
November 2026 .....	1,280,590.61	October 2028 .....	519,793.01	September 2030 .....	95,009.37
December 2026 .....	1,238,030.06	November 2028 .....	495,520.43	October 2030 .....	81,899.07
January 2027 .....	1,196,461.84	December 2028 .....	471,857.97	November 2030 .....	69,157.30
February 2027 .....	1,155,865.49	January 2029 .....	448,792.67	December 2030 .....	56,775.91
March 2027 .....	1,116,220.93	February 2029 .....	426,311.79	January 2031 .....	44,746.89
April 2027 .....	1,077,508.49	March 2029 .....	404,402.85	February 2031 .....	33,062.40
May 2027 .....	1,039,708.86	April 2029 .....	383,053.63	March 2031 .....	21,714.74
June 2027 .....	1,002,803.11	May 2029 .....	362,252.14	April 2031 .....	10,696.40
July 2027 .....	966,772.71	June 2029 .....	341,986.62	May 2031 and thereafter .....	0.00
August 2027 .....	931,599.45	July 2029 .....	322,245.58		
September 2027 .....	897,265.51	August 2029 .....	303,017.71		

**Group 1 MBS Second 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 .....	\$750,000,000.00	September 2003 .....	\$580,881,453.39	October 2005 .....	\$347,129,424.38
September 2001 .....	748,111,318.44	October 2003 .....	569,874,367.07	November 2005 .....	339,991,250.11
October 2001 .....	745,776,047.54	November 2003 .....	558,663,542.72	December 2005 .....	332,997,225.53
November 2001 .....	742,995,140.92	December 2003 .....	547,265,789.33	January 2006 .....	326,144,472.97
December 2001 .....	739,770,348.39	January 2004 .....	536,097,062.36	February 2006 .....	319,430,171.83
January 2002 .....	736,104,220.12	February 2004 .....	525,152,804.51	March 2006 .....	312,851,557.34
February 2002 .....	732,000,108.71	March 2004 .....	514,428,548.54	April 2006 .....	306,405,919.57
March 2002 .....	727,462,168.85	April 2004 .....	503,919,915.56	May 2006 .....	300,090,602.28
April 2002 .....	722,495,354.59	May 2004 .....	493,622,613.28	June 2006 .....	293,903,001.87
May 2002 .....	717,105,414.29	June 2004 .....	483,532,434.29	July 2006 .....	287,840,566.38
June 2002 .....	711,298,883.07	July 2004 .....	473,645,254.38	August 2006 .....	281,900,794.43
July 2002 .....	705,083,072.89	August 2004 .....	463,957,030.96	September 2006 .....	276,081,234.23
August 2002 .....	698,466,060.20	September 2004 .....	454,463,801.37	October 2006 .....	270,379,482.61
September 2002 .....	691,456,671.16	October 2004 .....	445,161,681.36	November 2006 .....	264,793,184.09
October 2002 .....	684,064,464.49	November 2004 .....	436,046,863.53	December 2006 .....	259,320,029.87
November 2002 .....	676,299,711.93	December 2004 .....	427,115,615.83	January 2007 .....	253,957,756.96
December 2002 .....	668,173,376.40	January 2005 .....	418,364,280.06	February 2007 .....	248,704,147.28
January 2003 .....	659,697,087.88	February 2005 .....	409,789,270.40	March 2007 .....	243,557,026.74
February 2003 .....	650,883,117.11	March 2005 .....	401,387,072.03	April 2007 .....	238,514,264.39
March 2003 .....	641,744,347.10	April 2005 .....	393,154,239.69	May 2007 .....	233,573,771.59
April 2003 .....	632,294,242.66	May 2005 .....	385,087,396.33	June 2007 .....	228,733,501.12
May 2003 .....	622,546,817.91	June 2005 .....	377,183,231.74	July 2007 .....	223,991,446.42
June 2003 .....	612,516,601.93	July 2005 .....	369,438,501.28	August 2007 .....	219,345,640.76
July 2003 .....	602,218,602.72	August 2005 .....	361,850,024.56	September 2007 .....	214,794,156.46
August 2003 .....	591,668,269.48	September 2005 .....	354,414,684.15	October 2007 .....	210,335,104.10



**Group 1 MBS Second (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2007 .....	\$205,966,631.79	April 2012 .....	\$ 66,613,873.61	September 2016 .....	\$ 20,561,580.45
December 2007 .....	201,686,924.44	May 2012 .....	65,186,057.27	October 2016 .....	20,097,526.77
January 2008 .....	197,494,202.97	June 2012 .....	63,787,808.21	November 2016 .....	19,643,365.86
February 2008 .....	193,386,723.68	July 2012 .....	62,418,526.74	December 2016 .....	19,198,893.51
March 2008 .....	189,362,777.50	August 2012 .....	61,077,625.16	January 2017 .....	18,763,909.66
April 2008 .....	185,420,689.32	September 2012 .....	59,764,527.56	February 2017 .....	18,338,218.28
May 2008 .....	181,558,817.32	October 2012 .....	58,478,669.53	March 2017 .....	17,921,627.32
June 2008 .....	177,775,552.29	November 2012 .....	57,219,497.98	April 2017 .....	17,513,948.62
July 2008 .....	174,069,317.05	December 2012 .....	55,986,470.92	May 2017 .....	17,114,997.83
August 2008 .....	170,438,565.73	January 2013 .....	54,779,057.18	June 2017 .....	16,724,594.34
September 2008 .....	166,881,783.23	February 2013 .....	53,596,736.27	July 2017 .....	16,342,561.19
October 2008 .....	163,397,484.54	March 2013 .....	52,438,998.11	August 2017 .....	15,968,725.03
November 2008 .....	159,984,214.22	April 2013 .....	51,305,342.86	September 2017 .....	15,602,916.00
December 2008 .....	156,640,545.76	May 2013 .....	50,195,280.69	October 2017 .....	15,244,967.72
January 2009 .....	153,365,081.02	June 2013 .....	49,108,331.60	November 2017 .....	14,894,717.16
February 2009 .....	150,156,449.68	July 2013 .....	48,044,025.23	December 2017 .....	14,552,004.60
March 2009 .....	147,013,308.70	August 2013 .....	47,001,900.63	January 2018 .....	14,216,673.58
April 2009 .....	143,934,341.75	September 2013 .....	45,981,506.11	February 2018 .....	13,888,570.80
May 2009 .....	140,918,258.71	October 2013 .....	44,982,399.06	March 2018 .....	13,567,546.09
June 2009 .....	137,963,795.11	November 2013 .....	44,004,145.75	April 2018 .....	13,253,452.32
July 2009 .....	135,069,711.70	December 2013 .....	43,046,321.13	May 2018 .....	12,946,145.36
August 2009 .....	132,234,793.86	January 2014 .....	42,108,508.72	June 2018 .....	12,645,484.02
September 2009 .....	129,457,851.18	February 2014 .....	41,190,300.39	July 2018 .....	12,351,329.95
October 2009 .....	126,737,716.95	March 2014 .....	40,291,296.21	August 2018 .....	12,063,547.64
November 2009 .....	124,073,247.70	April 2014 .....	39,411,104.29	September 2018 .....	11,782,004.34
December 2009 .....	121,463,322.75	May 2014 .....	38,549,340.61	October 2018 .....	11,506,569.98
January 2010 .....	118,906,843.73	June 2014 .....	37,705,628.88	November 2018 .....	11,237,117.18
February 2010 .....	116,402,734.17	July 2014 .....	36,879,600.35	December 2018 .....	10,973,521.10
March 2010 .....	113,949,939.03	August 2014 .....	36,070,893.72	January 2019 .....	10,715,659.50
April 2010 .....	111,547,424.34	September 2014 .....	35,279,154.92	February 2019 .....	10,463,412.58
May 2010 .....	109,194,176.70	October 2014 .....	34,504,037.05	March 2019 .....	10,216,663.03
June 2010 .....	106,889,202.95	November 2014 .....	33,745,200.14	April 2019 .....	9,975,295.89
July 2010 .....	104,631,529.70	December 2014 .....	33,002,311.09	May 2019 .....	9,739,198.58
August 2010 .....	102,420,203.00	January 2015 .....	32,275,043.50	June 2019 .....	9,508,260.80
September 2010 .....	100,254,287.92	February 2015 .....	31,563,077.55	July 2019 .....	9,282,374.51
October 2010 .....	98,132,868.17	March 2015 .....	30,866,099.85	August 2019 .....	9,061,433.86
November 2010 .....	96,055,045.75	April 2015 .....	30,183,803.32	September 2019 .....	8,845,335.18
December 2010 .....	94,019,940.59	May 2015 .....	29,515,887.07	October 2019 .....	8,633,976.91
January 2011 .....	92,026,690.17	June 2015 .....	28,862,056.28	November 2019 .....	8,427,259.57
February 2011 .....	90,074,449.19	July 2015 .....	28,222,022.08	December 2019 .....	8,225,085.72
March 2011 .....	88,162,389.23	August 2015 .....	27,595,501.39	January 2020 .....	8,027,359.90
April 2011 .....	86,289,698.41	September 2015 .....	26,982,216.88	February 2020 .....	7,833,988.61
May 2011 .....	84,455,581.05	October 2015 .....	26,381,896.78	March 2020 .....	7,644,880.26
June 2011 .....	82,659,257.39	November 2015 .....	25,794,274.83	April 2020 .....	7,459,945.15
July 2011 .....	80,899,963.22	December 2015 .....	25,219,090.12	May 2020 .....	7,279,095.39
August 2011 .....	79,176,949.61	January 2016 .....	24,656,087.02	June 2020 .....	7,102,244.92
September 2011 .....	77,489,482.61	February 2016 .....	24,105,015.05	July 2020 .....	6,929,309.42
October 2011 .....	75,836,842.90	March 2016 .....	23,565,628.80	August 2020 .....	6,760,206.32
November 2011 .....	74,218,325.58	April 2016 .....	23,037,687.82	September 2020 .....	6,594,854.73
December 2011 .....	72,633,239.82	May 2016 .....	22,520,956.50	October 2020 .....	6,433,175.42
January 2012 .....	71,080,908.60	June 2016 .....	22,015,204.00	November 2020 .....	6,275,090.79
February 2012 .....	69,560,668.46	July 2016 .....	21,520,204.14	December 2020 .....	6,120,524.85
March 2012 .....	68,071,869.20	August 2016 .....	21,035,735.34	January 2021 .....	5,969,403.13

**Group 1 MBS Second (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2021 .....	\$ 5,821,652.73	August 2024 .....	\$ 1,885,518.02	February 2028 .....	\$ 449,061.27
March 2021 .....	5,677,202.22	September 2024 .....	1,831,166.76	March 2028 .....	430,305.11
April 2021 .....	5,535,981.67	October 2024 .....	1,778,110.11	April 2028 .....	412,048.15
May 2021 .....	5,397,922.55	November 2024 .....	1,726,319.71	May 2028 .....	394,278.88
June 2021 .....	5,262,957.78	December 2024 .....	1,675,767.76	June 2028 .....	376,986.03
July 2021 .....	5,131,021.63	January 2025 .....	1,626,427.07	July 2028 .....	360,158.57
August 2021 .....	5,002,049.74	February 2025 .....	1,578,270.99	August 2028 .....	343,785.72
September 2021 .....	4,875,979.08	March 2025 .....	1,531,273.46	September 2028 .....	327,856.91
October 2021 .....	4,752,747.89	April 2025 .....	1,485,408.95	October 2028 .....	312,361.84
November 2021 .....	4,632,295.72	May 2025 .....	1,440,652.48	November 2028 .....	297,290.39
December 2021 .....	4,514,563.36	June 2025 .....	1,396,979.58	December 2028 .....	282,632.68
January 2022 .....	4,399,492.79	July 2025 .....	1,354,366.30	January 2029 .....	268,379.05
February 2022 .....	4,287,027.23	August 2025 .....	1,312,789.21	February 2029 .....	254,520.03
March 2022 .....	4,177,111.04	September 2025 .....	1,272,225.35	March 2029 .....	241,046.37
April 2022 .....	4,069,689.76	October 2025 .....	1,232,652.27	April 2029 .....	227,949.02
May 2022 .....	3,964,710.02	November 2025 .....	1,194,047.98	May 2029 .....	215,219.13
June 2022 .....	3,862,119.59	December 2025 .....	1,156,390.94	June 2029 .....	202,848.04
July 2022 .....	3,761,867.30	January 2026 .....	1,119,660.09	July 2029 .....	190,827.27
August 2022 .....	3,663,903.03	February 2026 .....	1,083,834.81	August 2029 .....	179,148.53
September 2022 .....	3,568,177.73	March 2026 .....	1,048,894.91	September 2029 .....	167,803.72
October 2022 .....	3,474,643.33	April 2026 .....	1,014,820.62	October 2029 .....	156,784.90
November 2022 .....	3,383,252.78	May 2026 .....	981,592.61	November 2029 .....	146,084.33
December 2022 .....	3,293,960.01	June 2026 .....	949,191.95	December 2029 .....	135,694.41
January 2023 .....	3,206,719.87	July 2026 .....	917,600.10	January 2030 .....	125,607.74
February 2023 .....	3,121,488.18	August 2026 .....	886,798.93	February 2030 .....	115,817.03
March 2023 .....	3,038,221.67	September 2026 .....	856,770.69	March 2030 .....	106,315.22
April 2023 .....	2,956,877.98	October 2026 .....	827,498.00	April 2030 .....	97,095.34
May 2023 .....	2,877,415.59	November 2026 .....	798,963.86	May 2030 .....	88,150.62
June 2023 .....	2,799,793.89	December 2026 .....	771,151.63	June 2030 .....	79,474.41
July 2023 .....	2,723,973.08	January 2027 .....	744,045.02	July 2030 .....	71,060.22
August 2023 .....	2,649,914.22	February 2027 .....	717,628.09	August 2030 .....	62,901.71
September 2023 .....	2,577,579.16	March 2027 .....	691,885.24	September 2030 .....	54,992.66
October 2023 .....	2,506,930.53	April 2027 .....	666,801.20	October 2030 .....	47,327.00
November 2023 .....	2,437,931.78	May 2027 .....	642,361.03	November 2030 .....	39,898.80
December 2023 .....	2,370,547.09	June 2027 .....	618,550.11	December 2030 .....	32,702.25
January 2024 .....	2,304,741.39	July 2027 .....	595,354.12	January 2031 .....	25,731.68
February 2024 .....	2,240,480.36	August 2027 .....	572,759.08	February 2031 .....	18,981.54
March 2024 .....	2,177,730.37	September 2027 .....	550,751.26	March 2031 .....	12,446.39
April 2024 .....	2,116,458.52	October 2027 .....	529,317.26	April 2031 .....	6,120.94
May 2024 .....	2,056,632.59	November 2027 .....	508,443.97	May 2031 and thereafter .....	0.00
June 2024 .....	1,998,221.01	December 2027 .....	488,118.54		
July 2024 .....	1,941,192.90	January 2028 .....	468,328.40		

**QJ Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2002 .....	\$10,640,400.00	September 2002 .....	\$ 7,036,229.24	February 2003 .....	\$ 2,020,034.01
June 2002 .....	9,775,401.61	October 2002 .....	6,076,902.77	March 2003 .....	953,267.23
July 2002 .....	8,885,899.03	November 2002 .....	5,095,163.16	April 2003 and thereafter .....	0.00
August 2002 .....	7,972,703.57	December 2002 .....	4,091,461.48		
		January 2003 .....	3,066,260.42		

***QK Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2003 .....	\$22,371,600.00	October 2003 .....	\$15,325,231.75	June 2004 .....	\$ 5,961,741.36
April 2003 .....	22,238,055.64	November 2003 .....	14,134,880.61	July 2004 .....	4,816,557.44
May 2003 .....	21,131,705.00	December 2003 .....	12,950,278.70	August 2004 .....	3,676,888.40
June 2003 .....	20,006,330.89	January 2004 .....	11,771,396.17	September 2004 .....	2,542,705.61
July 2003 .....	18,862,458.29	February 2004 .....	10,598,203.38	October 2004 .....	1,413,980.61
August 2003 .....	17,700,621.17	March 2004 .....	9,430,670.79	November 2004 .....	290,685.06
September 2003 .....	16,521,362.09	April 2004 .....	8,268,769.04	December 2004 and thereafter .....	0.00
		May 2004 .....	7,112,468.92		

***QL Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through November 2004 .....	\$24,025,800.00	July 2005 .....	\$15,522,229.59	April 2006 .....	\$ 6,024,412.64
December 2004 .....	23,198,590.79	August 2005 .....	14,446,548.22	May 2006 .....	4,994,165.77
January 2005 .....	22,086,069.75	September 2005 .....	13,376,020.92	June 2006 .....	3,968,836.96
February 2005 .....	20,978,894.07	October 2005 .....	12,310,620.92	July 2006 .....	2,948,400.66
March 2005 .....	19,877,035.98	November 2005 .....	11,250,321.60	August 2006 .....	1,932,831.44
April 2005 .....	18,780,467.88	December 2005 .....	10,195,096.46	September 2006 .....	922,104.02
May 2005 .....	17,689,162.31	January 2006 .....	9,144,919.15	October 2006 and thereafter .....	0.00
June 2005 .....	16,603,091.94	February 2006 .....	8,099,763.44		
		March 2006 .....	7,059,603.26		

***QT Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2006 .....	\$18,609,600.00	April 2007 .....	\$12,590,084.77	December 2007 .....	\$ 5,005,156.47
October 2006 .....	18,525,793.22	May 2007 .....	11,617,196.60	January 2008 .....	4,112,259.94
November 2006 .....	17,524,674.03	June 2007 .....	10,648,928.36	February 2008 .....	3,233,865.48
December 2006 .....	16,528,321.52	July 2007 .....	9,685,256.02	March 2008 .....	2,369,758.92
January 2007 .....	15,536,710.93	August 2007 .....	8,726,155.68	April 2008 .....	1,519,729.08
February 2007 .....	14,549,817.60	September 2007 .....	7,773,046.83	May 2008 .....	683,567.79
March 2007 .....	13,567,617.01	October 2007 .....	6,835,327.96	June 2008 and thereafter .....	0.00
		November 2007 .....	5,912,772.36		

***QN Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2008 .....	\$14,944,800.00	January 2009 .....	\$ 9,414,317.02	October 2009 .....	\$ 3,347,446.04
June 2008 .....	14,805,869.81	February 2009 .....	8,694,077.34	November 2009 .....	2,728,488.22
July 2008 .....	13,996,832.82	March 2009 .....	7,985,779.85	December 2009 .....	2,119,959.23
August 2008 .....	13,201,057.35	April 2009 .....	7,289,246.62	January 2010 .....	1,521,702.66
September 2008 .....	12,418,346.76	May 2009 .....	6,604,302.22	February 2010 .....	933,564.29
October 2008 .....	11,648,507.19	June 2009 .....	5,930,773.76	March 2010 .....	355,392.15
November 2008 .....	10,891,347.53	July 2009 .....	5,268,490.75	April 2010 and thereafter .....	0.00
December 2008 .....	10,146,679.38	August 2009 .....	4,617,285.17		
		September 2009 .....	3,976,991.37		

### QP Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through March 2010 .....	\$22,292,400.00	February 2012 .....	\$11,781,422.44	February 2014 .....	\$ 4,356,476.32
April 2010 .....	22,079,436.40	March 2012 .....	11,402,050.08	March 2014 .....	4,114,263.31
May 2010 .....	21,520,749.35	April 2012 .....	11,029,475.77	April 2014 .....	3,876,717.26
June 2010 .....	20,971,585.42	May 2012 .....	10,663,595.06	May 2014 .....	3,643,764.60
July 2010 .....	20,431,801.09	June 2012 .....	10,304,305.01	June 2014 .....	3,415,332.80
August 2010 .....	19,901,254.90	July 2012 .....	9,951,504.15	July 2014 .....	3,191,350.41
September 2010 .....	19,379,807.43	August 2012 .....	9,605,092.50	August 2014 .....	2,971,747.01
October 2010 .....	18,867,321.21	September 2012 .....	9,264,971.48	September 2014 .....	2,756,453.22
November 2010 .....	18,363,660.77	October 2012 .....	8,931,043.98	October 2014 .....	2,545,400.66
December 2010 .....	17,868,692.56	November 2012 .....	8,603,214.25	November 2014 .....	2,338,521.97
January 2011 .....	17,382,284.94	December 2012 .....	8,281,387.96	December 2014 .....	2,135,750.74
February 2011 .....	16,904,308.17	January 2013 .....	7,965,472.11	January 2015 .....	1,937,021.58
March 2011 .....	16,434,634.35	February 2013 .....	7,655,375.07	February 2015 .....	1,742,270.01
April 2011 .....	15,973,137.41	March 2013 .....	7,351,006.53	March 2015 .....	1,551,432.53
May 2011 .....	15,519,693.10	April 2013 .....	7,052,277.47	April 2015 .....	1,364,446.55
June 2011 .....	15,074,178.95	May 2013 .....	6,759,100.19	May 2015 .....	1,181,250.41
July 2011 .....	14,636,474.22	June 2013 .....	6,471,388.23	June 2015 .....	1,001,783.35
August 2011 .....	14,206,459.94	July 2013 .....	6,189,056.41	July 2015 .....	825,985.50
September 2011 .....	13,784,018.83	August 2013 .....	5,912,020.76	August 2015 .....	653,797.88
October 2011 .....	13,369,035.28	September 2013 .....	5,640,198.55	September 2015 .....	485,162.36
November 2011 .....	12,961,395.36	October 2013 .....	5,373,508.24	October 2015 .....	320,021.69
December 2011 .....	12,560,986.77	November 2013 .....	5,111,869.47	November 2015 .....	158,319.43
January 2012 .....	12,167,698.83	December 2013 .....	4,855,203.06	December 2015 and thereafter .....	0.00
		January 2014 .....	4,603,430.98		

### CN 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 .....	\$18,425,706.00	June 2003 .....	\$11,510,842.61	April 2005 .....	\$ 7,231,194.90
September 2001 .....	18,022,318.52	July 2003 .....	11,284,057.10	May 2005 .....	7,092,583.38
October 2001 .....	17,594,319.57	August 2003 .....	11,053,264.47	June 2005 .....	6,958,566.08
November 2001 .....	17,141,993.32	September 2003 .....	10,818,840.20	July 2005 .....	6,829,085.42
December 2001 .....	16,665,647.11	October 2003 .....	10,581,164.26	August 2005 .....	6,704,084.45
January 2002 .....	16,165,611.16	November 2003 .....	10,349,297.59	September 2005 .....	6,583,506.75
February 2002 .....	15,642,238.19	December 2003 .....	10,123,170.14	October 2005 .....	6,467,296.55
March 2002 .....	15,095,903.06	January 2004 .....	9,902,712.57	November 2005 .....	6,355,398.60
April 2002 .....	14,527,002.33	February 2004 .....	9,687,856.23	December 2005 .....	6,247,758.25
May 2002 .....	13,935,953.80	March 2004 .....	9,478,533.20	January 2006 .....	6,144,321.42
June 2002 .....	13,791,998.43	April 2004 .....	9,274,676.25	February 2006 .....	6,045,034.58
July 2002 .....	13,640,073.09	May 2004 .....	9,076,218.83	March 2006 .....	5,949,844.75
August 2002 .....	13,480,216.54	June 2004 .....	8,883,095.08	April 2006 .....	5,858,699.52
September 2002 .....	13,312,701.86	July 2004 .....	8,695,239.81	May 2006 .....	5,771,547.00
October 2002 .....	13,137,813.75	August 2004 .....	8,512,588.51	June 2006 .....	5,688,335.86
November 2002 .....	12,955,847.96	September 2004 .....	8,335,077.33	July 2006 .....	5,609,015.28
December 2002 .....	12,767,110.86	October 2004 .....	8,162,643.07	August 2006 .....	5,533,535.00
January 2003 .....	12,571,918.86	November 2004 .....	7,995,223.18	September 2006 .....	5,461,845.26
February 2003 .....	12,370,597.88	December 2004 .....	7,832,755.76	October 2006 .....	5,393,896.82
March 2003 .....	12,163,482.76	January 2005 .....	7,675,179.55	November 2006 .....	5,329,640.95
April 2003 .....	11,950,916.71	February 2005 .....	7,522,433.90	December 2006 .....	5,269,029.44
May 2003 .....	11,733,250.65	March 2005 .....	7,374,458.82	January 2007 .....	5,212,014.58

### ***CN 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>
February 2007 .....	\$ 5,158,549.16	January 2009 .....	\$ 4,063,841.29	December 2010 .....	\$ 2,140,547.23
March 2007 .....	5,108,586.44	February 2009 .....	3,995,614.95	January 2011 .....	2,043,811.15
April 2007 .....	5,062,080.19	March 2009 .....	3,925,677.53	February 2011 .....	1,946,277.56
May 2007 .....	5,018,984.67	April 2009 .....	3,854,077.92	March 2011 .....	1,847,977.36
June 2007 .....	4,979,254.59	May 2009 .....	3,780,864.07	April 2011 .....	1,748,940.81
July 2007 .....	4,942,845.16	June 2009 .....	3,706,083.01	May 2011 .....	1,649,197.55
August 2007 .....	4,909,712.05	July 2009 .....	3,629,780.87	June 2011 .....	1,548,776.59
September 2007 .....	4,879,029.18	August 2009 .....	3,552,002.91	July 2011 .....	1,447,706.34
October 2007 .....	4,845,646.64	September 2009 .....	3,472,793.49	August 2011 .....	1,346,014.61
November 2007 .....	4,809,631.59	October 2009 .....	3,392,196.15	September 2011 .....	1,243,728.63
December 2007 .....	4,771,050.00	November 2009 .....	3,310,253.56	October 2011 .....	1,140,875.04
January 2008 .....	4,729,966.63	December 2009 .....	3,227,007.56	November 2011 .....	1,037,479.93
February 2008 .....	4,686,445.04	January 2010 .....	3,142,499.19	December 2011 .....	933,568.81
March 2008 .....	4,640,547.66	February 2010 .....	3,056,768.69	January 2012 .....	829,166.66
April 2008 .....	4,592,335.76	March 2010 .....	2,969,855.47	February 2012 .....	724,297.90
May 2008 .....	4,541,869.48	April 2010 .....	2,881,798.22	March 2012 .....	618,986.44
June 2008 .....	4,489,207.86	May 2010 .....	2,792,634.82	April 2012 .....	513,255.65
July 2008 .....	4,434,408.84	June 2010 .....	2,702,402.41	May 2012 .....	407,128.39
August 2008 .....	4,377,529.30	July 2010 .....	2,611,137.41	June 2012 .....	300,627.03
September 2008 .....	4,318,625.05	August 2010 .....	2,518,875.48	July 2012 .....	193,773.42
October 2008 .....	4,257,750.87	September 2010 .....	2,425,651.59	August 2012 .....	86,588.94
November 2008 .....	4,194,960.52	October 2010 .....	2,331,499.99	September 2012 and thereafter .....	0.00
December 2008 .....	4,130,306.74	November 2010 .....	2,236,454.25		

### ***Group 2 MBS 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 .....	\$150,000,000.00	September 2003 .....	\$115,390,748.24	October 2005 .....	\$ 75,439,282.01
September 2001 .....	149,209,134.83	October 2003 .....	113,513,503.24	November 2005 .....	74,112,941.09
October 2001 .....	148,360,707.12	November 2003 .....	111,661,866.01	December 2005 .....	72,805,148.26
November 2001 .....	147,455,425.82	December 2003 .....	109,835,509.90	January 2006 .....	71,515,664.41
December 2001 .....	146,494,069.03	January 2004 .....	108,034,112.30	February 2006 .....	70,244,253.43
January 2002 .....	145,477,483.09	February 2004 .....	106,257,354.60	March 2006 .....	68,990,682.14
February 2002 .....	144,406,581.44	March 2004 .....	104,504,922.14	April 2006 .....	67,754,720.25
March 2002 .....	143,282,343.43	April 2004 .....	102,776,504.13	May 2006 .....	66,536,140.36
April 2002 .....	142,105,812.91	May 2004 .....	101,071,793.66	June 2006 .....	65,334,717.88
May 2002 .....	140,878,096.77	June 2004 .....	99,390,487.60	July 2006 .....	64,150,231.02
June 2002 .....	139,600,363.26	July 2004 .....	97,732,286.60	August 2006 .....	62,982,460.75
July 2002 .....	138,273,840.25	August 2004 .....	96,096,894.99	September 2006 .....	61,831,190.79
August 2002 .....	136,899,813.35	September 2004 .....	94,484,020.77	October 2006 .....	60,696,207.52
September 2002 .....	135,479,623.84	October 2004 .....	92,893,375.59	November 2006 .....	59,577,300.01
October 2002 .....	134,014,666.60	November 2004 .....	91,324,674.64	December 2006 .....	58,474,259.94
November 2002 .....	132,506,387.81	December 2004 .....	89,777,636.65	January 2007 .....	57,386,881.60
December 2002 .....	130,956,282.61	January 2005 .....	88,251,983.85	February 2007 .....	56,314,961.85
January 2003 .....	129,365,892.64	February 2005 .....	86,747,441.92	March 2007 .....	55,258,300.05
February 2003 .....	127,736,803.45	March 2005 .....	85,263,739.91	April 2007 .....	54,216,698.11
March 2003 .....	126,070,641.89	April 2005 .....	83,800,610.27	May 2007 .....	53,189,960.38
April 2003 .....	124,369,073.31	May 2005 .....	82,357,788.76	June 2007 .....	52,177,893.66
May 2003 .....	122,633,798.80	June 2005 .....	80,935,014.41	July 2007 .....	51,180,307.17
June 2003 .....	120,866,552.23	July 2005 .....	79,532,029.50	August 2007 .....	50,197,012.49
July 2003 .....	119,069,097.30	August 2005 .....	78,148,579.52	September 2007 .....	49,227,823.59
August 2003 .....	117,243,224.55	September 2005 .....	76,784,413.10	October 2007 .....	48,272,556.73



**Group 2 MBS (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2007 .....	\$ 47,331,030.48	August 2010 .....	\$ 22,905,414.24	May 2013 .....	\$ 8,162,793.72
December 2007 .....	46,403,065.67	September 2010 .....	22,337,792.05	June 2013 .....	7,826,732.50
January 2008 .....	45,488,485.40	October 2010 .....	21,778,809.09	July 2013 .....	7,496,189.83
February 2008 .....	44,587,114.93	November 2010 .....	21,228,350.26	August 2013 .....	7,171,090.18
March 2008 .....	43,698,781.76	December 2010 .....	20,686,301.89	September 2013 .....	6,851,359.00
April 2008 .....	42,823,315.51	January 2011 .....	20,152,551.76	October 2013 .....	6,536,922.70
May 2008 .....	41,960,547.95	February 2011 .....	19,626,989.05	November 2013 .....	6,227,708.62
June 2008 .....	41,110,312.96	March 2011 .....	19,109,504.37	December 2013 .....	5,923,645.02
July 2008 .....	40,272,446.47	April 2011 .....	18,599,989.69	January 2014 .....	5,624,661.12
August 2008 .....	39,446,786.50	May 2011 .....	18,098,338.35	February 2014 .....	5,330,686.98
September 2008 .....	38,633,173.09	June 2011 .....	17,604,445.05	March 2014 .....	5,041,653.62
October 2008 .....	37,831,448.28	July 2011 .....	17,118,205.80	April 2014 .....	4,757,492.90
November 2008 .....	37,041,456.09	August 2011 .....	16,639,517.96	May 2014 .....	4,478,137.57
December 2008 .....	36,263,042.48	September 2011 .....	16,168,280.15	June 2014 .....	4,203,521.24
January 2009 .....	35,496,055.38	October 2011 .....	15,704,392.31	July 2014 .....	3,933,578.38
February 2009 .....	34,740,344.60	November 2011 .....	15,247,755.63	August 2014 .....	3,668,244.28
March 2009 .....	33,995,761.84	December 2011 .....	14,798,272.55	September 2014 .....	3,407,455.08
April 2009 .....	33,262,160.66	January 2012 .....	14,355,846.76	October 2014 .....	3,151,147.73
May 2009 .....	32,539,396.45	February 2012 .....	13,920,383.15	November 2014 .....	2,899,260.00
June 2009 .....	31,827,326.45	March 2012 .....	13,491,787.83	December 2014 .....	2,651,730.44
July 2009 .....	31,125,809.65	April 2012 .....	13,069,968.12	January 2015 .....	2,408,498.42
August 2009 .....	30,434,706.85	May 2012 .....	12,654,832.49	February 2015 .....	2,169,504.06
September 2009 .....	29,753,880.56	June 2012 .....	12,246,290.57	March 2015 .....	1,934,688.26
October 2009 .....	29,083,195.06	July 2012 .....	11,844,253.16	April 2015 .....	1,703,992.70
November 2009 .....	28,422,516.30	August 2012 .....	11,448,632.19	May 2015 .....	1,477,359.79
December 2009 .....	27,771,711.95	September 2012 .....	11,059,340.69	June 2015 .....	1,254,732.68
January 2010 .....	27,130,651.32	October 2012 .....	10,676,292.81	July 2015 .....	1,036,055.27
February 2010 .....	26,499,205.37	November 2012 .....	10,299,403.80	August 2015 .....	821,272.17
March 2010 .....	25,877,246.70	December 2012 .....	9,928,589.97	September 2015 .....	610,328.71
April 2010 .....	25,264,649.49	January 2013 .....	9,563,768.72	October 2015 .....	403,170.92
May 2010 .....	24,661,289.52	February 2013 .....	9,204,858.48	November 2015 .....	199,745.55
June 2010 .....	24,067,044.14	March 2013 .....	8,851,778.73	December 2015 and thereafter .....	0.00
July 2010 .....	23,481,792.24	April 2013 .....	8,504,449.97		

**OK Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2002 .....	\$28,838,000.00	December 2002 .....	\$18,838,779.50	May 2003 .....	\$ 6,478,653.02
August 2002 .....	27,033,033.22	January 2003 .....	16,551,765.83	June 2003 .....	3,734,496.00
September 2002 .....	25,129,260.94	February 2003 .....	14,171,216.00	July 2003 .....	902,302.83
October 2002 .....	23,128,412.37	March 2003 .....	11,698,136.73	August 2003 and thereafter .....	0.00
November 2002 .....	21,031,298.34	April 2003 .....	9,133,582.15		

**OL Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2003 .....	\$39,489,000.00	September 2003 .....	\$34,467,795.30	January 2004 .....	\$21,621,581.25
August 2003 .....	37,472,309.49	October 2003 .....	31,379,082.03	February 2004 .....	18,305,362.14
		November 2003 .....	28,207,532.89	March 2004 .....	15,005,807.81
		December 2003 .....	24,954,551.59	April 2004 .....	11,722,832.28

**OL Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2004 .....	\$ 8,456,350.00	July 2004 .....	\$ 1,972,525.20
June 2004 .....	5,206,275.87	August 2004 and thereafter .....	0.00

**OM Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2004 .....	\$68,112,000.00	March 2005 .....	\$44,792,146.83	December 2005 .....	\$17,528,282.98
August 2004 .....	66,867,013.76	April 2005 .....	41,701,568.27	January 2006 .....	14,574,361.54
September 2004 .....	63,665,657.76	May 2005 .....	38,626,490.05	February 2006 .....	11,635,235.02
October 2004 .....	60,480,373.81	June 2005 .....	35,566,832.16	March 2006 .....	8,710,827.04
November 2004 .....	57,311,078.98	July 2005 .....	32,522,514.99	April 2006 .....	5,801,061.62
December 2004 .....	54,157,690.75	August 2005 .....	29,493,459.39	May 2006 .....	2,905,863.16
January 2005 .....	51,020,127.03	September 2005 .....	26,479,586.55	June 2006 .....	25,156.46
February 2005 .....	47,898,306.14	October 2005 .....	23,480,818.12	July 2006 and thereafter .....	0.00
		November 2005 .....	20,497,076.12		

**ON Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through June 2006 .....	\$74,338,000.00	April 2007 .....	\$46,336,864.39	February 2008 .....	\$19,679,830.15
July 2006 .....	71,496,866.69	May 2007 .....	43,610,712.52	March 2008 .....	17,086,744.95
August 2006 .....	68,644,919.42	June 2007 .....	40,898,179.51	April 2008 .....	14,506,591.33
September 2006 .....	65,807,240.60	July 2007 .....	38,199,195.04	May 2008 .....	11,939,302.49
October 2006 .....	62,983,756.56	August 2007 .....	35,513,689.13	June 2008 .....	9,384,811.98
November 2006 .....	60,174,394.00	September 2007 .....	32,841,592.17	July 2008 .....	6,843,053.67
December 2006 .....	57,379,080.00	October 2007 .....	30,182,834.90	August 2008 .....	4,313,961.80
January 2007 .....	54,597,742.02	November 2007 .....	27,537,348.44	September 2008 .....	1,797,470.92
February 2007 .....	51,830,307.90	December 2007 .....	24,905,064.23	October 2008 and thereafter .....	0.00
March 2007 .....	49,076,705.83	January 2008 .....	22,285,914.08		

**OP Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2008 .....	\$47,587,000.00	April 2009 .....	\$32,116,436.03	December 2009 .....	\$13,105,743.84
October 2008 .....	46,880,515.93	May 2009 .....	29,698,437.34	January 2010 .....	10,782,238.55
November 2008 .....	44,389,032.07	June 2009 .....	27,292,465.63	February 2010 .....	8,470,271.89
December 2008 .....	41,909,954.91	July 2009 .....	24,898,458.76	March 2010 .....	6,169,784.21
January 2009 .....	39,443,220.33	August 2009 .....	22,516,354.89	April 2010 .....	3,880,716.18
February 2009 .....	36,988,764.56	September 2009 .....	20,146,092.50	May 2010 .....	1,603,008.77
March 2009 .....	34,546,524.17	October 2009 .....	17,787,610.40	June 2010 and thereafter .....	0.00
		November 2009 .....	15,440,847.70		



### OT Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		July 2014 .....	\$ 70,354,919.82	October 2018 .....	\$ 29,854,758.60
May 2010 .....	\$152,206,000.00	August 2014 .....	69,228,981.12	November 2018 .....	29,331,697.33
June 2010 .....	151,542,603.25	September 2014 .....	68,119,558.82	December 2018 .....	28,816,599.33
July 2010 .....	149,287,441.20	October 2014 .....	67,026,420.28	January 2019 .....	28,309,350.39
August 2010 .....	147,043,464.49	November 2014 .....	65,949,336.06	February 2019 .....	27,809,837.92
September 2010 .....	144,810,615.29	December 2014 .....	64,888,079.92	March 2019 .....	27,317,950.86
October 2010 .....	142,607,239.91	January 2015 .....	63,842,428.71	April 2019 .....	26,833,579.74
November 2010 .....	140,435,453.59	February 2015 .....	62,812,162.37	May 2019 .....	26,356,616.58
December 2010 .....	138,294,816.54	March 2015 .....	61,797,063.87	June 2019 .....	25,886,954.91
January 2011 .....	136,184,894.96	April 2015 .....	60,796,919.19	July 2019 .....	25,424,489.78
February 2011 .....	134,105,261.03	May 2015 .....	59,811,517.26	August 2019 .....	24,969,117.65
March 2011 .....	132,055,492.76	June 2015 .....	58,840,649.92	September 2019 .....	24,520,736.46
April 2011 .....	130,035,173.99	July 2015 .....	57,884,111.89	October 2019 .....	24,079,245.56
May 2011 .....	128,043,894.23	August 2015 .....	56,941,700.72	November 2019 .....	23,644,545.71
June 2011 .....	126,081,248.65	September 2015 .....	56,013,216.77	December 2019 .....	23,216,539.05
July 2011 .....	124,146,837.95	October 2015 .....	55,098,463.15	January 2020 .....	22,795,129.10
August 2011 .....	122,240,268.33	November 2015 .....	54,197,245.69	February 2020 .....	22,380,220.70
September 2011 .....	120,361,151.38	December 2015 .....	53,309,372.91	March 2020 .....	21,971,720.04
October 2011 .....	118,509,104.03	January 2016 .....	52,434,655.96	April 2020 .....	21,569,534.63
November 2011 .....	116,683,748.46	February 2016 .....	51,572,908.63	May 2020 .....	21,173,573.24
December 2011 .....	114,884,712.04	March 2016 .....	50,723,947.27	June 2020 .....	20,783,745.93
January 2012 .....	113,111,627.27	April 2016 .....	49,887,590.77	July 2020 .....	20,399,964.04
February 2012 .....	111,364,131.67	May 2016 .....	49,063,660.52	August 2020 .....	20,022,140.11
March 2012 .....	109,641,867.75	June 2016 .....	48,251,980.40	September 2020 .....	19,650,187.94
April 2012 .....	107,944,482.95	July 2016 .....	47,452,376.72	October 2020 .....	19,284,022.50
May 2012 .....	106,271,629.52	August 2016 .....	46,664,678.17	November 2020 .....	18,923,559.99
June 2012 .....	104,622,964.50	September 2016 .....	45,888,715.85	December 2020 .....	18,568,717.74
July 2012 .....	102,998,149.66	October 2016 .....	45,124,323.19	January 2021 .....	18,219,414.27
August 2012 .....	101,396,851.39	November 2016 .....	44,371,335.90	February 2021 .....	17,875,569.24
September 2012 .....	99,818,740.68	December 2016 .....	43,629,591.99	March 2021 .....	17,537,103.40
October 2012 .....	98,263,493.05	January 2017 .....	42,898,931.72	April 2021 .....	17,203,938.66
November 2012 .....	96,730,788.46	February 2017 .....	42,179,197.54	May 2021 .....	16,875,997.98
December 2012 .....	95,220,311.29	March 2017 .....	41,470,234.11	June 2021 .....	16,553,205.44
January 2013 .....	93,731,750.25	April 2017 .....	40,771,888.22	July 2021 .....	16,235,486.15
February 2013 .....	92,264,798.33	May 2017 .....	40,084,008.80	August 2021 .....	15,922,766.28
March 2013 .....	90,819,152.75	June 2017 .....	39,406,446.88	September 2021 .....	15,614,973.06
April 2013 .....	89,394,514.89	July 2017 .....	38,739,055.53	October 2021 .....	15,312,034.71
May 2013 .....	87,990,590.24	August 2017 .....	38,081,689.88	November 2021 .....	15,013,880.46
June 2013 .....	86,607,088.35	September 2017 .....	37,434,207.07	December 2021 .....	14,720,440.56
July 2013 .....	85,243,722.76	October 2017 .....	36,796,466.21	January 2022 .....	14,431,646.22
August 2013 .....	83,900,210.94	November 2017 .....	36,168,328.39	February 2022 .....	14,147,429.60
September 2013 .....	82,576,274.27	December 2017 .....	35,549,656.60	March 2022 .....	13,867,723.86
October 2013 .....	81,271,637.97	January 2018 .....	34,940,315.75	April 2022 .....	13,592,463.05
November 2013 .....	79,986,031.02	February 2018 .....	34,340,172.62	May 2022 .....	13,321,582.18
December 2013 .....	78,719,186.14	March 2018 .....	33,749,095.84	June 2022 .....	13,055,017.15
January 2014 .....	77,470,839.76	April 2018 .....	33,166,955.88	July 2022 .....	12,792,704.79
February 2014 .....	76,240,731.90	May 2018 .....	32,593,624.99	August 2022 .....	12,534,582.79
March 2014 .....	75,028,606.18	June 2018 .....	32,028,977.20	September 2022 .....	12,280,589.74
April 2014 .....	73,834,209.76	July 2018 .....	31,472,888.30	October 2022 .....	12,030,665.09
May 2014 .....	72,657,293.28	August 2018 .....	30,925,235.82	November 2022 .....	11,784,749.12
June 2014 .....	71,497,610.81	September 2018 .....	30,385,898.95	December 2022 .....	11,542,782.98

### OT 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>
January 2023 .....	\$ 11,304,708.64	November 2025 .....	\$ 5,160,898.08	September 2028 .....	\$ 1,736,556.77
February 2023 .....	11,070,468.88	December 2025 .....	5,028,149.78	October 2028 .....	1,664,395.69
March 2023 .....	10,840,007.29	January 2026 .....	4,897,670.56	November 2028 .....	1,593,577.81
April 2023 .....	10,613,268.28	February 2026 .....	4,769,426.20	December 2028 .....	1,524,082.22
May 2023 .....	10,390,197.00	March 2026 .....	4,643,382.97	January 2029 .....	1,455,888.32
June 2023 .....	10,170,739.40	April 2026 .....	4,519,507.63	February 2029 .....	1,388,975.79
July 2023 .....	9,954,842.21	May 2026 .....	4,397,767.43	March 2029 .....	1,323,324.61
August 2023 .....	9,742,452.87	June 2026 .....	4,278,130.04	April 2029 .....	1,258,915.07
September 2023 .....	9,533,519.60	July 2026 .....	4,160,563.65	May 2029 .....	1,195,727.72
October 2023 .....	9,327,991.32	August 2026 .....	4,045,036.86	June 2029 .....	1,133,743.40
November 2023 .....	9,125,817.71	September 2026 .....	3,931,518.75	July 2029 .....	1,072,943.25
December 2023 .....	8,926,949.13	October 2026 .....	3,819,978.81	August 2029 .....	1,013,308.65
January 2024 .....	8,731,336.65	November 2026 .....	3,710,387.01	September 2029 .....	954,821.27
February 2024 .....	8,538,932.04	December 2026 .....	3,602,713.71	October 2029 .....	897,463.04
March 2024 .....	8,349,687.75	January 2027 .....	3,496,929.71	November 2029 .....	841,216.17
April 2024 .....	8,163,556.89	February 2027 .....	3,393,006.24	December 2029 .....	786,063.11
May 2024 .....	7,980,493.25	March 2027 .....	3,290,914.93	January 2030 .....	731,986.58
June 2024 .....	7,800,451.27	April 2027 .....	3,190,627.81	February 2030 .....	678,969.52
July 2024 .....	7,623,386.04	May 2027 .....	3,092,117.34	March 2030 .....	626,995.18
August 2024 .....	7,449,253.28	June 2027 .....	2,995,356.34	April 2030 .....	576,046.98
September 2024 .....	7,278,009.33	July 2027 .....	2,900,318.05	May 2030 .....	526,108.65
October 2024 .....	7,109,611.17	August 2027 .....	2,806,976.07	June 2030 .....	477,164.12
November 2024 .....	6,944,016.38	September 2027 .....	2,715,304.40	July 2030 .....	429,197.55
December 2024 .....	6,781,183.13	October 2027 .....	2,625,277.40	August 2030 .....	382,193.37
January 2025 .....	6,621,070.21	November 2027 .....	2,536,869.81	September 2030 .....	336,136.19
February 2025 .....	6,463,636.98	December 2027 .....	2,450,056.72	October 2030 .....	291,010.88
March 2025 .....	6,308,843.37	January 2028 .....	2,364,813.60	November 2030 .....	246,802.52
April 2025 .....	6,156,649.90	February 2028 .....	2,281,116.26	December 2030 .....	203,496.41
May 2025 .....	6,007,017.63	March 2028 .....	2,198,940.86	January 2031 .....	161,078.06
June 2025 .....	5,859,908.19	April 2028 .....	2,118,263.89	February 2031 .....	119,533.20
July 2025 .....	5,715,283.75	May 2028 .....	2,039,062.20	March 2031 .....	78,847.78
August 2025 .....	5,573,107.02	June 2028 .....	1,961,312.98	April 2031 .....	39,007.93
September 2025 .....	5,433,341.23	July 2028 .....	1,884,993.72	May 2031 and thereafter .....	0.00
October 2025 .....	5,295,950.16	August 2028 .....	1,810,082.27		

### F 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 .....	\$37,106,588.00	October 2002 .....	\$29,551,922.86	December 2003 .....	\$24,329,601.52
September 2001 .....	36,765,347.56	November 2002 .....	29,261,055.82	January 2004 .....	23,875,041.68
October 2001 .....	36,368,604.36	December 2002 .....	28,956,233.13	February 2004 .....	23,426,400.50
November 2001 .....	35,916,678.23	January 2003 .....	28,637,738.69	March 2004 .....	22,983,616.56
December 2001 .....	35,409,698.96	February 2003 .....	28,305,873.67	April 2004 .....	22,546,628.94
January 2002 .....	34,847,836.04	March 2003 .....	27,960,956.10	May 2004 .....	22,115,377.26
February 2002 .....	34,231,298.71	April 2003 .....	27,603,320.52	June 2004 .....	21,689,801.59
March 2002 .....	33,560,335.83	May 2003 .....	27,233,317.50	July 2004 .....	21,269,842.51
April 2002 .....	32,835,235.87	June 2003 .....	26,851,313.19	August 2004 .....	20,855,441.09
May 2002 .....	32,056,326.65	July 2003 .....	26,457,688.86	September 2004 .....	20,446,538.89
June 2002 .....	31,223,975.22	August 2003 .....	26,052,840.36	October 2004 .....	20,043,077.94
July 2002 .....	30,338,587.60	September 2003 .....	25,637,177.58	November 2004 .....	19,645,000.75
August 2002 .....	30,090,742.78	October 2003 .....	25,211,123.93	December 2004 .....	19,252,250.30
September 2002 .....	29,828,567.96	November 2003 .....	24,775,115.70	January 2005 .....	18,864,770.03

### ***F Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
February 2005 .....	\$18,482,503.87	June 2007 .....	\$ 9,682,117.98	October 2009 .....	\$ 3,858,223.87
March 2005 .....	18,105,396.18	July 2007 .....	9,428,616.28	November 2009 .....	3,693,804.18
April 2005 .....	17,733,391.80	August 2007 .....	9,178,843.75	December 2009 .....	3,532,020.59
May 2005 .....	17,366,436.01	September 2007 .....	8,932,756.92	January 2010 .....	3,372,838.48
June 2005 .....	17,004,474.54	October 2007 .....	8,690,312.67	February 2010 .....	3,216,223.46
July 2005 .....	16,647,453.56	November 2007 .....	8,451,468.22	March 2010 .....	3,062,141.47
August 2005 .....	16,295,319.70	December 2007 .....	8,216,181.15	April 2010 .....	2,910,558.67
September 2005 .....	15,948,020.02	January 2008 .....	7,984,409.38	May 2010 .....	2,761,441.51
October 2005 .....	15,605,501.99	February 2008 .....	7,756,111.18	June 2010 .....	2,614,756.73
November 2005 .....	15,267,713.55	March 2008 .....	7,531,245.13	July 2010 .....	2,470,471.30
December 2005 .....	14,934,603.04	April 2008 .....	7,309,770.19	August 2010 .....	2,328,552.48
January 2006 .....	14,606,119.23	May 2008 .....	7,091,645.61	September 2010 .....	2,191,908.36
February 2006 .....	14,282,211.31	June 2008 .....	6,876,831.00	October 2010 .....	2,053,827.29
March 2006 .....	13,962,828.89	July 2008 .....	6,665,286.29	November 2010 .....	1,913,386.46
April 2006 .....	13,647,921.99	August 2008 .....	6,456,971.73	December 2010 .....	1,770,641.18
May 2006 .....	13,337,441.03	September 2008 .....	6,251,847.89	January 2011 .....	1,625,645.61
June 2006 .....	13,031,336.85	October 2008 .....	6,049,875.67	February 2011 .....	1,478,452.81
July 2006 .....	12,729,560.69	November 2008 .....	5,851,016.27	March 2011 .....	1,329,114.76
August 2006 .....	12,432,064.17	December 2008 .....	5,655,231.23	April 2011 .....	1,177,682.33
September 2006 .....	12,138,799.34	January 2009 .....	5,462,482.37	May 2011 .....	1,024,205.35
October 2006 .....	11,849,718.61	February 2009 .....	5,272,731.83	June 2011 .....	868,732.60
November 2006 .....	11,564,774.79	March 2009 .....	5,085,942.07	July 2011 .....	711,311.83
December 2006 .....	11,283,921.09	April 2009 .....	4,902,075.83	August 2011 .....	551,989.79
January 2007 .....	11,007,111.07	May 2009 .....	4,721,096.17	September 2011 .....	390,812.24
February 2007 .....	10,734,298.71	June 2009 .....	4,542,966.42	October 2011 .....	227,823.95
March 2007 .....	10,465,438.33	July 2009 .....	4,367,650.24	November 2011 .....	63,068.74
April 2007 .....	10,200,484.63	August 2009 .....	4,195,111.56	December 2011 and thereafter .....	0.00
May 2007 .....	9,939,392.70	September 2009 .....	4,025,314.60		

### ***S 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 .....	\$11,417,412.00	April 2003 .....	\$ 8,493,329.62	December 2004 .....	\$ 5,923,769.48
September 2001 .....	11,312,414.94	May 2003 .....	8,379,482.53	January 2005 .....	5,804,544.78
October 2001 .....	11,190,340.10	June 2003 .....	8,261,942.74	February 2005 .....	5,686,924.42
November 2001 .....	11,051,285.91	July 2003 .....	8,140,827.56	March 2005 .....	5,570,891.28
December 2001 .....	10,895,292.28	August 2003 .....	8,016,258.79	April 2005 .....	5,456,428.39
January 2002 .....	10,722,411.38	September 2003 .....	7,888,362.54	May 2005 .....	5,343,518.92
February 2002 .....	10,532,707.58	October 2003 .....	7,757,269.11	June 2005 .....	5,232,146.15
March 2002 .....	10,326,257.46	November 2003 .....	7,623,112.73	July 2005 .....	5,122,293.54
April 2002 .....	10,103,149.77	December 2003 .....	7,486,031.44	August 2005 .....	5,013,944.66
May 2002 .....	9,863,485.39	January 2004 .....	7,346,166.87	September 2005 .....	4,907,083.21
June 2002 .....	9,607,377.25	February 2004 .....	7,208,123.42	October 2005 .....	4,801,693.05
July 2002 .....	9,334,950.28	March 2004 .....	7,071,882.21	November 2005 .....	4,697,758.14
August 2002 .....	9,258,690.34	April 2004 .....	6,937,424.48	December 2005 .....	4,595,262.60
September 2002 .....	9,178,021.16	May 2004 .....	6,804,731.65	January 2006 .....	4,494,190.65
October 2002 .....	9,092,899.59	June 2004 .....	6,673,785.28	February 2006 .....	4,394,526.68
November 2002 .....	9,003,402.03	July 2004 .....	6,544,567.10	March 2006 .....	4,296,255.16
December 2002 .....	8,909,610.43	August 2004 .....	6,417,058.97	April 2006 .....	4,199,360.73
January 2003 .....	8,811,612.14	September 2004 .....	6,291,242.91	May 2006 .....	4,103,828.12
February 2003 .....	8,709,499.83	October 2004 .....	6,167,101.07	June 2006 .....	4,009,642.22
March 2003 .....	8,603,371.34	November 2004 .....	6,044,615.78	July 2006 .....	3,916,788.01

### ***S Class (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
August 2006 .....	\$ 3,825,250.62	June 2008 .....	\$ 2,115,948.06	April 2010 .....	\$ 895,556.54
September 2006 .....	3,735,015.28	July 2008 .....	2,050,857.37	May 2010 .....	849,674.33
October 2006 .....	3,646,067.36	August 2008 .....	1,986,760.58	June 2010 .....	804,540.55
November 2006 .....	3,558,392.34	September 2008 .....	1,923,645.56	July 2010 .....	760,145.04
December 2006 .....	3,471,975.81	October 2008 .....	1,861,500.26	August 2010 .....	716,477.70
January 2007 .....	3,386,803.50	November 2008 .....	1,800,312.75	September 2010 .....	674,433.36
February 2007 .....	3,302,861.23	December 2008 .....	1,740,071.19	October 2010 .....	631,946.88
March 2007 .....	3,220,134.96	January 2009 .....	1,680,763.85	November 2010 .....	588,734.31
April 2007 .....	3,138,610.74	February 2009 .....	1,622,379.07	December 2010 .....	544,812.68
May 2007 .....	3,058,274.76	March 2009 .....	1,564,905.30	January 2011 .....	500,198.66
June 2007 .....	2,979,113.31	April 2009 .....	1,508,331.07	February 2011 .....	454,908.57
July 2007 .....	2,901,112.78	May 2009 .....	1,452,645.01	March 2011 .....	408,958.40
August 2007 .....	2,824,259.69	June 2009 .....	1,397,835.86	April 2011 .....	362,363.80
September 2007 .....	2,748,540.66	July 2009 .....	1,343,892.42	May 2011 .....	315,140.12
October 2007 .....	2,673,942.43	August 2009 .....	1,290,803.59	June 2011 .....	267,302.34
November 2007 .....	2,600,451.83	September 2009 .....	1,238,558.37	July 2011 .....	218,865.18
December 2007 .....	2,528,055.81	October 2009 .....	1,187,145.84	August 2011 .....	169,843.02
January 2008 .....	2,456,741.42	November 2009 .....	1,136,555.16	September 2011 .....	120,249.92
February 2008 .....	2,386,495.81	December 2009 .....	1,086,775.60	October 2011 .....	70,099.68
March 2008 .....	2,317,306.26	January 2010 .....	1,037,796.48	November 2011 .....	19,405.77
April 2008 .....	2,249,160.12	February 2010 .....	989,607.25	December 2011 and thereafter .....	0.00
May 2008 .....	2,182,044.86	March 2010 .....	942,197.40		

### ***FE 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 .....	\$7,767,318.00	February 2003 .....	\$4,432,813.78	July 2004 .....	\$1,889,799.50
September 2001 .....	7,642,609.59	March 2003 .....	4,310,812.41	August 2004 .....	1,740,972.43
October 2001 .....	7,494,339.07	April 2003 .....	4,183,672.60	September 2004 .....	1,594,525.78
November 2001 .....	7,323,010.89	May 2003 .....	4,051,538.97	October 2004 .....	1,450,436.50
December 2001 .....	7,128,680.04	June 2003 .....	3,914,562.58	November 2004 .....	1,308,681.72
January 2002 .....	6,911,418.08	July 2003 .....	3,772,900.67	December 2004 .....	1,169,238.78
February 2002 .....	6,671,313.12	August 2003 .....	3,626,716.49	January 2005 .....	1,032,085.21
March 2002 .....	6,408,469.81	September 2003 .....	3,476,179.09	February 2005 .....	897,198.73
April 2002 .....	6,123,009.26	October 2003 .....	3,321,463.06	March 2005 .....	764,557.25
May 2002 .....	5,815,069.04	November 2003 .....	3,162,748.29	April 2005 .....	634,138.87
June 2002 .....	5,484,803.04	December 2003 .....	3,000,219.75	May 2005 .....	505,921.89
July 2002 .....	5,132,381.39	January 2004 .....	2,834,067.23	June 2005 .....	379,884.78
August 2002 .....	5,049,667.43	February 2004 .....	2,670,462.18	July 2005 .....	256,006.20
September 2002 .....	4,961,152.94	March 2004 .....	2,509,380.13	August 2005 .....	134,265.00
October 2002 .....	4,866,776.53	April 2004 .....	2,350,796.80	September 2005 .....	14,640.19
November 2002 .....	4,766,640.80	May 2004 .....	2,194,688.13	October 2005 and thereafter .....	0.00
December 2002 .....	4,660,855.77	June 2004 .....	2,041,030.25		
January 2003 .....	4,549,538.65				

### ***SG 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 .....	\$1,233,634.00	November 2001 .....	\$1,163,067.51	February 2002 .....	\$1,059,562.48
September 2001 .....	1,213,827.35	December 2001 .....	1,132,203.17	March 2002 .....	1,017,816.73
October 2001 .....	1,190,278.48	January 2002 .....	1,097,696.83	April 2002 .....	972,478.84

### ***SG Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2002 .....	\$ 923,570.64	August 2003 .....	\$ 576,008.45	October 2004 .....	\$ 230,363.66
June 2002 .....	871,116.58	September 2003 .....	552,099.54	November 2004 .....	207,849.64
July 2002 .....	815,143.68	October 2003 .....	527,526.97	December 2004 .....	185,702.80
August 2002 .....	802,006.74	November 2003 .....	502,319.31	January 2005 .....	163,919.57
September 2002 .....	787,948.55	December 2003 .....	476,505.93	February 2005 .....	142,496.40
October 2002 .....	772,959.34	January 2004 .....	450,116.98	March 2005 .....	121,429.79
November 2002 .....	757,055.42	February 2004 .....	424,132.62	April 2005 .....	100,716.27
December 2002 .....	740,254.25	March 2004 .....	398,548.98	May 2005 .....	80,352.38
January 2003 .....	722,574.45	April 2004 .....	373,362.19	June 2005 .....	60,334.70
February 2003 .....	704,035.78	May 2004 .....	348,568.44	July 2005 .....	40,659.85
March 2003 .....	684,659.08	June 2004 .....	324,163.93	August 2005 .....	21,324.46
April 2003 .....	664,466.26	July 2004 .....	300,144.90	September 2005 .....	2,325.21
May 2003 .....	643,480.31	August 2004 .....	276,507.64	October 2005 and thereafter .....	0.00
June 2003 .....	621,725.22	September 2004 .....	253,248.45		
July 2003 .....	599,225.95				

### ***EB 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 .....	\$15,032,048.00	February 2003 .....	\$ 8,578,800.23	July 2004 .....	\$ 3,657,318.62
September 2001 .....	14,790,700.51	March 2003 .....	8,342,691.66	August 2004 .....	3,369,294.41
October 2001 .....	14,503,753.37	April 2003 .....	8,096,638.68	September 2004 .....	3,085,877.01
November 2001 .....	14,172,182.88	May 2003 .....	7,840,921.19	October 2004 .....	2,807,021.81
December 2001 .....	13,796,095.45	June 2003 .....	7,575,831.52	November 2004 .....	2,532,684.56
January 2002 .....	13,375,629.58	July 2003 .....	7,301,674.00	December 2004 .....	2,262,821.41
February 2002 .....	12,910,955.76	August 2003 .....	7,018,764.57	January 2005 .....	1,997,388.85
March 2002 .....	12,402,276.53	September 2003 .....	6,727,430.37	February 2005 .....	1,736,343.78
April 2002 .....	11,849,826.30	October 2003 .....	6,428,009.27	March 2005 .....	1,479,643.46
May 2002 .....	11,253,871.27	November 2003 .....	6,120,849.45	April 2005 .....	1,227,245.49
June 2002 .....	10,614,709.29	December 2003 .....	5,806,308.86	May 2005 .....	979,107.87
July 2002 .....	9,932,669.60	January 2004 .....	5,484,754.79	June 2005 .....	735,188.94
August 2002 .....	9,772,593.72	February 2004 .....	5,168,130.84	July 2005 .....	495,447.40
September 2002 .....	9,601,292.13	March 2004 .....	4,856,389.63	August 2005 .....	259,842.31
October 2002 .....	9,418,645.97	April 2004 .....	4,549,484.18	September 2005 .....	28,333.08
November 2002 .....	9,224,853.85	May 2004 .....	4,247,367.92	October 2005 and thereafter .....	0.00
December 2002 .....	9,020,128.65	June 2004 .....	3,949,994.66		
January 2003 .....	8,804,697.24				

### ***GA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2005 .....	\$6,643,000.00	May 2006 .....	\$3,955,368.64	February 2007 .....	\$1,337,686.00
October 2005 .....	6,324,649.24	June 2006 .....	3,641,341.09	March 2007 .....	1,074,941.16
November 2005 .....	5,967,420.27	July 2006 .....	3,333,242.92	April 2007 .....	817,612.72
December 2005 .....	5,616,548.33	August 2006 .....	3,031,015.13	May 2007 .....	565,646.12
January 2006 .....	5,271,970.72	September 2006 .....	2,734,599.22	June 2007 .....	318,987.29
February 2006 .....	4,933,625.30	October 2006 .....	2,443,937.22	July 2007 .....	77,582.61
March 2006 .....	4,601,450.45	November 2006 .....	2,158,971.63	August 2007 and thereafter .....	0.00
April 2006 .....	4,275,385.08	December 2006 .....	1,879,645.47		
		January 2007 .....	1,605,902.26		



### ***GB Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2007 .....	\$4,988,000.00	June 2008 .....	\$2,742,032.93	May 2009 .....	\$ 981,184.01
August 2007 .....	4,829,378.95	July 2008 .....	2,559,662.76	June 2009 .....	846,855.83
September 2007 .....	4,598,323.62	August 2008 .....	2,381,890.95	July 2009 .....	716,626.85
October 2007 .....	4,372,364.40	September 2008 .....	2,208,670.09	August 2009 .....	590,454.05
November 2007 .....	4,151,449.54	October 2008 .....	2,039,953.18	September 2009 .....	468,294.81
December 2007 .....	3,935,527.71	November 2008 .....	1,875,693.65	October 2009 .....	350,106.86
January 2008 .....	3,724,548.04	December 2008 .....	1,715,845.32	November 2009 .....	235,848.32
February 2008 .....	3,518,460.13	January 2009 .....	1,560,362.43	December 2009 .....	125,477.69
March 2008 .....	3,317,213.99	February 2009 .....	1,409,199.62	January 2010 .....	18,953.83
April 2008 .....	3,120,760.08	March 2009 .....	1,262,311.92	February 2010 and thereafter .....	0.00
May 2008 .....	2,929,049.28	April 2009 .....	1,119,654.78		

### ***GC Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through January 2010 .....	\$2,135,000.00	March 2012 .....	\$1,312,071.62	June 2014 .....	\$ 619,077.77
February 2010 .....	2,058,870.87	April 2012 .....	1,287,931.18	July 2014 .....	592,716.35
March 2010 .....	1,975,161.82	May 2012 .....	1,263,599.91	August 2014 .....	566,365.99
April 2010 .....	1,902,628.91	June 2012 .....	1,239,087.91	September 2014 .....	540,031.78
May 2010 .....	1,841,077.23	July 2012 .....	1,214,405.09	October 2014 .....	513,718.66
June 2010 .....	1,790,314.65	August 2012 .....	1,189,561.08	November 2014 .....	487,431.46
July 2010 .....	1,750,151.77	September 2012 .....	1,164,565.31	December 2014 .....	461,174.84
August 2010 .....	1,720,401.93	October 2012 .....	1,139,426.99	January 2015 .....	434,953.36
September 2010 .....	1,700,881.13	November 2012 .....	1,114,155.08	February 2015 .....	408,771.43
October 2010 .....	1,682,206.11	December 2012 .....	1,088,758.36	March 2015 .....	382,633.35
November 2010 .....	1,663,111.87	January 2013 .....	1,063,245.37	April 2015 .....	356,543.29
December 2010 .....	1,643,613.66	February 2013 .....	1,037,624.46	May 2015 .....	330,505.29
January 2011 .....	1,623,726.41	March 2013 .....	1,011,903.78	June 2015 .....	304,523.29
February 2011 .....	1,603,464.72	April 2013 .....	986,091.25	July 2015 .....	278,601.11
March 2011 .....	1,582,842.86	May 2013 .....	960,194.64	August 2015 .....	252,742.43
April 2011 .....	1,561,874.80	June 2013 .....	934,221.49	September 2015 .....	226,950.85
May 2011 .....	1,540,574.19	July 2013 .....	908,179.18	October 2015 .....	201,229.85
June 2011 .....	1,518,954.38	August 2013 .....	882,074.87	November 2015 .....	175,582.81
July 2011 .....	1,497,028.42	September 2013 .....	855,915.59	December 2015 .....	150,012.99
August 2011 .....	1,474,809.07	October 2013 .....	829,708.14	January 2016 .....	124,523.56
September 2011 .....	1,452,308.81	November 2013 .....	803,459.17	February 2016 .....	99,117.58
October 2011 .....	1,429,539.81	December 2013 .....	777,175.18	March 2016 .....	73,798.03
November 2011 .....	1,406,514.01	January 2014 .....	750,862.47	April 2016 .....	48,567.77
December 2011 .....	1,383,243.05	February 2014 .....	724,527.19	May 2016 .....	23,429.58
January 2012 .....	1,359,738.29	March 2014 .....	698,175.32	June 2016 and thereafter .....	0.00
February 2012 .....	1,336,010.86	April 2014 .....	671,812.71		
		May 2014 .....	645,445.01		

### ***GD Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through May 2016 .....	\$1,305,000.00	February 2018 .....	\$ 825,817.22	December 2019 .....	\$ 361,365.25
June 2016 .....	1,303,386.16	March 2018 .....	803,240.55	January 2020 .....	341,906.61
July 2016 .....	1,278,440.09	April 2018 .....	780,798.05	February 2020 .....	322,594.38
August 2016 .....	1,253,593.89	May 2018 .....	758,490.75	March 2020 .....	303,428.68
September 2016 .....	1,228,849.97	June 2018 .....	736,319.66	April 2020 .....	284,409.59
October 2016 .....	1,204,210.67	July 2018 .....	714,285.69	May 2020 .....	265,537.16
November 2016 .....	1,179,678.25	August 2018 .....	692,389.75	June 2020 .....	246,811.41
December 2016 .....	1,155,254.88	September 2018 .....	670,632.65	July 2020 .....	228,232.33
January 2017 .....	1,130,942.66	October 2018 .....	649,015.19	August 2020 .....	209,799.89
February 2017 .....	1,106,743.60	November 2018 .....	627,538.11	September 2020 .....	191,514.02
March 2017 .....	1,082,659.64	December 2018 .....	606,202.09	October 2020 .....	173,374.63
April 2017 .....	1,058,692.65	January 2019 .....	585,007.78	November 2020 .....	155,381.62
May 2017 .....	1,034,844.43	February 2019 .....	563,955.79	December 2020 .....	137,534.83
June 2017 .....	1,011,116.69	March 2019 .....	543,046.65	January 2021 .....	119,834.10
July 2017 .....	987,511.11	April 2019 .....	522,280.91	February 2021 .....	102,279.24
August 2017 .....	964,029.25	May 2019 .....	501,659.01	March 2021 .....	84,870.05
September 2017 .....	940,672.65	June 2019 .....	481,181.41	April 2021 .....	67,606.28
October 2017 .....	917,442.76	July 2019 .....	460,848.49	May 2021 .....	50,487.68
November 2017 .....	894,340.97	August 2019 .....	440,660.60	June 2021 .....	33,513.96
December 2017 .....	871,368.61	September 2019 .....	420,618.07	July 2021 .....	16,684.85
January 2018 .....	848,526.96	October 2019 .....	400,721.18	August 2021 and thereafter .....	0.00
		November 2019 .....	380,970.17		

### ***Group 3 MBS 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 .....	\$600,000,000.00	August 2003 .....	\$509,987,205.60	August 2005 .....	\$361,040,829.67
September 2001 .....	599,003,988.43	September 2003 .....	503,614,512.29	September 2005 .....	355,776,566.44
October 2001 .....	597,754,043.76	October 2003 .....	497,079,326.60	October 2005 .....	350,586,228.70
November 2001 .....	596,250,457.85	November 2003 .....	490,388,688.06	November 2005 .....	345,468,798.26
December 2001 .....	594,493,844.14	December 2003 .....	483,549,809.98	December 2005 .....	340,423,270.81
January 2002 .....	592,485,139.03	January 2004 .....	476,570,066.15	January 2006 .....	335,448,655.73
February 2002 .....	590,225,602.67	February 2004 .....	469,687,839.55	February 2006 .....	330,543,975.91
March 2002 .....	587,716,819.07	March 2004 .....	462,901,790.72	March 2006 .....	325,708,267.54
April 2002 .....	584,960,695.46	April 2004 .....	456,210,598.41	April 2006 .....	320,940,579.99
May 2002 .....	581,959,461.04	May 2004 .....	449,612,959.35	May 2006 .....	316,239,975.56
June 2002 .....	578,715,665.04	June 2004 .....	443,107,588.03	June 2006 .....	311,605,529.34
July 2002 .....	575,232,173.99	July 2004 .....	436,693,216.42	July 2006 .....	307,036,329.04
August 2002 .....	571,512,168.44	August 2004 .....	430,368,593.76	August 2006 .....	302,531,474.82
September 2002 .....	567,559,138.88	September 2004 .....	424,132,486.31	September 2006 .....	298,090,079.10
October 2002 .....	563,376,881.00	October 2004 .....	417,983,677.15	October 2006 .....	293,711,266.42
November 2002 .....	558,969,490.31	November 2004 .....	411,920,965.91	November 2006 .....	289,394,173.24
December 2002 .....	554,341,356.03	December 2004 .....	405,943,168.57	December 2006 .....	285,137,947.84
January 2003 .....	549,497,154.33	January 2005 .....	400,049,117.24	January 2007 .....	280,941,750.10
February 2003 .....	544,441,840.94	February 2005 .....	394,237,659.93	February 2007 .....	276,804,751.34
March 2003 .....	539,180,643.12	March 2005 .....	388,507,660.34	March 2007 .....	272,726,134.23
April 2003 .....	533,719,050.95	April 2005 .....	382,857,997.66	April 2007 .....	268,705,092.58
May 2003 .....	528,062,808.14	May 2005 .....	377,287,566.33	May 2007 .....	264,740,831.20
June 2003 .....	522,217,902.08	June 2005 .....	371,795,275.86	June 2007 .....	260,832,565.75
July 2003 .....	516,190,553.54	July 2005 .....	366,380,050.63	July 2007 .....	256,979,522.61



**Group 3 MBS (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 2007 .....	\$253,180,938.71	January 2012 .....	\$113,111,627.27	June 2016 .....	\$ 48,251,980.40
September 2007.....	249,436,061.41	February 2012 .....	111,364,131.67	July 2016 .....	47,452,376.72
October 2007 .....	245,744,148.34	March 2012 .....	109,641,867.75	August 2016 .....	46,664,678.17
November 2007 .....	242,104,467.28	April 2012.....	107,944,482.95	September 2016.....	45,888,715.85
December 2007 .....	238,516,295.99	May 2012 .....	106,271,629.52	October 2016 .....	45,124,323.19
January 2008 .....	234,978,922.12	June 2012 .....	104,622,964.50	November 2016 .....	44,371,335.90
February 2008 .....	231,491,643.02	July 2012 .....	102,998,149.66	December 2016 .....	43,629,591.99
March 2008 .....	228,053,765.68	August 2012 .....	101,396,851.39	January 2017 .....	42,898,931.72
April 2008.....	224,664,606.52	September 2012.....	99,818,740.68	February 2017 .....	42,179,197.54
May 2008 .....	221,323,491.32	October 2012 .....	98,263,493.05	March 2017 .....	41,470,234.11
June 2008 .....	218,029,755.07	November 2012 .....	96,730,788.46	April 2017.....	40,771,888.22
July 2008 .....	214,782,741.85	December 2012 .....	95,220,311.29	May 2017 .....	40,084,008.80
August 2008 .....	211,581,804.70	January 2013 .....	93,731,750.25	June 2017 .....	39,406,446.88
September 2008.....	208,426,305.52	February 2013 .....	92,264,798.33	July 2017 .....	38,739,055.53
October 2008 .....	205,315,614.91	March 2013 .....	90,819,152.75	August 2017 .....	38,081,689.88
November 2008 .....	202,249,112.09	April 2013.....	89,394,514.89	September 2017.....	37,434,207.07
December 2008 .....	199,226,184.76	May 2013 .....	87,990,590.24	October 2017 .....	36,796,466.21
January 2009 .....	196,246,229.01	June 2013 .....	86,607,088.35	November 2017 .....	36,168,328.39
February 2009 .....	193,308,649.16	July 2013 .....	85,243,722.76	December 2017 .....	35,549,656.60
March 2009 .....	190,412,857.71	August 2013 .....	83,900,210.94	January 2018 .....	34,940,315.75
April 2009.....	187,558,275.17	September 2013.....	82,576,274.27	February 2018 .....	34,340,172.62
May 2009 .....	184,744,329.99	October 2013 .....	81,271,637.97	March 2018 .....	33,749,095.84
June 2009 .....	181,970,458.44	November 2013 .....	79,986,031.02	April 2018.....	33,166,955.88
July 2009 .....	179,236,104.51	December 2013 .....	78,719,186.14	May 2018 .....	32,593,624.99
August 2009 .....	176,540,719.77	January 2014 .....	77,470,839.76	June 2018 .....	32,028,977.20
September 2009.....	173,883,763.34	February 2014 .....	76,240,731.90	July 2018 .....	31,472,888.30
October 2009 .....	171,264,701.71	March 2014 .....	75,028,606.18	August 2018 .....	30,925,235.82
November 2009 .....	168,683,008.68	April 2014.....	73,834,209.76	September 2018.....	30,385,898.95
December 2009 .....	166,138,165.27	May 2014 .....	72,657,293.28	October 2018 .....	29,854,758.60
January 2010 .....	163,629,659.57	June 2014 .....	71,497,610.81	November 2018 .....	29,331,697.33
February 2010 .....	161,156,986.72	July 2014 .....	70,354,919.82	December 2018 .....	28,816,599.33
March 2010 .....	158,719,648.75	August 2014 .....	69,228,981.12	January 2019 .....	28,309,350.39
April 2010.....	156,317,154.52	September 2014.....	68,119,558.82	February 2019 .....	27,809,837.92
May 2010 .....	153,949,019.62	October 2014 .....	67,026,420.28	March 2019 .....	27,317,950.86
June 2010 .....	151,614,766.26	November 2014 .....	65,949,336.06	April 2019.....	26,833,579.74
July 2010 .....	149,313,923.20	December 2014 .....	64,888,079.92	May 2019 .....	26,356,616.58
August 2010 .....	147,046,025.69	January 2015 .....	63,842,428.71	June 2019 .....	25,886,954.91
September 2010.....	144,810,615.29	February 2015 .....	62,812,162.37	July 2019 .....	25,424,489.78
October 2010 .....	142,607,239.91	March 2015 .....	61,797,063.87	August 2019 .....	24,969,117.65
November 2010 .....	140,435,453.59	April 2015 .....	60,796,919.19	September 2019.....	24,520,736.46
December 2010 .....	138,294,816.54	May 2015 .....	59,811,517.26	October 2019 .....	24,079,245.56
January 2011 .....	136,184,894.96	June 2015 .....	58,840,649.92	November 2019 .....	23,644,545.71
February 2011 .....	134,105,261.03	July 2015 .....	57,884,111.89	December 2019 .....	23,216,539.05
March 2011 .....	132,055,492.76	August 2015 .....	56,941,700.72	January 2020 .....	22,795,129.10
April 2011.....	130,035,173.99	September 2015.....	56,013,216.77	February 2020 .....	22,380,220.70
May 2011 .....	128,043,894.23	October 2015 .....	55,098,463.15	March 2020 .....	21,971,720.04
June 2011 .....	126,081,248.65	November 2015 .....	54,197,245.69	April 2020.....	21,569,534.63
July 2011 .....	124,146,837.95	December 2015 .....	53,309,372.91	May 2020 .....	21,173,573.24
August 2011 .....	122,240,268.33	January 2016 .....	52,434,655.96	June 2020 .....	20,783,745.93
September 2011.....	120,361,151.38	February 2016 .....	51,572,908.63	July 2020 .....	20,399,964.04
October 2011 .....	118,509,104.03	March 2016 .....	50,723,947.27	August 2020 .....	20,022,140.11
November 2011 .....	116,683,748.46	April 2016.....	49,887,590.77	September 2020.....	19,650,187.94
December 2011 .....	114,884,712.04	May 2016 .....	49,063,660.52	October 2020 .....	19,284,022.50

**Group 3 MBS (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
November 2020 .....	\$ 18,923,559.99	June 2024 .....	\$ 7,800,451.27	January 2028 .....	\$ 2,364,813.60
December 2020 .....	18,568,717.74	July 2024 .....	7,623,386.04	February 2028 .....	2,281,116.26
January 2021 .....	18,219,414.27	August 2024 .....	7,449,253.28	March 2028 .....	2,198,940.86
February 2021 .....	17,875,569.24	September 2024 .....	7,278,009.33	April 2028 .....	2,118,263.89
March 2021 .....	17,537,103.40	October 2024 .....	7,109,611.17	May 2028 .....	2,039,062.20
April 2021 .....	17,203,938.66	November 2024 .....	6,944,016.38	June 2028 .....	1,961,312.98
May 2021 .....	16,875,997.98	December 2024 .....	6,781,183.13	July 2028 .....	1,884,993.72
June 2021 .....	16,553,205.44	January 2025 .....	6,621,070.21	August 2028 .....	1,810,082.27
July 2021 .....	16,235,486.15	February 2025 .....	6,463,636.98	September 2028 .....	1,736,556.77
August 2021 .....	15,922,766.28	March 2025 .....	6,308,843.37	October 2028 .....	1,664,395.69
September 2021 .....	15,614,973.06	April 2025 .....	6,156,649.90	November 2028 .....	1,593,577.81
October 2021 .....	15,312,034.71	May 2025 .....	6,007,017.63	December 2028 .....	1,524,082.22
November 2021 .....	15,013,880.46	June 2025 .....	5,859,908.19	January 2029 .....	1,455,888.32
December 2021 .....	14,720,440.56	July 2025 .....	5,715,283.75	February 2029 .....	1,388,975.79
January 2022 .....	14,431,646.22	August 2025 .....	5,573,107.02	March 2029 .....	1,323,324.61
February 2022 .....	14,147,429.60	September 2025 .....	5,433,341.23	April 2029 .....	1,258,915.07
March 2022 .....	13,867,723.86	October 2025 .....	5,295,950.16	May 2029 .....	1,195,727.72
April 2022 .....	13,592,463.05	November 2025 .....	5,160,898.08	June 2029 .....	1,133,743.40
May 2022 .....	13,321,582.18	December 2025 .....	5,028,149.78	July 2029 .....	1,072,943.25
June 2022 .....	13,055,017.15	January 2026 .....	4,897,670.56	August 2029 .....	1,013,308.65
July 2022 .....	12,792,704.79	February 2026 .....	4,769,426.20	September 2029 .....	954,821.27
August 2022 .....	12,534,582.79	March 2026 .....	4,643,382.97	October 2029 .....	897,463.04
September 2022 .....	12,280,589.74	April 2026 .....	4,519,507.63	November 2029 .....	841,216.17
October 2022 .....	12,030,665.09	May 2026 .....	4,397,767.43	December 2029 .....	786,063.11
November 2022 .....	11,784,749.12	June 2026 .....	4,278,130.04	January 2030 .....	731,986.58
December 2022 .....	11,542,782.98	July 2026 .....	4,160,563.65	February 2030 .....	678,969.52
January 2023 .....	11,304,708.64	August 2026 .....	4,045,036.86	March 2030 .....	626,995.18
February 2023 .....	11,070,468.88	September 2026 .....	3,931,518.75	April 2030 .....	576,046.98
March 2023 .....	10,840,007.29	October 2026 .....	3,819,978.81	May 2030 .....	526,108.65
April 2023 .....	10,613,268.28	November 2026 .....	3,710,387.01	June 2030 .....	477,164.12
May 2023 .....	10,390,197.00	December 2026 .....	3,602,713.71	July 2030 .....	429,197.55
June 2023 .....	10,170,739.40	January 2027 .....	3,496,929.71	August 2030 .....	382,193.37
July 2023 .....	9,954,842.21	February 2027 .....	3,393,006.24	September 2030 .....	336,136.19
August 2023 .....	9,742,452.87	March 2027 .....	3,290,914.93	October 2030 .....	291,010.88
September 2023 .....	9,533,519.60	April 2027 .....	3,190,627.81	November 2030 .....	246,802.52
October 2023 .....	9,327,991.32	May 2027 .....	3,092,117.34	December 2030 .....	203,496.41
November 2023 .....	9,125,817.71	June 2027 .....	2,995,356.34	January 2031 .....	161,078.06
December 2023 .....	8,926,949.13	July 2027 .....	2,900,318.05	February 2031 .....	119,533.20
January 2024 .....	8,731,336.65	August 2027 .....	2,806,976.07	March 2031 .....	78,847.78
February 2024 .....	8,538,932.04	September 2027 .....	2,715,304.40	April 2031 .....	39,007.93
March 2024 .....	8,349,687.75	October 2027 .....	2,625,277.40	May 2031 and thereafter .....	0.00
April 2024 .....	8,163,556.89	November 2027 .....	2,536,869.81		
May 2024 .....	7,980,493.25	December 2027 .....	2,450,056.72		

**PA Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$409,628,000.00	January 2002 .....	\$403,666,120.62	June 2002 .....	\$394,535,688.66
September 2001 .....	408,691,703.49	February 2002 .....	402,091,460.24	July 2002 .....	392,335,936.20
October 2001 .....	407,627,064.97	March 2002 .....	400,390,457.38	August 2002 .....	390,013,475.64
November 2001 .....	406,434,355.23	April 2002 .....	398,563,708.86	September 2002 .....	387,569,226.91
December 2001 .....	405,113,907.37	May 2002 .....	396,611,876.86	October 2002 .....	385,004,173.09

**PA 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 2002 .....	\$382,319,359.86	April 2007 .....	\$188,047,454.75	September 2011 .....	\$ 55,215,455.97
December 2002 .....	379,515,894.79	May 2007 .....	184,686,559.22	October 2011 .....	53,867,214.59
January 2003 .....	376,594,946.64	June 2007 .....	181,342,220.12	November 2011 .....	52,551,098.53
February 2003 .....	373,557,744.60	July 2007 .....	178,014,351.48	December 2011 .....	51,266,354.43
March 2003 .....	370,405,577.43	August 2007 .....	174,702,867.76	January 2012 .....	50,012,246.43
April 2003 .....	367,139,792.60	September 2007 .....	171,407,683.86	February 2012 .....	48,788,055.73
May 2003 .....	363,761,795.37	October 2007 .....	168,128,715.14	March 2012 .....	47,593,080.20
June 2003 .....	360,273,047.79	November 2007 .....	164,865,877.36	April 2012 .....	46,426,634.04
July 2003 .....	356,675,067.66	December 2007 .....	161,619,086.73	May 2012 .....	45,288,047.33
August 2003 .....	352,969,427.48	January 2008 .....	158,388,259.89	June 2012 .....	44,176,665.75
September 2003 .....	349,157,753.27	February 2008 .....	155,173,313.90	July 2012 .....	43,091,850.13
October 2003 .....	345,241,723.46	March 2008 .....	151,974,166.26	August 2012 .....	42,032,976.19
November 2003 .....	341,223,067.61	April 2008 .....	148,790,734.89	September 2012 .....	40,999,434.13
December 2003 .....	337,103,565.16	May 2008 .....	145,622,938.11	October 2012 .....	39,990,628.33
January 2004 .....	333,004,553.71	June 2008 .....	142,470,694.69	November 2012 .....	39,005,976.99
February 2004 .....	328,925,927.11	July 2008 .....	139,333,923.80	December 2012 .....	38,044,911.86
March 2004 .....	324,867,579.71	August 2008 .....	136,212,545.01	January 2013 .....	37,106,877.91
April 2004 .....	320,829,406.43	September 2008 .....	133,106,478.34	February 2013 .....	36,191,332.98
May 2004 .....	316,811,302.73	October 2008 .....	130,015,644.19	March 2013 .....	35,297,747.55
June 2004 .....	312,813,164.60	November 2008 .....	126,939,963.39	April 2013 .....	34,425,604.41
July 2004 .....	308,834,888.56	December 2008 .....	123,894,434.08	May 2013 .....	33,574,398.38
August 2004 .....	304,876,371.66	January 2009 .....	120,920,649.03	June 2013 .....	32,743,636.05
September 2004 .....	300,937,511.50	February 2009 .....	118,016,938.66	July 2013 .....	31,932,835.48
October 2004 .....	297,018,206.17	March 2009 .....	115,181,671.91	August 2013 .....	31,141,525.97
November 2004 .....	293,118,354.32	April 2009 .....	112,413,255.38	September 2013 .....	30,369,247.75
December 2004 .....	289,237,855.10	May 2009 .....	109,710,132.44	October 2013 .....	29,615,551.80
January 2005 .....	285,376,608.17	June 2009 .....	107,070,782.40	November 2013 .....	28,879,999.52
February 2005 .....	281,534,513.72	July 2009 .....	104,493,719.70	December 2013 .....	28,162,162.56
March 2005 .....	277,711,472.46	August 2009 .....	101,977,493.05	January 2014 .....	27,461,622.53
April 2005 .....	273,907,385.60	September 2009 .....	99,520,684.72	February 2014 .....	26,777,970.82
May 2005 .....	270,122,154.83	October 2009 .....	97,121,909.71	March 2014 .....	26,110,808.32
June 2005 .....	266,355,682.40	November 2009 .....	94,779,815.01	April 2014 .....	25,459,745.25
July 2005 .....	262,607,871.02	December 2009 .....	92,493,078.89	May 2014 .....	24,824,400.90
August 2005 .....	258,878,623.91	January 2010 .....	90,260,410.17	June 2014 .....	24,204,403.46
September 2005 .....	255,167,844.78	February 2010 .....	88,080,547.49	July 2014 .....	23,599,389.79
October 2005 .....	251,475,437.87	March 2010 .....	85,952,258.66	August 2014 .....	23,009,005.23
November 2005 .....	247,801,307.85	April 2010 .....	83,874,339.99	September 2014 .....	22,432,903.39
December 2005 .....	244,145,359.94	May 2010 .....	81,845,615.62	October 2014 .....	21,870,745.98
January 2006 .....	240,507,499.82	June 2010 .....	79,864,936.86	November 2014 .....	21,322,202.60
February 2006 .....	236,887,633.63	July 2010 .....	77,931,181.62	December 2014 .....	20,786,950.59
March 2006 .....	233,285,668.04	August 2010 .....	76,043,253.76	January 2015 .....	20,264,674.81
April 2006 .....	229,701,510.17	September 2010 .....	74,200,082.51	February 2015 .....	19,755,067.48
May 2006 .....	226,135,067.62	October 2010 .....	72,400,621.85	March 2015 .....	19,257,828.03
June 2006 .....	222,586,248.46	November 2010 .....	70,643,850.01	April 2015 .....	18,772,662.93
July 2006 .....	219,054,961.24	December 2010 .....	68,928,768.85	May 2015 .....	18,299,285.49
August 2006 .....	215,541,114.99	January 2011 .....	67,254,403.34	June 2015 .....	17,837,415.73
September 2006 .....	212,044,619.19	February 2011 .....	65,619,801.03	July 2015 .....	17,386,780.24
October 2006 .....	208,565,383.78	March 2011 .....	64,024,031.54	August 2015 .....	16,947,111.99
November 2006 .....	205,103,319.18	April 2011 .....	62,466,186.03	September 2015 .....	16,518,150.22
December 2006 .....	201,658,336.26	May 2011 .....	60,945,376.72	October 2015 .....	16,099,640.26
January 2007 .....	198,230,346.34	June 2011 .....	59,460,736.40	November 2015 .....	15,691,333.41
February 2007 .....	194,819,261.22	July 2011 .....	58,011,417.95	December 2015 .....	15,292,986.80
March 2007 .....	191,424,993.13	August 2011 .....	56,596,593.91	January 2016 .....	14,904,363.26

**PA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2016 .....	\$ 14,525,231.15	July 2020 .....	\$ 3,531,045.74	December 2024 .....	\$ 722,145.92
March 2016 .....	14,155,364.29	August 2020 .....	3,433,995.42	January 2025 .....	698,670.00
April 2016 .....	13,794,541.79	September 2020 .....	3,339,422.48	February 2025 .....	675,842.43
May 2016 .....	13,442,547.96	October 2020 .....	3,247,266.26	March 2025 .....	653,646.60
June 2016 .....	13,099,172.14	November 2020 .....	3,157,467.53	April 2025 .....	632,066.34
July 2016 .....	12,764,208.65	December 2020 .....	3,069,968.48	May 2025 .....	611,085.85
August 2016 .....	12,437,456.60	January 2021 .....	2,984,712.69	June 2025 .....	590,689.74
September 2016 .....	12,118,719.86	February 2021 .....	2,901,645.09	July 2025 .....	570,862.98
October 2016 .....	11,807,806.87	March 2021 .....	2,820,711.91	August 2025 .....	551,590.92
November 2016 .....	11,504,530.59	April 2021 .....	2,741,860.69	September 2025 .....	532,859.28
December 2016 .....	11,208,708.38	May 2021 .....	2,665,040.19	October 2025 .....	514,654.10
January 2017 .....	10,920,161.88	June 2021 .....	2,590,200.44	November 2025 .....	496,961.80
February 2017 .....	10,638,716.93	July 2021 .....	2,517,292.63	December 2025 .....	479,769.11
March 2017 .....	10,364,203.46	August 2021 .....	2,446,269.15	January 2026 .....	463,063.10
April 2017 .....	10,096,455.42	September 2021 .....	2,377,083.50	February 2026 .....	446,831.15
May 2017 .....	9,835,310.64	October 2021 .....	2,309,690.32	March 2026 .....	431,060.96
June 2017 .....	9,580,610.80	November 2021 .....	2,244,045.33	April 2026 .....	415,740.54
July 2017 .....	9,332,201.29	December 2021 .....	2,180,105.31	May 2026 .....	400,858.18
August 2017 .....	9,089,931.14	January 2022 .....	2,117,828.09	June 2026 .....	386,402.46
September 2017 .....	8,853,652.94	February 2022 .....	2,057,172.49	July 2026 .....	372,362.26
October 2017 .....	8,623,222.75	March 2022 .....	1,998,098.34	August 2026 .....	358,726.73
November 2017 .....	8,398,500.04	April 2022 .....	1,940,566.43	September 2026 .....	345,485.28
December 2017 .....	8,179,347.58	May 2022 .....	1,884,538.49	October 2026 .....	332,627.60
January 2018 .....	7,965,631.38	June 2022 .....	1,829,977.18	November 2026 .....	320,143.61
February 2018 .....	7,757,220.61	July 2022 .....	1,776,846.05	December 2026 .....	308,023.50
March 2018 .....	7,553,987.53	August 2022 .....	1,725,109.52	January 2027 .....	296,257.71
April 2018 .....	7,355,807.42	September 2022 .....	1,674,732.90	February 2027 .....	284,836.90
May 2018 .....	7,162,558.50	October 2022 .....	1,625,682.30	March 2027 .....	273,751.97
June 2018 .....	6,974,121.88	November 2022 .....	1,577,924.67	April 2027 .....	262,994.06
July 2018 .....	6,790,381.45	December 2022 .....	1,531,427.75	May 2027 .....	252,554.51
August 2018 .....	6,611,223.88	January 2023 .....	1,486,160.06	June 2027 .....	242,424.88
September 2018 .....	6,436,538.50	February 2023 .....	1,442,090.88	July 2027 .....	232,596.97
October 2018 .....	6,266,217.27	March 2023 .....	1,399,190.24	August 2027 .....	223,062.74
November 2018 .....	6,100,154.69	April 2023 .....	1,357,428.88	September 2027 .....	213,814.39
December 2018 .....	5,938,247.77	May 2023 .....	1,316,778.26	October 2027 .....	204,844.29
January 2019 .....	5,780,395.95	June 2023 .....	1,277,210.52	November 2027 .....	196,145.01
February 2019 .....	5,626,501.08	July 2023 .....	1,238,698.50	December 2027 .....	187,709.32
March 2019 .....	5,476,467.29	August 2023 .....	1,201,215.67	January 2028 .....	179,530.16
April 2019 .....	5,330,201.02	September 2023 .....	1,164,736.15	February 2028 .....	171,600.63
May 2019 .....	5,187,610.91	October 2023 .....	1,129,234.70	March 2028 .....	163,914.04
June 2019 .....	5,048,607.77	November 2023 .....	1,094,686.69	April 2028 .....	156,463.85
July 2019 .....	4,913,104.54	December 2023 .....	1,061,068.08	May 2028 .....	149,243.67
August 2019 .....	4,781,016.21	January 2024 .....	1,028,355.41	June 2028 .....	142,247.30
September 2019 .....	4,652,259.78	February 2024 .....	996,525.80	July 2028 .....	135,468.68
October 2019 .....	4,526,754.26	March 2024 .....	965,556.94	August 2028 .....	128,901.91
November 2019 .....	4,404,420.54	April 2024 .....	935,427.03	September 2028 .....	122,541.23
December 2019 .....	4,285,181.43	May 2024 .....	906,114.83	October 2028 .....	116,381.04
January 2020 .....	4,168,961.54	June 2024 .....	877,599.60	November 2028 .....	110,415.87
February 2020 .....	4,055,687.29	July 2024 .....	849,861.13	December 2028 .....	104,640.40
March 2020 .....	3,945,286.86	August 2024 .....	822,879.66	January 2029 .....	99,049.43
April 2020 .....	3,837,690.13	September 2024 .....	796,635.97	February 2029 .....	93,637.91
May 2020 .....	3,732,828.65	October 2024 .....	771,111.25	March 2029 .....	88,400.91
June 2020 .....	3,630,635.59	November 2024 .....	746,287.19	April 2029 .....	83,333.62

**PA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2029 .....	\$ 78,431.36	February 2030 .....	\$ 41,022.17	November 2030 .....	\$ 13,735.47
June 2029 .....	73,689.58	March 2030 .....	37,537.73	December 2030 .....	11,222.45
July 2029 .....	69,103.82	April 2030 .....	34,174.12	January 2031 .....	8,802.47
August 2029 .....	64,669.76	May 2030 .....	30,927.92	February 2031 .....	6,472.83
September 2029 .....	60,383.17	June 2030 .....	27,795.79	March 2031 .....	4,230.90
October 2029 .....	56,239.96	July 2030 .....	24,774.49	April 2031 .....	2,074.12
November 2029 .....	52,236.10	August 2030 .....	21,860.84	May 2031 and thereafter .....	0.00
December 2029 .....	48,367.70	September 2030 .....	19,051.78		
January 2030 .....	44,630.96	October 2030 .....	16,344.29		

**BP 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 .....	\$79,406,048.00	November 2004 .....	\$42,066,996.13	February 2008 .....	\$13,090,632.13
September 2001 .....	79,239,715.77	December 2004 .....	40,963,277.34	March 2008 .....	12,668,489.50
October 2001 .....	79,016,745.89	January 2005 .....	39,881,652.29	April 2008 .....	12,259,631.25
November 2001 .....	78,738,170.37	February 2005 .....	38,821,842.83	May 2008 .....	11,863,879.32
December 2001 .....	78,404,199.27	March 2005 .....	37,783,573.99	June 2008 .....	11,481,057.66
January 2002 .....	78,015,126.97	April 2005 .....	36,766,573.83	July 2008 .....	11,117,823.78
February 2002 .....	77,571,332.08	May 2005 .....	35,770,573.55	August 2008 .....	10,778,752.38
March 2002 .....	77,073,277.45	June 2005 .....	34,795,307.31	September 2008 .....	10,463,352.50
April 2002 .....	76,521,509.74	July 2005 .....	33,840,512.30	October 2008 .....	10,171,141.81
May 2002 .....	75,916,659.02	August 2005 .....	32,905,928.67	November 2008 .....	9,901,646.40
June 2002 .....	75,259,438.09	September 2005 .....	31,991,299.49	December 2008 .....	9,647,375.18
July 2002 .....	74,550,641.68	October 2005 .....	31,096,370.72	January 2009 .....	9,388,453.01
August 2002 .....	73,791,145.57	November 2005 .....	30,220,891.25	February 2009 .....	9,125,172.19
September 2002 .....	72,981,905.30	December 2005 .....	29,364,612.70	March 2009 .....	8,857,815.23
October 2002 .....	72,123,955.05	January 2006 .....	28,527,289.59	April 2009 .....	8,586,655.08
November 2002 .....	71,218,406.06	February 2006 .....	27,708,679.18	May 2009 .....	8,311,955.32
December 2002 .....	70,266,445.07	March 2006 .....	26,908,541.47	June 2009 .....	8,033,970.59
January 2003 .....	69,269,332.52	April 2006 .....	26,126,639.21	July 2009 .....	7,752,946.64
February 2003 .....	68,228,400.69	May 2006 .....	25,362,737.79	August 2009 .....	7,469,120.78
March 2003 .....	67,145,051.52	June 2006 .....	24,616,605.29	September 2009 .....	7,182,721.98
April 2003 .....	66,020,754.46	July 2006 .....	23,888,012.44	October 2009 .....	6,893,971.17
May 2003 .....	64,857,044.13	August 2006 .....	23,176,732.50	November 2009 .....	6,603,081.46
June 2003 .....	63,655,517.69	September 2006 .....	22,482,541.39	December 2009 .....	6,310,258.36
July 2003 .....	62,417,832.38	October 2006 .....	21,805,217.53	January 2010 .....	6,015,700.03
August 2003 .....	61,145,702.61	November 2006 .....	21,144,541.84	February 2010 .....	5,719,597.41
September 2003 .....	59,840,897.11	December 2006 .....	20,500,297.78	March 2010 .....	5,422,134.53
October 2003 .....	58,505,235.97	January 2007 .....	19,872,271.27	April 2010 .....	5,123,488.66
November 2003 .....	57,140,587.50	February 2007 .....	19,260,250.61	May 2010 .....	4,823,830.46
December 2003 .....	55,748,864.93	March 2007 .....	18,664,026.59	June 2010 .....	4,523,324.31
January 2004 .....	54,382,830.19	April 2007 .....	18,083,392.32	July 2010 .....	4,222,128.37
February 2004 .....	53,042,164.82	May 2007 .....	17,518,143.32	August 2010 .....	3,920,394.76
March 2004 .....	51,726,554.05	June 2007 .....	16,968,077.42	September 2010 .....	3,618,269.86
April 2004 .....	50,435,686.53	July 2007 .....	16,432,994.74	October 2010 .....	3,315,894.35
May 2004 .....	49,169,254.40	August 2007 .....	15,912,697.73	November 2010 .....	3,013,403.39
June 2004 .....	47,926,953.30	September 2007 .....	15,406,991.06	December 2010 .....	2,710,926.93
July 2004 .....	46,708,482.26	October 2007 .....	14,915,681.67	January 2011 .....	2,408,589.68
August 2004 .....	45,513,543.64	November 2007 .....	14,438,578.68	February 2011 .....	2,106,511.35
September 2004 .....	44,341,843.18	December 2007 .....	13,975,493.41	March 2011 .....	1,804,806.80
October 2004 .....	43,193,089.90	January 2008 .....	13,526,239.36	April 2011 .....	1,503,586.21



**BP Class (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2011 .....	\$ 1,202,955.18	September 2011.....	\$ 8,286.25
June 2011 .....	903,014.85	October 2011 and thereafter .....	0.00
July 2011 .....	603,862.11		
August 2011 .....	305,589.70		

**QM Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through September 2006.....	\$18,609,600.00	April 2007.....	\$12,590,084.77	December 2007 .....	\$ 5,005,156.47
October 2006 .....	18,525,793.22	May 2007 .....	11,617,196.60	January 2008 .....	4,112,259.94
November 2006 .....	17,524,674.03	June 2007 .....	10,648,928.36	February 2008 .....	3,233,865.48
December 2006 .....	16,528,321.52	July 2007 .....	9,685,256.02	March 2008 .....	2,369,758.92
January 2007 .....	15,536,710.93	August 2007 .....	8,726,155.68	April 2008.....	1,519,729.08
February 2007 .....	14,549,817.60	September 2007.....	7,773,046.83	May 2008 .....	683,567.79
March 2007 .....	13,567,617.01	October 2007 .....	6,835,327.96	June 2008 and thereafter .....	0.00
		November 2007 .....	5,912,772.36		

**PB Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2002 .....	\$410,570,000.00	December 2004 .....	\$328,288,690.75	July 2007 .....	\$237,992,195.04
August 2002 .....	408,765,033.22	January 2005 .....	325,151,127.03	August 2007 .....	235,306,689.13
September 2002.....	406,861,260.94	February 2005 .....	322,029,306.14	September 2007.....	232,634,592.17
October 2002 .....	404,860,412.37	March 2005 .....	318,923,146.83	October 2007 .....	229,975,834.90
November 2002 .....	402,763,298.34	April 2005.....	315,832,568.27	November 2007 .....	227,330,348.44
December 2002 .....	400,570,779.50	May 2005 .....	312,757,490.05	December 2007 .....	224,698,064.23
January 2003 .....	398,283,765.83	June 2005 .....	309,697,832.16	January 2008 .....	222,078,914.08
February 2003 .....	395,903,216.00	July 2005 .....	306,653,514.99	February 2008 .....	219,472,830.15
March 2003 .....	393,430,136.73	August 2005 .....	303,624,459.39	March 2008 .....	216,879,744.95
April 2003.....	390,865,582.15	September 2005.....	300,610,586.55	April 2008.....	214,299,591.33
May 2003 .....	388,210,653.02	October 2005 .....	297,611,818.12	May 2008 .....	211,732,302.49
June 2003 .....	385,466,496.00	November 2005 .....	294,628,076.12	June 2008 .....	209,177,811.98
July 2003 .....	382,634,302.83	December 2005 .....	291,659,282.98	July 2008 .....	206,636,053.67
August 2003 .....	379,715,309.49	January 2006 .....	288,705,361.54	August 2008 .....	204,106,961.80
September 2003.....	376,710,795.30	February 2006 .....	285,766,235.02	September 2008.....	201,590,470.92
October 2003 .....	373,622,082.03	March 2006 .....	282,841,827.04	October 2008 .....	199,086,515.93
November 2003 .....	370,450,532.89	April 2006.....	279,932,061.62	November 2008 .....	196,595,032.07
December 2003 .....	367,197,551.59	May 2006 .....	277,036,863.16	December 2008 .....	194,115,954.91
January 2004 .....	363,864,581.25	June 2006 .....	274,156,156.46	January 2009 .....	191,649,220.33
February 2004 .....	360,548,362.14	July 2006 .....	271,289,866.69	February 2009 .....	189,194,764.56
March 2004 .....	357,248,807.81	August 2006 .....	268,437,919.42	March 2009 .....	186,752,524.17
April 2004.....	353,965,832.28	September 2006.....	265,600,240.60	April 2009.....	184,322,436.03
May 2004 .....	350,699,350.00	October 2006 .....	262,776,756.56	May 2009 .....	181,904,437.34
June 2004 .....	347,449,275.87	November 2006 .....	259,967,394.00	June 2009 .....	179,498,465.63
July 2004 .....	344,215,525.20	December 2006 .....	257,172,080.00	July 2009 .....	177,104,458.76
August 2004 .....	340,998,013.76	January 2007 .....	254,390,742.02	August 2009 .....	174,722,354.89
September 2004.....	337,796,657.76	February 2007 .....	251,623,307.90	September 2009.....	172,352,092.50
October 2004 .....	334,611,373.81	March 2007 .....	248,869,705.83	October 2009 .....	169,993,610.40
November 2004 .....	331,442,078.98	April 2007.....	246,129,864.39	November 2009 .....	167,646,847.70
		May 2007 .....	243,403,712.52	December 2009 .....	165,311,743.84
		June 2007 .....	240,691,179.51	January 2010 .....	162,988,238.55

**PB Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2010 .....	\$160,676,271.89	July 2014 .....	\$ 70,354,919.82	December 2018 .....	\$ 28,816,599.33
March 2010 .....	158,375,784.21	August 2014 .....	69,228,981.12	January 2019 .....	28,309,350.39
April 2010 .....	156,086,716.18	September 2014 .....	68,119,558.82	February 2019 .....	27,809,837.92
May 2010 .....	153,809,008.77	October 2014 .....	67,026,420.28	March 2019 .....	27,317,950.86
June 2010 .....	151,542,603.25	November 2014 .....	65,949,336.06	April 2019 .....	26,833,579.74
July 2010 .....	149,287,441.20	December 2014 .....	64,888,079.92	May 2019 .....	26,356,616.58
August 2010 .....	147,043,464.49	January 2015 .....	63,842,428.71	June 2019 .....	25,886,954.91
September 2010 .....	144,810,615.29	February 2015 .....	62,812,162.37	July 2019 .....	25,424,489.78
October 2010 .....	142,607,239.91	March 2015 .....	61,797,063.87	August 2019 .....	24,969,117.65
November 2010 .....	140,435,453.59	April 2015 .....	60,796,919.19	September 2019 .....	24,520,736.46
December 2010 .....	138,294,816.54	May 2015 .....	59,811,517.26	October 2019 .....	24,079,245.56
January 2011 .....	136,184,894.96	June 2015 .....	58,840,649.92	November 2019 .....	23,644,545.71
February 2011 .....	134,105,261.03	July 2015 .....	57,884,111.89	December 2019 .....	23,216,539.05
March 2011 .....	132,055,492.76	August 2015 .....	56,941,700.72	January 2020 .....	22,795,129.10
April 2011 .....	130,035,173.99	September 2015 .....	56,013,216.77	February 2020 .....	22,380,220.70
May 2011 .....	128,043,894.23	October 2015 .....	55,098,463.15	March 2020 .....	21,971,720.04
June 2011 .....	126,081,248.65	November 2015 .....	54,197,245.69	April 2020 .....	21,569,534.63
July 2011 .....	124,146,837.95	December 2015 .....	53,309,372.91	May 2020 .....	21,173,573.24
August 2011 .....	122,240,268.33	January 2016 .....	52,434,655.96	June 2020 .....	20,783,745.93
September 2011 .....	120,361,151.38	February 2016 .....	51,572,908.63	July 2020 .....	20,399,964.04
October 2011 .....	118,509,104.03	March 2016 .....	50,723,947.27	August 2020 .....	20,022,140.11
November 2011 .....	116,683,748.46	April 2016 .....	49,887,590.77	September 2020 .....	19,650,187.94
December 2011 .....	114,884,712.04	May 2016 .....	49,063,660.52	October 2020 .....	19,284,022.50
January 2012 .....	113,111,627.27	June 2016 .....	48,251,980.40	November 2020 .....	18,923,559.99
February 2012 .....	111,364,131.67	July 2016 .....	47,452,376.72	December 2020 .....	18,568,717.74
March 2012 .....	109,641,867.75	August 2016 .....	46,664,678.17	January 2021 .....	18,219,414.27
April 2012 .....	107,944,482.95	September 2016 .....	45,888,715.85	February 2021 .....	17,875,569.24
May 2012 .....	106,271,629.52	October 2016 .....	45,124,323.19	March 2021 .....	17,537,103.40
June 2012 .....	104,622,964.50	November 2016 .....	44,371,335.90	April 2021 .....	17,203,938.66
July 2012 .....	102,998,149.66	December 2016 .....	43,629,591.99	May 2021 .....	16,875,997.98
August 2012 .....	101,396,851.39	January 2017 .....	42,898,931.72	June 2021 .....	16,553,205.44
September 2012 .....	99,818,740.68	February 2017 .....	42,179,197.54	July 2021 .....	16,235,486.15
October 2012 .....	98,263,493.05	March 2017 .....	41,470,234.11	August 2021 .....	15,922,766.28
November 2012 .....	96,730,788.46	April 2017 .....	40,771,888.22	September 2021 .....	15,614,973.06
December 2012 .....	95,220,311.29	May 2017 .....	40,084,008.80	October 2021 .....	15,312,034.71
January 2013 .....	93,731,750.25	June 2017 .....	39,406,446.88	November 2021 .....	15,013,880.46
February 2013 .....	92,264,798.33	July 2017 .....	38,739,055.53	December 2021 .....	14,720,440.56
March 2013 .....	90,819,152.75	August 2017 .....	38,081,689.88	January 2022 .....	14,431,646.22
April 2013 .....	89,394,514.89	September 2017 .....	37,434,207.07	February 2022 .....	14,147,429.60
May 2013 .....	87,990,590.24	October 2017 .....	36,796,466.21	March 2022 .....	13,867,723.86
June 2013 .....	86,607,088.35	November 2017 .....	36,168,328.39	April 2022 .....	13,592,463.05
July 2013 .....	85,243,722.76	December 2017 .....	35,549,656.60	May 2022 .....	13,321,582.18
August 2013 .....	83,900,210.94	January 2018 .....	34,940,315.75	June 2022 .....	13,055,017.15
September 2013 .....	82,576,274.27	February 2018 .....	34,340,172.62	July 2022 .....	12,792,704.79
October 2013 .....	81,271,637.97	March 2018 .....	33,749,095.84	August 2022 .....	12,534,582.79
November 2013 .....	79,986,031.02	April 2018 .....	33,166,955.88	September 2022 .....	12,280,589.74
December 2013 .....	78,719,186.14	May 2018 .....	32,593,624.99	October 2022 .....	12,030,665.09
January 2014 .....	77,470,839.76	June 2018 .....	32,028,977.20	November 2022 .....	11,784,749.12
February 2014 .....	76,240,731.90	July 2018 .....	31,472,888.30	December 2022 .....	11,542,782.98
March 2014 .....	75,028,606.18	August 2018 .....	30,925,235.82	January 2023 .....	11,304,708.64
April 2014 .....	73,834,209.76	September 2018 .....	30,385,898.95	February 2023 .....	11,070,468.88
May 2014 .....	72,657,293.28	October 2018 .....	29,854,758.60	March 2023 .....	10,840,007.29
June 2014 .....	71,497,610.81	November 2018 .....	29,331,697.33	April 2023 .....	10,613,268.28



***PB Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2023 .....	\$ 10,390,197.00	February 2026 .....	\$ 4,769,426.20	November 2028 .....	\$ 1,593,577.81
June 2023 .....	10,170,739.40	March 2026 .....	4,643,382.97	December 2028 .....	1,524,082.22
July 2023 .....	9,954,842.21	April 2026 .....	4,519,507.63	January 2029 .....	1,455,888.32
August 2023 .....	9,742,452.87	May 2026 .....	4,397,767.43	February 2029 .....	1,388,975.79
September 2023 .....	9,533,519.60	June 2026 .....	4,278,130.04	March 2029 .....	1,323,324.61
October 2023 .....	9,327,991.32	July 2026 .....	4,160,563.65	April 2029 .....	1,258,915.07
November 2023 .....	9,125,817.71	August 2026 .....	4,045,036.86	May 2029 .....	1,195,727.72
December 2023 .....	8,926,949.13	September 2026 .....	3,931,518.75	June 2029 .....	1,133,743.40
January 2024 .....	8,731,336.65	October 2026 .....	3,819,978.81	July 2029 .....	1,072,943.25
February 2024 .....	8,538,932.04	November 2026 .....	3,710,387.01	August 2029 .....	1,013,308.65
March 2024 .....	8,349,687.75	December 2026 .....	3,602,713.71	September 2029 .....	954,821.27
April 2024 .....	8,163,556.89	January 2027 .....	3,496,929.71	October 2029 .....	897,463.04
May 2024 .....	7,980,493.25	February 2027 .....	3,393,006.24	November 2029 .....	841,216.17
June 2024 .....	7,800,451.27	March 2027 .....	3,290,914.93	December 2029 .....	786,063.11
July 2024 .....	7,623,386.04	April 2027 .....	3,190,627.81	January 2030 .....	731,986.58
August 2024 .....	7,449,253.28	May 2027 .....	3,092,117.34	February 2030 .....	678,969.52
September 2024 .....	7,278,009.33	June 2027 .....	2,995,356.34	March 2030 .....	626,995.18
October 2024 .....	7,109,611.17	July 2027 .....	2,900,318.05	April 2030 .....	576,046.98
November 2024 .....	6,944,016.38	August 2027 .....	2,806,976.07	May 2030 .....	526,108.65
December 2024 .....	6,781,183.13	September 2027 .....	2,715,304.40	June 2030 .....	477,164.12
January 2025 .....	6,621,070.21	October 2027 .....	2,625,277.40	July 2030 .....	429,197.55
February 2025 .....	6,463,636.98	November 2027 .....	2,536,869.81	August 2030 .....	382,193.37
March 2025 .....	6,308,843.37	December 2027 .....	2,450,056.72	September 2030 .....	336,136.19
April 2025 .....	6,156,649.90	January 2028 .....	2,364,813.60	October 2030 .....	291,010.88
May 2025 .....	6,007,017.63	February 2028 .....	2,281,116.26	November 2030 .....	246,802.52
June 2025 .....	5,859,908.19	March 2028 .....	2,198,940.86	December 2030 .....	203,496.41
July 2025 .....	5,715,283.75	April 2028 .....	2,118,263.89	January 2031 .....	161,078.06
August 2025 .....	5,573,107.02	May 2028 .....	2,039,062.20	February 2031 .....	119,533.20
September 2025 .....	5,433,341.23	June 2028 .....	1,961,312.98	March 2031 .....	78,847.78
October 2025 .....	5,295,950.16	July 2028 .....	1,884,993.72	April 2031 .....	39,007.93
November 2025 .....	5,160,898.08	August 2028 .....	1,810,082.27	May 2031 and thereafter .....	0.00
December 2025 .....	5,028,149.78	September 2028 .....	1,736,556.77		
January 2026 .....	4,897,670.56	October 2028 .....	1,664,395.69		

***E Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$24,033,000.00	November 2002 .....	\$14,748,550.07	February 2004 .....	\$ 8,262,725.64
September 2001 .....	23,647,137.45	December 2002 .....	14,421,238.67	March 2004 .....	7,764,318.74
October 2001 .....	23,188,370.92	January 2003 .....	14,076,810.34	April 2004 .....	7,273,643.17
November 2001 .....	22,658,261.28	February 2003 .....	13,715,649.79	May 2004 .....	6,790,624.49
December 2001 .....	22,056,978.66	March 2003 .....	13,338,163.15	June 2004 .....	6,315,188.84
January 2002 .....	21,384,744.49	April 2003 .....	12,944,777.54	July 2004 .....	5,847,263.02
February 2002 .....	20,641,831.36	May 2003 .....	12,535,940.47	August 2004 .....	5,386,774.48
March 2002 .....	19,828,563.07	June 2003 .....	12,112,119.32	September 2004 .....	4,933,651.24
April 2002 .....	18,945,314.40	July 2003 .....	11,673,800.62	October 2004 .....	4,487,821.97
May 2002 .....	17,992,510.95	August 2003 .....	11,221,489.51	November 2004 .....	4,049,215.92
June 2002 .....	16,970,628.91	September 2003 .....	10,755,709.00	December 2004 .....	3,617,762.99
July 2002 .....	15,880,194.67	October 2003 .....	10,276,999.30	January 2005 .....	3,193,393.63
August 2002 .....	15,624,267.89	November 2003 .....	9,785,917.05	February 2005 .....	2,776,038.91
September 2002 .....	15,350,393.62	December 2003 .....	9,283,034.54	March 2005 .....	2,365,630.50
October 2002 .....	15,058,381.84	January 2004 .....	8,768,939.00	April 2005 .....	1,962,100.63

***E Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2005 .....	\$ 1,565,382.14	September 2005.....	\$ 45,298.48
June 2005 .....	1,175,408.42	October 2005 and thereafter .....	0.00
July 2005 .....	792,113.45		
August 2005 .....	415,431.77		

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

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

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## TABLE OF CONTENTS

	<u>Page</u>
Table of Contents . . . . .	S- 2
Available Information . . . . .	S- 3
Reference Sheet . . . . .	S- 4
Additional Risk Factors . . . . .	S-11
Description of the Certificates . . . . .	S-12
Certain Additional Federal Income Tax Consequences . . . . .	S-45
Plan of Distribution . . . . .	S-47
Legal Matters . . . . .	S-47
Schedule 1 . . . . .	A- 1
Principal Balance Schedules . . . . .	B- 1

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**\$1,703,907,410**



**Guaranteed REMIC  
Pass-Through Certificates**

**Fannie Mae REMIC Trust 2001-41**

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## PROSPECTUS SUPPLEMENT

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**UBS Warburg**

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**July 13, 2001**

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