

\$2,261,828,255



FannieMae®

Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2001-51

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 an accrual class), 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-12 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

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

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

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

If you own certificates of certain classes, you can exchange them for the corresponding RCR certificates to be issued at the time of the exchange. The PA, BA, BE, OQ, OR, IU, PH, PJ, SC, QR, QP, IR, QN, TA, TB, TE, TC, TD, TI, PR, GD, GL, OE, EB, SE, QL, TG, TH and TY Classes are the RCR classes, as further described in this prospectus supplement.

| Class | Group | Original Class Balance | Principal Type | Interest Rate | Interest Type | CUSIP Number | Final Distribution Date |
|-------|-------|------------------------|----------------|---------------|---------------|--------------|-------------------------|
| IO    | 1     | \$ 17,857,142(1)       | NTL            | 7.00%         | FIX/IO        | 313921 NS 3  | October 2031            |
| OI(2) | 1     | 18,960,214(1)          | NLT            | 7.00          | FIX/IO        | 313921 NT 1  | July 2027               |
| OK(2) | 1     | 176,962,000            | PAC            | 6.00          | FIX           | 313921 NU 8  | July 2027               |
| OY(2) | 1     | 53,683,000             | PAC            | 6.75          | FIX           | 313921 NV 6  | February 2030           |
| OM(2) | 1     | 40,762,285(1)          | NLT            | 7.00          | FIX/IO        | 313921 NW 4  | October 2031            |
| G     | 1     | 42,272,000             | PAC            | (3)           | PO            | 313921 NX 2  | October 2031            |
| A     | 1     | 132,500,000            | TAC/NSJ/AD     | 6.75          | FIX           | 313921 NY 0  | April 2031              |
| ZA    | 1     | 33,270,000             | SUP/AD         | 6.75          | FIX           | 313921 NZ 7  | April 2031              |
| WA    | 1     | 37,000,000             | SUP/NSJ        | 6.75          | FIX/Z         | 313921 PA 0  | May 2031                |
| WB    | 1     | 2,803,000              | SUP            | 6.75          | FIX           | 313921 PB 8  | May 2031                |
| WC    | 1     | 5,920,000              | SUP            | 6.75          | FIX           | 313921 PC 6  | July 2031               |
| WE    | 1     | 2,617,000              | SUP            | 6.75          | FIX           | 313921 PD 4  | August 2031             |
| WF    | 1     | 1,000,000              | SUP            | 7.00          | FIX           | 313921 PE 2  | August 2031             |
| WD    | 1     | 1,000,000              | SUP            | 6.50          | FIX           | 313921 PF 9  | August 2031             |
| WD    | 1     | 10,973,000             | SUP            | 6.75          | FIX           | 313921 PG 7  | October 2031            |
| BC(2) | 2     | 6,130,233              | SEO            | 8.50          | FIX           | 313921 PH 5  | July 2028               |
| BD(2) | 2     | 30,651,167             | SEO            | 5.50          | FIX           | 313921 PJ 1  | July 2028               |
| BH    | 2     | 3,949,400              | SEO            | 6.00          | FIX           | 313921 PK 8  | August 2029             |
| BJ    | 2     | 9,269,200              | SEQ            | 6.00          | FIX           | 313921 PL 6  | October 2031            |
| PB    | 3     | 22,301,000             | PAC            | 5.25          | FIX           | 313921 PM 4  | February 2013           |
| PC    | 3     | 19,312,000             | PAC            | 5.25          | FIX           | 313921 PN 2  | January 2018            |
| PD(2) | 3     | 24,199,000             | PAC            | 5.75          | FIX           | 313921 PP 7  | April 2022              |
| PE    | 3     | 6,000,000              | PAC            | 6.00          | FIX           | 313921 PQ 5  | May 2026                |
| PF    | 3     | 27,695,000             | PAC            | 5.75          | FIX           | 313921 PR 3  | May 2026                |
| IE    | 3     | 7,363,874(1)           | NLT            | 6.00          | FIX/IO        | 313921 PS 1  | May 2026                |
| PG    | 3     | 15,460,000             | PAC            | 6.00          | FIX           | 313921 PT 9  | November 2027           |
| FP(2) | 3     | 22,703,333             | PAC            | (4)           | FLT           | 313921 PU 6  | August 2030             |
| PO(2) | 3     | 11,351,667             | PAC            | (3)           | PO            | 313921 PV 4  | August 2030             |
| SP(2) | 3     | 131,667(1)             | NLT            | 6.00          | INV/IO        | 313921 PW 2  | August 2030             |
| FO(2) | 3     | 11,695,333             | PAC            | (4)           | FLT           | 313921 PX 0  | October 2031            |
| OO(2) | 3     | 5,847,667              | PAC            | (3)           | PO            | 313921 PY 8  | October 2031            |
| SQ(2) | 3     | 5,847,667(1)           | NLT            | (4)           | INV/IO        | 313921 PZ 5  | October 2031            |
| CA    | 3     | 45,546,000             | SCH/AD         | 6.00          | FIX           | 313921 QA 9  | October 2031            |
| ZC    | 3     | 5,000,000              | SUP            | 6.00          | FIX/Z         | 313921 QB 7  | April 2030              |
| HO(2) | 3     | 21,926,000             | SUP            | (4)           | FLT           | 313921 QC 5  | October 2031            |
| SH(2) | 3     | 8,222,250              | SUP            | (3)           | PO            | 313921 QD 3  | October 2031            |
| ST    | 3     | 8,222,250(1)           | NLT            | (4)           | INV/IO        | 313921 QE 1  | October 2031            |
| ST    | 3     | 2,740,750              | SUP            | (4)           | INV           | 313921 QF 8  | October 2031            |
| QH    | 4     | 92,359,222             | PAC            | 5.25          | FIX           | 313921 QG 6  | May 2006                |
| OI(2) | 4     | 30,558,073             | PAC            | 5.25          | FIX           | 313921 QH 4  | June 2007               |
| OY    | 4     | 125,000,000            | PAC            | 5.25          | FIX           | 313921 QJ 0  | March 2011              |
| OT    | 4     | 6,270,000              | PAC            | 5.50          | FIX           | 313921 QK 7  | March 2011              |
| IL(2) | 4     | 129,817,543            | PAC            | 5.50          | FIX           | 313921 QL 5  | January 2014            |
| IT(2) | 4     | 10,793,128(1)          | NLT            | 6.00          | FIX/IO        | 313921 QM 3  | January 2014            |
| QM    | 4     | 57,273,020             | PAC            | 6.00          | FIX           | 313921 QN 1  | February 2015           |
| QW    | 4     | 18,974,971             | PAC            | 5.25          | FIX           | 313921 QP 6  | February 2007           |
| IB    | 4     | 33,884,033(1)          | NLT            | 6.00          | FIX/IO        | 313921 QO 4  | March 2011              |
| OU    | 4     | 40,000,000             | PAC            | 6.00          | FIX           | 313921 QR 2  | May 2013                |
| OX    | 4     | 14,870,294             | PAC            | 6.00          | FIX           | 313921 QS 0  | February 2015           |
| TU(2) | 4     | 124,472,751(1)         | NLT            | 6.00          | FIX/IO        | 313921 QT 8  | October 2016            |
| TM(2) | 4     | 124,472,751            | PAC            | (3)           | PO            | 313921 QU 5  | October 2016            |
| DB    | 4     | 127,240,620            | TAC/NSJ/AD     | 6.00          | FIX           | 313921 QV 3  | October 2016            |
| DC    | 4     | 44,000,000             | TAC/NSJ/AD     | 6.00          | FIX           | 313921 QW 1  | October 2016            |
| DC    | 4     | 22,491,761             | SUP/NSJ        | 6.00          | FIX/Z         | 313921 QX 9  | October 2016            |
| PK    | 5     | 19,548,000             | PAC            | 5.50          | FIX           | 313921 QY 7  | November 2009           |
| PL    | 5     | 18,336,000             | PAC            | 5.50          | FIX           | 313921 QZ 4  | November 2014           |
| PW    | 5     | 5,000,000              | PAC            | 5.00          | FIX           | 313921 RA 8  | November 2014           |
| PM    | 5     | 28,117,000             | PAC            | 5.17          | FIX           | 313921 RB 6  | November 2021           |
| PY(2) | 5     | 28,117,000             | PAC            | 5.75          | FIX           | 313921 RC 4  | November 2021           |
| IC    | 5     | 15,979,593(1)          | NLT            | 6.50          | FIX/IO        | 313921 RD 2  | November 2021           |
| PO(2) | 5     | 35,258,000             | PAC            | 6.50          | FIX           | 313921 RE 0  | September 2024          |
| PQ    | 5     | 45,258,000             | PAC            | 6.50          | FIX           | 313921 RF 7  | August 2027             |
| FW(2) | 5     | 35,923,333             | PAC            | (4)           | FLT           | 313921 RG 5  | January 2030            |
| WO(2) | 5     | 13,816,667             | PAC            | (3)           | PO            | 313921 RH 3  | January 2030            |
| SW(2) | 5     | 13,816,667(1)          | NLT            | (4)           | INV/IO        | 313921 RJ 9  | January 2030            |
| YP    | 5     | 15,290,000             | PAC/AD         | 6.50          | FIX           | 313921 RK 6  | July 2012               |
| YX    | 5     | 13,046,000             | PAC/AD         | 6.50          | FIX           | 313921 RL 4  | January 2018            |
| PZ    | 5     | 15,300,000             | PAC            | 6.50          | FIX/Z         | 313921 RM 2  | October 2031            |
| HA    | 5     | 35,382,566             | PAC            | 6.50          | FIX           | 313921 RN 0  | April 2031              |
| LT    | 5     | 10,858,000             | PAC            | 6.50          | FIX           | 313921 RP 5  | August 2031             |
| IU    | 5     | 2,328,000              | PAC            | 6.50          | FIX           | 313921 RQ 3  | September 2031          |
| LV    | 5     | 1,988,000              | PAC            | 6.50          | FIX           | 313921 RR 1  | October 2031            |
| LW    | 5     | 2,375,434              | PAC            | 6.50          | FIX           | 313921 RS 9  | October 2031            |
| LA    | 5     | 13,511,000             | SUP            | 6.75          | FIX           | 313921 RT 7  | October 2030            |
| LJ    | 5     | 2,000,000              | SUP            | 7.00          | FIX           | 313921 RU 4  | October 2030            |
| LH    | 5     | 2,000,000              | SUP            | 6.50          | FIX           | 313921 RV 2  | October 2030            |
| LB    | 5     | 4,779,000              | SUP            | 6.75          | FIX           | 313921 RW 0  | January 2031            |
| LC    | 5     | 1,967,000              | SUP            | 6.75          | FIX           | 313921 RX 8  | March 2031              |
| LD    | 5     | 7,400,555              | SUP            | 6.75          | FIX           | 313921 RY 6  | October 2031            |
| LG    | 5     | 2,000,000              | SUP            | 7.00          | FIX           | 313921 RZ 3  | October 2031            |
| LE    | 5     | 2,000,000              | SUP            | 6.50          | FIX           | 313921 SA 7  | October 2031            |
| LO    | 5     | 1,371,445              | SUP            | (3)           | PO            | 313921 SB 5  | October 2031            |
| FM    | 5     | 3,668,000              | SUP            | 6.50          | FIX           | 313921 SC 3  | September 2030          |
| SM    | 5     | 10,725,000             | SUP            | (4)           | FLT           | 313921 SD 1  | September 2030          |
| MB    | 5     | 2,475,000              | SUP            | (4)           | INV           | 313921 SE 9  | September 2030          |
| MC    | 5     | 5,498,000              | SUP            | 6.50          | FIX           | 313921 SF 6  | January 2031            |
| MD    | 5     | 3,045,000              | SUP            | 6.50          | FIX           | 313921 SG 4  | March 2031              |
| MD    | 5     | 11,618,000             | SUP            | 6.50          | FIX           | 313921 SH 2  | October 2031            |
| GJ(2) | 6     | 10,230,531             | SEQ            | 7.50          | FIX           | 313921 SJ 8  | October 2025            |
| GK(2) | 6     | 40,922,128             | SEQ            | 5.00          | FIX           | 313921 SK 5  | October 2025            |
| GL    | 6     | 24,387,535             | SEQ            | 5.50          | FIX           | 313921 SL 3  | February 2030           |
| GH    | 6     | 12,459,806             | SEQ            | 5.50          | FIX           | 313921 SM 1  | October 2031            |
| OA(2) | 7     | 22,751,267             | PAC            | 5.50          | FIX           | 313921 SN 9  | November 2017           |
| OB(2) | 7     | 17,178,945             | PAC            | 5.50          | FIX           | 313921 SP 4  | November 2022           |
| OI(2) | 7     | 6,143,109(1)           | NLT            | 6.50          | FIX/IO        | 313921 SQ 2  | November 2022           |
| OC(2) | 7     | 26,339,736             | PAC            | 6.50          | FIX           | 313921 SR 0  | October 2027            |
| OD    | 7     | 32,096,259             | PAC            | 6.50          | FIX           | 313921 SS 8  | October 2031            |
| EA    | 7     | 28,130,523             | SCII           | 6.50          | FIX           | 313921 ST 6  | October 2031            |
| FE(2) | 7     | 11,621,407             | SUP            | (4)           | FLT           | 313921 SU 3  | October 2031            |
| NO(2) | 7     | 2,681,863              | SUP            | (3)           | PO            | 313921 SV 1  | October 2031            |
| SN(2) | 7     | 2,681,863(1)           | NLT            | (4)           | INV/IO        | 313921 SW 9  | October 2031            |
| R     |       |                        | NPR            | 0             | NPR           | 313921 SX 7  | October 2031            |
| RL    |       | 0                      | NPR            | 0             | NPR           | 313921 SY 5  | October 2031            |

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

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

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be September 28, 2001.

UBS Warburg

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated 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   |
| 5            | Group 5 MBS   |
| 6            | Group 6 MBS   |
| 7            | Group 7 MBS   |

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

|             | <u>Approximate<br/>Principal<br/>Balance</u> | <u>Original<br/>Term to<br/>Maturity<br/>(in months)</u> | <u>Approximate<br/>Weighted Average<br/>Remaining Term<br/>to Maturity<br/>(in months)</u> | <u>Approximate<br/>Weighted Average<br/>Loan Age<br/>(in months)</u> | <u>Approximate<br/>Weighted<br/>Average<br/>Coupon</u> |
|-------------|--|--|--|--|--|
| Group 1 MBS | \$500,000,000                                | 360  | 357  | 3  | 7.530%   |
| Group 2 MBS | \$ 50,000,000                                | 360  | 323  | 30   | 6.680%   |
| Group 3 MBS | \$250,000,000                                | 360  | 325  | 30   | 6.700%   |
| Group 4 MBS | \$833,028,255                                | 180  | 176  | 2  | 6.570%   |
| Group 5 MBS | \$400,000,000                                | 360  | 358  | 2  | 6.900%   |
| Group 6 MBS | \$ 88,000,000                                | 360  | 318  | 35   | 6.150%   |
| Group 7 MBS | \$ 8,399,793                                 | 360  | 278  | 65   | 7.170%   |
|             | \$ 16,399,989                                | 360  | 254  | 74   | 7.267%   |
|             | \$ 73,544,262                                | 360  | 253  | 85   | 6.999%   |
|             | \$ 42,298,889                                | 360  | 255  | 92   | 7.010%   |
|             | \$ 157,067                                   | 360  | 131  | 222  | 7.160%   |

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 September 28, 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:

### Fed Book-Entry

All Classes other than the R and RL Classes

### Physical

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<br/>Interest<br/>Rate</u> | <u>Maximum<br/>Interest<br/>Rate</u> | <u>Minimum<br/>Interest<br/>Rate</u> | <u>Formula for<br/>Calculation of<br/>Interest Rate (1)</u> |
|--------------|--------------------------------------|--------------------------------------|--------------------------------------|---|
| FP .....     | 4.08750%                             | 9.00000%                             | 0.60%                                | LIBOR + 60 basis points                                     |
| SP .....     | 9.82500%                             | 16.80000%                            | 0.00%                                | $16.8\% - (2 \times \text{LIBOR})$                          |
| FQ .....     | 4.23750%                             | 9.00000%                             | 0.75%                                | LIBOR + 75 basis points                                     |
| SQ .....     | 9.52500%                             | 16.50000%                            | 0.00%                                | $16.5\% - (2 \times \text{LIBOR})$                          |
| FC .....     | 4.23750%                             | 9.00000%                             | 0.75%                                | LIBOR + 75 basis points                                     |
| SH .....     | 9.36667%                             | 18.66667%                            | 0.00%                                | $18.66667\% - (2.66667 \times \text{LIBOR})$                |
| ST .....     | 10.00000%                            | 10.00000%                            | 0.00%                                | $66\% - (8 \times \text{LIBOR})$                            |
| FW .....     | 4.08750%                             | 9.00000%                             | 0.60%                                | LIBOR + 60 basis points                                     |
| SW .....     | 12.77250%                            | 21.84000%                            | 0.00%                                | $21.84\% - (2.6 \times \text{LIBOR})$                       |
| FM .....     | 4.88000%                             | 8.00000%                             | 1.30%                                | LIBOR + 130 basis points                                    |
| SM .....     | 13.52000%                            | 29.03334%                            | 0.00%                                | $29.03334\% - (4.33334 \times \text{LIBOR})$                |
| FE .....     | 4.68750%                             | 8.00000%                             | 1.20%                                | LIBOR + 120 basis points                                    |
| SN .....     | 14.35416%                            | 29.46666%                            | 0.00%                                | $29.46666\% - (4.3333332 \times \text{LIBOR})$              |
| SC .....     | 9.36667%                             | 18.66667%                            | 0.00%                                | $18.66667\% - (2.66667 \times \text{LIBOR})$                |
| SE .....     | 14.35416%                            | 29.46666%                            | 0.00%                                | $29.46666\% - (4.3333332 \times \text{LIBOR})$              |

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

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

## Notional Classes

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

| <u>Class</u> |   |
|--------------|---|
| SP .....     | 100% of the PO Class                        |
| SQ .....     | 100% of the QO Class                        |
| SH .....     | 100% of the HO Class                        |
| IE .....     | 4.166666667% of the PD and OG Classes       |
|              | 12.5% of the PB and PC Classes              |
| SW .....     | 100% of the WO Class                        |
| IC .....     | 15.3846153846% of the PK and PL Classes     |
|              | 23.0769230769% of the PW Class              |
|              | 20.4615384615% of the PM Class              |
|              | 11.5384615385% of the PY Class              |
| OU .....     | 10.7142857167% of the OJ Class              |
| OY .....     | 96.4285714184% of the OM Class              |
| TU .....     | 100% of the TM Class                        |
| IB .....     | 12.5% of the QH, QJ, QY and QW Classes      |
|              | 8.333333333% of the QT Class                |
| SN .....     | 100% of the NO Class                        |
| OI .....     | 15.3846153846% of the OA and OB Classes     |
| IO .....     | 3.5714285714% of the Group 1 MBS            |
| IU .....     | 8.333333333% of the PD Class                |
| IR .....     | 8.333333333% of the QJ Class                |
| TE .....     | 7.6923076923% of the PY Class               |
| TI .....     | 11.5384615385% of the PN Class              |
| IT .....     | 8.333333333% of the TL Class                |
| TY .....     | 15.3846153846% of the OA, OB and OC Classes |

## Distributions of Principal

### *Group 1 Principal Distribution Amount*

#### *ZA Accrual Amount*

1. To the G Class to its Targeted Balance.
2. To the A Class to zero.
3. To the G Class to zero.
4. Thereafter to the ZA Class.

#### *Group 1 Cash Flow Distribution Amount*

1. To the OJ, OK and OM Classes, in that order, to their Planned Balances.
2. If and only if the principal balance of the Group 1 MBS is less than the Group 1 MBS Specified Balance, to the ZA Class to zero.
3. To the G Class to its Targeted Balance.
4. To the A Class to zero.
5. To the G Class to zero.
6. To the ZA Class to zero.



7. To the WA and WB Classes, in that order, to zero.
8. To the WC, WF and WE Classes, pro rata, to zero.
9. To the WD Class to zero.
10. To the OJ, OK and OM Classes, in that order, to zero.

*Group 2 Principal Distribution Amount*

1. To the BC and BD Classes, pro rata, to zero.
2. To the BH Class to zero.
3. To the BJ Class to zero.

*Group 3 Principal Distribution Amount*

*ZC Accrual Amount*

To the CA Class to zero, and thereafter to the ZC Class.

*Group 3 Cash Flow Distribution Amount*

1. To the PB, PC and PD Classes, in that order, to their Planned Balances.
2. To the PE and OG Classes, pro rata, to their Planned Balances.
3. To the PG Class to its Planned Balance.
4. To the FP and PO Classes, pro rata, to their Planned Balances.
5. To the FQ and QO Classes, pro rata, to their Planned Balances.
6. To the CA Class to its Scheduled Balance.
7. To the ZC Class to zero.
8. To the FC, HO and ST Classes, pro rata, to zero.
9. To the CA Class to zero.
10. To the PB, PC and PD Classes, in that order, to zero.
11. To the PE and OG Classes, pro rata, to zero.
12. To the PG Class to zero.
13. To the FP and PO Classes, pro rata, to zero.
14. To the FQ and QO Classes, pro rata, to zero.

*Group 4 Principal Distribution Amount*

*DZ Accrual Amount*

To the DB and DC Classes, pro rata, to their Targeted Balances, and thereafter to the DZ Class.

*Group 4 Cash Flow Cash Distribution Amount*

1. (a) 85.6561872028% of such amount as follows:
  - first*, to the QH and QJ Classes, in that order, to their Planned Balances;
  - second*, to the QY and QT Classes, pro rata, to their Planned Balances; and
  - third*, to the TL and QM Classes, in that order, to their Planned Balances, and

- (b) 14.3438127972% of such amount to the QW, QU and QX Classes, in that order, to their Planned Balances.
- 2. To the TM Class to its Planned Balance.
- 3. If and only if the principal balance of the Group 4 MBS is less than the Group 4 MBS Targeted Balance, to the DZ Class to zero.
- 4. To the DB and DC Classes, pro rata, to their Targeted Balances.
- 5. To the DZ Class to zero.
- 6. To the DB and DC Classes, pro rata, to zero.
- 7. (a) 85.6561872028% of the remaining amount as follows:
  - first*, to the QH and QJ Classes, in that order, to zero;
  - second*, to the QY and QT Classes, pro rata, to zero; and
  - third*, to the TL and QM Classes, in that order, to zero, and
- (b) 14.3438127972% of such remaining amount to the QW, QU and QX Classes, in that order, to zero.
- 8. To the TM Class to zero.

*Group 5 Principal Distribution Amount*

*PZ Accrual Amount*

To the VP and VX Classes, in that order, to zero, and thereafter to the PZ Class.

*Group 5 Cash Flow Distribution Amount*

- 1. To the PK Class to its Planned Balance.
- 2. To the PL and PW Classes, pro rata to their Planned Balances.
- 3. To the PM and PY Classes, pro rata, to their Planned Balances.
- 4. To the PN and PQ Classes, in that order, to their Planned Balances.
- 5. To the FW and WO Classes, pro rata, to their Planned Balances.
- 6. To the VP, VX, PZ, HA, LT, LU, LV and LW Classes, in that order, to their Planned Balances.
- 7. (a) 48.1481473980% of the remaining amount as follows:
  - first*, to the LA, LH and LJ Classes, pro rata, to zero;
  - second*, to the LB and LC Classes, in that order, to zero; and
  - third*, to the LD, LE and LG Classes, pro rata, to zero,
- (b) 1.8518526020% of such remaining amount to the LO Class to zero, and
- (c) 50% of such remaining amount as follows:
  - first*, to the MA, FM and SM Classes, pro rata, to zero; and
  - second*, to the MB, MC and MD Classes, in that order, to zero.
- 8. To the HA, LT, LU, LV, LW and PK Classes, in that order, to zero.
- 9. To the PL and PW Classes, pro rata, to zero.



10. To the PM and PY Classes, pro rata, to zero.
11. To the PN and PQ Classes, in that order, to zero.
12. To the FW and WO Classes, pro rata, to zero.
13. To the VP, VX and PZ Classes, in that order, to zero.

*Group 6 Principal Distribution Amount*

1. To the GJ and GK Classes, pro rata, to zero.
2. To the GE and GH Classes, in that order, to zero.

*Group 7 Principal Distribution Amount*

1. To the OA, OB, OC and OD Classes, in that order, to their Planned Balances.
2. To the EA Class to its Scheduled Balance.
3. To the FE and NO Classes, pro rata, to zero.
4. To the EA Class to zero.
5. To the OA, OB, OC and OD 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) \*

| Group 1 Classes       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|-----------------------|--|---------------------------|------|------|------|------|------|------|------|
|                       |  | 0%                        | 100% | 335% | 400% | 600% |      |      |      |
| IO                    |  | 21.3                      | 11.5 | 5.1  | 4.4  | 3.2  |      |      |      |
| OU and OJ             |  | 13.1                      | 3.6  | 3.6  | 3.6  | 3.0  |      |      |      |
| OK                    |  | 21.4                      | 8.0  | 8.0  | 8.0  | 5.5  |      |      |      |
| OY and OM             |  | 23.4                      | 12.8 | 12.8 | 12.8 | 8.6  |      |      |      |
| G                     |  | 14.2                      | 10.2 | 2.3  | 2.2  | 1.8  |      |      |      |
| A                     |  | 23.5                      | 15.2 | 2.7  | 2.3  | 1.9  |      |      |      |
| ZA                    |  | 27.2                      | 21.0 | 5.2  | 2.5  | 0.6  |      |      |      |
| WA                    |  | 29.6                      | 26.8 | 9.4  | 4.8  | 2.7  |      |      |      |
| WB                    |  | 29.7                      | 27.3 | 10.7 | 5.0  | 2.8  |      |      |      |
| WC, WF and WE         |  | 29.8                      | 28.0 | 12.6 | 5.3  | 2.9  |      |      |      |
| WD                    |  | 29.9                      | 29.0 | 17.8 | 6.0  | 3.0  |      |      |      |
| PA                    |  | 16.3                      | 5.9  | 5.9  | 5.9  | 4.3  |      |      |      |
| Group 2 Classes       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 165% | 250% | 500% |      |      |      |
| BC, BD, BA and BE     |  | 18.0                      | 6.4  | 4.3  | 3.0  | 1.4  |      |      |      |
| BH                    |  | 27.3                      | 16.2 | 11.8 | 8.3  | 4.1  |      |      |      |
| BJ                    |  | 29.0                      | 21.9 | 18.1 | 13.9 | 7.2  |      |      |      |
| Group 3 Classes       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 158% | 250% | 500% |      |      |      |
| PB                    |  | 5.2                       | 1.2  | 1.2  | 1.2  | 1.2  |      |      |      |
| PC                    |  | 11.0                      | 2.5  | 2.5  | 2.5  | 1.7  |      |      |      |
| PD, OQ, OR and IU     |  | 15.0                      | 3.9  | 3.9  | 3.9  | 2.2  |      |      |      |
| PE and OG             |  | 18.8                      | 6.0  | 6.0  | 6.0  | 3.0  |      |      |      |
| IE                    |  | 10.6                      | 2.8  | 2.8  | 2.8  | 1.8  |      |      |      |
| PG                    |  | 21.3                      | 8.0  | 8.0  | 8.0  | 3.9  |      |      |      |
| FP, PO, SP and PH     |  | 23.4                      | 11.0 | 11.0 | 11.0 | 5.5  |      |      |      |
| FQ, QO, SQ and PJ     |  | 25.2                      | 18.1 | 18.1 | 18.1 | 9.7  |      |      |      |
| ZC                    |  | 27.9                      | 17.6 | 1.2  | 0.2  | 0.1  |      |      |      |
| FC, HO, SH, ST and SC |  | 29.3                      | 22.9 | 16.8 | 1.6  | 0.4  |      |      |      |
|                       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 142% | 158% | 200% | 250% | 500% |      |
| CA                    |  | 21.7                      | 9.3  | 4.0  | 4.0  | 4.0  | 2.5  | 0.8  |      |
| Group 4 Classes       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 191% | 250% | 500% |      |      |      |
| QH                    |  | 2.3                       | 1.5  | 1.5  | 1.5  | 1.5  |      |      |      |
| QJ, QR, QP and IR     |  | 4.3                       | 2.5  | 2.5  | 2.5  | 2.2  |      |      |      |
| QY and QT             |  | 6.5                       | 3.7  | 3.7  | 3.7  | 2.7  |      |      |      |
| TL, IT and QL         |  | 9.3                       | 6.0  | 6.0  | 6.0  | 3.8  |      |      |      |
| QM                    |  | 11.0                      | 8.0  | 8.0  | 8.0  | 5.1  |      |      |      |
| QW                    |  | 2.7                       | 1.7  | 1.7  | 1.7  | 1.6  |      |      |      |
| IB                    |  | 4.5                       | 2.7  | 2.7  | 2.7  | 2.2  |      |      |      |
| QU                    |  | 7.4                       | 4.5  | 4.5  | 4.5  | 3.1  |      |      |      |
| QX                    |  | 10.7                      | 7.6  | 7.6  | 7.6  | 4.8  |      |      |      |
| TU, TM and QN         |  | 12.4                      | 11.1 | 11.1 | 11.1 | 7.7  |      |      |      |
|                       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 182% | 191% | 245% | 246% | 250% | 500% |
| DB and DC             |  | 11.4                      | 8.4  | 3.6  | 3.6  | 2.6  | 2.7  | 2.5  | 1.3  |
|                       |  | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                       |  | 0%                        | 100% | 191% | 245% | 246% | 250% | 500% |      |
| DZ                    |  | 14.8                      | 13.8 | 11.9 | 1.3  | 0.3  | 0.3  | 0.2  |      |

| <u>Group 5 Classes</u>      | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|-----------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                             | <u>0%</u>                        | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| PK .....                    | 3.8                              | 1.5         | 1.5         | 1.5         | 1.5         |
| PL and PW .....             | 8.5                              | 2.4         | 2.4         | 2.4         | 2.4         |
| PM, PY, TA, TB and TE ..... | 13.9                             | 4.0         | 4.0         | 4.0         | 3.0         |
| IC .....                    | 10.7                             | 3.1         | 3.1         | 3.1         | 2.6         |
| PN, TC, TD and TI .....     | 18.2                             | 6.0         | 6.0         | 6.0         | 3.7         |
| PQ .....                    | 20.8                             | 8.0         | 8.0         | 8.0         | 4.5         |
| FW, WO, SW and PR .....     | 23.4                             | 11.0        | 11.0        | 11.0        | 6.0         |
| VP .....                    | 6.0                              | 6.0         | 6.0         | 6.0         | 5.3         |
| VX .....                    | 13.6                             | 12.9        | 12.9        | 12.9        | 7.9         |
| PZ .....                    | 25.4                             | 18.4        | 18.4        | 18.4        | 11.1        |
| LA, LJ and LH .....         | 28.5                             | 20.6        | 2.3         | 1.6         | 0.8         |
| LB .....                    | 29.1                             | 24.1        | 4.9         | 2.9         | 1.4         |
| LC .....                    | 29.3                             | 25.2        | 6.6         | 3.4         | 1.5         |
| LD, LG and LE .....         | 29.7                             | 27.7        | 17.5        | 4.6         | 1.8         |
| LO .....                    | 29.0                             | 23.6        | 7.7         | 2.8         | 1.2         |
| MA, FM and SM .....         | 28.4                             | 20.4        | 2.2         | 1.6         | 0.8         |
| MB .....                    | 29.1                             | 23.8        | 4.6         | 2.8         | 1.4         |
| MC .....                    | 29.3                             | 25.1        | 6.4         | 3.3         | 1.5         |
| MD .....                    | 29.7                             | 27.7        | 17.7        | 4.6         | 1.8         |

|          | <u>PSA Prepayment Assumption</u> |             |             |             |             |             |             |
|----------|----------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|
|          | <u>0%</u>                        | <u>100%</u> | <u>140%</u> | <u>206%</u> | <u>240%</u> | <u>250%</u> | <u>500%</u> |
| HA ..... | 24.9                             | 9.6         | 2.0         | 2.0         | 2.0         | 2.0         | 1.5         |
| LT ..... | 27.5                             | 16.1        | 5.7         | 5.7         | 5.7         | 5.6         | 2.3         |
| LU ..... | 27.7                             | 17.1        | 7.9         | 7.9         | 7.9         | 6.8         | 2.4         |
| LV ..... | 27.8                             | 17.4        | 10.8        | 10.8        | 10.8        | 7.3         | 2.5         |
| LW ..... | 27.9                             | 18.0        | 16.4        | 16.4        | 16.4        | 8.0         | 2.5         |

| <u>Group 6 Classes</u>  | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|-------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                         | <u>0%</u>                        | <u>100%</u> | <u>171%</u> | <u>250%</u> | <u>500%</u> |
| GJ, GK, GD and GL ..... | 15.6                             | 4.6         | 3.0         | 2.1         | 1.0         |
| GE .....                | 26.3                             | 14.2        | 10.0        | 7.2         | 3.6         |
| GH .....                | 29.2                             | 22.5        | 18.8        | 14.9        | 7.8         |

| <u>Group 7 Classes</u>      | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|-----------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                             | <u>0%</u>                        | <u>100%</u> | <u>212%</u> | <u>250%</u> | <u>500%</u> |
| OA .....                    | 8.0                              | 1.5         | 1.5         | 1.5         | 1.2         |
| OB .....                    | 15.7                             | 3.5         | 3.5         | 3.5         | 2.0         |
| OI .....                    | 11.3                             | 2.4         | 2.4         | 2.4         | 1.6         |
| OC .....                    | 20.3                             | 6.0         | 6.0         | 6.0         | 3.1         |
| OD .....                    | 24.6                             | 11.8        | 11.8        | 11.8        | 6.4         |
| FE, NO, SN, EB and SE ..... | 29.5                             | 19.0        | 4.0         | 1.1         | 0.2         |
| OE, TG, TH and TY .....     | 14.9                             | 3.8         | 3.8         | 3.8         | 2.1         |

|          | <u>PSA Prepayment Assumption</u> |             |             |             |             |             |             |
|----------|----------------------------------|-------------|-------------|-------------|-------------|-------------|-------------|
|          | <u>0%</u>                        | <u>100%</u> | <u>160%</u> | <u>212%</u> | <u>215%</u> | <u>250%</u> | <u>500%</u> |
| EA ..... | 27.3                             | 10.7        | 4.0         | 4.0         | 4.0         | 2.2         | 0.7         |

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

## ADDITIONAL RISK FACTORS

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

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

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

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

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

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

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

mortgage loan characteristics and the actual mortgage loans could affect the weighted average lives of the classes of certificates.

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

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

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

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

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

*Uncertain market for the certificates could make them difficult to sell and cause their values to fluctuate.* We cannot be sure that a market for resale of the certificates will develop. Further, if a market develops, it may not continue or be sufficiently liquid to allow you to sell your certificates. Even if you are able to sell your certificates, the sale price may not be comparable to similar investments that have a developed market. Moreover, you may not be able to sell small

or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you 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 September 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 seven groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS” and “Group 7 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 Group 1, Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7 Classes on the 25th day of each month (or, if the 25th day is not a business day, on the first business day after the 25th). We refer to each such date 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 an Accrual Class).

*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 OU, OJ, OK, OY, OM, BC, BD, PD, FP, PO, SP, FQ, QO, SQ, HO, SH, QJ, TU, TM, PY, PN, FW, WO, SW, GJ, GK, OA, OB, OI, OC, FE, NO, SN, TL and IT 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 2 MBS, Group 3 MBS, Group 5 MBS, Group 6 MBS and Group 7 MBS, and up to 15 years in the case of the Group 4 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 .....                               | \$500,000,000            |
| 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<br>(Weighted Average Loan Age) ..... | 3 months                 |

**Group 2 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$50,000,000             |
| 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                |

**Group 3 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$250,000,000            |
| 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 .....   | 325 months               |
| Approximate Weighted Average WALA .....  | 30 months                |

**Group 4 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$833,028,255            |
| MBS Pass-Through Rate .....              | 6.00%                    |
| Range of WACs (annual percentages) ..... | 6.25% to 8.50%           |
| Range of WAMs .....                      | 100 months to 180 months |
| Approximate Weighted Average WAM .....   | 176 months               |
| Approximate Weighted Average WALA .....  | 2 months                 |

**Group 5 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$400,000,000            |
| 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 .....   | 358 months               |
| Approximate Weighted Average WALA .....  | 2 months                 |

**Group 6 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$88,000,000             |
| MBS Pass-Through Rate .....              | 5.50%                    |
| Range of WACs (annual percentages) ..... | 5.75% to 8.00%           |
| Range of WAMs .....                      | 241 months to 360 months |
| Approximate Weighted Average WAM .....   | 318 months               |
| Approximate Weighted Average WALA .....  | 35 months                |

**Group 7 MBS**

|  |                          |
|--|--------------------------|
| Aggregate Unpaid Principal Balance ..... | \$140,800,000            |
| MBS Pass-Through Rate .....              | 6.50%                    |
| Range of WACs (annual percentages) ..... | 6.75% to 9.00%           |
| Range of WAMs .....                      | 130 months to 360 months |
| Approximate Weighted Average WAM .....   | 255 months               |
| Approximate Weighted Average WALA .....  | 85 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 will also 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             | IO, OU, OJ, OK, OY, G, A, ZA, WA, WB, WC, WF, WE and WD |
| Accrual                | ZA  |
| Interest Only          | IO, OU and OY   |
| Principal Only         | OM  |
| RCR**                  | PA  |
| <b>Group 2 Classes</b> |   |
| Fixed Rate             | BC, BD, BH and BJ                                       |
| RCR**                  | BA and BE   |
| <b>Group 3 Classes</b> |   |
| Fixed Rate             | PB, PC, PD, PE, OG, IE, PG, CA and ZC                   |
| Floating Rate          | FP, FQ and FC   |
| Inverse Floating Rate  | SP, SQ, SH and ST                                       |
| Accrual                | ZC  |
| Interest Only          | IE, SP, SQ and SH                                       |
| Principal Only         | PO, QO and HO   |
| RCR**                  | OQ, OR, IU, PH, PJ and SC                               |

| <u>Interest Type*</u>      | <u>Classes</u>   |
|----------------------------|--|
| <b>Group 4 Classes</b>     |  |
| Fixed Rate                 | QH, QJ, QY, QT, TL, IT, QM, QW, IB, QU, QX, TU, DB, DC and DZ  |
| Accrual                    | DZ   |
| Interest Only              | IT, IB and TU  |
| Principal Only             | TM   |
| RCR**                      | QR, QP, IR, QN and QL  |
| <b>Group 5 Classes</b>     |  |
| Fixed Rate                 | PK, PL, PW, PM, PY, IC, PN PQ, VP, VX, PZ, HA, LT, LU, LV, LW, LA, LJ, LH, LB, LC, LD, LG, LE, MA, MB, MC and MD |
| Floating Rate              | FW and FM  |
| Inverse Floating Rate      | SW and SM  |
| Accrual                    | PZ   |
| Interest Only              | IC and SW  |
| Principal Only             | WO and LO  |
| RCR**                      | TA, TB, TE, TC, TD, TI and PR  |
| <b>Group 6 Classes</b>     |  |
| Fixed Rate                 | GJ, GK, GE and GH  |
| RCR**                      | GD and GL  |
| <b>Group 7 Classes</b>     |  |
| Fixed Rate                 | OA, OB, OI, OC, OD and EA  |
| Floating Rate              | FE   |
| Inverse Floating Rate      | SN   |
| Interest Only              | OI and SN  |
| Principal Only             | NO   |
| RCR**                      | OE, EB, SE, TG, TH and TY  |
| <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 on Schedule 1 or described in this prospectus supplement. We calculate interest based on a 360-day year consisting of twelve 30-day months. We pay interest monthly (except in the case of an Accrual Class) 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 an Accrual Class) on a Distribution Date will consist of one month’s interest on the outstanding balance of that Certificate immediately prior to that Distribution Date. For a description of the Accrual Classes, see “—*Accrual Classes*” below.

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

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

| <u>Classes</u>  | <u>Interest Accrual Periods</u>   |
|---|---|
| All Fixed Rate Classes and the FM and SM 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 FM and SM 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 OM, TM and LO Classes as Delay Classes, and the PO, QO, WO, HO and NO Classes as No Delay Classes, for the sole purpose of facilitating trading.

*Accrual Classes.* The ZA, ZC, DZ and PZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rate specified on the cover of this prospectus supplement. However, we will not pay any interest on an Accrual Class. Instead, interest accrued on an Accrual Class will be added as principal to its principal balance 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 respective notional principal balances at the applicable interest rates. The notional principal balances of the Notional Classes will be calculated as specified under “Reference Sheet—Notional Classes” in this prospectus supplement.

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

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

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

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

## Calculation of LIBOR

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

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 3.58% in the case of the FM and SM Classes, and 3.4875% in the case of the FP, SP, FQ, SQ, FC, SH, ST, FW, SW, FE, SN, SC and SE Classes.

## Distributions of Principal

### *Categories of Classes*

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

| <u>Principal Type*</u> | <u>Classes</u>   |
|------------------------|--|
| <b>Group 1 Classes</b> |  |
| PAC                    | OJ, OK and OM  |
| TAC                    | G  |
| Support                | A, ZA, WA, WB, WC, WF, WE and WD                                       |
| Non-Sticky Jump        | G and ZA   |
| Accretion Directed     | G and A  |
| Notional               | IO, OU and OY  |
| RCR**                  | PA   |
| <b>Group 2 Classes</b> |  |
| Sequential Pay         | BC, BD, BH and BJ  |
| RCR**                  | BA and BE  |
| <b>Group 3 Classes</b> |  |
| PAC                    | PB, PC, PD, PE, OG, PG, FP, PO, FQ and QO                              |
| Scheduled              | CA   |
| Support                | ZC, FC, HO and ST  |
| Accretion Directed     | CA   |
| Notional               | IE, SP, SQ and SH  |
| RCR**                  | OQ, OR, IU, PH, PJ and SC  |
| <b>Group 4 Classes</b> |  |
| PAC                    | QH, QJ, QY, QT, TL, QM, QW, QU, QX and TM                              |
| TAC                    | DB and DC  |
| Support                | DZ   |
| Non-Sticky Jump        | DB, DC and DZ  |
| Accretion Directed     | DB and DC  |
| Notional               | IT, IB and TU  |
| RCR**                  | QR, QP, IR, QN and QL  |
| <b>Group 5 Classes</b> |  |
| PAC                    | PK, PL, PW, PM, PY, PN, PQ, FW, WO, VP, VX, PZ, HA, LT, LU, LV, and LW |
| Support                | LA, LJ, LH, LB, LC, LD, LG, LE, LO, MA, FM, SM, MB, MC and MD          |
| Accretion Directed     | VP and VX  |
| Notional               | IC and SW  |
| RCR**                  | TA, TB, TE, TC, TD, TI and PR  |
| <b>Group 6 Classes</b> |  |
| Sequential Pay         | GJ, GK, GE and GH  |
| RCR**                  | GD and GL  |

**Principal Type\*****Classes****Group 7 Classes**

|           |                           |
|-----------|---------------------------|
| PAC       | OA, OB, OC and OD         |
| Scheduled | EA                        |
| Support   | FE and NO                 |
| Notional  | OI and SN                 |
| RCR**     | OE, EB, SE, TG, TH and TY |

**No Payment Residual**

R and RL

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

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

*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 balance of the ZA Class (the “ZA Accrual Amount” 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 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 ZC Class (the “ZC Accrual Amount” and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the DZ Class (the “DZ Accrual Amount” and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”),
- the principal then paid on the Group 5 MBS (the “Group 5 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the PZ Class (the “PZ Accrual Amount” and, together with the Group 5 Cash Flow Distribution Amount, the “Group 5 Principal Distribution Amount”),
- the principal then paid on the Group 6 MBS (the “Group 6 Principal Distribution Amount”), and
- the principal then paid on the Group 7 MBS (the “Group 7 Principal Distribution Amount”).

*Group 1 Principal Distribution Amount**ZA Accrual Amount*

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

- (i) to the G Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;
- (ii) to the A Class, until its principal balance is reduced to zero;
- (iii) to the G Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and
- (iv) thereafter to the ZA 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 in the following priority:

- (i) sequentially, to the OJ, OK and OM Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date; } PAC Classes
- (ii) 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 Specified Balance for that date, to the ZA Class, until its principal balance is reduced to zero; } Non-Sticky Jump and Support Class
- (iii) to the G Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; } TAC Class
- (iv) to the A Class, until its principal balance is reduced to zero; } Support Class
- (v) to the G Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; } TAC Class
- (vi) to the ZA Class, until its principal balance is reduced to zero;
- (vii) sequentially, to the WA and WB Classes, in that order, until their principal balances are reduced to zero;
- (viii) concurrently, to the WC, WF and WE Classes, pro rata (or 56.6818280268%, 21.6590859866% and 21.6590859866%, respectively), until their principal balances are reduced to zero; } Support Classes
- (ix) to the WD Class, until its principal balance is reduced to zero; and
- (x) sequentially, to the OJ, OK and OM Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero. } PAC Classes

### *Group 2 Principal Distribution Amount*

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

- (i) concurrently, to the BC and BD Classes, pro rata (or 16.6666657604% and 83.3333342396%, respectively), until their principal balances are reduced to zero;
- (ii) to the BH Class, until its principal balance is reduced to zero; and
- (iii) to the BJ Class, until its principal balance is reduced to zero. } Sequential Pay Classes

### *Group 3 Principal Distribution Amount*

#### *ZC Accrual Amount*

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



### *Group 3 Cash Flow Distribution Amount*

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

- (i) sequentially, to the PB, PC and PD Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) concurrently, to the PE and OG Classes, pro rata (or 17.8067962606% and 82.1932037394%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (iii) to the PG Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;
- (iv) concurrently, to the FP and PO Classes, pro rata (or 66.6666656879% and 33.3333343121%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (v) concurrently, to the FQ and QO Classes, pro rata (or 66.6666647666% and 33.3333352334%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (vi) to the CA Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (vii) to the ZC Class, until its principal balance is reduced to zero;
- (viii) concurrently, to the FC, HO and ST Classes, pro rata (or 66.6666666667%, 25.0000000000% and 8.3333333333%, respectively), until their principal balances are reduced to zero;
- (ix) to the CA Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero;
- (x) sequentially, to the PB, PC and PD Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (xi) concurrently, to the PE and OG Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (xii) to the PG Class, without regard to its Planned Balance and until its principal balance is reduced to zero;
- (xiii) concurrently, to the FP and PO Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero; and
- (xiv) concurrently, to the FQ and QO Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero.

PAC  
Classes

Scheduled  
Class

Support  
Classes

Scheduled  
Class

PAC  
Classes

### *Group 4 Principal Distribution Amount*

#### *DZ Accrual Amount*

On each Distribution Date, we will pay the DZ Accrual Amount, concurrently, as principal of the DB and DC Classes, pro rata (or 74.3051619411% and 25.6948380589%, respectively), until their principal balances are reduced to their Targeted Balances for that Distribution Date. Thereafter, we will pay the DZ Accrual Amount as principal of the DZ 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 as follows:

- (i) (a) 85.6561872028% of such amount as follows:
  - first*, sequentially, to the QH and QJ Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
  - second*, concurrently, to the QY and QT Classes, pro rata (or 95.2235849775% and 4.7764150225%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date; and
  - third*, sequentially, to the TL and QM Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date, and
- (b) 14.3438127972% of such amount, sequentially, to the QW, QU and QX Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) to the TM Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;
- (iii) if and only if the principal balance of the Group 4 MBS on that Distribution Date (after giving effect to distributions on that date) is less than the Group 4 MBS Targeted Balance for that date, to the DZ Class, until its principal balance is reduced to zero;
- (iv) concurrently, to the DB and DC Classes, pro rata, until their principal balances are reduced to their Targeted Balances for that Distribution Date;
- (v) to the DZ Class, until its principal balance is reduced to zero;
- (vi) concurrently, to the DB and DC Classes, pro rata, without regard to their Targeted Balances and until their principal balances are reduced to zero;
- (vii) (a) 85.6561872028% of the remaining amount as follows:
  - first*, sequentially, to the QH and QJ Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;
  - second*, concurrently, to the QY and QT Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero; and
  - third*, sequentially, to the TL and QM Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero, and
- (b) 14.3438127972% of such remaining amount, sequentially, to the QW, QU and QX Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero; and
- (viii) to the TM Class, without regard to its Planned Balance and until its principal balance is reduced to zero.

*Group 5 Principal Distribution Amount*

*PZ Accrual Amount*

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

} Accretion  
Directed  
Classes and  
Accrual  
Class

*Group 5 Cash Flow Distribution Amount*

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

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

(ii) concurrently, to the PL and PW Classes, pro rata (or 78.5738772712% and 21.4261227288%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;

(iii) concurrently, to the PM and PY Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;

(iv) sequentially, to the PN and PQ Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

(v) concurrently, to the FW and WO Classes, pro rata (or 72.2222215521% and 27.7777784479%, respectively), until their principal balances are reduced to their Planned Balances for that Distribution Date;

(vi) sequentially, to the VP, VX, PZ, HA, LT, LU, LV and LW Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;

} PAC  
Classes

(vii) (a) 48.1481473980% of the remaining amount as follows:

*first*, concurrently, to the LA, LH and LJ Classes, pro rata (or 77.1572154646%, 11.4213922677% and 11.4213922677%, respectively), until their principal balances are reduced to zero;

*second*, sequentially, to the LB and LC Classes, in that order, until their principal balances are reduced to zero; and

*third*, concurrently, to the LD, LE and LG Classes, pro rata (or 64.9139888366%, 17.5430055817% and 17.5430055817%, respectively), until their principal balances are reduced to zero,

(b) 1.8518526020% of that remaining amount to the LO Class, until its principal balance is reduced to zero, and

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

*first*, concurrently, to the MA, FM and SM Classes, pro rata (or 21.7453165758%, 63.5819302822% and 14.6727531420%, respectively), until their principal balances are reduced to zero; and

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

} Support  
Classes

} Support  
Classes

- (viii) to the HA, LT, LU, LV, LW and PK Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (ix) concurrently, to the PL and PW Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (x) concurrently, to the PM and PY Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (xi) sequentially, to the PN and PQ Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero;
- (xii) concurrently, to the FW and WO Classes, pro rata, without regard to their Planned Balances and until their principal balances are reduced to zero; and
- (xiii) sequentially, to the VP, VX and PZ Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

PAC  
Classes

#### *Group 6 Principal Distribution Amount*

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

- (i) concurrently, to the GJ and GK Classes, pro rata (or 19.9999984361% and 80.0000015639%, respectively), until their principal balances are reduced to zero; and
- (ii) sequentially, to the GE and GH Classes, in that order, until their principal balances are reduced to zero.

Sequential  
Pay Classes

#### *Group 7 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 7 Principal Distribution Amount as principal of the Group 7 Classes in the following priority:

- (i) sequentially, to the OA, OB, OC and OD Classes, in that order, until their principal balances are reduced to their Planned Balances for that Distribution Date;
- (ii) to the EA Class, until its principal balance is reduced to its Scheduled Balance for that Distribution Date;
- (iii) concurrently, to the FE and NO Classes, pro rata (or 81.2500008739% and 18.7499991261%, respectively), until their principal balances are reduced to zero;
- (iv) to the EA Class, without regard to its Scheduled Balance and until its principal balance is reduced to zero; and
- (v) sequentially, to the OA, OB, OC and OD Classes, in that order, without regard to their Planned Balances and until their principal balances are reduced to zero.

PAC  
Classes

Scheduled  
Class

Support  
Classes

Scheduled  
Class

PAC  
Classes

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

## Structuring Assumptions

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the following assumptions (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 4 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 September 28, 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<br/>Schedule References</u> | <u>Related Classes and Groups</u>   | <u>Structuring Ranges<br/>and Rates</u> |
|--|---|---|
| Planned Balances                                 | OJ, OK, OM and PA   | Between 100% and 400%                   |
| Targeted Balances                                | G   | (1)                                     |
| Specified Balances                               | Group 1 MBS   | (2)                                     |
| Planned Balances                                 | PB, PC, PD, PE, OG PG, FP, PO, FQ, QO,<br>QH, QJ, QY, QT, QW, QU, QX, TM, PK,<br>PL, PW, PM, PY, PN, PQ, FW, WO, VP,<br>VX, PZ, OA, OB, OC, OD, OQ, TL, OR,<br>PH, PJ, QR, QP, QN, TA, TB, TC, TD,<br>PR, OE, QM, QL, TG and TH | Between 100% and 250%                   |
| Planned Balances                                 | HA, LT, LU, LV and LW   | Between 140% and 240%                   |
| Scheduled Balances                               | CA  | Between 142% and 200%                   |
| Targeted Balances                                | DB and DC   | 182%                                    |
| Targeted Balances                                | Group 4 MBS   | 246%                                    |
| Scheduled Balances                               | EA  | Between 160% and 215%                   |

(1) The Targeted Balances relating to the G Class have not been structured to hold at any *constant* percentage of PSA.

(2) The Specified Balances relating to the Group 1 MBS have not been structured to hold at any *constant* percentage of PSA.

**We cannot assure you that the balance of any Class listed above will conform on any Distribution Date to the specified balance in the Principal Balance Schedules. As a result, we cannot assure you that payments of principal of any Class listed above will begin or end on the Distribution Dates specified in the Principal Balance Schedules. We will distribute any**

excess of principal payments over the amount needed to reduce a Class to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Class to its scheduled balance will not be improved by the averaging of high and low principal payments from month to month. In addition, even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges, principal distributions may be insufficient to reduce the applicable 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 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 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> |
|----------------|---------------------------------|
| OJ             | Between 100% and 401%           |
| OK             | Between 100% and 400%           |
| OM             | Between 92% and 400%            |
| QO             | Between 72% and 250%            |
| FQ             | Between 72% and 250%            |
| PO             | Between 99% and 250%            |
| FP             | Between 99% and 250%            |
| OG             | Between 100% and 250%           |
| PE             | Between 100% and 250%           |
| PG             | Between 100% and 250%           |
| PD             | Between 100% and 271%           |
| PC             | Between 100% and 320%           |
| PB             | Between 100% and 411%           |
| CA             | Between 141% and 200%           |
| QX             | Between 100% and 250%           |
| QU             | Between 100% and 250%           |
| QW             | Between 100% and 391%           |
| QT             | Between 100% and 261%           |
| QY             | Between 100% and 261%           |
| QM             | Between 97% and 250%            |
| TL             | Between 100% and 250%           |
| QJ             | Between 100% and 367%           |
| QH             | Between 100% and 460%           |
| TM             | Between 82% and 250%            |
| LW             | Between 127% and 240%           |
| LV             | Between 140% and 240%           |
| LU             | Between 140% and 240%           |
| LT             | Between 140% and 243%           |
| HA             | Between 140% and 273%           |
| VX             | Between 88% and 250%            |
| VP             | Between 0% and 320%             |
| WO             | Between 100% and 250%           |
| FW             | Between 100% and 250%           |
| PM             | Between 100% and 289%           |
| PY             | Between 100% and 289%           |
| PW             | Between 100% and 449%           |



| <u>Classes</u> | <u>Initial Effective Ranges</u> |
|----------------|---------------------------------|
| PL             | Between 100% and 449%           |
| PK             | Between 100% and 705%           |
| PQ             | Between 100% and 250%           |
| PN             | Between 100% and 260%           |
| OD             | Between 99% and 250%            |
| OC             | Between 100% and 250%           |
| OB             | Between 100% and 268%           |
| OA             | Between 100% and 332%           |
| EA             | Between 160% and 215%           |
| PZ             | Between 85% and 250%            |
| PA             | Between 100% and 400%           |
| OQ             | Between 100% and 271%           |
| OR             | Between 100% and 271%           |
| PH             | Between 99% and 250%            |
| PJ             | Between 72% and 250%            |
| QR             | Between 100% and 367%           |
| QP             | Between 100% and 367%           |
| QN             | Between 82% and 250%            |
| TA             | Between 100% and 289%           |
| TB             | Between 100% and 289%           |
| TC             | Between 100% and 260%           |
| TD             | Between 100% and 260%           |
| PR             | Between 100% and 250%           |
| OE             | Between 100% and 250%           |
| QL             | Between 100% and 250%           |
| TG             | Between 100% and 250%           |
| TH             | Between 100% and 250%           |

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 and Scheduled Classes will be supported in part by the related TAC Group and TAC and Support Classes. When the related TAC Group and TAC and Support Classes are retired, the PAC and Scheduled Classes, if still outstanding, may no longer have Effective Ranges and will be more sensitive to prepayments.

*Group 4 MBS Targeted Balances.* We may recalculate the Group 4 MBS Targeted Balances based upon the actual characteristics of the Group 4 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-11 of this prospectus supplement. If recalculated, the Targeted Balances will reflect the aggregate unpaid principal amount of the Group 4 MBS for each Distribution Date assuming that the related Mortgage Loans prepay at a constant rate of approximately 246% PSA, 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 4 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 4 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 Group 4 MBS 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 of the Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

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

***The Fixed Rate Interest Only Classes.* The yields on the Fixed Rate Interest Only 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 Fixed**

**Rate Interest Only Classes would be 0 % if prepayments of the related Mortgage Loans were to occur at the following constant rates:**

| <u>Class</u> | <u>0% Yield Prepayment Rate</u> |
|--------------|---------------------------------|
| IO .....     | 698% PSA                        |
| OU .....     | 1,060% PSA                      |
| OY .....     | 1,282% PSA                      |
| IE .....     | 424% PSA                        |
| IB .....     | 617% PSA                        |
| TU .....     | 917% PSA                        |
| IC .....     | 655% PSA                        |
| OI .....     | 416% PSA                        |
| IU .....     | 408% PSA                        |
| IR .....     | 685% PSA                        |
| TE .....     | 588% PSA                        |
| TI .....     | 543% PSA                        |
| TY .....     | 454% PSA                        |
| IT .....     | 576% PSA                        |

**For any of the Classes specified in the table above, 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 the applicable Class would lose money on their initial investments.**

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 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> |
|--------------|---------------|
| IO .....     | 19.0%         |
| OU .....     | 14.0%         |
| OY .....     | 25.0%         |
| IE .....     | 12.0%         |
| IB .....     | 11.5%         |
| TU .....     | 27.0%         |
| IC .....     | 14.0%         |
| OI .....     | 11.5%         |
| IU .....     | 16.0%         |
| IR .....     | 11.0%         |
| TE .....     | 17.0%         |
| TI .....     | 22.0%         |
| TY .....     | 15.0%         |
| IT .....     | 20.5%         |

\* 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 IO Class to Prepayments**

|                                  | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|----------------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                       | <u>100%</u> | <u>335%</u> | <u>400%</u> | <u>600%</u> |
| Pre-Tax Yields to Maturity ..... | 34.8%                            | 32.3%       | 20.0%       | 16.5%       | 5.5%        |

### Sensitivity of the OU Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>335%</u> | <u>400%</u> | <u>600%</u> |
| Pre-Tax Yields to Maturity ..... | 40.8%                     | 30.4%       | 30.4%       | 30.4%       | 23.9%       |

### Sensitivity of the OY Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>335%</u> | <u>400%</u> | <u>600%</u> |
| Pre-Tax Yields to Maturity ..... | 28.5%                     | 27.7%       | 27.7%       | 27.7%       | 24.5%       |

### Sensitivity of the IE Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 31.6%                     | 17.1%       | 17.1%       | 17.1%       | (13.7)%     |

### Sensitivity of the IB Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>191%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 29.5%                     | 21.2%       | 21.2%       | 21.2%       | 7.8%        |

### Sensitivity of the TU Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>191%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 20.1%                     | 19.9%       | 19.9%       | 19.9%       | 14.8%       |

### Sensitivity of the IC Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 33.5%                     | 21.4%       | 21.4%       | 21.4%       | 10.5%       |

### Sensitivity of the OI Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>212%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 35.7%                     | 18.5%       | 18.5%       | 18.5%       | (17.5)%     |

### Sensitivity of the IU Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 31.9%                     | 19.7%       | 19.7%       | 19.7%       | (18.2)%     |

### Sensitivity of the IR Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>191%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 33.8%                     | 23.2%       | 23.2%       | 23.2%       | 14.7%       |

### Sensitivity of the TE Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 32.3%                     | 21.6%       | 21.6%       | 21.6%       | 7.2%        |

### Sensitivity of the TI Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 27.4%                     | 21.1%       | 21.1%       | 21.1%       | 3.4%        |

### Sensitivity of the TY Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>212%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 31.7%                     | 22.6%       | 22.6%       | 22.6%       | (7.4)%      |

### Sensitivity of the IT Class to Prepayments

|                                  | PSA Prepayment Assumption |             |             |             |             |
|----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                  | <u>50%</u>                | <u>100%</u> | <u>191%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yields to Maturity ..... | 24.1%                     | 20.6%       | 20.6%       | 20.6%       | 5.1%        |

***The Inverse Floating Rate Classes.*** The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable table below, it is possible that investors in the SP, SQ, SH, SW and SN 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> |
|--------------|---------------|
| SP .....     | 33.5%         |
| SQ .....     | 39.5%         |
| SH .....     | 20.0%         |
| SW .....     | 41.0%         |
| SM .....     | 95.0%         |
| SN .....     | 25.0%         |
| SC .....     | 80.0%         |
| SE .....     | 94.5%         |
| ST .....     | 99.0%         |

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

| <u>LIBOR</u>  | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|---------------|----------------------------------|-------------|-------------|-------------|-------------|
|               | <u>50%</u>                       | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 44.4%                            | 43.8%       | 43.8%       | 43.8%       | 36.7%       |
| 3.4875% ..... | 30.6%                            | 29.4%       | 29.4%       | 29.4%       | 19.1%       |
| 5.4875% ..... | 16.1%                            | 13.8%       | 13.8%       | 13.8%       | (1.6)%      |
| 7.4875% ..... | (3.1)%                           | (7.9)%      | (7.9)%      | (7.9)%      | (32.8)%     |
| 8.4000% ..... | *                                | *           | *           | *           | *           |

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

### Sensitivity of the SQ 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>158%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 36.4%                            | 36.3%       | 36.3%       | 36.3%       | 34.2%       |
| 3.4875% ..... | 25.0%                            | 24.9%       | 24.9%       | 24.9%       | 21.2%       |
| 5.4875% ..... | 13.0%                            | 12.8%       | 12.8%       | 12.8%       | 6.5%        |
| 7.4875% ..... | (3.1)%                           | (3.4)%      | (3.4)%      | (3.4)%      | (14.8)%     |
| 8.2500% ..... | *                                | *           | *           | *           | *           |

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

### 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>158%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 83.9%                            | 83.9%       | 83.1%       | 12.2%       | *           |
| 3.4875% ..... | 51.6%                            | 51.6%       | 50.5%       | (25.9)%     | *           |
| 5.4875% ..... | 21.3%                            | 21.2%       | 19.4%       | (70.2)%     | *           |
| 7.1000% ..... | *                                | *           | *           | *           | *           |

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

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

| <u>LIBOR</u>  | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|---------------|----------------------------------|-------------|-------------|-------------|-------------|
|               | <u>50%</u>                       | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 47.5%                            | 47.0%       | 47.0%       | 47.0%       | 42.2%       |
| 3.4875% ..... | 32.9%                            | 31.8%       | 31.8%       | 31.8%       | 24.2%       |
| 5.4875% ..... | 17.9%                            | 15.4%       | 15.4%       | 15.4%       | 3.5%        |
| 7.4875% ..... | (1.3)%                           | (7.1)%      | (7.1)%      | (7.1)%      | (27.7)%     |
| 8.4000% ..... | *                                | *           | *           | *           | *           |

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

**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>206%</u> | <u>250%</u> | <u>500%</u> |
| 1.58% .....  | 24.1%                            | 24.1%       | 25.6%       | 26.3%       | 28.8%       |
| 3.58% .....  | 14.5%                            | 14.6%       | 16.3%       | 17.1%       | 20.1%       |
| 5.58% .....  | 5.2%                             | 5.3%        | 7.3%        | 8.2%        | 11.5%       |
| 6.70% .....  | 0.2%                             | 0.3%        | 2.4%        | 3.4%        | 6.8%        |

**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>212%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 108.5%                           | 108.5%      | 60.4%       | (5.9)%      | *           |
| 3.4875% ..... | 64.7%                            | 64.7%       | 24.9%       | (49.1)%     | *           |
| 5.4875% ..... | 24.3%                            | 24.2%       | (1.2)%      | (98.8)%     | *           |
| 6.8000% ..... | *                                | *           | *           | *           | *           |

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

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

| <u>LIBOR</u>  | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|---------------|----------------------------------|-------------|-------------|-------------|-------------|
|               | <u>50%</u>                       | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 19.0%                            | 19.1%       | 19.5%       | 33.8%       | 89.2%       |
| 3.4875% ..... | 12.2%                            | 12.2%       | 12.7%       | 27.2%       | 82.6%       |
| 5.4875% ..... | 5.6%                             | 5.7%        | 6.1%        | 20.7%       | 76.2%       |
| 7.0000% ..... | 0.9%                             | 1.0%        | 1.4%        | 15.9%       | 71.3%       |

**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>212%</u> | <u>250%</u> | <u>500%</u> |
| 1.4875% ..... | 25.5%                            | 25.5%       | 27.4%       | 30.4%       | 48.7%       |
| 3.4875% ..... | 15.7%                            | 15.7%       | 17.7%       | 21.3%       | 41.3%       |
| 5.4875% ..... | 6.3%                             | 6.3%        | 8.1%        | 12.3%       | 34.2%       |
| 6.8000% ..... | 0.3%                             | 0.4%        | 1.8%        | 6.6%        | 29.5%       |

**Sensitivity of the ST 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>158%</u> | <u>250%</u> | <u>500%</u> |
| 7.000% and below ..... | 10.3%                            | 10.3%       | 10.3%       | 11.0%       | 13.0%       |
| 7.625% .....           | 5.2%                             | 5.2%        | 5.2%        | 6.0%        | 8.8%        |
| 8.250% .....           | 0.1%                             | 0.1%        | 0.1%        | 1.1%        | 4.6%        |

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

The information shown in the yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase prices of the PO, QO, HO, TM, WO, LO and NO Classes (expressed in each case as a percentage of its original principal balance) are as follows:

| <u>Class</u> | <u>Price</u> |
|--------------|--------------|
| PO .....     | 62.0%        |
| QO .....     | 47.0%        |
| HO .....     | 60.0%        |
| TM .....     | 72.0%        |
| WO .....     | 62.0%        |
| LO .....     | 67.0%        |
| NO .....     | 70.0%        |
| OM .....     | 77.0%        |

**Sensitivity of the PO Class to Prepayments**

|                                | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|--------------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                                | <u>50%</u>                       | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity .... | 3.4%                             | 4.4%        | 4.4%        | 4.4%        | 9.0%        |

**Sensitivity of the QO Class to Prepayments**

|                                | <u>PSA Prepayment Assumption</u> |             |             |             |             |
|--------------------------------|----------------------------------|-------------|-------------|-------------|-------------|
|                                | <u>50%</u>                       | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity .... | 4.1%                             | 4.3%        | 4.3%        | 4.3%        | 8.1%        |



### Sensitivity of the HO Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>158%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity . . . . | 2.0%                      | 2.3%        | 3.2%        | 38.6%       | 199.8%      |

### Sensitivity of the TM Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>191%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity . . . . | 2.9%                      | 3.0%        | 3.0%        | 3.0%        | 4.4%        |

### Sensitivity of the WO Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity . . . . | 3.2%                      | 4.4%        | 4.4%        | 4.4%        | 8.2%        |

### Sensitivity of the LO Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>206%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity . . . . | 1.5%                      | 1.7%        | 6.5%        | 15.4%       | 36.1%       |

### Sensitivity of the NO Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>212%</u> | <u>250%</u> | <u>500%</u> |
| Pre-Tax Yield to Maturity . . . . | 1.8%                      | 1.9%        | 13.7%       | 39.8%       | 225.5%      |

### Sensitivity of the OM Class to Prepayments

|                                   | PSA Prepayment Assumption |             |             |             |             |
|-----------------------------------|---------------------------|-------------|-------------|-------------|-------------|
|                                   | <u>50%</u>                | <u>100%</u> | <u>335%</u> | <u>400%</u> | <u>600%</u> |
| Pre-Tax Yield to Maturity . . . . | 1.7%                      | 2.1%        | 2.1%        | 2.1%        | 3.1%        |

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7 Classes, and
- in the case of the Group 1, Group 3, Group 4, Group 5 and Group 7 Classes, the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

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

### Decrement Tables

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

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

It is unlikely

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

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

## Percent of Original Principal Balances Outstanding

| Date                                      | IO† Class                 |      |      |      |      | OU† and OJ Classes        |      |      |      |      | OK Class                  |      |      |      |      | OY† and OM Classes        |      |      |      |      |
|---|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 99                        | 97   | 93   | 91   | 88   | 98                        | 92   | 92   | 92   | 92   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2003 . . . . .                  | 99                        | 92   | 79   | 75   | 64   | 96                        | 78   | 78   | 78   | 78   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2004 . . . . .                  | 98                        | 86   | 62   | 56   | 41   | 94                        | 59   | 59   | 59   | 59   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2005 . . . . .                  | 97                        | 80   | 49   | 42   | 26   | 92                        | 42   | 42   | 42   | 19   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2006 . . . . .                  | 96                        | 74   | 39   | 32   | 16   | 89                        | 26   | 26   | 26   | 0    | 100                       | 100  | 100  | 100  | 73   | 100                       | 100  | 100  | 100  | 100  |
| September 2007 . . . . .                  | 95                        | 68   | 30   | 24   | 10   | 87                        | 11   | 11   | 11   | 0    | 100                       | 100  | 100  | 100  | 17   | 100                       | 100  | 100  | 100  | 100  |
| September 2008 . . . . .                  | 94                        | 63   | 24   | 18   | 6    | 84                        | 0    | 0    | 0    | 0    | 100                       | 87   | 87   | 87   | 0    | 100                       | 100  | 100  | 100  | 77   |
| September 2009 . . . . .                  | 93                        | 58   | 19   | 13   | 4    | 80                        | 0    | 0    | 0    | 0    | 100                       | 45   | 45   | 45   | 0    | 100                       | 100  | 100  | 100  | 48   |
| September 2010 . . . . .                  | 92                        | 54   | 15   | 10   | 3    | 76                        | 0    | 0    | 0    | 0    | 100                       | 14   | 14   | 14   | 0    | 100                       | 100  | 100  | 100  | 30   |
| September 2011 . . . . .                  | 90                        | 50   | 12   | 7    | 2    | 72                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 87   | 87   | 87   | 19   |
| September 2012 . . . . .                  | 89                        | 46   | 9    | 5    | 1    | 68                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 65   | 65   | 65   | 12   |
| September 2013 . . . . .                  | 87                        | 42   | 7    | 4    | 1    | 63                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 48   | 48   | 48   | 7    |
| September 2014 . . . . .                  | 85                        | 38   | 5    | 3    | *    | 57                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 35   | 35   | 35   | 5    |
| September 2015 . . . . .                  | 83                        | 35   | 4    | 2    | *    | 52                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 26   | 26   | 26   | 3    |
| September 2016 . . . . .                  | 81                        | 32   | 3    | 2    | *    | 45                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 19   | 19   | 19   | 2    |
| September 2017 . . . . .                  | 78                        | 28   | 3    | 1    | *    | 38                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 14   | 14   | 14   | 1    |
| September 2018 . . . . .                  | 75                        | 26   | 2    | 1    | *    | 30                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 10   | 10   | 10   | 1    |
| September 2019 . . . . .                  | 72                        | 23   | 1    | 1    | *    | 21                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 7    | 7    | 7    | *    |
| September 2020 . . . . .                  | 69                        | 20   | 1    | *    | *    | 12                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 5    | 5    | 5    | *    |
| September 2021 . . . . .                  | 65                        | 18   | 1    | *    | *    | 1                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 4    | 4    | 4    | *    |
| September 2022 . . . . .                  | 61                        | 16   | 1    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 65                        | 0    | 0    | 0    | 0    | 100                       | 3    | 3    | 3    | *    |
| September 2023 . . . . .                  | 56                        | 13   | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 23                        | 0    | 0    | 0    | 0    | 100                       | 2    | 2    | 2    | *    |
| September 2024 . . . . .                  | 51                        | 11   | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 71                        | 1    | 1    | 1    | *    |
| September 2025 . . . . .                  | 46                        | 9    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 7                         | 1    | 1    | 1    | *    |
| September 2026 . . . . .                  | 40                        | 8    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 1                         | 1    | 1    | 1    | *    |
| September 2027 . . . . .                  | 33                        | 6    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | *                         | *    | *    | *    | *    |
| September 2028 . . . . .                  | 26                        | 4    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | *                         | *    | *    | *    | *    |
| September 2029 . . . . .                  | 18                        | 3    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | *                         | *    | *    | *    | *    |
| September 2030 . . . . .                  | 10                        | 1    | *    | *    | *    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | *                         | *    | *    | *    | *    |
| September 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)** . . . . . | 21.3                      | 11.5 | 5.1  | 4.4  | 3.2  | 13.1                      | 3.6  | 3.6  | 3.6  | 3.0  | 21.4                      | 8.0  | 8.0  | 8.0  | 5.5  | 23.4                      | 12.8 | 12.8 | 12.8 | 8.6  |

| Date                                      | G Class                   |      |      |      |      | A Class                   |      |      |      |      | ZA Class                  |      |      |      |      | WA Class                  |      |      |      |      |
|---|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 98                        | 98   | 86   | 83   | 92   | 99                        | 99   | 81   | 76   | 99   | 107                       | 107  | 107  | 107  | 0    | 100                       | 100  | 100  | 100  | 100  |
| September 2003 . . . . .                  | 96                        | 96   | 56   | 58   | 42   | 99                        | 99   | 81   | 76   | 25   | 114                       | 114  | 94   | 41   | 0    | 100                       | 100  | 100  | 100  | 100  |
| September 2004 . . . . .                  | 94                        | 94   | 23   | 23   | 0    | 99                        | 99   | 53   | 30   | 0    | 122                       | 122  | 100  | 44   | 0    | 100                       | 100  | 100  | 100  | 0    |
| September 2005 . . . . .                  | 92                        | 92   | 8    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 131                       | 131  | 107  | 47   | 0    | 100                       | 100  | 100  | 100  | 0    |
| September 2006 . . . . .                  | 89                        | 89   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 140                       | 140  | 74   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    |
| September 2007 . . . . .                  | 86                        | 86   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 150                       | 150  | 37   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    |
| September 2008 . . . . .                  | 84                        | 84   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 160                       | 160  | 18   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    |
| September 2009 . . . . .                  | 80                        | 79   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 171                       | 171  | 9    | 0    | 0    | 100                       | 100  | 100  | 0    | 0    |
| September 2010 . . . . .                  | 77                        | 71   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 183                       | 183  | 0    | 0    | 0    | 100                       | 100  | 94   | 0    | 0    |
| September 2011 . . . . .                  | 74                        | 61   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 196                       | 196  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2012 . . . . .                  | 70                        | 49   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 210                       | 210  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2013 . . . . .                  | 66                        | 36   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 224                       | 224  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2014 . . . . .                  | 61                        | 22   | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 240                       | 240  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2015 . . . . .                  | 57                        | 8    | 0    | 0    | 0    | 99                        | 99   | 0    | 0    | 0    | 257                       | 257  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2016 . . . . .                  | 52                        | 0    | 0    | 0    | 0    | 99                        | 71   | 0    | 0    | 0    | 274                       | 274  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2017 . . . . .                  | 46                        | 0    | 0    | 0    | 0    | 99                        | 11   | 0    | 0    | 0    | 294                       | 294  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2018 . . . . .                  | 41                        | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 314                       | 269  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2019 . . . . .                  | 34                        | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 336                       | 235  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2020 . . . . .                  | 28                        | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 359                       | 203  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2021 . . . . .                  | 21                        | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 384                       | 172  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2022 . . . . .                  | 13                        | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 411                       | 143  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2023 . . . . .                  | 5                         | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    | 440                       | 114  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2024 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 86                        | 0    | 0    | 0    | 0    | 470                       | 87   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2025 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 50                        | 0    | 0    | 0    | 0    | 503                       | 61   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2026 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 475                       | 36   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2027 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 386                       | 13   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2028 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 289                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2029 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 182                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 64                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 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)** . . . . . | 14.2                      | 10.2 | 2.3  | 2.2  | 1.8  | 23.5                      | 15.2 | 2.7  | 2.3  | 1.9  | 27.2                      | 21.0 | 5.2  | 2.5  | 0.6  | 29.6                      | 26.8 | 9.4  | 4.8  | 2.7  |

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

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

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

| Date                            | WB Class                  |      |      |      |      | WC, WF and WE Classes     |      |      |      |      | WD Class                  |      |      |      |      | PA Class                  |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% | 0%                        | 100% | 335% | 400% | 600% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 99                        | 95   | 95   | 95   | 95   |
| September 2003                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 98                        | 85   | 85   | 85   | 85   |
| September 2004                  | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 31   | 96                        | 74   | 74   | 74   | 74   |
| September 2005                  | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 95                        | 62   | 62   | 62   | 47   |
| September 2006                  | 100                       | 100  | 100  | 30   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 93                        | 52   | 52   | 52   | 30   |
| September 2007                  | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 42   | 0    | 91                        | 42   | 42   | 42   | 19   |
| September 2008                  | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 1    | 0    | 89                        | 33   | 33   | 33   | 12   |
| September 2009                  | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 87                        | 24   | 24   | 24   | 7    |
| September 2010                  | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 85                        | 18   | 18   | 18   | 5    |
| September 2011                  | 100                       | 100  | 88   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 82                        | 14   | 14   | 14   | 3    |
| September 2012                  | 100                       | 100  | 35   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 79                        | 10   | 10   | 10   | 2    |
| September 2013                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 82   | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 76                        | 7    | 7    | 7    | 1    |
| September 2014                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 28   | 0    | 0    | 100                       | 100  | 100  | *    | 0    | 72                        | 5    | 5    | 5    | 1    |
| September 2015                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 92   | *    | 0    | 69                        | 4    | 4    | 4    | *    |
| September 2016                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 74   | *    | 0    | 64                        | 3    | 3    | 3    | *    |
| September 2017                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 60   | *    | 0    | 60                        | 2    | 2    | 2    | *    |
| September 2018                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 48   | *    | 0    | 55                        | 2    | 2    | 2    | *    |
| September 2019                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 38   | *    | 0    | 49                        | 1    | 1    | 1    | *    |
| September 2020                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 30   | *    | 0    | 43                        | 1    | 1    | 1    | *    |
| September 2021                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 23   | *    | 0    | 36                        | 1    | 1    | 1    | *    |
| September 2022                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 18   | *    | 0    | 28                        | *    | *    | *    | *    |
| September 2023                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 13   | *    | 0    | 20                        | *    | *    | *    | *    |
| September 2024                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 10   | *    | 0    | 11                        | *    | *    | *    | *    |
| September 2025                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 7    | *    | 0    | 1                         | *    | *    | *    | *    |
| September 2026                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 5    | *    | 0    | *                         | *    | *    | *    | *    |
| September 2027                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 3    | *    | 0    | *                         | *    | *    | *    | *    |
| September 2028                  | 100                       | 88   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 2    | *    | 0    | *                         | *    | *    | *    | *    |
| September 2029                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 42   | 0    | 0    | 0    | 100                       | 100  | 1    | *    | 0    | *                         | *    | *    | *    | *    |
| September 2030                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 49   | *    | *    | 0    | *                         | *    | *    | *    | *    |
| September 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)** | 29.7                      | 27.3 | 10.7 | 5.0  | 2.8  | 29.8                      | 28.0 | 12.6 | 5.3  | 2.9  | 29.9                      | 29.0 | 17.8 | 6.0  | 3.0  | 16.3                      | 5.9  | 5.9  | 5.9  | 4.3  |

| Date                            | BC, BD, BA and BE Classes |      |      |      |      | BH Class                  |      |      |      |      | BJ Class                  |      |      |      |      | PB Class                  |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 165% | 250% | 500% | 0%                        | 100% | 165% | 250% | 500% | 0%                        | 100% | 165% | 250% | 500% | 0%                        | 100% | 158% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 99                        | 90   | 85   | 78   | 58   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 96                        | 67   | 67   | 67   | 67   |
| September 2003                  | 98                        | 81   | 71   | 59   | 29   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 87                        | 0    | 0    | 0    | 0    |
| September 2004                  | 97                        | 72   | 59   | 44   | 9    | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 77                        | 0    | 0    | 0    | 0    |
| September 2005                  | 95                        | 64   | 48   | 31   | 0    | 100                       | 100  | 100  | 100  | 51   | 100                       | 100  | 100  | 100  | 100  | 66                        | 0    | 0    | 0    | 0    |
| September 2006                  | 94                        | 56   | 38   | 20   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 84   | 54                        | 0    | 0    | 0    | 0    |
| September 2007                  | 92                        | 49   | 30   | 10   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 57   | 41                        | 0    | 0    | 0    | 0    |
| September 2008                  | 91                        | 42   | 22   | 2    | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 39   | 27                        | 0    | 0    | 0    | 0    |
| September 2009                  | 89                        | 35   | 15   | 0    | 0    | 100                       | 100  | 100  | 62   | 0    | 100                       | 100  | 100  | 100  | 27   | 12                        | 0    | 0    | 0    | 0    |
| September 2010                  | 87                        | 29   | 9    | 0    | 0    | 100                       | 100  | 100  | 10   | 0    | 100                       | 100  | 100  | 100  | 18   | 0                         | 0    | 0    | 0    | 0    |
| September 2011                  | 85                        | 23   | 3    | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 86   | 12   | 0                         | 0    | 0    | 0    | 0    |
| September 2012                  | 82                        | 18   | 0    | 0    | 0    | 100                       | 100  | 81   | 0    | 0    | 100                       | 100  | 100  | 71   | 8    | 0                         | 0    | 0    | 0    | 0    |
| September 2013                  | 80                        | 13   | 0    | 0    | 0    | 100                       | 100  | 39   | 0    | 0    | 100                       | 100  | 100  | 58   | 6    | 0                         | 0    | 0    | 0    | 0    |
| September 2014                  | 77                        | 8    | 0    | 0    | 0    | 100                       | 100  | 2    | 0    | 0    | 100                       | 100  | 100  | 47   | 4    | 0                         | 0    | 0    | 0    | 0    |
| September 2015                  | 74                        | 4    | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 87   | 38   | 3    | 0                         | 0    | 0    | 0    | 0    |
| September 2016                  | 70                        | 0    | 0    | 0    | 0    | 100                       | 94   | 0    | 0    | 0    | 100                       | 100  | 74   | 31   | 2    | 0                         | 0    | 0    | 0    | 0    |
| September 2017                  | 67                        | 0    | 0    | 0    | 0    | 100                       | 57   | 0    | 0    | 0    | 100                       | 100  | 63   | 25   | 1    | 0                         | 0    | 0    | 0    | 0    |
| September 2018                  | 63                        | 0    | 0    | 0    | 0    | 100                       | 22   | 0    | 0    | 0    | 100                       | 100  | 53   | 20   | 1    | 0                         | 0    | 0    | 0    | 0    |
| September 2019                  | 58                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 95   | 44   | 16   | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2020                  | 54                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 82   | 37   | 12   | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2021                  | 48                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 69   | 30   | 9    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2022                  | 43                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 57   | 24   | 7    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2023                  | 37                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 46   | 18   | 5    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2024                  | 30                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 36   | 14   | 4    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2025                  | 23                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 26   | 9    | 2    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2026                  | 15                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 17   | 6    | 1    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2027                  | 6                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 8    | 3    | 1    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 74                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 91                        | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 48                        | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** | 18.0                      | 6.4  | 4.3  | 3.0  | 1.4  | 27.3                      | 16.2 | 11.8 | 8.3  | 4.1  | 29.0                      | 21.9 | 18.1 | 13.9 | 7.2  | 5.2                       | 1.2  | 1.2  | 1.2  | 1.2  |

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

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

| Date                            | PC Class                  |      |      |      |      | PD, OQ, OR and IU† Classes |      |      |      |      | PE and OG Classes         |      |      |      |      | IE† Class                 |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|----------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 158% | 250% | 500% | 0%                         | 100% | 158% | 250% | 500% | 0%                        | 100% | 158% | 250% | 500% | 0%                        | 100% | 158% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 99                        | 87   | 87   | 87   | 87   |
| September 2003                  | 100                       | 88   | 88   | 88   | 0    | 100                        | 100  | 100  | 100  | 76   | 100                       | 100  | 100  | 100  | 100  | 95                        | 58   | 58   | 58   | 26   |
| September 2004                  | 100                       | 5    | 5    | 5    | 0    | 100                        | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 44   | 91                        | 31   | 31   | 31   | 7    |
| September 2005                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 41   | 41   | 41   | 0    | 100                       | 100  | 100  | 100  | 0    | 87                        | 21   | 21   | 21   | 0    |
| September 2006                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 87   | 87   | 87   | 0    | 83                        | 14   | 14   | 14   | 0    |
| September 2007                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 48   | 48   | 48   | 0    | 78                        | 7    | 7    | 7    | 0    |
| September 2008                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 10   | 10   | 10   | 0    | 72                        | 2    | 2    | 2    | 0    |
| September 2009                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 67                        | 0    | 0    | 0    | 0    |
| September 2010                  | 95                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 60                        | 0    | 0    | 0    | 0    |
| September 2011                  | 74                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 53                        | 0    | 0    | 0    | 0    |
| September 2012                  | 51                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 46                        | 0    | 0    | 0    | 0    |
| September 2013                  | 26                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 38                        | 0    | 0    | 0    | 0    |
| September 2014                  | 0                         | 0    | 0    | 0    | 0    | 99                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 29                        | 0    | 0    | 0    | 0    |
| September 2015                  | 0                         | 0    | 0    | 0    | 0    | 76                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 26                        | 0    | 0    | 0    | 0    |
| September 2016                  | 0                         | 0    | 0    | 0    | 0    | 50                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 23                        | 0    | 0    | 0    | 0    |
| September 2017                  | 0                         | 0    | 0    | 0    | 0    | 22                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 19                        | 0    | 0    | 0    | 0    |
| September 2018                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 94                        | 0    | 0    | 0    | 0    | 15                        | 0    | 0    | 0    | 0    |
| September 2019                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 71                        | 0    | 0    | 0    | 0    | 11                        | 0    | 0    | 0    | 0    |
| September 2020                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 45                        | 0    | 0    | 0    | 0    | 7                         | 0    | 0    | 0    | 0    |
| September 2021                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 17                        | 0    | 0    | 0    | 0    | 3                         | 0    | 0    | 0    | 0    |
| September 2022                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2023                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2024                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2025                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2026                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2027                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** | 11.0                      | 2.5  | 2.5  | 2.5  | 1.7  | 15.0                       | 3.9  | 3.9  | 3.9  | 2.2  | 18.8                      | 6.0  | 6.0  | 6.0  | 3.0  | 10.6                      | 2.8  | 2.8  | 2.8  | 1.8  |

| Date                            | PG Class                  |      |      |      |      | FP, PO, SP† and PH Classes |      |      |      |      | FQ, QO, SQ† and PJ Classes |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|----------------------------|------|------|------|------|----------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      |
|                                 | 0%                        | 100% | 158% | 250% | 500% | 0%                         | 100% | 158% | 250% | 500% | 0%                         | 100% | 158% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  |
| September 2002                  | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  |
| September 2003                  | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  |
| September 2004                  | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  |
| September 2005                  | 100                       | 100  | 100  | 100  | 31   | 100                        | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  |
| September 2006                  | 100                       | 100  | 100  | 100  | 0    | 100                        | 100  | 100  | 100  | 62   | 100                        | 100  | 100  | 100  | 100  |
| September 2007                  | 100                       | 100  | 100  | 100  | 0    | 100                        | 100  | 100  | 100  | 27   | 100                        | 100  | 100  | 100  | 100  |
| September 2008                  | 100                       | 100  | 100  | 100  | 0    | 100                        | 100  | 100  | 100  | 2    | 100                        | 100  | 100  | 100  | 100  |
| September 2009                  | 100                       | 46   | 46   | 46   | 0    | 100                        | 100  | 100  | 100  | 0    | 100                        | 100  | 100  | 100  | 71   |
| September 2010                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 91   | 91   | 91   | 0    | 100                        | 100  | 100  | 100  | 48   |
| September 2011                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 66   | 66   | 66   | 0    | 100                        | 100  | 100  | 100  | 33   |
| September 2012                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 45   | 45   | 45   | 0    | 100                        | 100  | 100  | 100  | 22   |
| September 2013                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 28   | 28   | 28   | 0    | 100                        | 100  | 100  | 100  | 15   |
| September 2014                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 13   | 13   | 13   | 0    | 100                        | 100  | 100  | 100  | 10   |
| September 2015                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 1    | 1    | 1    | 0    | 100                        | 100  | 100  | 100  | 7    |
| September 2016                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 82   | 82   | 82   | 4    |
| September 2017                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 66   | 66   | 66   | 3    |
| September 2018                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 53   | 53   | 53   | 2    |
| September 2019                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 42   | 42   | 42   | 1    |
| September 2020                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 32   | 32   | 32   | 1    |
| September 2021                  | 100                       | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 25   | 25   | 25   | 1    |
| September 2022                  | 70                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                        | 19   | 19   | 19   | *    |
| September 2023                  | 0                         | 0    | 0    | 0    | 0    | 99                         | 0    | 0    | 0    | 0    | 100                        | 14   | 14   | 14   | *    |
| September 2024                  | 0                         | 0    | 0    | 0    | 0    | 63                         | 0    | 0    | 0    | 0    | 100                        | 10   | 10   | 10   | *    |
| September 2025                  | 0                         | 0    | 0    | 0    | 0    | 24                         | 0    | 0    | 0    | 0    | 100                        | 6    | 6    | 6    | *    |
| September 2026                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 65                         | 4    | 4    | 4    | *    |
| September 2027                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 2                          | 2    | 2    | 2    | *    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | *                          | *    | *    | *    | *    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    |
| September 2031                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    |
| Weighted Average Life (years)** | 21.3                      | 8.0  | 8.0  | 8.0  | 3.9  | 23.4                       | 11.0 | 11.0 | 11.0 | 5.5  | 25.2                       | 18.1 | 18.1 | 18.1 | 9.7  |

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

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

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

| Date                                      | CA Class                  |      |      |      |      |      |      | ZC Class                  |      |      |      |      | FC, HO, SH†, ST and SC Classes |      |      |      |      |
|---|---------------------------|------|------|------|------|------|------|---------------------------|------|------|------|------|--------------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption      |      |      |      |      |
|   | 0%                        | 100% | 142% | 158% | 200% | 250% | 500% | 0%                        | 100% | 158% | 250% | 500% | 0%                             | 100% | 158% | 250% | 500% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                            | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 97                        | 76   | 63   | 63   | 63   | 63   | 30   | 106                       | 106  | 53   | 0    | 0    | 100                            | 100  | 100  | 67   | 0    |
| September 2003 . . . . .                  | 96                        | 75   | 51   | 51   | 51   | 51   | 0    | 113                       | 113  | 15   | 0    | 0    | 100                            | 100  | 100  | 31   | 0    |
| September 2004 . . . . .                  | 95                        | 74   | 42   | 42   | 42   | 42   | 0    | 120                       | 120  | 0    | 0    | 0    | 100                            | 100  | 98   | 5    | 0    |
| September 2005 . . . . .                  | 95                        | 73   | 35   | 35   | 35   | 26   | 0    | 127                       | 127  | 0    | 0    | 0    | 100                            | 100  | 95   | 0    | 0    |
| September 2006 . . . . .                  | 94                        | 73   | 29   | 29   | 29   | 13   | 0    | 135                       | 135  | 0    | 0    | 0    | 100                            | 100  | 92   | 0    | 0    |
| September 2007 . . . . .                  | 93                        | 72   | 25   | 25   | 25   | 5    | 0    | 143                       | 143  | 0    | 0    | 0    | 100                            | 100  | 91   | 0    | 0    |
| September 2008 . . . . .                  | 92                        | 71   | 22   | 22   | 22   | 1    | 0    | 152                       | 152  | 0    | 0    | 0    | 100                            | 100  | 90   | 0    | 0    |
| September 2009 . . . . .                  | 91                        | 69   | 20   | 20   | 20   | 0    | 0    | 161                       | 161  | 0    | 0    | 0    | 100                            | 100  | 89   | 0    | 0    |
| September 2010 . . . . .                  | 90                        | 66   | 18   | 18   | 18   | 0    | 0    | 171                       | 171  | 0    | 0    | 0    | 100                            | 100  | 88   | 0    | 0    |
| September 2011 . . . . .                  | 89                        | 60   | 15   | 15   | 15   | 0    | 0    | 182                       | 182  | 0    | 0    | 0    | 100                            | 100  | 86   | 0    | 0    |
| September 2012 . . . . .                  | 87                        | 53   | 12   | 12   | 12   | 0    | 0    | 193                       | 193  | 0    | 0    | 0    | 100                            | 100  | 83   | 0    | 0    |
| September 2013 . . . . .                  | 86                        | 44   | 9    | 9    | 9    | 0    | 0    | 205                       | 205  | 0    | 0    | 0    | 100                            | 100  | 80   | 0    | 0    |
| September 2014 . . . . .                  | 85                        | 35   | 6    | 6    | 6    | 0    | 0    | 218                       | 218  | 0    | 0    | 0    | 100                            | 100  | 76   | 0    | 0    |
| September 2015 . . . . .                  | 83                        | 24   | 3    | 3    | 3    | 0    | 0    | 231                       | 231  | 0    | 0    | 0    | 100                            | 100  | 72   | 0    | 0    |
| September 2016 . . . . .                  | 82                        | 13   | *    | *    | *    | 0    | 0    | 245                       | 245  | 0    | 0    | 0    | 100                            | 100  | 68   | 0    | 0    |
| September 2017 . . . . .                  | 80                        | 1    | 0    | 0    | 0    | 0    | 0    | 261                       | 261  | 0    | 0    | 0    | 100                            | 100  | 61   | 0    | 0    |
| September 2018 . . . . .                  | 78                        | 0    | 0    | 0    | 0    | 0    | 0    | 277                       | 181  | 0    | 0    | 0    | 100                            | 100  | 54   | 0    | 0    |
| September 2019 . . . . .                  | 76                        | 0    | 0    | 0    | 0    | 0    | 0    | 294                       | 89   | 0    | 0    | 0    | 100                            | 100  | 47   | 0    | 0    |
| September 2020 . . . . .                  | 74                        | 0    | 0    | 0    | 0    | 0    | 0    | 312                       | 0    | 0    | 0    | 0    | 100                            | 100  | 40   | 0    | 0    |
| September 2021 . . . . .                  | 72                        | 0    | 0    | 0    | 0    | 0    | 0    | 331                       | 0    | 0    | 0    | 0    | 100                            | 86   | 33   | 0    | 0    |
| September 2022 . . . . .                  | 70                        | 0    | 0    | 0    | 0    | 0    | 0    | 351                       | 0    | 0    | 0    | 0    | 100                            | 73   | 27   | 0    | 0    |
| September 2023 . . . . .                  | 68                        | 0    | 0    | 0    | 0    | 0    | 0    | 373                       | 0    | 0    | 0    | 0    | 100                            | 60   | 22   | 0    | 0    |
| September 2024 . . . . .                  | 65                        | 0    | 0    | 0    | 0    | 0    | 0    | 396                       | 0    | 0    | 0    | 0    | 100                            | 47   | 17   | 0    | 0    |
| September 2025 . . . . .                  | 62                        | 0    | 0    | 0    | 0    | 0    | 0    | 421                       | 0    | 0    | 0    | 0    | 100                            | 35   | 12   | 0    | 0    |
| September 2026 . . . . .                  | 60                        | 0    | 0    | 0    | 0    | 0    | 0    | 446                       | 0    | 0    | 0    | 0    | 100                            | 23   | 8    | 0    | 0    |
| September 2027 . . . . .                  | 46                        | 0    | 0    | 0    | 0    | 0    | 0    | 474                       | 0    | 0    | 0    | 0    | 100                            | 12   | 4    | 0    | 0    |
| September 2028 . . . . .                  | 6                         | 0    | 0    | 0    | 0    | 0    | 0    | 503                       | 0    | 0    | 0    | 0    | 100                            | 1    | *    | 0    | 0    |
| September 2029 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 188                       | 0    | 0    | 0    | 0    | 100                            | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 67                             | 0    | 0    | 0    | 0    |
| September 2031 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                              | 0    | 0    | 0    | 0    |
| Weighted Average Life (years)** . . . . . | 21.7                      | 9.3  | 4.0  | 4.0  | 4.0  | 2.5  | 0.8  | 27.9                      | 17.6 | 1.2  | 0.2  | 0.1  | 29.3                           | 22.9 | 16.8 | 1.6  | 0.4  |

| Date                                      | QH Class                  |      |      |      |      | QJ, QR, QP and IR† Classes |      |      |      |      | QY and QT Classes         |      |      |      |      | TL, IT† and QL Classes    |      |      |      |      |
|---|---------------------------|------|------|------|------|----------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 191% | 250% | 500% | 0%                         | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 89                        | 79   | 79   | 79   | 79   | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2003 . . . . .                  | 60                        | 16   | 16   | 16   | 16   | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2004 . . . . .                  | 28                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 84   | 84   | 84   | 17   | 100                       | 100  | 100  | 100  | 100  |
| September 2005 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 81                         | 0    | 0    | 0    | 0    | 100                       | 36   | 36   | 36   | 0    | 100                       | 100  | 100  | 100  | 34   |
| September 2006 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 93                        | 0    | 0    | 0    | 0    | 100                       | 91   | 91   | 91   | 0    |
| September 2007 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 64                        | 0    | 0    | 0    | 0    | 100                       | 47   | 47   | 47   | 0    |
| September 2008 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 33                        | 0    | 0    | 0    | 0    | 100                       | 8    | 8    | 8    | 0    |
| September 2009 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 99                        | 0    | 0    | 0    | 0    |
| September 2010 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 61                        | 0    | 0    | 0    | 0    |
| September 2011 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 21                        | 0    | 0    | 0    | 0    |
| September 2012 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2013 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2014 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2015 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2016 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2017 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2018 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2019 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2020 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2021 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2022 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2023 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2024 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2025 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2026 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2027 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2028 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** . . . . . | 2.3                       | 1.5  | 1.5  | 1.5  | 1.5  | 4.3                        | 2.5  | 2.5  | 2.5  | 2.2  | 6.5                       | 3.7  | 3.7  | 3.7  | 2.7  | 9.3                       | 6.0  | 6.0  | 6.0  | 3.8  |

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

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

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



| Date                                      | QM Class                  |      |      |      |      | QW Class                  |      |      |      |      | IB† Class                 |      |      |      |      | QU Class                  |      |      |      |      |
|---|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 91                        | 83   | 83   | 83   | 83   | 95                        | 92   | 92   | 92   | 92   | 100                       | 100  | 100  | 100  | 100  |
| September 2003 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 67                        | 32   | 32   | 32   | 32   | 84                        | 67   | 67   | 67   | 67   | 100                       | 100  | 100  | 100  | 100  |
| September 2004 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 41                        | 0    | 0    | 0    | 0    | 71                        | 40   | 40   | 40   | 8    | 100                       | 87   | 87   | 87   | 51   |
| September 2005 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 13                        | 0    | 0    | 0    | 0    | 58                        | 17   | 17   | 17   | 0    | 100                       | 61   | 61   | 61   | 5    |
| September 2006 . . . . .                  | 100                       | 100  | 100  | 100  | 51   | 0                         | 0    | 0    | 0    | 0    | 44                        | 0    | 0    | 0    | 0    | 92                        | 36   | 36   | 36   | 0    |
| September 2007 . . . . .                  | 100                       | 100  | 100  | 100  | 0    | 0                         | 0    | 0    | 0    | 0    | 30                        | 0    | 0    | 0    | 0    | 76                        | 12   | 12   | 12   | 0    |
| September 2008 . . . . .                  | 100                       | 100  | 100  | 100  | 0    | 0                         | 0    | 0    | 0    | 0    | 16                        | 0    | 0    | 0    | 0    | 59                        | 0    | 0    | 0    | 0    |
| September 2009 . . . . .                  | 100                       | 46   | 46   | 46   | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 40                        | 0    | 0    | 0    | 0    |
| September 2010 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 20                        | 0    | 0    | 0    | 0    |
| September 2011 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2012 . . . . .                  | 46                        | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2013 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2014 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2015 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2016 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2017 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2018 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2019 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2020 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2021 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2022 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2023 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2024 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2025 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2026 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2027 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2028 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** . . . . . | 11.0                      | 8.0  | 8.0  | 8.0  | 5.1  | 2.7                       | 1.7  | 1.7  | 1.7  | 1.6  | 4.5                       | 2.7  | 2.7  | 2.7  | 2.2  | 7.4                       | 4.5  | 4.5  | 4.5  | 3.1  |

| Date                                  | QX Class                  |      |      |      |      | TU†, TM and QN Classes    |      |      |      |      | DB and DC Classes         |      |      |      |      |      |      |      |
|---------------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|------|------|------|
|                                       | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |      |      |      |
|                                       | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 191% | 250% | 500% | 0%                        | 100% | 182% | 191% | 245% | 246% | 250% | 500% |
| Initial Percent .....                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100  |
| September 2002 .....                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 90                        | 84   | 78   | 78   | 78   | 86   | 86   | 66   |
| September 2003 .....                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 89                        | 83   | 63   | 63   | 62   | 62   | 61   | 2    |
| September 2004 .....                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 88                        | 82   | 46   | 46   | 35   | 35   | 33   | 0    |
| September 2005 .....                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 87                        | 81   | 33   | 33   | 17   | 16   | 14   | 0    |
| September 2006 .....                  | 100                       | 100  | 100  | 100  | 33   | 100                       | 100  | 100  | 100  | 100  | 86                        | 80   | 25   | 25   | 7    | 6    | 4    | 0    |
| September 2007 .....                  | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 82   | 85                        | 79   | 21   | 21   | 3    | 2    | *    | 0    |
| September 2008 .....                  | 100                       | 76   | 76   | 76   | 0    | 100                       | 100  | 100  | 100  | 53   | 84                        | 77   | 18   | 19   | 2    | 2    | 0    | 0    |
| September 2009 .....                  | 100                       | 30   | 30   | 30   | 0    | 100                       | 100  | 100  | 100  | 33   | 82                        | 70   | 13   | 15   | 2    | 2    | 0    | 0    |
| September 2010 .....                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 93   | 93   | 93   | 20   | 81                        | 60   | 8    | 10   | 2    | 2    | 0    | 0    |
| September 2011 .....                  | 95                        | 0    | 0    | 0    | 0    | 100                       | 67   | 67   | 67   | 12   | 80                        | 47   | 1    | 5    | 2    | 1    | 0    | 0    |
| September 2012 .....                  | 30                        | 0    | 0    | 0    | 0    | 100                       | 46   | 46   | 46   | 7    | 78                        | 32   | 0    | 0    | 1    | 1    | 0    | 0    |
| September 2013 .....                  | 0                         | 0    | 0    | 0    | 0    | 66                        | 29   | 29   | 29   | 4    | 77                        | 16   | 0    | 0    | 1    | 1    | 0    | 0    |
| September 2014 .....                  | 0                         | 0    | 0    | 0    | 0    | 16                        | 16   | 16   | 16   | 2    | 65                        | 0    | 0    | 0    | 1    | *    | 0    | 0    |
| September 2015 .....                  | 0                         | 0    | 0    | 0    | 0    | 6                         | 6    | 6    | 6    | *    | 20                        | 0    | 0    | 0    | 0    | *    | 0    | 0    |
| September 2016 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2017 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2018 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2019 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2020 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2021 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2022 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2023 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2024 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2025 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2026 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2027 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2028 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2029 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2030 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2031 .....                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0    |
| Weighted Average Life (years)** ..... | 10.7                      | 7.6  | 7.6  | 7.6  | 4.8  | 12.4                      | 11.1 | 11.1 | 11.1 | 7.7  | 11.4                      | 8.4  | 3.6  | 3.6  | 2.6  | 2.7  | 2.5  | 1.3  |

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

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

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

| Date                            | DZ Class                  |      |      |      |      |      |      | PK Class                  |      |      |      |      | PL and PW Classes         |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 191% | 245% | 246% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 106                       | 106  | 101  | 68   | 0    | 0    | 0    | 99                        | 93   | 93   | 93   | 93   | 100                       | 100  | 100  | 100  | 100  |
| September 2003                  | 113                       | 113  | 96   | 0    | 0    | 0    | 0    | 83                        | 0    | 0    | 0    | 0    | 100                       | 92   | 92   | 92   | 92   |
| September 2004                  | 120                       | 120  | 90   | 0    | 0    | 0    | 0    | 67                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2005                  | 127                       | 127  | 89   | 0    | 0    | 0    | 0    | 48                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2006                  | 135                       | 135  | 93   | 0    | 0    | 0    | 0    | 28                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2007                  | 143                       | 143  | 99   | 0    | 0    | 0    | 0    | 7                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2008                  | 152                       | 152  | 105  | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 85                        | 0    | 0    | 0    | 0    |
| September 2009                  | 161                       | 161  | 111  | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 64                        | 0    | 0    | 0    | 0    |
| September 2010                  | 171                       | 171  | 118  | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 40                        | 0    | 0    | 0    | 0    |
| September 2011                  | 182                       | 182  | 125  | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 13                        | 0    | 0    | 0    | 0    |
| September 2012                  | 193                       | 193  | 127  | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2013                  | 205                       | 205  | 91   | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2014                  | 218                       | 207  | 56   | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2015                  | 231                       | 84   | 22   | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2016                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2017                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2018                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2019                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2020                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2021                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2022                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2023                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2024                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2025                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2026                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2027                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2031                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| Weighted Average Life (years)** | 14.8                      | 13.8 | 11.9 | 1.3  | 0.3  | 0.3  | 0.2  | 3.8                       | 1.5  | 1.5  | 1.5  | 1.5  | 8.5                       | 2.4  | 2.4  | 2.4  | 2.4  |

| Date                            | PM, PY, TA, TB and TE† Classes |      |      |      |      | IC† Class                 |      |      |      |      | PN, TC, TD and TI† Classes |      |      |      |      | PQ Class                  |      |      |      |      |
|---------------------------------|--------------------------------|------|------|------|------|---------------------------|------|------|------|------|----------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption      |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                             | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                         | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% |
| Initial Percent                 | 100                            | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 100                            | 100  | 100  | 100  | 100  | 100                       | 99   | 99   | 99   | 99   | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2003                  | 100                            | 100  | 100  | 100  | 100  | 97                        | 79   | 79   | 79   | 79   | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2004                  | 100                            | 92   | 92   | 92   | 43   | 94                        | 52   | 52   | 52   | 24   | 100                        | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2005                  | 100                            | 48   | 48   | 48   | 0    | 90                        | 27   | 27   | 27   | 0    | 100                        | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 96   |
| September 2006                  | 100                            | 6    | 6    | 6    | 0    | 87                        | 3    | 3    | 3    | 0    | 100                        | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 2    |
| September 2007                  | 100                            | 0    | 0    | 0    | 0    | 82                        | 0    | 0    | 0    | 0    | 100                        | 47   | 47   | 47   | 0    | 100                       | 100  | 100  | 100  | 0    |
| September 2008                  | 100                            | 0    | 0    | 0    | 0    | 78                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 91   | 91   | 91   | 0    |
| September 2009                  | 100                            | 0    | 0    | 0    | 0    | 72                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 48   | 48   | 48   | 0    |
| September 2010                  | 100                            | 0    | 0    | 0    | 0    | 66                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 7    | 7    | 7    | 0    |
| September 2011                  | 100                            | 0    | 0    | 0    | 0    | 60                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2012                  | 94                             | 0    | 0    | 0    | 0    | 53                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2013                  | 81                             | 0    | 0    | 0    | 0    | 45                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2014                  | 66                             | 0    | 0    | 0    | 0    | 37                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2015                  | 51                             | 0    | 0    | 0    | 0    | 29                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2016                  | 34                             | 0    | 0    | 0    | 0    | 19                        | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2017                  | 15                             | 0    | 0    | 0    | 0    | 8                         | 0    | 0    | 0    | 0    | 100                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2018                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 91                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2019                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 56                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2020                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 17                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2021                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 80                        | 0    | 0    | 0    | 0    |
| September 2022                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 44                        | 0    | 0    | 0    | 0    |
| September 2023                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 4                         | 0    | 0    | 0    | 0    |
| September 2024                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2025                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2026                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2027                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2028                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                              | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** | 13.9                           | 4.0  | 4.0  | 4.0  | 3.0  | 10.7                      | 3.1  | 3.1  | 3.1  | 2.6  | 18.2                       | 6.0  | 6.0  | 6.0  | 3.7  | 20.8                      | 8.0  | 8.0  | 8.0  | 4.5  |

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

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

| Date   | FW, WO, SW†<br>and PR Classes |      |      |      |      | VP Class                     |      |      |      |      | VX Class                     |      |      |      |      | PZ Class                     |      |      |      |      |
|--|-------------------------------|------|------|------|------|------------------------------|------|------|------|------|------------------------------|------|------|------|------|------------------------------|------|------|------|------|
|  | PSA Prepayment<br>Assumption  |      |      |      |      | PSA Prepayment<br>Assumption |      |      |      |      | PSA Prepayment<br>Assumption |      |      |      |      | PSA Prepayment<br>Assumption |      |      |      |      |
|  | 0%                            | 100% | 206% | 250% | 500% | 0%                           | 100% | 206% | 250% | 500% | 0%                           | 100% | 206% | 250% | 500% | 0%                           | 100% | 206% | 250% | 500% |
| Initial Percent . . . . .                    | 100                           | 100  | 100  | 100  | 100  | 100                          | 100  | 100  | 100  | 100  | 100                          | 100  | 100  | 100  | 100  | 100                          | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                     | 100                           | 100  | 100  | 100  | 100  | 93                           | 93   | 93   | 93   | 93   | 100                          | 100  | 100  | 100  | 100  | 107                          | 107  | 107  | 107  | 107  |
| September 2003 . . . . .                     | 100                           | 100  | 100  | 100  | 100  | 86                           | 86   | 86   | 86   | 86   | 100                          | 100  | 100  | 100  | 100  | 114                          | 114  | 114  | 114  | 114  |
| September 2004 . . . . .                     | 100                           | 100  | 100  | 100  | 100  | 79                           | 79   | 79   | 79   | 79   | 100                          | 100  | 100  | 100  | 100  | 121                          | 121  | 121  | 121  | 121  |
| September 2005 . . . . .                     | 100                           | 100  | 100  | 100  | 100  | 70                           | 70   | 70   | 70   | 70   | 100                          | 100  | 100  | 100  | 100  | 130                          | 130  | 130  | 130  | 130  |
| September 2006 . . . . .                     | 100                           | 100  | 100  | 100  | 100  | 62                           | 62   | 62   | 62   | 62   | 100                          | 100  | 100  | 100  | 100  | 138                          | 138  | 138  | 138  | 138  |
| September 2007 . . . . .                     | 100                           | 100  | 100  | 100  | 43   | 52                           | 52   | 52   | 52   | 52   | 100                          | 100  | 100  | 100  | 100  | 148                          | 148  | 148  | 148  | 148  |
| September 2008 . . . . .                     | 100                           | 100  | 100  | 100  | 2    | 43                           | 43   | 43   | 43   | 43   | 100                          | 100  | 100  | 100  | 100  | 157                          | 157  | 157  | 157  | 157  |
| September 2009 . . . . .                     | 100                           | 100  | 100  | 100  | 0    | 32                           | 32   | 32   | 32   | 0    | 100                          | 100  | 100  | 100  | 38   | 168                          | 168  | 168  | 168  | 168  |
| September 2010 . . . . .                     | 100                           | 100  | 100  | 100  | 0    | 21                           | 21   | 21   | 21   | 0    | 100                          | 100  | 100  | 100  | 0    | 179                          | 179  | 179  | 179  | 138  |
| September 2011 . . . . .                     | 100                           | 74   | 74   | 74   | 0    | 9                            | 9    | 9    | 9    | 0    | 100                          | 100  | 100  | 100  | 0    | 191                          | 191  | 191  | 191  | 94   |
| September 2012 . . . . .                     | 100                           | 46   | 46   | 46   | 0    | 0                            | 0    | 0    | 0    | 0    | 95                           | 95   | 95   | 95   | 0    | 204                          | 204  | 204  | 204  | 64   |
| September 2013 . . . . .                     | 100                           | 23   | 23   | 23   | 0    | 0                            | 0    | 0    | 0    | 0    | 79                           | 79   | 79   | 79   | 0    | 218                          | 218  | 218  | 218  | 44   |
| September 2014 . . . . .                     | 100                           | 4    | 4    | 4    | 0    | 0                            | 0    | 0    | 0    | 0    | 62                           | 62   | 62   | 62   | 0    | 232                          | 232  | 232  | 232  | 30   |
| September 2015 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 44                           | 0    | 0    | 0    | 0    | 248                          | 244  | 244  | 244  | 20   |
| September 2016 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 24                           | 0    | 0    | 0    | 0    | 264                          | 200  | 200  | 200  | 14   |
| September 2017 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 4                            | 0    | 0    | 0    | 0    | 282                          | 163  | 163  | 163  | 9    |
| September 2018 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 132  | 132  | 132  | 6    |
| September 2019 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 107  | 107  | 107  | 4    |
| September 2020 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 86   | 86   | 86   | 3    |
| September 2021 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 68   | 68   | 68   | 2    |
| September 2022 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 54   | 54   | 54   | 1    |
| September 2023 . . . . .                     | 100                           | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 42   | 42   | 42   | 1    |
| September 2024 . . . . .                     | 64                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 32   | 32   | 32   | *    |
| September 2025 . . . . .                     | 21                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 285                          | 24   | 24   | 24   | *    |
| September 2026 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 200                          | 17   | 17   | 17   | *    |
| September 2027 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 32                           | 12   | 12   | 12   | *    |
| September 2028 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 8                            | 8    | 8    | 8    | *    |
| September 2029 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 4                            | 4    | 4    | 4    | *    |
| September 2030 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 2                            | 2    | 2    | 2    | *    |
| September 2031 . . . . .                     | 0                             | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    |
| Weighted Average<br>Life (years)** . . . . . | 23.4                          | 11.0 | 11.0 | 11.0 | 6.0  | 6.0                          | 6.0  | 6.0  | 6.0  | 5.3  | 13.6                         | 12.9 | 12.9 | 12.9 | 7.9  | 25.4                         | 18.4 | 18.4 | 18.4 | 11.1 |

| Date   | HA Class                     |      |      |      |      |      |      | LT Class                     |      |      |      |      |      |      | LU Class                     |      |      |      |      |      |      |
|--|------------------------------|------|------|------|------|------|------|------------------------------|------|------|------|------|------|------|------------------------------|------|------|------|------|------|------|
|  | PSA Prepayment<br>Assumption |      |      |      |      |      |      | PSA Prepayment<br>Assumption |      |      |      |      |      |      | PSA Prepayment<br>Assumption |      |      |      |      |      |      |
|  | 0%                           | 100% | 140% | 206% | 240% | 250% | 500% | 0%                           | 100% | 140% | 206% | 240% | 250% | 500% | 0%                           | 100% | 140% | 206% | 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  |
| September 2002 . . . . .                     | 93                           | 73   | 65   | 65   | 65   | 65   | 65   | 100                          | 100  | 100  | 100  | 100  | 100  | 100  | 100                          | 100  | 100  | 100  | 100  | 100  | 100  |
| September 2003 . . . . .                     | 93                           | 73   | 48   | 48   | 48   | 48   | 43   | 100                          | 100  | 100  | 100  | 100  | 100  | 100  | 100                          | 100  | 100  | 100  | 100  | 100  | 100  |
| September 2004 . . . . .                     | 93                           | 73   | 26   | 26   | 26   | 26   | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    |
| September 2005 . . . . .                     | 93                           | 73   | 7    | 7    | 7    | 7    | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    |
| September 2006 . . . . .                     | 93                           | 73   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 75   | 75   | 75   | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    |
| September 2007 . . . . .                     | 93                           | 73   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 37   | 37   | 37   | 0    | 100                          | 100  | 100  | 100  | 100  | 100  | 0    |
| September 2008 . . . . .                     | 93                           | 73   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 8    | 8    | 8    | 0    | 100                          | 100  | 100  | 100  | 100  | 7    | 0    |
| September 2009 . . . . .                     | 93                           | 73   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 37   | 37   | 37   | 0    | 0    |
| September 2010 . . . . .                     | 93                           | 73   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2011 . . . . .                     | 93                           | 70   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2012 . . . . .                     | 93                           | 62   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2013 . . . . .                     | 93                           | 52   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2014 . . . . .                     | 93                           | 38   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2015 . . . . .                     | 93                           | 22   | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2016 . . . . .                     | 93                           | 5    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 100  | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2017 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 56   | 0    | 0    | 0    | 0    | 100                          | 100  | 0    | 0    | 0    | 0    | 0    |
| September 2018 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 74   | 0    | 0    | 0    | 0    | 0    |
| September 2019 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2020 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2021 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2022 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2023 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2024 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2025 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2026 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2027 . . . . .                     | 93                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2028 . . . . .                     | 24                           | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 100  | 0    | 0    | 0    | 0    | 0    | 100                          | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2029 . . . . .                     | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                     | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    |
| September 2031 . . . . .                     | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    | 0                            | 0    | 0    | 0    | 0    | 0    | 0    |
| Weighted Average<br>Life (years)** . . . . . | 24.9                         | 9.6  | 2.0  | 2.0  | 2.0  | 2.0  | 1.5  | 27.5                         | 16.1 | 5.7  | 5.7  | 5.7  | 5.6  | 2.3  | 27.7                         | 17.1 | 7.9  | 7.9  | 7.9  | 6.8  | 2.4  |

\* 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                                      | LV Class                  |      |      |      |      |      |      | LW Class                  |      |      |      |      |      |      | LA, LJ and LH Classes     |      |      |      |      |
|---|---------------------------|------|------|------|------|------|------|---------------------------|------|------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 140% | 206% | 240% | 250% | 500% | 0%                        | 100% | 140% | 206% | 240% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 88   | 80   | 33   |
| September 2003 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100  | 100  | 100                       | 100  | 60   | 34   | 0    |
| September 2004 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 28   | 0    | 0    |
| September 2005 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 2    | 0    | 0    |
| September 2006 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2007 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2008 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 100  | 100  | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2009 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 43   | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2010 . . . . .                  | 100                       | 100  | 83   | 83   | 83   | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2011 . . . . .                  | 100                       | 100  | 66   | 66   | 66   | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2012 . . . . .                  | 100                       | 100  | 47   | 47   | 47   | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2013 . . . . .                  | 100                       | 100  | 26   | 26   | 26   | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2014 . . . . .                  | 100                       | 100  | 5    | 5    | 5    | 0    | 0    | 100                       | 100  | 100  | 100  | 100  | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2015 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 0    | 0    | 100                       | 100  | 87   | 87   | 87   | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2016 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 0    | 0    | 100                       | 100  | 70   | 70   | 70   | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2017 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 0    | 0    | 100                       | 100  | 54   | 54   | 54   | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2018 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 0    | 0    | 100                       | 100  | 38   | 38   | 38   | 0    | 0    | 100                       | 100  | 0    | 0    | 0    |
| September 2019 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 24   | 24   | 24   | 24   | 0    | 0    | 100                       | 96   | 0    | 0    | 0    |
| September 2020 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 12   | 12   | 12   | 12   | 0    | 0    | 100                       | 78   | 0    | 0    | 0    |
| September 2021 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 60   | 0    | 0    | 0    |
| September 2022 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 41   | 0    | 0    | 0    |
| September 2023 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 23   | 0    | 0    | 0    |
| September 2024 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 5    | 0    | 0    | 0    |
| September 2025 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2026 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2027 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2028 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    |
| September 2029 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 88                        | 0    | 0    | 0    | 0    |
| September 2030 . . . . .                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2031 . . . . .                  | 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                      | 17.4 | 10.8 | 10.8 | 10.8 | 7.3  | 2.5  | 27.9                      | 18.0 | 16.4 | 16.4 | 16.4 | 8.0  | 2.5  | 28.5                      | 20.6 | 2.3  | 1.6  | 0.8  |

| Date                                      | LB Class                  |      |      |      |      | LC Class                  |      |      |      |      | LD, LG and LE Classes     |      |      |      |      | LO Class                  |      |      |      |      |
|---|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|   | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|   | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% |
| Initial Percent . . . . .                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002 . . . . .                  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 94   | 90   | 67   |
| September 2003 . . . . .                  | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 81   | 68   | 0    |
| September 2004 . . . . .                  | 100                       | 100  | 100  | 31   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 64   | 42   | 0    |
| September 2005 . . . . .                  | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 70   | 0    | 100                       | 100  | 52   | 22   | 0    |
| September 2006 . . . . .                  | 100                       | 100  | 41   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 28   | 0    | 100                       | 100  | 43   | 9    | 0    |
| September 2007 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 88   | 0    | 0    | 100                       | 100  | 100  | 2    | 0    | 100                       | 100  | 37   | 1    | 0    |
| September 2008 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 19   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 33   | 0    | 0    |
| September 2009 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 97   | 0    | 0    | 100                       | 100  | 31   | 0    | 0    |
| September 2010 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 94   | 0    | 0    | 100                       | 100  | 30   | 0    | 0    |
| September 2011 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 90   | 0    | 0    | 100                       | 100  | 29   | 0    | 0    |
| September 2012 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 85   | 0    | 0    | 100                       | 100  | 27   | 0    | 0    |
| September 2013 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 80   | 0    | 0    | 100                       | 100  | 25   | 0    | 0    |
| September 2014 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 74   | 0    | 0    | 100                       | 100  | 24   | 0    | 0    |
| September 2015 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 67   | 0    | 0    | 100                       | 100  | 22   | 0    | 0    |
| September 2016 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 61   | 0    | 0    | 100                       | 100  | 20   | 0    | 0    |
| September 2017 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 55   | 0    | 0    | 100                       | 100  | 18   | 0    | 0    |
| September 2018 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 50   | 0    | 0    | 100                       | 100  | 16   | 0    | 0    |
| September 2019 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 44   | 0    | 0    | 100                       | 98   | 14   | 0    | 0    |
| September 2020 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 39   | 0    | 0    | 100                       | 89   | 13   | 0    | 0    |
| September 2021 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 34   | 0    | 0    | 100                       | 80   | 11   | 0    | 0    |
| September 2022 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 29   | 0    | 0    | 100                       | 71   | 9    | 0    | 0    |
| September 2023 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 24   | 0    | 0    | 100                       | 62   | 8    | 0    | 0    |
| September 2024 . . . . .                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 20   | 0    | 0    | 100                       | 53   | 6    | 0    | 0    |
| September 2025 . . . . .                  | 100                       | 53   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 16   | 0    | 0    | 100                       | 45   | 5    | 0    | 0    |
| September 2026 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 78   | 0    | 0    | 0    | 100                       | 100  | 12   | 0    | 0    | 100                       | 36   | 4    | 0    | 0    |
| September 2027 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 88   | 9    | 0    | 0    | 100                       | 28   | 3    | 0    | 0    |
| September 2028 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 64   | 6    | 0    | 0    | 100                       | 20   | 2    | 0    | 0    |
| September 2029 . . . . .                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 40   | 4    | 0    | 0    | 94                        | 13   | 1    | 0    | 0    |
| September 2030 . . . . .                  | 88                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 18   | 2    | 0    | 0    | 49                        | 6    | *    | 0    | 0    |
| September 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)** . . . . . | 29.1                      | 24.1 | 4.9  | 2.9  | 1.4  | 29.3                      | 25.2 | 6.6  | 3.4  | 1.5  | 29.7                      | 27.7 | 17.5 | 4.6  | 1.8  | 29.0                      | 23.6 | 7.7  | 2.8  | 1.2  |

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

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

| Date                            | MA, FM and SM Classes     |      |      |      |      | MB Class                  |      |      |      |      | MC Class                  |      |      |      |      | MD Class                  |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% | 0%                        | 100% | 206% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 100                       | 100  | 87   | 78   | 27   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2003                  | 100                       | 100  | 57   | 29   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    |
| September 2004                  | 100                       | 100  | 22   | 0    | 0    | 100                       | 100  | 100  | 14   | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 0    |
| September 2005                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 84   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 71   | 0    |
| September 2006                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 23   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    | 100                       | 100  | 100  | 29   | 0    |
| September 2007                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 67   | 0    | 0    | 100                       | 100  | 100  | 2    | 0    |
| September 2008                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 20   | 0    | 0    | 100                       | 100  | 100  | 0    | 0    |
| September 2009                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 99   | 0    | 0    |
| September 2010                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 96   | 0    | 0    |
| September 2011                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 92   | 0    | 0    |
| September 2012                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 87   | 0    | 0    |
| September 2013                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 81   | 0    | 0    |
| September 2014                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 75   | 0    | 0    |
| September 2015                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 69   | 0    | 0    |
| September 2016                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 63   | 0    | 0    |
| September 2017                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 56   | 0    | 0    |
| September 2018                  | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 51   | 0    | 0    |
| September 2019                  | 100                       | 96   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 45   | 0    | 0    |
| September 2020                  | 100                       | 76   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 40   | 0    | 0    |
| September 2021                  | 100                       | 57   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 35   | 0    | 0    |
| September 2022                  | 100                       | 37   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 30   | 0    | 0    |
| September 2023                  | 100                       | 17   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 25   | 0    | 0    |
| September 2024                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 92   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 20   | 0    | 0    |
| September 2025                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 34   | 0    | 0    | 0    | 100                       | 100  | 0    | 0    | 0    | 100                       | 100  | 16   | 0    | 0    |
| September 2026                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 59   | 0    | 0    | 0    | 100                       | 100  | 12   | 0    | 0    |
| September 2027                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 90   | 9    | 0    | 0    |
| September 2028                  | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 65   | 6    | 0    | 0    |
| September 2029                  | 87                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 41   | 4    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 66                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 18   | 2    | 0    | 0    |
| September 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)** | 28.4                      | 20.4 | 2.2  | 1.6  | 0.8  | 29.1                      | 23.8 | 4.6  | 2.8  | 1.4  | 29.3                      | 25.1 | 6.4  | 3.3  | 1.5  | 29.7                      | 27.7 | 17.7 | 4.6  | 1.8  |

| Date                            | GJ, GK, GD and GL Classes |      |      |      |      | GE Class                  |      |      |      |      | GH Class                  |      |      |      |      | OA Class                  |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 171% | 250% | 500% | 0%                        | 100% | 171% | 250% | 500% | 0%                        | 100% | 171% | 250% | 500% | 0%                        | 100% | 212% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 99                        | 87   | 80   | 72   | 47   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 97                        | 72   | 72   | 72   | 72   |
| September 2003                  | 97                        | 75   | 62   | 48   | 10   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 93                        | 25   | 25   | 25   | 0    |
| September 2004                  | 95                        | 64   | 46   | 28   | 0    | 100                       | 100  | 100  | 100  | 67   | 100                       | 100  | 100  | 100  | 100  | 88                        | 0    | 0    | 0    | 0    |
| September 2005                  | 93                        | 53   | 32   | 12   | 0    | 100                       | 100  | 100  | 100  | 30   | 100                       | 100  | 100  | 100  | 100  | 82                        | 0    | 0    | 0    | 0    |
| September 2006                  | 92                        | 43   | 19   | 0    | 0    | 100                       | 100  | 100  | 95   | 4    | 100                       | 100  | 100  | 100  | 100  | 76                        | 0    | 0    | 0    | 0    |
| September 2007                  | 89                        | 34   | 8    | 0    | 0    | 100                       | 100  | 100  | 70   | 0    | 100                       | 100  | 100  | 100  | 74   | 70                        | 0    | 0    | 0    | 0    |
| September 2008                  | 87                        | 25   | 0    | 0    | 0    | 100                       | 100  | 96   | 49   | 0    | 100                       | 100  | 100  | 100  | 51   | 62                        | 0    | 0    | 0    | 0    |
| September 2009                  | 85                        | 17   | 0    | 0    | 0    | 100                       | 100  | 77   | 32   | 0    | 100                       | 100  | 100  | 100  | 34   | 54                        | 0    | 0    | 0    | 0    |
| September 2010                  | 82                        | 9    | 0    | 0    | 0    | 100                       | 100  | 61   | 17   | 0    | 100                       | 100  | 100  | 100  | 23   | 46                        | 0    | 0    | 0    | 0    |
| September 2011                  | 79                        | 1    | 0    | 0    | 0    | 100                       | 100  | 46   | 5    | 0    | 100                       | 100  | 100  | 100  | 16   | 36                        | 0    | 0    | 0    | 0    |
| September 2012                  | 76                        | 0    | 0    | 0    | 0    | 100                       | 88   | 33   | 0    | 0    | 100                       | 100  | 100  | 90   | 11   | 26                        | 0    | 0    | 0    | 0    |
| September 2013                  | 72                        | 0    | 0    | 0    | 0    | 100                       | 75   | 21   | 0    | 0    | 100                       | 100  | 100  | 74   | 7    | 15                        | 0    | 0    | 0    | 0    |
| September 2014                  | 68                        | 0    | 0    | 0    | 0    | 100                       | 62   | 11   | 0    | 0    | 100                       | 100  | 100  | 60   | 5    | 2                         | 0    | 0    | 0    | 0    |
| September 2015                  | 64                        | 0    | 0    | 0    | 0    | 100                       | 50   | 2    | 0    | 0    | 100                       | 100  | 100  | 48   | 3    | 0                         | 0    | 0    | 0    | 0    |
| September 2016                  | 60                        | 0    | 0    | 0    | 0    | 100                       | 39   | 0    | 0    | 0    | 100                       | 100  | 88   | 39   | 2    | 0                         | 0    | 0    | 0    | 0    |
| September 2017                  | 55                        | 0    | 0    | 0    | 0    | 100                       | 28   | 0    | 0    | 0    | 100                       | 100  | 74   | 31   | 1    | 0                         | 0    | 0    | 0    | 0    |
| September 2018                  | 50                        | 0    | 0    | 0    | 0    | 100                       | 18   | 0    | 0    | 0    | 100                       | 100  | 62   | 25   | 1    | 0                         | 0    | 0    | 0    | 0    |
| September 2019                  | 45                        | 0    | 0    | 0    | 0    | 100                       | 9    | 0    | 0    | 0    | 100                       | 100  | 51   | 19   | 1    | 0                         | 0    | 0    | 0    | 0    |
| September 2020                  | 39                        | 0    | 0    | 0    | 0    | 100                       | *    | 0    | 0    | 0    | 100                       | 100  | 41   | 15   | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2021                  | 32                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 84   | 33   | 11   | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2022                  | 25                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 69   | 26   | 8    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2023                  | 17                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 54   | 20   | 6    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2024                  | 9                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 41   | 14   | 4    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2025                  | 0                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 28   | 9    | 3    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2026                  | 0                         | 0    | 0    | 0    | 0    | 79                        | 0    | 0    | 0    | 0    | 100                       | 16   | 5    | 1    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2027                  | 0                         | 0    | 0    | 0    | 0    | 57                        | 0    | 0    | 0    | 0    | 100                       | 5    | 2    | *    | *    | 0                         | 0    | 0    | 0    | 0    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 33                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 7                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 60                        | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** | 15.6                      | 4.6  | 3.0  | 2.1  | 1.0  | 26.3                      | 14.2 | 10.0 | 7.2  | 3.6  | 29.2                      | 22.5 | 18.8 | 14.9 | 7.8  | 8.0                       | 1.5  | 1.5  | 1.5  | 1.2  |

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

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

| Date                            | OB Class                  |      |      |      |      | OI† Class                 |      |      |      |      | OC Class                  |      |      |      |      | OD Class                  |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|---------------------------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      | PSA Prepayment Assumption |      |      |      |      |
|                                 | 0%                        | 100% | 212% | 250% | 500% | 0%                        | 100% | 212% | 250% | 500% | 0%                        | 100% | 212% | 250% | 500% | 0%                        | 100% | 212% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2002                  | 100                       | 100  | 100  | 100  | 100  | 99                        | 84   | 84   | 84   | 84   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2003                  | 100                       | 100  | 100  | 100  | 44   | 96                        | 57   | 57   | 57   | 19   | 100                       | 100  | 100  | 100  | 100  | 100                       | 100  | 100  | 100  | 100  |
| September 2004                  | 100                       | 75   | 75   | 75   | 0    | 93                        | 32   | 32   | 32   | 0    | 100                       | 100  | 100  | 100  | 49   | 100                       | 100  | 100  | 100  | 100  |
| September 2005                  | 100                       | 20   | 20   | 20   | 0    | 90                        | 9    | 9    | 9    | 0    | 100                       | 100  | 100  | 100  | 0    | 100                       | 100  | 100  | 100  | 95   |
| September 2006                  | 100                       | 0    | 0    | 0    | 0    | 86                        | 0    | 0    | 0    | 0    | 100                       | 80   | 80   | 80   | 0    | 100                       | 100  | 100  | 100  | 65   |
| September 2007                  | 100                       | 0    | 0    | 0    | 0    | 83                        | 0    | 0    | 0    | 0    | 100                       | 48   | 48   | 48   | 0    | 100                       | 100  | 100  | 100  | 44   |
| September 2008                  | 100                       | 0    | 0    | 0    | 0    | 79                        | 0    | 0    | 0    | 0    | 100                       | 18   | 18   | 18   | 0    | 100                       | 100  | 100  | 100  | 29   |
| September 2009                  | 100                       | 0    | 0    | 0    | 0    | 74                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 93   | 93   | 93   | 20   |
| September 2010                  | 100                       | 0    | 0    | 0    | 0    | 69                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 76   | 76   | 76   | 13   |
| September 2011                  | 100                       | 0    | 0    | 0    | 0    | 64                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 61   | 61   | 61   | 9    |
| September 2012                  | 100                       | 0    | 0    | 0    | 0    | 58                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 49   | 49   | 49   | 6    |
| September 2013                  | 100                       | 0    | 0    | 0    | 0    | 51                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 38   | 38   | 38   | 4    |
| September 2014                  | 100                       | 0    | 0    | 0    | 0    | 44                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 30   | 30   | 30   | 2    |
| September 2015                  | 85                        | 0    | 0    | 0    | 0    | 37                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 23   | 23   | 23   | 2    |
| September 2016                  | 65                        | 0    | 0    | 0    | 0    | 28                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 18   | 18   | 18   | 1    |
| September 2017                  | 44                        | 0    | 0    | 0    | 0    | 19                        | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 13   | 13   | 13   | 1    |
| September 2018                  | 20                        | 0    | 0    | 0    | 0    | 9                         | 0    | 0    | 0    | 0    | 100                       | 0    | 0    | 0    | 0    | 100                       | 9    | 9    | 9    | *    |
| September 2019                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 96                        | 0    | 0    | 0    | 0    | 100                       | 6    | 6    | 6    | *    |
| September 2020                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 78                        | 0    | 0    | 0    | 0    | 100                       | 4    | 4    | 4    | *    |
| September 2021                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 58                        | 0    | 0    | 0    | 0    | 100                       | 2    | 2    | 2    | *    |
| September 2022                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 36                        | 0    | 0    | 0    | 0    | 100                       | *    | *    | *    | *    |
| September 2023                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 12                        | 0    | 0    | 0    | 0    | 100                       | *    | *    | *    | *    |
| September 2024                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 88                        | *    | *    | *    | *    |
| September 2025                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 65                        | 0    | 0    | 0    | 0    |
| September 2026                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 39                        | 0    | 0    | 0    | 0    |
| September 2027                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 11                        | 0    | 0    | 0    | 0    |
| September 2028                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2029                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    | 0                         | 0    | 0    | 0    | 0    |
| September 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)** | 15.7                      | 3.5  | 3.5  | 3.5  | 2.0  | 11.3                      | 2.4  | 2.4  | 2.4  | 1.6  | 20.3                      | 6.0  | 6.0  | 6.0  | 3.1  | 24.6                      | 11.8 | 11.8 | 11.8 | 6.4  |

| Date                            | EA Class                  |      |      |      |      |      | FE, NO, SN†, EB and SE Classes |      |      |      |      | OE, TG, TH and TY† Classes |      |      |      |      |      |
|---------------------------------|---------------------------|------|------|------|------|------|--------------------------------|------|------|------|------|----------------------------|------|------|------|------|------|
|                                 | PSA Prepayment Assumption |      |      |      |      |      | PSA Prepayment Assumption      |      |      |      |      | PSA Prepayment Assumption  |      |      |      |      |      |
|                                 | 0%                        | 100% | 160% | 212% | 215% | 250% | 500%                           | 0%   | 100% | 212% | 250% | 500%                       | 0%   | 100% | 212% | 250% | 500% |
| Initial Percent                 | 100                       | 100  | 100  | 100  | 100  | 100  | 100                            | 100  | 100  | 100  | 100  | 100                        | 100  | 100  | 100  | 100  | 100  |
| September 2002                  | 99                        | 83   | 65   | 65   | 65   | 65   | 16                             | 100  | 100  | 70   | 48   | 0                          | 99   | 90   | 90   | 90   | 90   |
| September 2003                  | 99                        | 83   | 51   | 51   | 51   | 51   | 0                              | 100  | 100  | 48   | 11   | 0                          | 98   | 74   | 74   | 74   | 51   |
| September 2004                  | 99                        | 83   | 40   | 40   | 40   | 33   | 0                              | 100  | 100  | 32   | 0    | 0                          | 96   | 59   | 59   | 59   | 19   |
| September 2005                  | 99                        | 83   | 32   | 32   | 32   | 17   | 0                              | 100  | 100  | 22   | 0    | 0                          | 94   | 45   | 45   | 45   | 0    |
| September 2006                  | 99                        | 83   | 26   | 26   | 26   | 6    | 0                              | 100  | 100  | 16   | 0    | 0                          | 92   | 32   | 32   | 32   | 0    |
| September 2007                  | 99                        | 83   | 22   | 22   | 22   | 1    | 0                              | 100  | 100  | 13   | 0    | 0                          | 90   | 19   | 19   | 19   | 0    |
| September 2008                  | 99                        | 83   | 20   | 20   | 20   | 0    | 0                              | 100  | 100  | 13   | 0    | 0                          | 87   | 7    | 7    | 7    | 0    |
| September 2009                  | 99                        | 81   | 19   | 19   | 19   | 0    | 0                              | 100  | 100  | 13   | 0    | 0                          | 84   | 0    | 0    | 0    | 0    |
| September 2010                  | 99                        | 76   | 17   | 17   | 17   | 0    | 0                              | 100  | 100  | 13   | 0    | 0                          | 81   | 0    | 0    | 0    | 0    |
| September 2011                  | 99                        | 70   | 15   | 15   | 15   | 0    | 0                              | 100  | 100  | 12   | 0    | 0                          | 78   | 0    | 0    | 0    | 0    |
| September 2012                  | 99                        | 61   | 13   | 13   | 13   | 0    | 0                              | 100  | 100  | 12   | 0    | 0                          | 75   | 0    | 0    | 0    | 0    |
| September 2013                  | 99                        | 52   | 10   | 10   | 10   | 0    | 0                              | 100  | 100  | 12   | 0    | 0                          | 71   | 0    | 0    | 0    | 0    |
| September 2014                  | 99                        | 42   | 8    | 8    | 8    | 0    | 0                              | 100  | 100  | 11   | 0    | 0                          | 66   | 0    | 0    | 0    | 0    |
| September 2015                  | 99                        | 31   | 6    | 6    | 6    | 0    | 0                              | 100  | 100  | 11   | 0    | 0                          | 62   | 0    | 0    | 0    | 0    |
| September 2016                  | 99                        | 20   | 4    | 4    | 4    | 0    | 0                              | 100  | 100  | 11   | 0    | 0                          | 57   | 0    | 0    | 0    | 0    |
| September 2017                  | 99                        | 8    | 3    | 3    | 3    | 0    | 0                              | 100  | 100  | 10   | 0    | 0                          | 51   | 0    | 0    | 0    | 0    |
| September 2018                  | 99                        | 1    | 1    | 1    | 1    | 0    | 0                              | 100  | 92   | 10   | 0    | 0                          | 45   | 0    | 0    | 0    | 0    |
| September 2019                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 71   | 8    | 0    | 0                          | 38   | 0    | 0    | 0    | 0    |
| September 2020                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 49   | 6    | 0    | 0                          | 31   | 0    | 0    | 0    | 0    |
| September 2021                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 27   | 3    | 0    | 0                          | 23   | 0    | 0    | 0    | 0    |
| September 2022                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 5    | 1    | 0    | 0                          | 14   | 0    | 0    | 0    | 0    |
| September 2023                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 1    | *    | 0    | 0                          | 5    | 0    | 0    | 0    | 0    |
| September 2024                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | *    | *    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2025                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2026                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2027                  | 99                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2028                  | 76                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2029                  | 37                        | 0    | 0    | 0    | 0    | 0    | 0                              | 100  | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2030                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0                              | 91   | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| September 2031                  | 0                         | 0    | 0    | 0    | 0    | 0    | 0                              | 0    | 0    | 0    | 0    | 0                          | 0    | 0    | 0    | 0    | 0    |
| Weighted Average Life (years)** | 27.3                      | 10.7 | 4.0  | 4.0  | 4.0  | 2.2  | 0.7                            | 29.5 | 19.0 | 4.0  | 1.1  | 0.2                        | 14.9 | 3.8  | 3.8  | 3.8  | 2.1  |

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

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

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

## Characteristics of the R and RL Classes

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

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

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

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

| <u>Certificate Group</u> | <u>PSA Prepayment Assumption</u> |
|--------------------------|----------------------------------|
| 1                        | 335%                             |
| 2                        | 165%                             |
| 3                        | 158%                             |
| 4                        | 191%                             |
| 5                        | 206%                             |
| 6                        | 171%                             |
| 7                        | 212%                             |

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

The OQ, OR, IU, QR, QP, IR, TA, TB, TE, TC, TD, TI, TY, TG and TH Classes are Strip RCR Classes. The PA, BA, BE, PH, PJ, SC, QN, QL, PR, GD, GL, OE, EB and SE Classes are Combination RCR Classes.

*Strip RCR Classes.* The tax consequences to a beneficial owner of a Strip RCR Certificate will be determined under section 1286 of the Code, except as discussed below. Under section 1286, a beneficial owner of a Strip RCR Certificate will be treated as owning “stripped bonds” to the extent of its share of principal payments and “stripped coupons” to the extent of its share of interest payments on the

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

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

If a Strip RCR Certificate has OID, the beneficial owner must include the OID in its ordinary income for federal income tax purposes as the OID accrues, which may be prior to the receipt of the cash attributable to that income. Although the matter is not entirely clear, a beneficial owner should accrue OID using a method similar to that described with respect to the accrual of OID on a Regular Certificate under “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates*—Treatment of Original Issue Discount” in the REMIC Prospectus. A beneficial owner, however, determines its yield to maturity based on its purchase price. For a particular beneficial owner, it is not clear whether the prepayment assumption used for calculating OID would be one determined at the time the Strip RCR Certificate is acquired or would be the original Prepayment Assumption for the underlying REMIC Certificates. For purposes of information reporting, Fannie Mae will use the original yield to maturity of the Strip RCR Certificate, calculated based on the original Prepayment Assumption. You should consult your own tax advisors regarding the proper method for accruing OID on a Strip RCR Certificate.

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

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

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

*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” in this prospectus supplement 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, Group 4, Group 5, Group 6 or Group 7 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.” The proportion that the original principal balance of each Group 1, Group 2, Group 3, Group 4, Group 5, Group 6 or Group 7 Class bears to the aggregate original principal balance of all Group 1, Group 2, Group 3, Group 4, Group 5, Group 6 or Group 7 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

## LEGAL MATTERS

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

## Available Recombinations (1)

| REMIC Certificates |   | RCR Certificates |   |               |                  |                   |                        |                          |
|--------------------|---|------------------|---|---------------|------------------|-------------------|------------------------|--------------------------|
| Classes            | Original Principal or Notional Principal Balances | RCR Classes      | Original Principal or Notional Principal Balances | Interest Rate | Interest Type(2) | Principal Type(2) | CUSIP Number           | Final Distribution Date  |
| Recombination 1    |   |                  |   |               |                  |                   |                        |                          |
| OU                 | \$ 18,960,214 (3)                                 | PA               | \$272,917,000                                     | 6.75%         | FIX              | PAC               | 313921SZ2              | October 2031             |
| OJ                 | 176,962,000                                       |                  |   |               |                  |                   |                        |                          |
| OK                 | 53,683,000  |                  |   |               |                  |                   |                        |                          |
| OY                 | 40,762,285 (3)                                    |                  |   |               |                  |                   |                        |                          |
| OM                 | 42,272,000  |                  |   |               |                  |                   |                        |                          |
| Recombination 2    |   |                  |   |               |                  |                   |                        |                          |
| BC                 | 6,130,233   | BA               | 36,781,400  | 6.00          | FIX              | SEQ               | 313921TA6              | July 2028                |
| BD                 | 30,651,167  |                  |   |               |                  |                   |                        |                          |
| Recombination 3    |   |                  |   |               |                  |                   |                        |                          |
| BC                 | 2,786,469   | BE               | 33,437,636  | 5.75          | FIX              | SEQ               | 313921TB4              | July 2028                |
| BD                 | 30,651,167  |                  |   |               |                  |                   |                        |                          |
| Recombination 4    |   |                  |   |               |                  |                   |                        |                          |
| PD                 | 24,199,000  | OQ<br>IU         | 24,199,000<br>2,016,583 (3)                       | 5.25<br>6.00  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TC2<br>313921TE8 | April 2022<br>April 2022 |
| Recombination 5    |   |                  |   |               |                  |                   |                        |                          |
| PD                 | 24,199,000  | OR<br>IU         | 24,199,000<br>1,008,292 (3)                       | 5.50<br>6.00  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TD0<br>313921TE8 | April 2022<br>April 2022 |
| Recombination 6    |   |                  |   |               |                  |                   |                        |                          |
| FP                 | 22,703,333  | PH               | 34,055,000  | 6.00          | FIX              | PAC               | 313921TF5              | August 2030              |
| PO                 | 11,351,667  |                  |   |               |                  |                   |                        |                          |
| SP                 | 11,351,667 (3)                                    |                  |   |               |                  |                   |                        |                          |
| Recombination 7    |   |                  |   |               |                  |                   |                        |                          |
| FQ                 | 11,695,333  | PJ               | 17,543,000  | 6.00          | FIX              | PAC               | 313921TG3              | October 2031             |
| QO                 | 5,847,667   |                  |   |               |                  |                   |                        |                          |
| SQ                 | 5,847,667 (3)                                     |                  |   |               |                  |                   |                        |                          |
| Recombination 8    |   |                  |   |               |                  |                   |                        |                          |
| HO                 | 8,222,250   | SC               | 8,222,250   | (4)           | INV              | SUP               | 313921TH1              | October 2031             |
| SH                 | 8,222,250 (3)                                     |                  |   |               |                  |                   |                        |                          |
| Recombination 9    |   |                  |   |               |                  |                   |                        |                          |
| QJ                 | 30,558,073  | QR<br>IR         | 30,558,073<br>1,273,253 (3)                       | 5.00<br>6.00  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TJ7<br>313921TL2 | June 2007<br>June 2007   |
| Recombination 10   |   |                  |   |               |                  |                   |                        |                          |
| QJ                 | 30,558,073  | QP<br>IR         | 30,558,073<br>2,546,506 (3)                       | 4.75<br>6.00  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TK4<br>313921TL2 | June 2007<br>June 2007   |
| Recombination 11   |   |                  |   |               |                  |                   |                        |                          |
| TU                 | 124,472,751 (3)                                   | QN               | 124,472,751                                       | 6.00          | FIX              | PAC               | 313921TM0              | October 2016             |
| TM                 | 124,472,751                                       |                  |   |               |                  |                   |                        |                          |

| REMIC Certificates                       |   | RCR Certificates |   |               |                  |                   |                        |                                  |
|--|---|------------------|---|---------------|------------------|-------------------|------------------------|----------------------------------|
| Classes                                  | Original Principal or Notional Principal Balances       | RCR Classes      | Original Principal or Notional Principal Balances | Interest Rate | Interest Type(2) | Principal Type(2) | CUSIP Number           | Final Distribution Date          |
| Recombination 12<br>PY                   | \$ 28,117,000   | TA<br>TE         | \$ 28,117,000<br>2,162,846 (3)                    | 5.25%<br>6.50 | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TP3<br>313921TR9 | November 2021<br>November 2021   |
| Recombination 13<br>PY                   | 28,117,000  | TB<br>TE         | 28,117,000<br>1,081,423 (3)                       | 5.50<br>6.50  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TQ1<br>313921TR9 | November 2021<br>November 2021   |
| Recombination 14<br>PN                   | 35,258,000  | TC<br>TI         | 35,258,000<br>4,068,230 (3)                       | 5.75<br>6.50  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TS7<br>313921TU2 | September 2024<br>September 2024 |
| Recombination 15<br>PN                   | 35,258,000  | TD<br>TI         | 35,258,000<br>2,712,153 (3)                       | 6.00<br>6.50  | FIX<br>FIX/IO    | PAC<br>NTL        | 313921TT5<br>313921TU2 | September 2024<br>September 2024 |
| Recombination 16<br>FW<br>WO<br>SW       | 35,923,333<br>13,816,667<br>13,816,667 (3)              | PR               | 49,740,000  | 6.50          | FIX              | PAC               | 313921TV0              | January 2030                     |
| Recombination 17<br>GJ<br>GK             | 10,230,531<br>40,922,128                                | GD               | 51,152,659  | 5.50          | FIX              | SEQ               | 313921TW8              | October 2025                     |
| Recombination 18<br>GJ<br>GK             | 4,546,903<br>40,922,128                                 | GL               | 45,469,031  | 5.25          | FIX              | SEQ               | 313921TX6              | October 2025                     |
| Recombination 19<br>OA<br>OB<br>OI<br>OC | 22,751,267<br>17,178,945<br>6,143,109 (3)<br>26,339,736 | OE               | 66,269,948  | 6.50          | FIX              | PAC               | 313921TY4              | October 2027                     |
| Recombination 20<br>FE<br>NO<br>SN       | 11,621,407<br>2,681,863<br>2,681,863 (3)                | EB               | 14,303,270  | 6.50          | FIX              | SUP               | 313921UC0              | October 2031                     |



| REMIC Certificates |   |             | RCR Certificates                                  |               |                  |                   |              |                         |
|--------------------|---|-------------|---|---------------|------------------|-------------------|--------------|-------------------------|
| Classes            | Original Principal or Notional Principal Balances | RCR Classes | Original Principal or Notional Principal Balances | Interest Rate | Interest Type(2) | Principal Type(2) | CUSIP Number | Final Distribution Date |
| Recombination 21   |   |             |   |               |                  |                   |              |                         |
| NO                 | \$ 2,681,863                                      | SE          | \$ 2,681,863                                      | (4)           | INV              | SUP               | 313921UD8    | October 2031            |
| SN                 | 2,681,863 (3)                                     |             |   |               |                  |                   |              |                         |
| Recombination 22   |   |             |   |               |                  |                   |              |                         |
| TL                 | 129,517,543                                       | QL          | 129,517,543                                       | 6.00%         | FIX              | PAC               | 313921TN8    | January 2014            |
| IT                 | 10,793,128 (3)                                    |             |   |               |                  |                   |              |                         |
| Recombination 23   |   |             |   |               |                  |                   |              |                         |
| OA                 | 22,751,267  | TG          | 66,269,948  | 5.50          | FIX              | PAC               | 313921TZ1    | October 2027            |
| OB                 | 17,178,945  | TY          | 10,195,376 (3)                                    | 6.50          | FIX/IO           | NTL               | 313921UB2    | October 2027            |
| OC                 | 26,339,736  |             |   |               |                  |                   |              |                         |
| OI                 | 6,143,109 (3)                                     |             |   |               |                  |                   |              |                         |
| Recombination 24   |   |             |   |               |                  |                   |              |                         |
| OA                 | 22,751,267  | TH          | 66,269,948  | 6.00          | FIX              | PAC               | 313921UA4    | October 2027            |
| OB                 | 17,178,945  | TY          | 5,097,687 (3)                                     | 6.50          | FIX/IO           | NTL               | 313921UB2    | October 2027            |
| OC                 | 26,339,736  |             |   |               |                  |                   |              |                         |
| OI                 | 6,143,109 (3)                                     |             |   |               |                  |                   |              |                         |

(1) REMIC Certificates and RCR Certificates 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.



## Principal Balance Schedules

### *G 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 .....    | \$132,500,000.00        | September 2003 .....     | \$ 55,674,291.59        | August 2005 .....             | \$ 15,450,264.27        |
| October 2001 .....       | 132,305,382.91          | October 2003 .....       | 53,144,082.91           | September 2005 .....          | 14,328,385.55           |
| November 2001 .....      | 132,145,819.69          | November 2003 .....      | 50,749,213.90           | October 2005 .....            | 13,250,092.69           |
| December 2001 .....      | 132,020,466.48          | December 2003 .....      | 48,487,387.03           | November 2005 .....           | 12,214,538.15           |
| January 2002 .....       | 131,928,484.47          | January 2004 .....       | 46,290,820.61           | December 2005 .....           | 11,220,889.10           |
| February 2002 .....      | 131,869,040.11          | February 2004 .....      | 44,158,293.77           | January 2006 .....            | 10,268,327.12           |
| March 2002 .....         | 126,945,625.55          | March 2004 .....         | 42,088,606.60           | February 2006 .....           | 9,356,048.01            |
| April 2002 .....         | 121,593,172.63          | April 2004 .....         | 40,080,579.75           | March 2006 .....              | 8,483,261.55            |
| May 2002 .....           | 116,416,376.93          | May 2004 .....           | 38,133,054.11           | April 2006 .....              | 7,649,191.21            |
| June 2002 .....          | 111,413,052.72          | June 2004 .....          | 36,244,890.48           | May 2006 .....                | 6,853,073.99            |
| July 2002 .....          | 106,581,008.45          | July 2004 .....          | 34,414,969.21           | June 2006 .....               | 6,094,160.17            |
| August 2002 .....        | 101,918,046.54          | August 2004 .....        | 32,642,189.89           | July 2006 .....               | 5,371,713.06            |
| September 2002 .....     | 97,421,963.12           | September 2004 .....     | 30,925,471.05           | August 2006 .....             | 4,685,008.82            |
| October 2002 .....       | 93,090,547.90           | October 2004 .....       | 29,263,749.79           | September 2006 .....          | 4,033,336.21            |
| November 2002 .....      | 88,921,584.03           | November 2004 .....      | 27,655,981.53           | October 2006 .....            | 3,415,996.41            |
| December 2002 .....      | 84,912,847.98           | December 2004 .....      | 26,101,139.66           | November 2006 .....           | 2,832,302.79            |
| January 2003 .....       | 81,062,109.53           | January 2005 .....       | 24,598,215.27           | December 2006 .....           | 2,281,580.72            |
| February 2003 .....      | 77,367,131.73           | February 2005 .....      | 23,146,216.83           | January 2007 .....            | 1,763,167.35            |
| March 2003 .....         | 73,825,670.89           | March 2005 .....         | 21,744,169.90           | February 2007 .....           | 1,276,411.43            |
| April 2003 .....         | 70,435,476.68           | April 2005 .....         | 20,391,116.86           | March 2007 .....              | 820,673.11              |
| May 2003 .....           | 67,194,292.21           | May 2005 .....           | 19,086,116.65           | April 2007 .....              | 395,323.75              |
| June 2003 .....          | 64,099,854.13           | June 2005 .....          | 17,828,244.42           | May 2007 and thereafter ..... | 0.00                    |
| July 2003 .....          | 61,149,892.80           | July 2005 .....          | 16,616,591.34           |                               |                         |
| August 2003 .....        | 58,342,132.48           |                          |                         |                               |                         |

### *Group 1 MBS Specified Balances*

| <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u> | <u>Specified Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Initial Balance .....    | \$500,000,000.00         | December 2003 .....      | \$349,520,146.99         | March 2006 .....         | \$183,129,210.61         |
| October 2001 .....       | 498,267,613.82           | January 2004 .....       | 341,283,367.67           | April 2006 .....         | 178,778,245.76           |
| November 2001 .....      | 496,194,435.95           | February 2004 .....      | 333,238,507.46           | May 2006 .....           | 174,529,222.13           |
| December 2001 .....      | 493,781,881.23           | March 2004 .....         | 325,381,129.43           | June 2006 .....          | 170,379,773.91           |
| January 2002 .....       | 491,032,064.29           | April 2004 .....         | 317,706,898.66           | July 2006 .....          | 166,327,589.84           |
| February 2002 .....      | 487,947,801.95           | May 2004 .....           | 310,211,579.91           | August 2006 .....        | 162,370,411.94           |
| March 2002 .....         | 484,532,613.30           | June 2004 .....          | 302,891,035.34           | September 2006 .....     | 158,506,034.29           |
| April 2002 .....         | 480,790,717.41           | July 2004 .....          | 295,741,222.27           | October 2006 .....       | 154,732,301.86           |
| May 2002 .....           | 476,727,028.69           | August 2004 .....        | 288,758,191.02           | November 2006 .....      | 151,047,109.32           |
| June 2002 .....          | 472,347,149.77           | September 2004 .....     | 281,938,082.74           | December 2006 .....      | 147,448,399.90           |
| July 2002 .....          | 467,657,361.99           | October 2004 .....       | 275,277,127.38           | January 2007 .....       | 143,934,164.28           |
| August 2002 .....        | 462,664,613.49           | November 2004 .....      | 268,771,641.60           | February 2007 .....      | 140,502,439.51           |
| September 2002 .....     | 457,376,504.76           | December 2004 .....      | 262,418,026.85           | March 2007 .....         | 137,151,307.92           |
| October 2002 .....       | 452,168,560.18           | January 2005 .....       | 256,212,767.35           | April 2007 .....         | 133,878,896.11           |
| November 2002 .....      | 448,666,859.81           | February 2005 .....      | 250,152,428.25           | May 2007 .....           | 130,683,373.91           |
| December 2002 .....      | 445,189,663.41           | March 2005 .....         | 244,233,653.76           | June 2007 .....          | 127,562,953.40           |
| January 2003 .....       | 441,736,801.10           | April 2005 .....         | 238,453,165.34           | July 2007 .....          | 124,515,887.94           |
| February 2003 .....      | 438,308,104.22           | May 2005 .....           | 232,807,759.91           | August 2007 .....        | 121,540,471.21           |
| March 2003 .....         | 434,903,405.26           | June 2005 .....          | 227,294,308.14           | September 2007 .....     | 118,635,036.29           |
| April 2003 .....         | 412,856,274.60           | July 2005 .....          | 221,909,752.76           | October 2007 .....       | 115,797,954.77           |
| May 2003 .....           | 405,550,583.97           | August 2005 .....        | 216,651,106.89           | November 2007 .....      | 113,027,635.85           |
| June 2003 .....          | 398,043,772.10           | September 2005 .....     | 211,515,452.47           | December 2007 .....      | 110,322,525.45           |
| July 2003 .....          | 390,348,670.30           | October 2005 .....       | 206,499,938.60           | January 2008 .....       | 107,681,105.43           |
| August 2003 .....        | 382,478,458.82           | November 2005 .....      | 201,601,780.09           | February 2008 .....      | 105,101,892.72           |
| September 2003 .....     | 374,446,628.39           | December 2005 .....      | 196,818,255.90           | March 2008 .....         | 102,583,438.50           |
| October 2003 .....       | 366,266,940.51           | January 2006 .....       | 192,146,707.68           | April 2008 .....         | 100,124,327.46           |
| November 2003 .....      | 357,953,386.75           | February 2006 .....      | 187,584,538.33           | May 2008 .....           | 97,723,176.99            |

**Group 1 MBS (Continued)**

| <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u> | <u>Specified Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| June 2008 .....          | \$ 95,378,636.44         | April 2013 .....         | \$ 22,831,903.49         | February 2018 .....      | \$ 5,129,767.13          |
| July 2008 .....          | 93,089,386.41            | May 2013 .....           | 22,266,092.33            | March 2018 .....         | 4,995,168.39             |
| August 2008 .....        | 90,854,137.98            | June 2013 .....          | 21,713,906.47            | April 2018 .....         | 4,863,924.06             |
| September 2008 .....     | 88,671,632.05            | July 2013 .....          | 21,175,023.80            | May 2018 .....           | 4,735,953.07             |
| October 2008 .....       | 86,540,638.65            | August 2013 .....        | 20,649,129.73            | June 2018 .....          | 4,611,176.29             |
| November 2008 .....      | 84,459,956.26            | September 2013 .....     | 20,135,917.03            | July 2018 .....          | 4,489,516.44             |
| December 2008 .....      | 82,428,411.15            | October 2013 .....       | 19,635,085.62            | August 2018 .....        | 4,370,898.11             |
| January 2009 .....       | 80,444,856.75            | November 2013 .....      | 19,146,342.45            | September 2018 .....     | 4,255,247.63             |
| February 2009 .....      | 78,508,173.04            | December 2013 .....      | 18,669,401.32            | October 2018 .....       | 4,142,493.11             |
| March 2009 .....         | 76,617,265.90            | January 2014 .....       | 18,203,982.70            | November 2018 .....      | 4,032,564.36             |
| April 2009 .....         | 74,771,066.54            | February 2014 .....      | 17,749,813.63            | December 2018 .....      | 3,925,392.86             |
| May 2009 .....           | 72,968,530.94            | March 2014 .....         | 17,306,627.49            | January 2019 .....       | 3,820,911.71             |
| June 2009 .....          | 71,208,639.22            | April 2014 .....         | 16,874,163.93            | February 2019 .....      | 3,719,055.60             |
| July 2009 .....          | 69,490,395.14            | May 2014 .....           | 16,452,168.68            | March 2019 .....         | 3,619,760.77             |
| August 2009 .....        | 67,812,825.53            | June 2014 .....          | 16,040,393.41            | April 2019 .....         | 3,522,964.99             |
| September 2009 .....     | 66,174,979.76            | July 2014 .....          | 15,638,595.62            | May 2019 .....           | 3,428,607.50             |
| October 2009 .....       | 64,575,929.23            | August 2014 .....        | 15,246,538.48            | June 2019 .....          | 3,336,628.97             |
| November 2009 .....      | 63,014,766.84            | September 2014 .....     | 14,863,990.69            | July 2019 .....          | 3,246,971.51             |
| December 2009 .....      | 61,490,606.53            | October 2014 .....       | 14,490,726.39            | August 2019 .....        | 3,159,578.59             |
| January 2010 .....       | 60,002,582.78            | November 2014 .....      | 14,126,525.00            | September 2019 .....     | 3,074,395.04             |
| February 2010 .....      | 58,549,850.11            | December 2014 .....      | 13,771,171.10            | October 2019 .....       | 2,991,366.98             |
| March 2010 .....         | 57,131,582.67            | January 2015 .....       | 13,424,454.34            | November 2019 .....      | 2,910,441.85             |
| April 2010 .....         | 55,746,973.74            | February 2015 .....      | 13,086,169.28            | December 2019 .....      | 2,831,568.31             |
| May 2010 .....           | 54,395,235.32            | March 2015 .....         | 12,756,115.31            | January 2020 .....       | 2,754,696.26             |
| June 2010 .....          | 53,075,597.68            | April 2015 .....         | 12,434,096.52            | February 2020 .....      | 2,679,776.79             |
| July 2010 .....          | 51,787,308.96            | May 2015 .....           | 12,119,921.59            | March 2020 .....         | 2,606,762.16             |
| August 2010 .....        | 50,529,634.74            | June 2015 .....          | 11,813,403.70            | April 2020 .....         | 2,535,605.77             |
| September 2010 .....     | 49,301,857.62            | July 2015 .....          | 11,514,360.40            | May 2020 .....           | 2,466,262.14             |
| October 2010 .....       | 48,103,276.89            | August 2015 .....        | 11,222,613.55            | June 2020 .....          | 2,398,686.86             |
| November 2010 .....      | 46,933,208.08            | September 2015 .....     | 10,937,989.15            | July 2020 .....          | 2,332,836.60             |
| December 2010 .....      | 45,790,982.62            | October 2015 .....       | 10,660,317.34            | August 2020 .....        | 2,268,669.05             |
| January 2011 .....       | 44,675,947.46            | November 2015 .....      | 10,389,432.20            | September 2020 .....     | 2,206,142.92             |
| February 2011 .....      | 43,587,464.72            | December 2015 .....      | 10,125,171.73            | October 2020 .....       | 2,145,217.91             |
| March 2011 .....         | 42,524,911.33            | January 2016 .....       | 9,867,377.75             | November 2020 .....      | 2,085,854.68             |
| April 2011 .....         | 41,487,678.71            | February 2016 .....      | 9,615,895.78             | December 2020 .....      | 2,028,014.84             |
| May 2011 .....           | 40,475,172.41            | March 2016 .....         | 9,370,574.98             | January 2021 .....       | 1,971,660.91             |
| June 2011 .....          | 39,486,811.80            | April 2016 .....         | 9,131,268.05             | February 2021 .....      | 1,916,756.30             |
| July 2011 .....          | 38,522,029.74            | May 2016 .....           | 8,897,831.17             | March 2021 .....         | 1,863,265.33             |
| August 2011 .....        | 37,580,272.27            | June 2016 .....          | 8,670,123.89             | April 2021 .....         | 1,811,153.15             |
| September 2011 .....     | 36,660,998.33            | July 2016 .....          | 8,448,009.09             | May 2021 .....           | 1,760,385.75             |
| October 2011 .....       | 35,763,679.42            | August 2016 .....        | 8,231,352.84             | June 2021 .....          | 1,710,929.93             |
| November 2011 .....      | 34,887,799.36            | September 2016 .....     | 8,020,024.40             | July 2021 .....          | 1,662,753.31             |
| December 2011 .....      | 34,032,853.94            | October 2016 .....       | 7,813,896.09             | August 2021 .....        | 1,615,824.27             |
| January 2012 .....       | 33,198,350.72            | November 2016 .....      | 7,612,843.24             | September 2021 .....     | 1,570,111.95             |
| February 2012 .....      | 32,383,808.69            | December 2016 .....      | 7,416,744.13             | October 2021 .....       | 1,525,586.24             |
| March 2012 .....         | 31,588,758.06            | January 2017 .....       | 7,225,479.90             | November 2021 .....      | 1,482,217.76             |
| April 2012 .....         | 30,812,739.96            | February 2017 .....      | 7,038,934.50             | December 2021 .....      | 1,439,977.81             |
| May 2012 .....           | 30,055,306.20            | March 2017 .....         | 6,856,994.62             | January 2022 .....       | 1,398,838.41             |
| June 2012 .....          | 29,316,019.06            | April 2017 .....         | 6,679,549.60             | February 2022 .....      | 1,358,772.25             |
| July 2012 .....          | 28,594,450.97            | May 2017 .....           | 6,506,491.42             | March 2022 .....         | 1,319,752.66             |
| August 2012 .....        | 27,890,184.36            | June 2017 .....          | 6,337,714.59             | April 2022 .....         | 1,281,753.63             |
| September 2012 .....     | 27,202,811.36            | July 2017 .....          | 6,173,116.14             | May 2022 .....           | 1,244,749.77             |
| October 2012 .....       | 26,531,933.63            | August 2017 .....        | 6,012,595.50             | June 2022 .....          | 1,208,716.32             |
| November 2012 .....      | 25,877,162.10            | September 2017 .....     | 5,856,054.49             | July 2022 .....          | 1,173,629.08             |
| December 2012 .....      | 25,238,116.78            | October 2017 .....       | 5,703,397.26             | August 2022 .....        | 1,139,464.48             |
| January 2013 .....       | 24,614,426.52            | November 2017 .....      | 5,554,530.21             | September 2022 .....     | 1,106,199.48             |
| February 2013 .....      | 24,005,728.86            | December 2017 .....      | 5,409,361.96             | October 2022 .....       | 1,073,811.63             |
| March 2013 .....         | 23,411,669.77            | January 2018 .....       | 5,267,803.31             | November 2022 .....      | 1,042,279.00             |

**Group 1 MBS (Continued)**

| <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u> | <u>Specified Balance</u> | <u>Distribution Date</u>          | <u>Specified Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|-----------------------------------|--------------------------|
| December 2022 .....      | \$ 1,011,580.20          | November 2025 .....      | \$ 329,019.30            | October 2028 .....                | \$ 78,119.95             |
| January 2023 .....       | 981,694.36               | December 2025 .....      | 317,683.13               | November 2028 .....               | 74,186.80                |
| February 2023 .....      | 952,601.11               | January 2026 .....       | 306,668.12               | December 2028 .....               | 70,378.60                |
| March 2023 .....         | 924,280.59               | February 2026 .....      | 295,965.92               | January 2029 .....                | 66,691.91                |
| April 2023 .....         | 896,713.39               | March 2026 .....         | 285,568.40               | February 2029 .....               | 63,123.40                |
| May 2023 .....           | 869,880.59               | April 2026 .....         | 275,467.63               | March 2029 .....                  | 59,669.83                |
| June 2023 .....          | 843,763.75               | May 2026 .....           | 265,655.85               | April 2029 .....                  | 56,328.01                |
| July 2023 .....          | 818,344.84               | June 2026 .....          | 256,125.54               | May 2029 .....                    | 53,094.87                |
| August 2023 .....        | 793,606.28               | July 2026 .....          | 246,869.33               | June 2029 .....                   | 49,967.39                |
| September 2023 .....     | 769,530.94               | August 2026 .....        | 237,880.05               | July 2029 .....                   | 46,942.64                |
| October 2023 .....       | 746,102.09               | September 2026 .....     | 229,150.70               | August 2029 .....                 | 44,017.77                |
| November 2023 .....      | 723,303.39               | October 2026 .....       | 220,674.46               | September 2029 .....              | 41,190.00                |
| December 2023 .....      | 701,118.93               | November 2026 .....      | 212,444.67               | October 2029 .....                | 38,456.61                |
| January 2024 .....       | 679,533.17               | December 2026 .....      | 204,454.86               | November 2029 .....               | 35,814.97                |
| February 2024 .....      | 658,530.94               | January 2027 .....       | 196,698.70               | December 2029 .....               | 33,262.50                |
| March 2024 .....         | 638,097.47               | February 2027 .....      | 189,170.02               | January 2030 .....                | 30,796.69                |
| April 2024 .....         | 618,218.33               | March 2027 .....         | 181,862.81               | February 2030 .....               | 28,415.11                |
| May 2024 .....           | 598,879.44               | April 2027 .....         | 174,771.20               | March 2030 .....                  | 26,115.37                |
| June 2024 .....          | 580,067.06               | May 2027 .....           | 167,889.49               | April 2030 .....                  | 23,895.16                |
| July 2024 .....          | 561,767.82               | June 2027 .....          | 161,212.11               | May 2030 .....                    | 21,752.23                |
| August 2024 .....        | 543,968.63               | July 2027 .....          | 154,733.61               | June 2030 .....                   | 19,684.37                |
| September 2024 .....     | 526,656.76               | August 2027 .....        | 148,448.71               | July 2030 .....                   | 17,689.45                |
| October 2024 .....       | 509,819.76               | September 2027 .....     | 142,352.25               | August 2030 .....                 | 15,765.37                |
| November 2024 .....      | 493,445.51               | October 2027 .....       | 136,439.18               | September 2030 .....              | 13,910.12                |
| December 2024 .....      | 477,522.18               | November 2027 .....      | 130,704.62               | October 2030 .....                | 12,121.71                |
| January 2025 .....       | 462,038.22               | December 2027 .....      | 125,143.76               | November 2030 .....               | 10,398.22                |
| February 2025 .....      | 446,982.38               | January 2028 .....       | 119,751.96               | December 2030 .....               | 8,737.77                 |
| March 2025 .....         | 432,343.67               | February 2028 .....      | 114,524.66               | January 2031 .....                | 7,138.53                 |
| April 2025 .....         | 418,111.39               | March 2028 .....         | 109,457.45               | February 2031 .....               | 5,598.74                 |
| May 2025 .....           | 404,275.08               | April 2028 .....         | 104,545.99               | March 2031 .....                  | 4,116.65                 |
| June 2025 .....          | 390,824.56               | May 2028 .....           | 99,786.09                | April 2031 .....                  | 2,690.58                 |
| July 2025 .....          | 377,749.88               | June 2028 .....          | 95,173.65                | May 2031 .....                    | 1,318.90                 |
| August 2025 .....        | 365,041.35               | July 2028 .....          | 90,704.65                | June 2031 and<br>thereafter ..... | 0.00                     |
| September 2025 .....     | 352,689.52               | August 2028 .....        | 86,375.22                |                                   |                          |
| October 2025 .....       | 340,685.17               | September 2028 .....     | 82,181.56                |                                   |                          |

**OJ 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 .....    | \$176,962,000.00       | March 2003 .....         | \$151,401,780.38       | September 2004 .....     | \$105,032,068.94       |
| October 2001 .....       | 176,251,014.53         | April 2003 .....         | 149,221,761.43         | October 2004 .....       | 102,416,073.88         |
| November 2001 .....      | 175,454,552.49         | May 2003 .....           | 146,966,854.99         | November 2004 .....      | 99,813,077.16          |
| December 2001 .....      | 174,572,836.50         | June 2003 .....          | 144,638,037.05         | December 2004 .....      | 97,223,011.43          |
| January 2002 .....       | 173,606,133.33         | July 2003 .....          | 142,236,320.78         | January 2005 .....       | 94,645,809.69          |
| February 2002 .....      | 172,554,753.81         | August 2003 .....        | 139,762,755.85         | February 2005 .....      | 92,081,405.28          |
| March 2002 .....         | 171,419,052.72         | September 2003 .....     | 137,218,427.66         | March 2005 .....         | 89,529,731.88          |
| April 2002 .....         | 170,199,428.68         | October 2003 .....       | 134,604,456.54         | April 2005 .....         | 86,990,723.51          |
| May 2002 .....           | 168,896,323.94         | November 2003 .....      | 131,921,996.98         | May 2005 .....           | 84,464,314.52          |
| June 2002 .....          | 167,510,224.16         | December 2003 .....      | 129,172,236.72         | June 2005 .....          | 81,950,439.61          |
| July 2002 .....          | 166,041,658.18         | January 2004 .....       | 126,436,167.74         | July 2005 .....          | 79,449,033.83          |
| August 2002 .....        | 164,491,197.67         | February 2004 .....      | 123,713,719.14         | August 2005 .....        | 76,960,032.52          |
| September 2002 .....     | 162,859,456.87         | March 2004 .....         | 121,004,820.36         | September 2005 .....     | 74,483,371.40          |
| October 2002 .....       | 161,147,092.17         | April 2004 .....         | 118,309,401.23         | October 2005 .....       | 72,018,986.48          |
| November 2002 .....      | 159,354,801.69         | May 2004 .....           | 115,627,391.92         | November 2005 .....      | 69,566,814.12          |
| December 2002 .....      | 157,483,324.89         | June 2004 .....          | 112,958,722.97         | December 2005 .....      | 67,126,791.01          |
| January 2003 .....       | 155,533,442.05         | July 2004 .....          | 110,303,325.27         | January 2006 .....       | 64,698,854.16          |
| February 2003 .....      | 153,505,973.76         | August 2004 .....        | 107,661,130.06         | February 2006 .....      | 62,282,940.89          |

### ***OJ 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> |
|--------------------------|------------------------|--------------------------|------------------------|-----------------------------------|------------------------|
| March 2006 .....         | \$ 59,878,988.85       | January 2007 .....       | \$ 36,483,847.02       | November 2007 .....               | \$ 14,218,573.61       |
| April 2006 .....         | 57,486,936.03          | February 2007 .....      | 34,207,444.08          | December 2007 .....               | 12,051,958.00          |
| May 2006 .....           | 55,106,720.71          | March 2007 .....         | 31,942,278.72          | January 2008 .....                | 9,896,010.13           |
| June 2006 .....          | 52,738,281.50          | April 2007 .....         | 29,688,292.62          | February 2008 .....               | 7,750,674.62           |
| July 2006 .....          | 50,381,557.32          | May 2007 .....           | 27,445,427.77          | March 2008 .....                  | 5,615,896.37           |
| August 2006 .....        | 48,036,487.42          | June 2007 .....          | 25,213,626.47          | April 2008 .....                  | 3,491,620.55           |
| September 2006 .....     | 45,703,011.34          | July 2007 .....          | 22,992,831.28          | May 2008 .....                    | 1,377,792.62           |
| October 2006 .....       | 43,381,068.93          | August 2007 .....        | 20,782,985.08          | June 2008 and<br>thereafter ..... | 0.00                   |
| November 2006 .....      | 41,070,600.38          | September 2007 .....     | 18,584,031.05          |                                   |                        |
| December 2006 .....      | 38,771,546.15          | October 2007 .....       | 16,395,912.64          |                                   |                        |

### ***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<br>through<br>May 2008 ..... | \$53,683,000.00        | May 2009 .....           | \$31,076,420.23        | June 2010 .....                    | \$11,125,485.19        |
| June 2008 .....                              | 52,957,358.34          | June 2009 .....          | 29,312,068.26          | July 2010 .....                    | 9,832,803.45           |
| July 2008 .....                              | 50,864,263.71          | July 2009 .....          | 27,589,353.92          | August 2010 .....                  | 8,570,755.75           |
| August 2008 .....                            | 48,781,455.04          | August 2009 .....        | 25,907,307.01          | September 2010 .....               | 7,338,626.27           |
| September 2008 .....                         | 46,708,878.89          | September 2009 .....     | 24,264,979.76          | October 2010 .....                 | 6,135,715.78           |
| October 2008 .....                           | 44,646,482.12          | October 2009 .....       | 22,661,446.26          | November 2010 .....                | 4,961,341.20           |
| November 2008 .....                          | 42,594,211.84          | November 2009 .....      | 21,095,802.04          | December 2010 .....                | 3,814,835.30           |
| December 2008 .....                          | 40,558,337.22          | December 2009 .....      | 19,567,163.49          | January 2011 .....                 | 2,695,546.27           |
| January 2009 .....                           | 38,570,422.35          | January 2010 .....       | 18,074,667.45          | February 2011 .....                | 1,602,837.42           |
| February 2009 .....                          | 36,629,351.07          | February 2010 .....      | 16,617,470.70          | March 2011 .....                   | 536,086.78             |
| March 2009 .....                             | 34,734,033.01          | March 2010 .....         | 15,194,749.51          | April 2011 and<br>thereafter ..... | 0.00                   |
| April 2009 .....                             | 32,883,402.94          | April 2010 .....         | 13,805,699.21          |                                    |                        |
|  |                        | May 2010 .....           | 12,449,533.73          |                                    |                        |

### ***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<br>through<br>March 2011 ..... | \$42,272,000.00        | February 2013 .....      | \$24,202,028.81        | February 2015 .....      | \$13,213,862.54        |
| April 2011 .....                               | 41,766,686.81          | March 2013 .....         | 23,604,656.17          | March 2015 .....         | 12,881,426.23          |
| May 2011 .....                                 | 40,750,044.04          | April 2013 .....         | 23,021,616.60          | April 2015 .....         | 12,557,060.98          |
| June 2011 .....                                | 39,757,578.75          | May 2013 .....           | 22,452,572.40          | May 2015 .....           | 12,240,575.18          |
| July 2011 .....                                | 38,788,724.66          | June 2013 .....          | 21,897,193.74          | June 2015 .....          | 11,931,781.66          |
| August 2011 .....                              | 37,842,928.62          | July 2013 .....          | 21,355,158.48          | July 2015 .....          | 11,630,497.69          |
| September 2011 .....                           | 36,919,650.28          | August 2013 .....        | 20,826,151.97          | August 2015 .....        | 11,336,544.75          |
| October 2011 .....                             | 36,018,361.87          | September 2013 .....     | 20,309,866.87          | September 2015 .....     | 11,049,748.56          |
| November 2011 .....                            | 35,138,547.81          | October 2013 .....       | 19,806,003.04          | October 2015 .....       | 10,769,938.87          |
| December 2011 .....                            | 34,279,704.50          | November 2013 .....      | 19,314,267.28          | November 2015 .....      | 10,496,949.47          |
| January 2012 .....                             | 33,441,340.04          | December 2013 .....      | 18,834,373.28          | December 2015 .....      | 10,230,617.99          |
| February 2012 .....                            | 32,622,973.92          | January 2014 .....       | 18,366,041.35          | January 2016 .....       | 9,970,785.91           |
| March 2012 .....                               | 31,824,136.80          | February 2014 .....      | 17,908,998.36          | February 2016 .....      | 9,717,298.40           |
| April 2012 .....                               | 31,044,370.21          | March 2014 .....         | 17,462,977.53          | March 2016 .....         | 9,470,004.28           |
| May 2012 .....                                 | 30,283,226.36          | April 2014 .....         | 17,027,718.30          | April 2016 .....         | 9,228,755.88           |
| June 2012 .....                                | 29,540,267.83          | May 2014 .....           | 16,602,966.20          | May 2016 .....           | 8,993,409.04           |
| July 2012 .....                                | 28,815,067.37          | June 2014 .....          | 16,188,472.68          | June 2016 .....          | 8,763,822.96           |
| August 2012 .....                              | 28,107,207.65          | July 2014 .....          | 15,783,995.02          | July 2016 .....          | 8,539,860.13           |
| September 2012 .....                           | 27,416,281.06          | August 2014 .....        | 15,389,296.13          | August 2016 .....        | 8,321,386.30           |
| October 2012 .....                             | 26,741,889.42          | September 2014 .....     | 15,004,144.47          | September 2016 .....     | 8,108,270.35           |
| November 2012 .....                            | 26,083,643.84          | October 2014 .....       | 14,628,313.93          | October 2016 .....       | 7,900,384.26           |
| December 2012 .....                            | 25,441,164.46          | November 2014 .....      | 14,261,583.64          | November 2016 .....      | 7,697,602.98           |
| January 2013 .....                             | 24,814,080.25          | December 2014 .....      | 13,903,737.93          | December 2016 .....      | 7,499,804.45           |
|  |                        | January 2015 .....       | 13,554,566.14          | January 2017 .....       | 7,306,869.44           |

**OM 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 2017 .....      | \$ 7,118,681.55        | December 2021 .....      | \$ 1,461,562.07        | October 2026 .....                | \$ 224,519.86          |
| March 2017 .....         | 6,935,127.09           | January 2022 .....       | 1,419,888.73           | November 2026 .....               | 216,146.86             |
| April 2017 .....         | 6,756,095.07           | February 2022 .....      | 1,379,299.63           | December 2026 .....               | 208,017.35             |
| May 2017 .....           | 6,581,477.11           | March 2022 .....         | 1,339,767.94           | January 2027 .....                | 200,124.93             |
| June 2017 .....          | 6,411,167.36           | April 2022 .....         | 1,301,267.43           | February 2027 .....               | 192,463.37             |
| July 2017 .....          | 6,245,062.49           | May 2022 .....           | 1,263,772.53           | March 2027 .....                  | 185,026.59             |
| August 2017 .....        | 6,083,061.58           | June 2022 .....          | 1,227,258.28           | April 2027 .....                  | 177,808.64             |
| September 2017 .....     | 5,925,066.11           | July 2022 .....          | 1,191,700.31           | May 2027 .....                    | 170,803.75             |
| October 2017 .....       | 5,770,979.87           | August 2022 .....        | 1,157,074.85           | June 2027 .....                   | 164,006.29             |
| November 2017 .....      | 5,620,708.92           | September 2022 .....     | 1,123,358.69           | July 2027 .....                   | 157,410.74             |
| December 2017 .....      | 5,474,161.53           | October 2022 .....       | 1,090,529.20           | August 2027 .....                 | 151,011.75             |
| January 2018 .....       | 5,331,248.14           | November 2022 .....      | 1,058,564.28           | September 2027 .....              | 144,804.10             |
| February 2018 .....      | 5,191,881.31           | December 2022 .....      | 1,027,442.36           | October 2027 .....                | 138,782.69             |
| March 2018 .....         | 5,055,975.66           | January 2023 .....       | 997,142.41             | November 2027 .....               | 132,942.55             |
| April 2018 .....         | 4,923,447.81           | February 2023 .....      | 967,643.88             | December 2027 .....               | 127,278.85             |
| May 2018 .....           | 4,794,216.37           | March 2023 .....         | 938,926.75             | January 2028 .....                | 121,786.85             |
| June 2018 .....          | 4,668,201.86           | April 2023 .....         | 910,971.45             | February 2028 .....               | 116,461.96             |
| July 2018 .....          | 4,545,326.69           | May 2023 .....           | 883,758.92             | March 2028 .....                  | 111,299.70             |
| August 2018 .....        | 4,425,515.10           | June 2023 .....          | 857,270.52             | April 2028 .....                  | 106,295.69             |
| September 2018 .....     | 4,308,693.12           | July 2023 .....          | 831,488.10             | May 2028 .....                    | 101,445.66             |
| October 2018 .....       | 4,194,788.53           | August 2023 .....        | 806,393.93             | June 2028 .....                   | 96,745.47              |
| November 2018 .....      | 4,083,730.81           | September 2023 .....     | 781,970.71             | July 2028 .....                   | 92,191.06              |
| December 2018 .....      | 3,975,451.13           | October 2023 .....       | 758,201.56             | August 2028 .....                 | 87,778.49              |
| January 2019 .....       | 3,869,882.27           | November 2023 .....      | 735,070.02             | September 2028 .....              | 83,503.91              |
| February 2019 .....      | 3,766,958.61           | December 2023 .....      | 712,560.02             | October 2028 .....                | 79,363.57              |
| March 2019 .....         | 3,666,616.10           | January 2024 .....       | 690,655.89             | November 2028 .....               | 75,353.81              |
| April 2019 .....         | 3,568,792.18           | February 2024 .....      | 669,342.32             | December 2028 .....               | 71,471.08              |
| May 2019 .....           | 3,473,425.80           | March 2024 .....         | 648,604.40             | January 2029 .....                | 67,711.89              |
| June 2019 .....          | 3,380,457.33           | April 2024 .....         | 628,427.57             | February 2029 .....               | 64,072.88              |
| July 2019 .....          | 3,289,828.58           | May 2024 .....           | 608,797.61             | March 2029 .....                  | 60,550.74              |
| August 2019 .....        | 3,201,482.73           | June 2024 .....          | 589,700.68             | April 2029 .....                  | 57,142.26              |
| September 2019 .....     | 3,115,364.32           | July 2024 .....          | 571,123.24             | May 2029 .....                    | 53,844.31              |
| October 2019 .....       | 3,031,419.19           | August 2024 .....        | 553,052.11             | June 2029 .....                   | 50,653.84              |
| November 2019 .....      | 2,949,594.48           | September 2024 .....     | 535,474.42             | July 2029 .....                   | 47,567.87              |
| December 2019 .....      | 2,869,838.57           | October 2024 .....       | 518,377.62             | August 2029 .....                 | 44,583.52              |
| January 2020 .....       | 2,792,101.10           | November 2024 .....      | 501,749.45             | September 2029 .....              | 41,697.95              |
| February 2020 .....      | 2,716,332.87           | December 2024 .....      | 485,577.97             | October 2029 .....                | 38,908.43              |
| March 2020 .....         | 2,642,485.88           | January 2025 .....       | 469,851.52             | November 2029 .....               | 36,212.26              |
| April 2020 .....         | 2,570,513.26           | February 2025 .....      | 454,558.73             | December 2029 .....               | 33,606.84              |
| May 2020 .....           | 2,500,369.25           | March 2025 .....         | 439,688.51             | January 2030 .....                | 31,089.63              |
| June 2020 .....          | 2,432,009.20           | April 2025 .....         | 425,230.05             | February 2030 .....               | 28,658.15              |
| July 2020 .....          | 2,365,389.50           | May 2025 .....           | 411,172.77             | March 2030 .....                  | 26,309.99              |
| August 2020 .....        | 2,300,467.60           | June 2025 .....          | 397,506.40             | April 2030 .....                  | 24,042.79              |
| September 2020 .....     | 2,237,201.95           | July 2025 .....          | 384,220.89             | May 2030 .....                    | 21,854.27              |
| October 2020 .....       | 2,175,552.01           | August 2025 .....        | 371,306.44             | June 2030 .....                   | 19,742.20              |
| November 2020 .....      | 2,115,478.18           | September 2025 .....     | 358,753.50             | July 2030 .....                   | 17,704.40              |
| December 2020 .....      | 2,056,941.84           | October 2025 .....       | 346,552.75             | August 2030 .....                 | 15,738.76              |
| January 2021 .....       | 1,999,905.25           | November 2025 .....      | 334,695.10             | September 2030 .....              | 13,843.21              |
| February 2021 .....      | 1,944,331.63           | December 2025 .....      | 323,171.68             | October 2030 .....                | 12,015.75              |
| March 2021 .....         | 1,890,185.01           | January 2026 .....       | 311,973.86             | November 2030 .....               | 10,254.42              |
| April 2021 .....         | 1,837,430.34           | February 2026 .....      | 301,093.18             | December 2030 .....               | 8,557.32               |
| May 2021 .....           | 1,786,033.38           | March 2026 .....         | 290,521.44             | January 2031 .....                | 6,922.59               |
| June 2021 .....          | 1,735,960.71           | April 2026 .....         | 280,250.60             | February 2031 .....               | 5,348.44               |
| July 2021 .....          | 1,687,179.72           | May 2026 .....           | 270,272.85             | March 2031 .....                  | 3,833.09               |
| August 2021 .....        | 1,639,658.57           | June 2026 .....          | 260,580.56             | April 2031 .....                  | 2,374.84               |
| September 2021 .....     | 1,593,366.19           | July 2026 .....          | 251,166.28             | May 2031 .....                    | 972.02                 |
| October 2021 .....       | 1,548,272.27           | August 2026 .....        | 242,022.75             | June 2031 and<br>thereafter ..... | 0.00                   |
| November 2021 .....      | 1,504,347.19           | September 2026 .....     | 233,142.92             |                                   |                        |



### QO 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  |                        | February 2020 .....      | \$2,196,001.32         | July 2024 .....                   | \$ 602,452.24          |
| October 2015 .....       | \$5,847,667.00         | March 2020 .....         | 2,151,038.96           | August 2024 .....                 | 584,242.50             |
| November 2015 .....      | 5,762,141.09           | April 2020 .....         | 2,106,803.93           | September 2024 .....              | 566,357.99             |
| December 2015 .....      | 5,661,466.59           | May 2020 .....           | 2,063,285.49           | October 2024 .....                | 548,793.70             |
| January 2016 .....       | 5,562,330.35           | June 2020 .....          | 2,020,473.02           | November 2024 .....               | 531,544.69             |
| February 2016 .....      | 5,464,710.22           | July 2020 .....          | 1,978,356.08           | December 2024 .....               | 514,606.09             |
| March 2016 .....         | 5,368,584.35           | August 2020 .....        | 1,936,924.35           | January 2025 .....                | 497,973.11             |
| April 2016 .....         | 5,273,931.22           | September 2020 .....     | 1,896,167.67           | February 2025 .....               | 481,641.01             |
| May 2016 .....           | 5,180,729.57           | October 2020 .....       | 1,856,076.04           | March 2025 .....                  | 465,605.13             |
| June 2016 .....          | 5,088,958.47           | November 2020 .....      | 1,816,639.57           | April 2025 .....                  | 449,860.88             |
| July 2016 .....          | 4,998,597.26           | December 2020 .....      | 1,777,848.53           | May 2025 .....                    | 434,403.74             |
| August 2016 .....        | 4,909,625.60           | January 2021 .....       | 1,739,693.33           | June 2025 .....                   | 419,229.24             |
| September 2016 .....     | 4,822,023.40           | February 2021 .....      | 1,702,164.50           | July 2025 .....                   | 404,332.99             |
| October 2016 .....       | 4,735,770.88           | March 2021 .....         | 1,665,252.73           | August 2025 .....                 | 389,710.66             |
| November 2016 .....      | 4,650,848.51           | April 2021 .....         | 1,628,948.83           | September 2025 .....              | 375,357.97             |
| December 2016 .....      | 4,567,237.05           | May 2021 .....           | 1,593,243.72           | October 2025 .....                | 361,270.73             |
| January 2017 .....       | 4,484,917.54           | June 2021 .....          | 1,558,128.48           | November 2025 .....               | 347,444.78             |
| February 2017 .....      | 4,403,871.25           | July 2021 .....          | 1,523,594.30           | December 2025 .....               | 333,876.04             |
| March 2017 .....         | 4,324,079.76           | August 2021 .....        | 1,489,632.50           | January 2026 .....                | 320,560.49             |
| April 2017 .....         | 4,245,524.86           | September 2021 .....     | 1,456,234.53           | February 2026 .....               | 307,494.16             |
| May 2017 .....           | 4,168,188.64           | October 2021 .....       | 1,423,391.95           | March 2026 .....                  | 294,673.13             |
| June 2017 .....          | 4,092,053.40           | November 2021 .....      | 1,391,096.45           | April 2026 .....                  | 282,093.56             |
| July 2017 .....          | 4,017,101.73           | December 2021 .....      | 1,359,339.84           | May 2026 .....                    | 269,751.65             |
| August 2017 .....        | 3,943,316.42           | January 2022 .....       | 1,328,114.02           | June 2026 .....                   | 257,643.66             |
| September 2017 .....     | 3,870,680.54           | February 2022 .....      | 1,297,411.05           | July 2026 .....                   | 245,765.90             |
| October 2017 .....       | 3,799,177.37           | March 2022 .....         | 1,267,223.06           | August 2026 .....                 | 234,114.75             |
| November 2017 .....      | 3,728,790.45           | April 2022 .....         | 1,237,542.33           | September 2026 .....              | 222,686.61             |
| December 2017 .....      | 3,659,503.53           | May 2022 .....           | 1,208,361.23           | October 2026 .....                | 211,477.97             |
| January 2018 .....       | 3,591,300.59           | June 2022 .....          | 1,179,672.23           | November 2026 .....               | 200,485.35             |
| February 2018 .....      | 3,524,165.85           | July 2022 .....          | 1,151,467.93           | December 2026 .....               | 189,705.33             |
| March 2018 .....         | 3,458,083.75           | August 2022 .....        | 1,123,741.02           | January 2027 .....                | 179,134.53             |
| April 2018 .....         | 3,393,038.93           | September 2022 .....     | 1,096,484.30           | February 2027 .....               | 168,769.63             |
| May 2018 .....           | 3,329,016.26           | October 2022 .....       | 1,069,690.67           | March 2027 .....                  | 158,607.35             |
| June 2018 .....          | 3,266,000.82           | November 2022 .....      | 1,043,353.15           | April 2027 .....                  | 148,644.46             |
| July 2018 .....          | 3,203,977.91           | December 2022 .....      | 1,017,464.83           | May 2027 .....                    | 138,877.79             |
| August 2018 .....        | 3,142,933.01           | January 2023 .....       | 992,018.91             | June 2027 .....                   | 129,304.20             |
| September 2018 .....     | 3,082,851.85           | February 2023 .....      | 967,008.70             | July 2027 .....                   | 119,920.60             |
| October 2018 .....       | 3,023,720.30           | March 2023 .....         | 942,427.60             | August 2027 .....                 | 110,723.95             |
| November 2018 .....      | 2,965,524.49           | April 2023 .....         | 918,269.09             | September 2027 .....              | 101,711.26             |
| December 2018 .....      | 2,908,250.71           | May 2023 .....           | 894,526.77             | October 2027 .....                | 92,879.56              |
| January 2019 .....       | 2,851,885.45           | June 2023 .....          | 871,194.30             | November 2027 .....               | 84,225.96              |
| February 2019 .....      | 2,796,415.38           | July 2023 .....          | 848,265.46             | December 2027 .....               | 75,747.59              |
| March 2019 .....         | 2,741,827.39           | August 2023 .....        | 825,734.10             | January 2028 .....                | 67,441.61              |
| April 2019 .....         | 2,688,108.53           | September 2023 .....     | 803,594.17             | February 2028 .....               | 59,305.25              |
| May 2019 .....           | 2,635,246.02           | October 2023 .....       | 781,839.70             | March 2028 .....                  | 51,335.77              |
| June 2019 .....          | 2,583,227.30           | November 2023 .....      | 760,464.81             | April 2028 .....                  | 43,530.46              |
| July 2019 .....          | 2,532,039.96           | December 2023 .....      | 739,463.71             | May 2028 .....                    | 35,886.67              |
| August 2019 .....        | 2,481,671.76           | January 2024 .....       | 718,830.68             | June 2028 .....                   | 28,401.77              |
| September 2019 .....     | 2,432,110.66           | February 2024 .....      | 698,560.08             | July 2028 .....                   | 21,073.17              |
| October 2019 .....       | 2,383,344.76           | March 2024 .....         | 678,646.38             | August 2028 .....                 | 13,898.35              |
| November 2019 .....      | 2,335,362.34           | April 2024 .....         | 659,084.09             | September 2028 .....              | 6,874.78               |
| December 2019 .....      | 2,288,151.86           | May 2024 .....           | 639,867.84             | October 2028 and thereafter ..... | 0.00                   |
| January 2020 .....       | 2,241,701.93           | June 2024 .....          | 620,992.30             |                                   |                        |

### ***FQ 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  |                        | February 2020 .....      | \$ 4,392,002.26        | July 2024 .....                   | \$ 1,204,904.38        |
| October 2015 .....       | \$11,695,333.00        | March 2020 .....         | 4,302,077.54           | August 2024 .....                 | 1,168,484.90           |
| November 2015 .....      | 11,524,281.19          | April 2020 .....         | 4,213,607.50           | September 2024 .....              | 1,132,715.89           |
| December 2015 .....      | 11,322,932.20          | May 2020 .....           | 4,126,570.62           | October 2024 .....                | 1,097,587.31           |
| January 2016 .....       | 11,124,659.74          | June 2020 .....          | 4,040,945.70           | November 2024 .....               | 1,063,089.30           |
| February 2016 .....      | 10,929,419.50          | July 2020 .....          | 3,956,711.81           | December 2024 .....               | 1,029,212.10           |
| March 2016 .....         | 10,737,167.79          | August 2020 .....        | 3,873,848.36           | January 2025 .....                | 995,946.13             |
| April 2016 .....         | 10,547,861.53          | September 2020 .....     | 3,792,335.02           | February 2025 .....               | 963,281.93             |
| May 2016 .....           | 10,361,458.25          | October 2020 .....       | 3,712,151.75           | March 2025 .....                  | 931,210.18             |
| June 2016 .....          | 10,177,916.06          | November 2020 .....      | 3,633,278.82           | April 2025 .....                  | 899,721.68             |
| July 2016 .....          | 9,997,193.67           | December 2020 .....      | 3,555,696.75           | May 2025 .....                    | 868,807.40             |
| August 2016 .....        | 9,819,250.36           | January 2021 .....       | 3,479,386.36           | June 2025 .....                   | 838,458.40             |
| September 2016 .....     | 9,644,045.98           | February 2021 .....      | 3,404,328.72           | July 2025 .....                   | 808,665.91             |
| October 2016 .....       | 9,471,540.94           | March 2021 .....         | 3,330,505.19           | August 2025 .....                 | 779,421.24             |
| November 2016 .....      | 9,301,696.22           | April 2021 .....         | 3,257,897.37           | September 2025 .....              | 750,715.88             |
| December 2016 .....      | 9,134,473.32           | May 2021 .....           | 3,186,487.16           | October 2025 .....                | 722,541.39             |
| January 2017 .....       | 8,969,834.30           | June 2021 .....          | 3,116,256.69           | November 2025 .....               | 694,889.50             |
| February 2017 .....      | 8,807,741.75           | July 2021 .....          | 3,047,188.33           | December 2025 .....               | 667,752.03             |
| March 2017 .....         | 8,648,158.77           | August 2021 .....        | 2,979,264.75           | January 2026 .....                | 641,120.93             |
| April 2017 .....         | 8,491,049.00           | September 2021 .....     | 2,912,468.81           | February 2026 .....               | 614,988.26             |
| May 2017 .....           | 8,336,376.56           | October 2021 .....       | 2,846,783.66           | March 2026 .....                  | 589,346.21             |
| June 2017 .....          | 8,184,106.11           | November 2021 .....      | 2,782,192.67           | April 2026 .....                  | 564,187.07             |
| July 2017 .....          | 8,034,202.77           | December 2021 .....      | 2,718,679.44           | May 2026 .....                    | 539,503.25             |
| August 2017 .....        | 7,886,632.17           | January 2022 .....       | 2,656,227.81           | June 2026 .....                   | 515,287.27             |
| September 2017 .....     | 7,741,360.41           | February 2022 .....      | 2,594,821.87           | July 2026 .....                   | 491,531.76             |
| October 2017 .....       | 7,598,354.10           | March 2022 .....         | 2,534,445.91           | August 2026 .....                 | 468,229.45             |
| November 2017 .....      | 7,457,580.26           | April 2022 .....         | 2,475,084.45           | September 2026 .....              | 445,373.18             |
| December 2017 .....      | 7,319,006.43           | May 2022 .....           | 2,416,722.24           | October 2026 .....                | 422,955.91             |
| January 2018 .....       | 7,182,600.57           | June 2022 .....          | 2,359,344.25           | November 2026 .....               | 400,970.67             |
| February 2018 .....      | 7,048,331.11           | July 2022 .....          | 2,302,935.65           | December 2026 .....               | 379,410.63             |
| March 2018 .....         | 6,916,166.91           | August 2022 .....        | 2,247,481.84           | January 2027 .....                | 358,269.03             |
| April 2018 .....         | 6,786,077.27           | September 2022 .....     | 2,192,968.41           | February 2027 .....               | 337,539.23             |
| May 2018 .....           | 6,658,031.94           | October 2022 .....       | 2,139,381.16           | March 2027 .....                  | 317,214.67             |
| June 2018 .....          | 6,532,001.08           | November 2022 .....      | 2,086,706.12           | April 2027 .....                  | 297,288.90             |
| July 2018 .....          | 6,407,955.26           | December 2022 .....      | 2,034,929.48           | May 2027 .....                    | 277,755.55             |
| August 2018 .....        | 6,285,865.49           | January 2023 .....       | 1,984,037.65           | June 2027 .....                   | 258,608.37             |
| September 2018 .....     | 6,165,703.16           | February 2023 .....      | 1,934,017.24           | July 2027 .....                   | 239,841.18             |
| October 2018 .....       | 6,047,440.09           | March 2023 .....         | 1,884,855.04           | August 2027 .....                 | 221,447.88             |
| November 2018 .....      | 5,931,048.48           | April 2023 .....         | 1,836,538.03           | September 2027 .....              | 203,422.50             |
| December 2018 .....      | 5,816,500.92           | May 2023 .....           | 1,789,053.38           | October 2027 .....                | 185,759.11             |
| January 2019 .....       | 5,703,770.41           | June 2023 .....          | 1,742,388.45           | November 2027 .....               | 168,451.91             |
| February 2019 .....      | 5,592,830.29           | July 2023 .....          | 1,696,530.77           | December 2027 .....               | 151,495.16             |
| March 2019 .....         | 5,483,654.32           | August 2023 .....        | 1,651,468.05           | January 2028 .....                | 134,883.21             |
| April 2019 .....         | 5,376,216.59           | September 2023 .....     | 1,607,188.20           | February 2028 .....               | 118,610.49             |
| May 2019 .....           | 5,270,491.60           | October 2023 .....       | 1,563,679.27           | March 2028 .....                  | 102,671.53             |
| June 2019 .....          | 5,166,454.16           | November 2023 .....      | 1,520,929.50           | April 2028 .....                  | 87,060.91              |
| July 2019 .....          | 5,064,079.48           | December 2023 .....      | 1,478,927.29           | May 2028 .....                    | 71,773.33              |
| August 2019 .....        | 4,963,343.10           | January 2024 .....       | 1,437,661.23           | June 2028 .....                   | 56,803.53              |
| September 2019 .....     | 4,864,220.90           | February 2024 .....      | 1,397,120.05           | July 2028 .....                   | 42,146.34              |
| October 2019 .....       | 4,766,689.10           | March 2024 .....         | 1,357,292.64           | August 2028 .....                 | 27,796.69              |
| November 2019 .....      | 4,670,724.28           | April 2024 .....         | 1,318,168.08           | September 2028 .....              | 13,749.56              |
| December 2019 .....      | 4,576,303.34           | May 2024 .....           | 1,279,735.57           | October 2028 and thereafter ..... | 0.00                   |
| January 2020 .....       | 4,483,403.48           | June 2024 .....          | 1,241,984.50           |                                   |                        |



### ***PO 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 2012 .....         | \$ 6,266,749.32        | February 2014 .....                | \$ 2,426,743.27        |
| May 2010 .....           | \$11,351,667.00        | April 2012 .....         | 6,070,887.47           | March 2014 .....                   | 2,288,050.72           |
| June 2010 .....          | 11,127,989.87          | May 2012 .....           | 5,877,921.68           | April 2014 .....                   | 2,151,441.40           |
| July 2010 .....          | 10,860,736.44          | June 2012 .....          | 5,687,810.93           | May 2014 .....                     | 2,016,885.55           |
| August 2010 .....        | 10,597,387.08          | July 2012 .....          | 5,500,514.75           | June 2014 .....                    | 1,884,353.85           |
| September 2010 .....     | 10,337,886.82          | August 2012 .....        | 5,315,993.23           | July 2014 .....                    | 1,753,817.35           |
| October 2010 .....       | 10,082,181.45          | September 2012 .....     | 5,134,207.03           | August 2014 .....                  | 1,625,247.54           |
| November 2010 .....      | 9,830,217.50           | October 2012 .....       | 4,955,117.32           | September 2014 .....               | 1,498,616.28           |
| December 2010 .....      | 9,581,942.25           | November 2012 .....      | 4,778,685.86           | October 2014 .....                 | 1,373,895.84           |
| January 2011 .....       | 9,337,303.70           | December 2012 .....      | 4,604,874.89           | November 2014 .....                | 1,251,058.86           |
| February 2011 .....      | 9,096,250.57           | January 2013 .....       | 4,433,647.21           | December 2014 .....                | 1,130,078.37           |
| March 2011 .....         | 8,858,732.29           | February 2013 .....      | 4,264,966.12           | January 2015 .....                 | 1,010,927.78           |
| April 2011 .....         | 8,624,698.98           | March 2013 .....         | 4,098,795.42           | February 2015 .....                | 893,580.87             |
| May 2011 .....           | 8,394,101.47           | April 2013 .....         | 3,935,099.44           | March 2015 .....                   | 778,011.78             |
| June 2011 .....          | 8,166,891.26           | May 2013 .....           | 3,773,842.98           | April 2015 .....                   | 664,195.00             |
| July 2011 .....          | 7,943,020.50           | June 2013 .....          | 3,614,991.34           | May 2015 .....                     | 552,105.40             |
| August 2011 .....        | 7,722,442.03           | July 2013 .....          | 3,458,510.29           | June 2015 .....                    | 441,718.18             |
| September 2011 .....     | 7,505,109.34           | August 2013 .....        | 3,304,366.09           | July 2015 .....                    | 333,008.90             |
| October 2011 .....       | 7,290,976.54           | September 2013 .....     | 3,152,525.47           | August 2015 .....                  | 225,953.46             |
| November 2011 .....      | 7,079,998.39           | October 2013 .....       | 3,002,955.61           | September 2015 .....               | 120,528.08             |
| December 2011 .....      | 6,872,130.29           | November 2013 .....      | 2,855,624.14           | October 2015 .....                 | 16,709.33              |
| January 2012 .....       | 6,667,328.24           | December 2013 .....      | 2,710,499.17           | November 2015 and thereafter ..... | 0.00                   |
| February 2012 .....      | 6,465,548.84           | January 2014 .....       | 2,567,549.22           |                                    |                        |

### ***FP 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 2012 .....         | \$12,533,498.08        | February 2014 .....                | \$ 4,853,486.33        |
| May 2010 .....           | \$22,703,333.00        | April 2012 .....         | 12,141,774.40          | March 2014 .....                   | 4,576,101.24           |
| June 2010 .....          | 22,255,978.75          | May 2012 .....           | 11,755,842.85          | April 2014 .....                   | 4,302,882.61           |
| July 2010 .....          | 21,721,471.91          | June 2012 .....          | 11,375,621.37          | May 2014 .....                     | 4,033,770.93           |
| August 2010 .....        | 21,194,773.22          | July 2012 .....          | 11,001,029.02          | June 2014 .....                    | 3,768,707.53           |
| September 2010 .....     | 20,675,772.73          | August 2012 .....        | 10,631,986.00          | July 2014 .....                    | 3,507,634.55           |
| October 2010 .....       | 20,164,362.01          | September 2012 .....     | 10,268,413.60          | August 2014 .....                  | 3,250,494.93           |
| November 2010 .....      | 19,660,434.14          | October 2012 .....       | 9,910,234.21           | September 2014 .....               | 2,997,232.43           |
| December 2010 .....      | 19,163,883.66          | November 2012 .....      | 9,557,371.29           | October 2014 .....                 | 2,747,791.55           |
| January 2011 .....       | 18,674,606.58          | December 2012 .....      | 9,209,749.38           | November 2014 .....                | 2,502,117.60           |
| February 2011 .....      | 18,192,500.34          | January 2013 .....       | 8,867,294.03           | December 2014 .....                | 2,260,156.64           |
| March 2011 .....         | 17,717,463.79          | February 2013 .....      | 8,529,931.86           | January 2015 .....                 | 2,021,855.48           |
| April 2011 .....         | 17,249,397.21          | March 2013 .....         | 8,197,590.49           | February 2015 .....                | 1,787,161.67           |
| May 2011 .....           | 16,788,202.21          | April 2013 .....         | 7,870,198.54           | March 2015 .....                   | 1,556,023.49           |
| June 2011 .....          | 16,333,781.79          | May 2013 .....           | 7,547,685.63           | April 2015 .....                   | 1,328,389.94           |
| July 2011 .....          | 15,886,040.30          | June 2013 .....          | 7,229,982.35           | May 2015 .....                     | 1,104,210.75           |
| August 2011 .....        | 15,444,883.38          | July 2013 .....          | 6,917,020.27           | June 2015 .....                    | 883,436.33             |
| September 2011 .....     | 15,010,218.01          | August 2013 .....        | 6,608,731.90           | July 2015 .....                    | 666,017.78             |
| October 2011 .....       | 14,581,952.43          | September 2013 .....     | 6,305,050.66           | August 2015 .....                  | 451,906.90             |
| November 2011 .....      | 14,159,996.16          | October 2013 .....       | 6,005,910.95           | September 2015 .....               | 241,056.14             |
| December 2011 .....      | 13,744,259.98          | November 2013 .....      | 5,711,248.04           | October 2015 .....                 | 33,418.65              |
| January 2012 .....       | 13,334,655.89          | December 2013 .....      | 5,420,998.10           | November 2015 and thereafter ..... | 0.00                   |
| February 2012 .....      | 12,931,097.11          | January 2014 .....       | 5,135,098.22           |                                    |                        |

### ***OG 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  |                        | April 2007 .....         | \$17,713,984.65        | April 2008 .....                  | \$ 7,073,005.50        |
| May 2006 .....           | \$27,695,000.00        | May 2007 .....           | 16,802,399.68          | May 2008 .....                    | 6,215,010.03           |
| June 2006 .....          | 27,087,784.65          | June 2007 .....          | 15,895,408.45          | June 2008 .....                   | 5,361,332.23           |
| July 2006 .....          | 26,128,933.48          | July 2007 .....          | 14,992,987.29          | July 2008 .....                   | 4,511,949.84           |
| August 2006 .....        | 25,174,919.53          | August 2007 .....        | 14,095,112.68          | August 2008 .....                 | 3,666,840.75           |
| September 2006 .....     | 24,225,717.89          | September 2007 .....     | 13,201,761.17          | September 2008 .....              | 2,825,982.92           |
| October 2006 .....       | 23,281,303.76          | October 2007 .....       | 12,312,909.48          | October 2008 .....                | 1,989,354.45           |
| November 2006 .....      | 22,341,652.49          | November 2007 .....      | 11,428,534.42          | November 2008 .....               | 1,156,933.57           |
| December 2006 .....      | 21,406,739.54          | December 2007 .....      | 10,548,612.92          | December 2008 .....               | 328,698.58             |
| January 2007 .....       | 20,476,540.49          | January 2008 .....       | 9,673,122.05           | January 2009 and thereafter ..... | 0.00                   |
| February 2007 .....      | 19,551,031.08          | February 2008 .....      | 8,802,038.97           |                                   |                        |
| March 2007 .....         | 18,630,187.15          | March 2008 .....         | 7,935,340.99           |                                   |                        |

### ***PE 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  |                        | April 2007 .....         | \$3,837,656.90         | April 2008 .....                  | \$1,532,335.55         |
| May 2006 .....           | \$6,000,000.00         | May 2007 .....           | 3,640,166.02           | May 2008 .....                    | 1,346,454.60           |
| June 2006 .....          | 5,868,449.46           | June 2007 .....          | 3,443,670.36           | June 2008 .....                   | 1,161,509.06           |
| July 2006 .....          | 5,660,718.57           | July 2007 .....          | 3,248,164.79           | July 2008 .....                   | 977,494.10             |
| August 2006 .....        | 5,454,035.65           | August 2007 .....        | 3,053,644.20           | August 2008 .....                 | 794,404.93             |
| September 2006 .....     | 5,248,395.28           | September 2007 .....     | 2,860,103.52           | September 2008 .....              | 612,236.78             |
| October 2006 .....       | 5,043,792.11           | October 2007 .....       | 2,667,537.71           | October 2008 .....                | 430,984.90             |
| November 2006 .....      | 4,840,220.80           | November 2007 .....      | 2,475,941.74           | November 2008 .....               | 250,644.57             |
| December 2006 .....      | 4,637,676.01           | December 2007 .....      | 2,285,310.62           | December 2008 .....               | 71,211.10              |
| January 2007 .....       | 4,436,152.48           | January 2008 .....       | 2,095,639.37           | January 2009 and thereafter ..... | 0.00                   |
| February 2007 .....      | 4,235,644.94           | February 2008 .....      | 1,906,923.05           |                                   |                        |
| March 2007 .....         | 4,036,148.14           | March 2008 .....         | 1,719,156.74           |                                   |                        |

### ***PG 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 2009 .....          | \$ 9,926,923.27        | January 2010 .....             | \$ 3,519,388.64        |
| December 2008 .....      | \$15,460,000.00        | July 2009 .....          | 8,970,879.82           | February 2010 .....            | 2,656,511.63           |
| January 2009 .....       | 14,857,307.74          | August 2009 .....        | 8,028,717.09           | March 2010 .....               | 1,806,206.69           |
| February 2009 .....      | 13,859,746.20          | September 2009 .....     | 7,100,240.26           | April 2010 .....               | 968,297.04             |
| March 2009 .....         | 12,867,199.10          | October 2009 .....       | 6,185,257.19           | May 2010 .....                 | 142,608.32             |
| April 2009 .....         | 11,879,640.61          | November 2009 .....      | 5,283,578.39           | June 2010 and thereafter ..... | 0.00                   |
| May 2009 .....           | 10,897,045.00          | December 2009 .....      | 4,395,016.97           |                                |                        |

### ***PD 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  |                        | April 2005 .....         | \$16,228,681.47        | December 2005 .....            | \$ 6,386,032.80        |
| September 2004 .....     | \$24,199,000.00        | May 2005 .....           | 14,976,434.55          | January 2006 .....             | 5,183,494.20           |
| October 2004 .....       | 23,876,863.76          | June 2005 .....          | 13,730,514.05          | February 2006 .....            | 3,987,025.98           |
| November 2004 .....      | 22,585,964.59          | July 2005 .....          | 12,490,887.38          | March 2006 .....               | 2,796,596.90           |
| December 2004 .....      | 21,301,590.90          | August 2005 .....        | 11,257,522.13          | April 2006 .....               | 1,612,175.83           |
| January 2005 .....       | 20,023,709.10          | September 2005 .....     | 10,030,386.05          | May 2006 .....                 | 433,731.83             |
| February 2005 .....      | 18,752,285.74          | October 2005 .....       | 8,809,447.05           | June 2006 and thereafter ..... | 0.00                   |
| March 2005 .....         | 17,487,287.56          | November 2005 .....      | 7,594,673.22           |                                |                        |

### ***PC 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 ..... | \$19,312,000.00        | December 2003 .....      | \$12,953,276.28        | June 2004 .....                   | \$ 4,907,393.57        |
| August 2003 .....                       | 18,454,867.55          | January 2004 .....       | 11,595,235.17          | July 2004 .....                   | 3,590,052.89           |
| September 2003 .....                    | 17,068,983.84          | February 2004 .....      | 10,244,065.31          | August 2004 .....                 | 2,279,373.87           |
| October 2003 .....                      | 15,690,114.78          | March 2004 .....         | 8,899,731.34           | September 2004 .....              | 975,322.20             |
| November 2003 .....                     | 14,318,224.24          | April 2004 .....         | 7,562,198.04           | October 2004 and thereafter ..... | 0.00                   |
|   |                        | May 2004 .....           | 6,231,430.40           |                                   |                        |

### ***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 April 2002 ..... | \$22,301,000.00        | October 2002 .....       | \$13,395,592.00        | April 2003 .....                 | \$ 4,757,277.86        |
| May 2002 .....                           | 20,798,024.08          | November 2002 .....      | 11,937,533.50          | May 2003 .....                   | 3,342,970.59           |
| June 2002 .....                          | 19,302,456.63          | December 2002 .....      | 10,486,861.31          | June 2003 .....                  | 1,935,824.33           |
| July 2002 .....                          | 17,814,468.62          | January 2003 .....       | 9,043,537.40           | July 2003 .....                  | 535,802.21             |
| August 2002 .....                        | 16,334,021.03          | February 2003 .....      | 7,607,523.91           | August 2003 and thereafter ..... | 0.00                   |
| September 2002 .....                     | 14,861,075.03          | March 2003 .....         | 6,178,783.22           |                                  |                        |

### ***CA Class Scheduled Balances***

| <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Initial Balance .....    | \$45,546,000.00          | May 2004 .....           | \$20,555,893.73          | January 2007 .....       | \$12,591,052.80          |
| October 2001 .....       | 43,426,991.67            | June 2004 .....          | 20,222,299.19            | February 2007 .....      | 12,422,957.08            |
| November 2001 .....      | 41,323,562.62            | July 2004 .....          | 19,894,737.23            | March 2007 .....         | 12,259,199.00            |
| December 2001 .....      | 39,236,186.23            | August 2004 .....        | 19,573,147.36            | April 2007 .....         | 12,099,732.93            |
| January 2002 .....       | 37,164,742.88            | September 2004 .....     | 19,257,469.60            | May 2007 .....           | 11,944,513.66            |
| February 2002 .....      | 35,109,113.85            | October 2004 .....       | 18,947,644.49            | June 2007 .....          | 11,793,496.37            |
| March 2002 .....         | 33,069,181.28            | November 2004 .....      | 18,643,613.12            | July 2007 .....          | 11,646,636.64            |
| April 2002 .....         | 31,044,828.22            | December 2004 .....      | 18,345,317.05            | August 2007 .....        | 11,503,890.46            |
| May 2002 .....           | 30,538,914.47            | January 2005 .....       | 18,052,698.39            | September 2007 .....     | 11,365,214.18            |
| June 2002 .....          | 30,040,940.40            | February 2005 .....      | 17,765,699.72            | October 2007 .....       | 11,230,564.56            |
| July 2002 .....          | 29,550,620.64            | March 2005 .....         | 17,484,264.14            | November 2007 .....      | 11,099,898.76            |
| August 2002 .....        | 29,067,880.67            | April 2005 .....         | 17,208,335.26            | December 2007 .....      | 10,973,174.28            |
| September 2002 .....     | 28,592,646.62            | May 2005 .....           | 16,937,857.15            | January 2008 .....       | 10,850,349.04            |
| October 2002 .....       | 28,124,845.24            | June 2005 .....          | 16,672,774.40            | February 2008 .....      | 10,731,381.31            |
| November 2002 .....      | 27,664,403.92            | July 2005 .....          | 16,413,032.06            | March 2008 .....         | 10,616,229.74            |
| December 2002 .....      | 27,211,250.68            | August 2005 .....        | 16,158,575.68            | April 2008 .....         | 10,504,853.36            |
| January 2003 .....       | 26,765,314.15            | September 2005 .....     | 15,909,351.28            | May 2008 .....           | 10,397,211.54            |
| February 2003 .....      | 26,326,523.57            | October 2005 .....       | 15,665,305.35            | June 2008 .....          | 10,293,264.05            |
| March 2003 .....         | 25,894,808.81            | November 2005 .....      | 15,426,384.86            | July 2008 .....          | 10,192,970.98            |
| April 2003 .....         | 25,470,100.34            | December 2005 .....      | 15,192,537.23            | August 2008 .....        | 10,096,292.80            |
| May 2003 .....           | 25,052,329.20            | January 2006 .....       | 14,963,710.36            | September 2008 .....     | 10,003,190.35            |
| June 2003 .....          | 24,641,427.07            | February 2006 .....      | 14,739,852.59            | October 2008 .....       | 9,913,624.78             |
| July 2003 .....          | 24,237,326.20            | March 2006 .....         | 14,520,912.73            | November 2008 .....      | 9,827,557.62             |
| August 2003 .....        | 23,839,959.40            | April 2006 .....         | 14,306,840.02            | December 2008 .....      | 9,744,950.75             |
| September 2003 .....     | 23,449,260.12            | May 2006 .....           | 14,097,584.18            | January 2009 .....       | 9,665,766.36             |
| October 2003 .....       | 23,065,162.32            | June 2006 .....          | 13,893,095.33            | February 2009 .....      | 9,589,967.01             |
| November 2003 .....      | 22,687,600.58            | July 2006 .....          | 13,693,324.07            | March 2009 .....         | 9,517,515.59             |
| December 2003 .....      | 22,316,510.03            | August 2006 .....        | 13,498,221.40            | April 2009 .....         | 9,448,375.31             |
| January 2004 .....       | 21,951,826.36            | September 2006 .....     | 13,307,738.79            | May 2009 .....           | 9,385,723.86             |
| February 2004 .....      | 21,593,485.82            | October 2006 .....       | 13,121,828.11            | June 2009 .....          | 9,322,537.63             |
| March 2004 .....         | 21,241,425.21            | November 2006 .....      | 12,940,441.66            | July 2009 .....          | 9,257,081.32             |
| April 2004 .....         | 20,895,581.88            | December 2006 .....      | 12,763,532.18            | August 2009 .....        | 9,189,423.01             |

### CA Class (Continued)

| <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u>              | <u>Scheduled Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|---------------------------------------|--------------------------|
| September 2009.....      | \$ 9,119,629.44          | March 2012 .....         | \$ 6,315,360.76          | September 2014.....                   | \$ 2,904,094.26          |
| October 2009 .....       | 9,047,766.03             | April 2012.....          | 6,206,172.99             | October 2014 .....                    | 2,789,359.35             |
| November 2009 .....      | 8,973,896.94             | May 2012 .....           | 6,096,402.84             | November 2014 .....                   | 2,674,774.90             |
| December 2009 .....      | 8,898,085.07             | June 2012 .....          | 5,986,083.84             | December 2014 .....                   | 2,560,357.21             |
| January 2010 .....       | 8,820,392.05             | July 2012 .....          | 5,875,248.81             | January 2015 .....                    | 2,446,122.16             |
| February 2010 .....      | 8,740,878.31             | August 2012 .....        | 5,763,929.82             | February 2015 .....                   | 2,332,085.19             |
| March 2010 .....         | 8,659,603.07             | September 2012.....      | 5,652,158.26             | March 2015 .....                      | 2,218,261.34             |
| April 2010.....          | 8,576,624.40             | October 2012 .....       | 5,539,964.78             | April 2015.....                       | 2,104,665.26             |
| May 2010 .....           | 8,491,999.17             | November 2012 .....      | 5,427,379.37             | May 2015 .....                        | 1,991,311.18             |
| June 2010 .....          | 8,405,783.13             | December 2012 .....      | 5,314,431.33             | June 2015 .....                       | 1,878,212.96             |
| July 2010 .....          | 8,318,030.90             | January 2013 .....       | 5,201,149.33             | July 2015 .....                       | 1,765,384.07             |
| August 2010 .....        | 8,228,796.03             | February 2013 .....      | 5,087,561.34             | August 2015 .....                     | 1,652,837.62             |
| September 2010.....      | 8,138,130.93             | March 2013 .....         | 4,973,694.73             | September 2015.....                   | 1,540,586.34             |
| October 2010 .....       | 8,046,087.01             | April 2013.....          | 4,859,576.21             | October 2015 .....                    | 1,428,642.59             |
| November 2010 .....      | 7,952,714.58             | May 2013 .....           | 4,745,231.91             | November 2015 .....                   | 1,317,018.40             |
| December 2010 .....      | 7,858,062.95             | June 2013 .....          | 4,630,687.32             | December 2015 .....                   | 1,205,725.45             |
| January 2011 .....       | 7,762,180.41             | July 2013 .....          | 4,515,967.35             | January 2016 .....                    | 1,094,775.07             |
| February 2011 .....      | 7,665,114.26             | August 2013 .....        | 4,401,096.32             | February 2016 .....                   | 984,178.26               |
| March 2011 .....         | 7,566,910.82             | September 2013.....      | 4,286,097.99             | March 2016 .....                      | 873,945.71               |
| April 2011.....          | 7,467,615.47             | October 2013 .....       | 4,170,995.55             | April 2016.....                       | 764,087.76               |
| May 2011 .....           | 7,367,272.60             | November 2013 .....      | 4,055,811.62             | May 2016 .....                        | 654,614.46               |
| June 2011 .....          | 7,265,925.73             | December 2013 .....      | 3,940,568.30             | June 2016 .....                       | 545,535.55               |
| July 2011 .....          | 7,163,617.42             | January 2014 .....       | 3,825,287.15             | July 2016 .....                       | 436,860.45               |
| August 2011 .....        | 7,060,389.37             | February 2014 .....      | 3,709,989.19             | August 2016 .....                     | 328,598.31               |
| September 2011.....      | 6,956,282.38             | March 2014 .....         | 3,594,694.95             | September 2016.....                   | 220,757.97               |
| October 2011 .....       | 6,851,336.39             | April 2014.....          | 3,479,424.45             | October 2016 .....                    | 113,348.00               |
| November 2011 .....      | 6,745,590.49             | May 2014 .....           | 3,364,197.20             | November 2016 .....                   | 6,376.68                 |
| December 2011 .....      | 6,639,082.94             | June 2014 .....          | 3,249,032.23             | December 2016 and<br>thereafter ..... | 0.00                     |
| January 2012 .....       | 6,531,851.19             | July 2014 .....          | 3,133,948.10             |                                       |                          |
| February 2012 .....      | 6,423,931.85             | August 2014 .....        | 3,018,962.91             |                                       |                          |

### Group 4 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 .....    | \$833,028,255.00        | August 2003 .....        | \$665,912,471.73        | July 2005 .....          | \$442,767,356.57        |
| October 2001 .....       | 829,178,958.92          | September 2003.....      | 655,632,101.85          | August 2005 .....        | 434,625,067.33          |
| November 2001 .....      | 824,979,643.14          | October 2003 .....       | 645,181,216.45          | September 2005.....      | 426,607,907.69          |
| December 2001 .....      | 820,433,797.87          | November 2003 .....      | 634,571,058.25          | October 2005 .....       | 418,714,091.32          |
| January 2002 .....       | 815,545,369.15          | December 2003 .....      | 623,813,006.26          | November 2005 .....      | 410,941,856.49          |
| February 2002 .....      | 810,318,754.51          | January 2004 .....       | 612,918,554.60          | December 2005 .....      | 403,289,465.71          |
| March 2002 .....         | 804,758,797.57          | February 2004 .....      | 602,188,321.91          | January 2006 .....       | 395,755,205.43          |
| April 2002.....          | 798,870,781.78          | March 2004 .....         | 591,619,985.10          | February 2006 .....      | 388,337,385.73          |
| May 2002 .....           | 792,660,423.02          | April 2004.....          | 581,211,252.96          | March 2006 .....         | 381,034,339.95          |
| June 2002 .....          | 786,133,861.37          | May 2004 .....           | 570,959,865.63          | April 2006.....          | 373,844,424.42          |
| July 2002 .....          | 779,297,651.83          | June 2004 .....          | 560,863,594.27          | May 2006 .....           | 366,766,018.15          |
| August 2002 .....        | 772,158,754.08          | July 2004 .....          | 550,920,240.59          | June 2006 .....          | 359,797,522.49          |
| September 2002.....      | 764,724,521.40          | August 2004 .....        | 541,127,636.42          | July 2006 .....          | 352,937,360.86          |
| October 2002 .....       | 757,002,688.59          | September 2004.....      | 531,483,643.39          | August 2006 .....        | 346,183,978.43          |
| November 2002 .....      | 749,001,359.06          | October 2004 .....       | 521,986,152.42          | September 2006.....      | 339,535,841.84          |
| December 2002 .....      | 740,728,991.05          | November 2004 .....      | 512,633,083.40          | October 2006 .....       | 332,991,438.91          |
| January 2003 .....       | 732,194,383.00          | December 2004 .....      | 503,422,384.79          | November 2006 .....      | 326,549,278.35          |
| February 2003 .....      | 723,406,658.20          | January 2005 .....       | 494,352,033.20          | December 2006 .....      | 320,207,889.45          |
| March 2003 .....         | 714,375,248.58          | February 2005 .....      | 485,420,033.03          | January 2007 .....       | 313,965,821.87          |
| April 2003.....          | 705,109,877.88          | March 2005 .....         | 476,624,416.12          | February 2007 .....      | 307,821,645.28          |
| May 2003 .....           | 695,620,544.09          | April 2005.....          | 467,963,241.33          | March 2007 .....         | 301,773,949.16          |
| June 2003 .....          | 685,917,501.25          | May 2005 .....           | 459,434,594.23          | April 2007.....          | 295,821,342.49          |
| July 2003 .....          | 676,011,240.69          | June 2005 .....          | 451,036,586.70          | May 2007 .....           | 289,962,453.50          |

**Group 4 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> |
|--------------------------|-------------------------|--------------------------|-------------------------|----------------------------------|-------------------------|
| June 2007 .....          | \$284,195,929.41        | July 2010 .....          | \$124,961,101.03        | July 2013 .....                  | \$ 41,368,430.53        |
| July 2007 .....          | 278,520,436.17          | August 2010 .....        | 121,865,977.84          | August 2013 .....                | 39,728,240.74           |
| August 2007 .....        | 272,934,658.21          | September 2010 .....     | 118,822,847.21          | September 2013 .....             | 38,118,141.34           |
| September 2007 .....     | 267,437,298.17          | October 2010 .....       | 115,830,937.46          | October 2013 .....               | 36,537,670.30           |
| October 2007 .....       | 262,027,076.71          | November 2010 .....      | 112,889,487.78          | November 2013 .....              | 34,986,372.19           |
| November 2007 .....      | 256,702,732.18          | December 2010 .....      | 109,997,748.02          | December 2013 .....              | 33,463,798.08           |
| December 2007 .....      | 251,463,020.45          | January 2011 .....       | 107,154,978.59          | January 2014 .....               | 31,969,505.44           |
| January 2008 .....       | 246,306,714.64          | February 2011 .....      | 104,360,450.28          | February 2014 .....              | 30,503,058.10           |
| February 2008 .....      | 241,232,604.92          | March 2011 .....         | 101,613,444.15          | March 2014 .....                 | 29,064,026.09           |
| March 2008 .....         | 236,239,498.21          | April 2011 .....         | 98,913,251.35           | April 2014 .....                 | 27,651,985.61           |
| April 2008 .....         | 231,326,218.03          | May 2011 .....           | 96,259,173.04           | May 2014 .....                   | 26,266,518.93           |
| May 2008 .....           | 226,491,604.22          | June 2011 .....          | 93,650,520.20           | June 2014 .....                  | 24,907,214.29           |
| June 2008 .....          | 221,734,512.77          | July 2011 .....          | 91,086,613.52           | July 2014 .....                  | 23,573,665.83           |
| July 2008 .....          | 217,053,815.53          | August 2011 .....        | 88,566,783.26           | August 2014 .....                | 22,265,473.52           |
| August 2008 .....        | 212,448,400.06          | September 2011 .....     | 86,090,369.12           | September 2014 .....             | 20,982,243.08           |
| September 2008 .....     | 207,917,169.39          | October 2011 .....       | 83,656,720.12           | October 2014 .....               | 19,723,585.85           |
| October 2008 .....       | 203,459,041.81          | November 2011 .....      | 81,265,194.46           | November 2014 .....              | 18,489,118.80           |
| November 2008 .....      | 199,072,950.67          | December 2011 .....      | 78,915,159.41           | December 2014 .....              | 17,278,464.36           |
| December 2008 .....      | 194,757,844.15          | January 2012 .....       | 76,605,991.16           | January 2015 .....               | 16,091,250.42           |
| January 2009 .....       | 190,512,685.10          | February 2012 .....      | 74,337,074.73           | February 2015 .....              | 14,927,110.22           |
| February 2009 .....      | 186,336,450.81          | March 2012 .....         | 72,107,803.82           | March 2015 .....                 | 13,785,682.25           |
| March 2009 .....         | 182,228,132.82          | April 2012 .....         | 69,917,580.70           | April 2015 .....                 | 12,666,610.24           |
| April 2009 .....         | 178,186,736.74          | May 2012 .....           | 67,765,816.12           | May 2015 .....                   | 11,569,543.05           |
| May 2009 .....           | 174,211,282.03          | June 2012 .....          | 65,651,929.14           | June 2015 .....                  | 10,494,134.58           |
| June 2009 .....          | 170,300,801.86          | July 2012 .....          | 63,575,347.07           | July 2015 .....                  | 9,440,043.75            |
| July 2009 .....          | 166,454,342.86          | August 2012 .....        | 61,535,505.33           | August 2015 .....                | 8,406,934.39            |
| August 2009 .....        | 162,670,964.99          | September 2012 .....     | 59,531,847.32           | September 2015 .....             | 7,394,475.18            |
| September 2009 .....     | 158,949,741.33          | October 2012 .....       | 57,563,824.35           | October 2015 .....               | 6,402,339.62            |
| October 2009 .....       | 155,289,757.91          | November 2012 .....      | 55,630,895.53           | November 2015 .....              | 5,430,205.89            |
| November 2009 .....      | 151,690,113.55          | December 2012 .....      | 53,732,527.62           | December 2015 .....              | 4,477,756.85            |
| December 2009 .....      | 148,149,919.64          | January 2013 .....       | 51,868,194.95           | January 2016 .....               | 3,544,679.96            |
| January 2010 .....       | 144,668,300.02          | February 2013 .....      | 50,037,379.35           | February 2016 .....              | 2,630,667.19            |
| February 2010 .....      | 141,244,390.79          | March 2013 .....         | 48,239,569.98           | March 2016 .....                 | 1,735,414.98            |
| March 2010 .....         | 137,877,340.14          | April 2013 .....         | 46,474,263.29           | April 2016 .....                 | 858,624.19              |
| April 2010 .....         | 134,566,308.17          | May 2013 .....           | 44,740,962.88           | May 2016 and<br>thereafter ..... | 0.00                    |
| May 2010 .....           | 131,310,466.76          | June 2013 .....          | 43,039,179.41           |                                  |                         |
| June 2010 .....          | 128,108,999.41          |                          |                         |                                  |                         |

**QX 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<br>March 2008 ..... | \$14,870,294.00        | January 2009 .....       | \$ 8,880,531.64        | November 2009 .....               | \$ 3,370,149.05        |
| April 2008 .....                            | 14,693,791.12          | February 2009 .....      | 8,286,804.03           | December 2009 .....               | 2,868,724.51           |
| May 2008 .....                              | 14,004,199.08          | March 2009 .....         | 7,702,947.81           | January 2010 .....                | 2,375,783.36           |
| June 2008 .....                             | 13,325,910.19          | April 2009 .....         | 7,128,815.02           | February 2010 .....               | 1,891,197.49           |
| July 2008 .....                             | 12,658,756.11          | May 2009 .....           | 6,564,259.82           | March 2010 .....                  | 1,414,840.62           |
| August 2008 .....                           | 12,002,570.86          | June 2009 .....          | 6,009,138.42           | April 2010 .....                  | 946,588.30             |
| September 2008 .....                        | 11,357,190.82          | July 2009 .....          | 5,463,309.13           | May 2010 .....                    | 486,317.83             |
| October 2008 .....                          | 10,722,454.74          | August 2009 .....        | 4,926,632.25           | June 2010 .....                   | 33,908.31              |
| November 2008 .....                         | 10,098,203.61          | September 2009 .....     | 4,398,970.11           | July 2010 and<br>thereafter ..... | 0.00                   |
| December 2008 .....                         | 9,484,280.74           | October 2009 .....       | 3,880,186.96           |                                   |                        |



### ***QU 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  |                        | August 2005 .....        | \$25,185,440.80        | January 2007 .....              | \$11,158,983.12        |
| March 2004 .....         | \$40,000,000.00        | September 2005 .....     | 24,326,962.30          | February 2007 .....             | 10,370,381.38          |
| April 2004 .....         | 39,521,965.68          | October 2005 .....       | 23,472,766.25          | March 2007 .....                | 9,585,702.05           |
| May 2004 .....           | 38,591,872.05          | November 2005 .....      | 22,622,830.60          | April 2007 .....                | 8,804,924.90           |
| June 2004 .....          | 37,666,429.84          | December 2005 .....      | 21,777,133.40          | May 2007 .....                  | 8,028,029.82           |
| July 2004 .....          | 36,745,615.10          | January 2006 .....       | 20,935,652.80          | June 2007 .....                 | 7,254,996.80           |
| August 2004 .....        | 35,829,403.97          | February 2006 .....      | 20,098,367.08          | July 2007 .....                 | 6,485,805.96           |
| September 2004 .....     | 34,917,772.75          | March 2006 .....         | 19,265,254.63          | August 2007 .....               | 5,720,437.47           |
| October 2004 .....       | 34,010,697.83          | April 2006 .....         | 18,436,293.93          | September 2007 .....            | 4,958,871.65           |
| November 2004 .....      | 33,108,155.75          | May 2006 .....           | 17,611,463.60          | October 2007 .....              | 4,201,088.90           |
| December 2004 .....      | 32,210,123.16          | June 2006 .....          | 16,790,742.36          | November 2007 .....             | 3,447,069.71           |
| January 2005 .....       | 31,316,576.81          | July 2006 .....          | 15,974,109.03          | December 2007 .....             | 2,698,350.08           |
| February 2005 .....      | 30,427,493.60          | August 2006 .....        | 15,161,542.55          | January 2008 .....              | 1,961,812.59           |
| March 2005 .....         | 29,542,850.54          | September 2006 .....     | 14,353,021.95          | February 2008 .....             | 1,237,276.37           |
| April 2005 .....         | 28,662,624.74          | October 2006 .....       | 13,548,526.40          | March 2008 .....                | 524,563.13             |
| May 2005 .....           | 27,786,793.45          | November 2006 .....      | 12,748,035.15          | April 2008 and thereafter ..... | 0.00                   |
| June 2005 .....          | 26,915,334.03          | December 2006 .....      | 11,951,527.57          |                                 |                        |
| July 2005 .....          | 26,048,223.95          |                          |                        |                                 |                        |

### ***QW 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  |                        | December 2002 .....      | \$13,533,015.11        | September 2003 .....            | \$ 6,055,681.16        |
| April 2002 .....         | \$18,974,971.00        | January 2003 .....       | 12,768,837.20          | October 2003 .....              | 5,147,413.82           |
| May 2002 .....           | 18,363,242.65          | February 2003 .....      | 11,987,129.98          | November 2003 .....             | 4,225,155.97           |
| June 2002 .....          | 17,731,027.95          | March 2003 .....         | 11,188,253.20          | December 2003 .....             | 3,289,338.00           |
| July 2002 .....          | 17,079,040.76          | April 2003 .....         | 10,372,575.64          | January 2004 .....              | 2,340,396.58           |
| August 2002 .....        | 16,407,570.38          | May 2003 .....           | 9,540,474.86           | February 2004 .....             | 1,396,203.67           |
| September 2002 .....     | 15,716,916.89          | June 2003 .....          | 8,692,336.90           | March 2004 .....                | 456,734.81             |
| October 2002 .....       | 15,007,390.88          | July 2003 .....          | 7,828,555.98           | April 2004 and thereafter ..... | 0.00                   |
| November 2002 .....      | 14,279,313.28          | August 2003 .....        | 6,949,534.18           |                                 |                        |

### ***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  |                        | February 2005 .....      | \$3,998,424.72         | December 2005 .....            | \$1,531,076.89         |
| May 2004 .....           | \$6,270,000.00         | March 2005 .....         | 3,746,097.40           | January 2006 .....             | 1,291,060.83           |
| June 2004 .....          | 6,063,191.18           | April 2005 .....         | 3,495,030.03           | February 2006 .....            | 1,052,241.29           |
| July 2004 .....          | 5,800,546.59           | May 2005 .....           | 3,245,216.11           | March 2006 .....               | 814,612.08             |
| August 2004 .....        | 5,539,215.10           | June 2005 .....          | 2,996,649.17           | April 2006 .....               | 578,167.09             |
| September 2004 .....     | 5,279,189.94           | July 2005 .....          | 2,749,322.80           | May 2006 .....                 | 342,900.20             |
| October 2004 .....       | 5,020,464.38           | August 2005 .....        | 2,503,230.61           | June 2006 .....                | 108,805.35             |
| November 2004 .....      | 4,763,031.72           | September 2005 .....     | 2,258,366.23           | July 2006 and thereafter ..... | 0.00                   |
| December 2004 .....      | 4,506,885.30           | October 2005 .....       | 2,014,723.34           |                                |                        |
| January 2005 .....       | 4,252,018.50           | November 2005 .....      | 1,772,295.65           |                                |                        |

### ***QY 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 2004 .....          | \$120,877,017.13       | August 2004 .....        | \$110,430,923.09       |
| May 2004 .....           | \$125,000,000.00       | July 2004 .....          | 115,640,881.06         | September 2004 .....     | 105,247,008.36         |

**QY 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> |
|--------------------------|------------------------|--------------------------|------------------------|-----------------------------------|------------------------|
| October 2004 .....       | \$100,089,002.70       | June 2005 .....          | \$ 59,741,809.67       | February 2006 .....               | \$ 20,977,697.08       |
| November 2004 .....      | 94,956,772.63          | July 2005 .....          | 54,811,060.70          | March 2006 .....                  | 16,240,272.75          |
| December 2004 .....      | 89,850,185.36          | August 2005 .....        | 49,904,916.48          | April 2006 .....                  | 11,526,457.07          |
| January 2005 .....       | 84,769,108.77          | September 2005 .....     | 45,023,250.23          | May 2006 .....                    | 6,836,128.38           |
| February 2005 .....      | 79,713,411.44          | October 2005 .....       | 40,165,935.85          | June 2006 .....                   | 2,169,165.65           |
| March 2005 .....         | 74,682,962.61          | November 2005 .....      | 35,332,847.84          | July 2006 and<br>thereafter ..... | 0.00                   |
| April 2005 .....         | 69,677,632.21          | December 2005 .....      | 30,523,861.39          |                                   |                        |
| May 2005 .....           | 64,697,290.81          | January 2006 .....       | 25,738,852.32          |                                   |                        |

**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<br>through<br>November 2008 ..... | \$57,273,020.00        | June 2009 .....          | \$35,884,453.66        | February 2010 .....               | \$11,293,563.88        |
| December 2008 .....                               | 56,636,776.99          | July 2009 .....          | 32,624,953.79          | March 2010 .....                  | 8,448,928.83           |
| January 2009 .....                                | 53,031,400.45          | August 2009 .....        | 29,420,108.91          | April 2010 .....                  | 5,652,691.22           |
| February 2009 .....                               | 49,485,868.74          | September 2009 .....     | 26,269,096.80          | May 2010 .....                    | 2,904,118.46           |
| March 2009 .....                                  | 45,999,285.49          | October 2009 .....       | 23,171,106.99          | June 2010 .....                   | 202,488.44             |
| April 2009 .....                                  | 42,570,767.12          | November 2009 .....      | 20,125,340.61          | July 2010 and<br>thereafter ..... | 0.00                   |
| May 2009 .....                                    | 39,199,442.69          | December 2009 .....      | 17,131,010.22          |                                   |                        |
|   |                        | January 2010 .....       | 14,187,339.65          |                                   |                        |

**TL and QL Classes 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<br>through<br>June 2006 ..... | \$129,517,543.00       | April 2007 .....         | \$ 84,107,030.79       | March 2008 .....                      | \$ 34,659,633.01       |
| July 2006 .....                               | 126,918,867.99         | May 2007 .....           | 79,467,687.59          | April 2008 .....                      | 30,473,114.24          |
| August 2006 .....                             | 122,066,507.75         | June 2007 .....          | 74,851,407.29          | May 2008 .....                        | 26,355,113.93          |
| September 2006 .....                          | 117,238,308.14         | July 2007 .....          | 70,258,071.05          | June 2008 .....                       | 22,304,612.14          |
| October 2006 .....                            | 112,434,144.67         | August 2007 .....        | 65,687,560.60          | July 2008 .....                       | 18,320,603.43          |
| November 2006 .....                           | 107,653,893.46         | September 2007 .....     | 61,139,758.33          | August 2008 .....                     | 14,402,096.71          |
| December 2006 .....                           | 102,897,431.30         | October 2007 .....       | 56,614,547.19          | September 2008 .....                  | 10,548,114.95          |
| January 2007 .....                            | 98,164,635.60          | November 2007 .....      | 52,111,810.77          | October 2008 .....                    | 6,757,695.07           |
| February 2007 .....                           | 93,455,384.40          | December 2007 .....      | 47,640,721.38          | November 2008 .....                   | 3,029,887.69           |
| March 2007 .....                              | 88,769,556.36          | January 2008 .....       | 43,242,379.44          | December 2008 and<br>thereafter ..... | 0.00                   |
|   |                        | February 2008 .....      | 38,915,704.88          |                                       |                        |

**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<br>through<br>November 2003 ..... | \$30,558,073.00        | February 2004 .....      | \$17,943,101.13        | May 2004 .....                    | \$ 1,196,622.52        |
| December 2003 .....                               | 29,248,231.17          | March 2004 .....         | 12,332,924.72          | June 2004 and<br>thereafter ..... | 0.00                   |
| January 2004 .....                                | 23,581,487.92          | April 2004 .....         | 6,750,813.38           |                                   |                        |

**QH 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<br>through<br>April 2002 ..... | \$92,359,222.00        | July 2002 .....          | \$81,037,395.81        | December 2002 .....      | \$59,861,782.23        |
| May 2002 .....                                 | 88,706,196.22          | August 2002 .....        | 77,027,611.71          | January 2003 .....       | 55,298,381.49          |
| June 2002 .....                                | 84,930,833.20          | September 2002 .....     | 72,903,272.80          | February 2003 .....      | 50,630,301.88          |
|  |                        | October 2002 .....       | 68,666,233.91          | March 2003 .....         | 45,859,691.69          |
|  |                        | November 2002 .....      | 64,318,411.51          | April 2003 .....         | 40,988,753.21          |



### ***QH 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 2003 .....           | \$36,019,741.07        | August 2003 .....        | \$20,547,557.85        | November 2003 .....                | \$ 4,278,532.75        |
| June 2003 .....          | 30,954,960.56          | September 2003.....      | 15,209,783.12          | December 2003 and thereafter ..... | 0.00                   |
| July 2003 .....          | 25,796,765.77          | October 2003 .....       | 9,785,931.13           |                                    |                        |

### ***TM 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 2010 ..... | \$124,472,751.00       | June 2012 .....          | \$ 63,460,860.02       | July 2014 .....               | \$ 22,620,274.16       |
| July 2010 .....                         | 121,609,080.98         | July 2012 .....          | 61,435,541.74          | August 2014 .....             | 21,358,717.35          |
| August 2010 .....                       | 118,562,168.01         | August 2012 .....        | 59,446,900.38          | September 2014.....           | 20,121,837.53          |
| September 2010.....                     | 115,567,601.62         | September 2012.....      | 57,494,366.64          | October 2014 .....            | 18,909,240.70          |
| October 2010 .....                      | 112,624,586.18         | October 2012 .....       | 55,577,379.46          | November 2014 .....           | 17,720,538.67          |
| November 2010 .....                     | 109,732,337.54         | November 2012 .....      | 53,695,385.97          | December 2014 .....           | 16,555,348.95          |
| December 2010 .....                     | 106,890,082.78         | December 2012 .....      | 51,847,841.30          | January 2015 .....            | 15,413,294.71          |
| January 2011 .....                      | 104,097,060.13         | January 2013 .....       | 50,034,208.53          | February 2015 .....           | 14,294,004.67          |
| February 2011 .....                     | 101,352,518.78         | February 2013 .....      | 48,253,958.56          | March 2015 .....              | 13,197,113.00          |
| March 2011 .....                        | 98,655,718.74          | March 2013 .....         | 46,506,569.98          | April 2015.....               | 12,122,259.31          |
| April 2011.....                         | 96,005,930.67          | April 2013.....          | 44,791,528.97          | May 2015 .....                | 11,069,088.50          |
| May 2011 .....                          | 93,402,435.74          | May 2013 .....           | 43,108,329.22          | June 2015 .....               | 10,037,250.76          |
| June 2011 .....                         | 90,844,525.49          | June 2013 .....          | 41,456,471.80          | July 2015 .....               | 9,026,401.41           |
| July 2011 .....                         | 88,331,501.69          | July 2013 .....          | 39,835,465.05          | August 2015 .....             | 8,036,200.90           |
| August 2011 .....                       | 85,862,676.18          | August 2013 .....        | 38,244,824.48          | September 2015.....           | 7,066,314.69           |
| September 2011.....                     | 83,437,370.73          | September 2013.....      | 36,684,072.70          | October 2015 .....            | 6,116,413.21           |
| October 2011 .....                      | 81,054,916.92          | October 2013 .....       | 35,152,739.29          | November 2015 .....           | 5,186,171.77           |
| November 2011 .....                     | 78,714,655.97          | November 2013 .....      | 33,650,360.70          | December 2015 .....           | 4,275,270.51           |
| December 2011 .....                     | 76,415,938.65          | December 2013 .....      | 32,176,480.15          | January 2016 .....            | 3,383,394.30           |
| January 2012 .....                      | 74,158,125.10          | January 2014 .....       | 30,730,647.59          | February 2016 .....           | 2,510,232.70           |
| February 2012 .....                     | 71,940,584.72          | February 2014 .....      | 29,312,419.51          | March 2016 .....              | 1,655,479.89           |
| March 2012 .....                        | 69,762,696.06          | March 2014 .....         | 27,921,358.92          | April 2016.....               | 818,834.58             |
| April 2012.....                         | 67,623,846.66          | April 2014.....          | 26,557,035.26          | May 2016 and thereafter ..... | 0.00                   |
| May 2012 .....                          | 65,523,432.92          | May 2014 .....           | 25,219,024.25          |                               |                        |
|   |                        | June 2014 .....          | 23,906,907.85          |                               |                        |

### ***DB 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 .....    | \$127,240,620.00        | April 2003.....          | \$ 88,642,457.41        | November 2004 .....      | \$ 55,280,790.49        |
| October 2001 .....       | 124,493,460.46          | May 2003 .....           | 86,981,396.16           | December 2004 .....      | 53,828,840.92           |
| November 2001 .....      | 121,550,250.77          | June 2003 .....          | 85,273,246.78           | January 2005 .....       | 52,419,086.34           |
| December 2001 .....      | 118,412,898.84          | July 2003 .....          | 83,520,882.29           | February 2005 .....      | 51,050,976.69           |
| January 2002 .....       | 115,083,504.02          | August 2003 .....        | 81,727,239.12           | March 2005 .....         | 49,723,967.85           |
| February 2002 .....      | 111,564,355.23          | September 2003.....      | 79,895,311.78           | April 2005.....          | 48,437,521.56           |
| March 2002 .....         | 107,857,928.70          | October 2003 .....       | 78,028,147.37           | May 2005 .....           | 47,191,105.32           |
| April 2002.....          | 103,966,885.26          | November 2003 .....      | 76,128,840.02           | June 2005 .....          | 45,984,192.39           |
| May 2002 .....           | 103,062,998.32          | December 2003 .....      | 74,200,525.12           | July 2005 .....          | 44,816,261.74           |
| June 2002 .....          | 102,086,484.78          | January 2004 .....       | 72,246,373.68           | August 2005 .....        | 43,686,797.90           |
| July 2002 .....          | 101,036,840.93          | February 2004 .....      | 70,340,876.00           | September 2005.....      | 42,595,291.00           |
| August 2002 .....        | 99,915,934.87           | March 2004 .....         | 68,483,412.83           | October 2005 .....       | 41,541,236.68           |
| September 2002.....      | 98,725,745.85           | April 2004.....          | 66,673,371.51           | November 2005 .....      | 40,524,136.00           |
| October 2002 .....       | 97,468,360.91           | May 2004 .....           | 64,910,145.93           | December 2005 .....      | 39,543,495.45           |
| November 2002 .....      | 96,145,971.37           | June 2004 .....          | 63,193,136.49           | January 2006 .....       | 38,598,826.83           |
| December 2002 .....      | 94,760,869.06           | July 2004 .....          | 61,521,749.98           | February 2006 .....      | 37,689,647.25           |
| January 2003 .....       | 93,315,442.31           | August 2004 .....        | 59,895,399.57           | March 2006 .....         | 36,815,479.03           |
| February 2003 .....      | 91,812,171.81           | September 2004.....      | 58,313,504.71           | April 2006.....          | 35,975,849.67           |
| March 2003 .....         | 90,253,626.17           | October 2004 .....       | 56,775,491.06           | May 2006 .....           | 35,170,291.82           |

### ***DB 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> |
|--------------------------|-------------------------|--------------------------|-------------------------|------------------------------------|-------------------------|
| June 2006 .....          | \$ 34,398,343.16        | May 2008 .....           | \$ 24,239,203.93        | April 2010 .....                   | \$ 12,952,184.15        |
| July 2006 .....          | 33,659,546.43           | June 2008 .....          | 23,888,886.65           | May 2010 .....                     | 12,339,593.13           |
| August 2006 .....        | 32,953,449.31           | July 2008 .....          | 23,523,151.48           | June 2010 .....                    | 11,719,363.87           |
| September 2006 .....     | 32,279,604.41           | August 2008 .....        | 23,142,414.53           | July 2010 .....                    | 11,091,759.73           |
| October 2006 .....       | 31,637,569.21           | September 2008 .....     | 22,747,083.99           | August 2010 .....                  | 10,457,038.65           |
| November 2006 .....      | 31,026,905.99           | October 2008 .....       | 22,337,560.30           | September 2010 .....               | 9,815,453.25            |
| December 2006 .....      | 30,447,181.83           | November 2008 .....      | 21,914,236.19           | October 2010 .....                 | 9,167,250.93            |
| January 2007 .....       | 29,897,968.48           | December 2008 .....      | 21,477,496.92           | November 2010 .....                | 8,512,673.93            |
| February 2007 .....      | 29,378,842.41           | January 2009 .....       | 21,027,720.29           | December 2010 .....                | 7,851,959.45            |
| March 2007 .....         | 28,889,384.69           | February 2009 .....      | 20,565,276.84           | January 2011 .....                 | 7,185,339.70            |
| April 2007 .....         | 28,429,180.97           | March 2009 .....         | 20,090,529.92           | February 2011 .....                | 6,513,042.00            |
| May 2007 .....           | 27,997,821.40           | April 2009 .....         | 19,603,835.85           | March 2011 .....                   | 5,835,288.86            |
| June 2007 .....          | 27,594,900.66           | May 2009 .....           | 19,105,544.00           | April 2011 .....                   | 5,152,298.07            |
| July 2007 .....          | 27,220,017.84           | June 2009 .....          | 18,595,996.90           | May 2011 .....                     | 4,464,282.76            |
| August 2007 .....        | 26,872,776.41           | July 2009 .....          | 18,075,530.38           | June 2011 .....                    | 3,771,451.51            |
| September 2007 .....     | 26,552,784.19           | August 2009 .....        | 17,544,473.67           | July 2011 .....                    | 3,074,008.38            |
| October 2007 .....       | 26,259,653.32           | September 2009 .....     | 17,003,149.49           | August 2011 .....                  | 2,372,153.01            |
| November 2007 .....      | 25,993,000.17           | October 2009 .....       | 16,451,874.16           | September 2011 .....               | 1,666,080.73            |
| December 2007 .....      | 25,744,388.03           | November 2009 .....      | 15,890,957.76           | October 2011 .....                 | 955,982.57              |
| January 2008 .....       | 25,477,687.84           | December 2009 .....      | 15,320,704.15           | November 2011 .....                | 242,045.38              |
| February 2008 .....      | 25,193,365.97           | January 2010 .....       | 14,741,411.09           | December 2011 and thereafter ..... | 0.00                    |
| March 2008 .....         | 24,891,880.06           | February 2010 .....      | 14,153,370.42           |                                    |                         |
| April 2008 .....         | 24,573,679.17           | March 2010 .....         | 13,556,868.07           |                                    |                         |

### ***DC 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 .....    | \$44,000,000.00         | March 2004 .....         | \$23,681,668.36         | September 2006 .....     | \$11,162,336.32         |
| October 2001 .....       | 43,050,028.05           | April 2004 .....         | 23,055,753.31           | October 2006 .....       | 10,940,319.57           |
| November 2001 .....      | 42,032,261.66           | May 2004 .....           | 22,446,027.23           | November 2006 .....      | 10,729,151.30           |
| December 2001 .....      | 40,947,360.59           | June 2004 .....          | 21,852,282.75           | December 2006 .....      | 10,528,681.80           |
| January 2002 .....       | 39,796,050.79           | July 2004 .....          | 21,274,314.75           | January 2007 .....       | 10,338,762.99           |
| February 2002 .....      | 38,579,123.79           | August 2004 .....        | 20,711,920.30           | February 2007 .....      | 10,159,248.41           |
| March 2002 .....         | 37,297,435.85           | September 2004 .....     | 20,164,898.65           | March 2007 .....         | 9,989,993.18            |
| April 2002 .....         | 35,951,907.11           | October 2004 .....       | 19,633,051.20           | April 2007 .....         | 9,830,854.03            |
| May 2002 .....           | 35,639,341.63           | November 2004 .....      | 19,116,181.47           | May 2007 .....           | 9,681,689.24            |
| June 2002 .....          | 35,301,661.77           | December 2004 .....      | 18,614,095.10           | June 2007 .....          | 9,542,358.64            |
| July 2002 .....          | 34,938,693.33           | January 2005 .....       | 18,126,599.81           | July 2007 .....          | 9,412,723.58            |
| August 2002 .....        | 34,551,082.31           | February 2005 .....      | 17,653,505.41           | August 2007 .....        | 9,292,646.97            |
| September 2002 .....     | 34,139,513.13           | March 2005 .....         | 17,194,623.74           | September 2007 .....     | 9,181,993.18            |
| October 2002 .....       | 33,704,707.50           | April 2005 .....         | 16,749,768.65           | October 2007 .....       | 9,080,628.08            |
| November 2002 .....      | 33,247,423.19           | May 2005 .....           | 16,318,756.02           | November 2007 .....      | 8,988,419.01            |
| December 2002 .....      | 32,768,452.70           | June 2005 .....          | 15,901,403.70           | December 2007 .....      | 8,902,448.55            |
| January 2003 .....       | 32,268,621.94           | July 2005 .....          | 15,497,531.50           | January 2008 .....       | 8,810,223.22            |
| February 2003 .....      | 31,748,788.71           | August 2005 .....        | 15,106,961.19           | February 2008 .....      | 8,711,904.29            |
| March 2003 .....         | 31,209,841.26           | September 2005 .....     | 14,729,516.44           | March 2008 .....         | 8,607,650.00            |
| April 2003 .....         | 30,652,696.65           | October 2005 .....       | 14,365,022.85           | April 2008 .....         | 8,497,615.65            |
| May 2003 .....           | 30,078,299.14           | November 2005 .....      | 14,013,307.89           | May 2008 .....           | 8,381,953.60            |
| June 2003 .....          | 29,487,618.49           | December 2005 .....      | 13,674,200.89           | June 2008 .....          | 8,260,813.35            |
| July 2003 .....          | 28,881,648.18           | January 2006 .....       | 13,347,533.05           | July 2008 .....          | 8,134,341.58            |
| August 2003 .....        | 28,261,403.64           | February 2006 .....      | 13,033,137.36           | August 2008 .....        | 8,002,682.16            |
| September 2003 .....     | 27,627,920.38           | March 2006 .....         | 12,730,848.66           | September 2008 .....     | 7,865,976.26            |
| October 2003 .....       | 26,982,252.09           | April 2006 .....         | 12,440,503.56           | October 2008 .....       | 7,724,362.34            |
| November 2003 .....      | 26,325,468.71           | May 2006 .....           | 12,161,940.42           | November 2008 .....      | 7,577,976.22            |
| December 2003 .....      | 25,658,654.49           | June 2006 .....          | 11,894,999.41           | December 2008 .....      | 7,426,951.11            |
| January 2004 .....       | 24,982,905.94           | July 2006 .....          | 11,639,522.37           | January 2009 .....       | 7,271,417.67            |
| February 2004 .....      | 24,323,981.95           | August 2006 .....        | 11,395,352.91           | February 2009 .....      | 7,111,504.02            |

### DC 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> |
|--------------------------|-------------------------|--------------------------|-------------------------|------------------------------------|-------------------------|
| March 2009 .....         | \$ 6,947,335.82         | March 2010 .....         | \$ 4,687,985.60         | March 2011 .....                   | \$ 2,017,851.76         |
| April 2009 .....         | 6,779,036.27            | April 2010 .....         | 4,478,884.98            | April 2011 .....                   | 1,781,672.51            |
| May 2009 .....           | 6,606,726.18            | May 2010 .....           | 4,267,050.08            | May 2011 .....                     | 1,543,755.77            |
| June 2009 .....          | 6,430,524.02            | June 2010 .....          | 4,052,573.86            | June 2011 .....                    | 1,304,173.67            |
| July 2009 .....          | 6,250,545.91            | July 2010 .....          | 3,835,547.39            | July 2011 .....                    | 1,062,996.77            |
| August 2009 .....        | 6,066,905.69            | August 2010 .....        | 3,616,059.87            | August 2011 .....                  | 820,294.12              |
| September 2009 .....     | 5,879,714.96            | September 2010 .....     | 3,394,198.67            | September 2011 .....               | 576,133.25              |
| October 2009 .....       | 5,689,083.12            | October 2010 .....       | 3,170,049.32            | October 2011 .....                 | 330,580.23              |
| November 2009 .....      | 5,495,117.37            | November 2010 .....      | 2,943,695.60            | November 2011 .....                | 83,699.66               |
| December 2009 .....      | 5,297,922.80            | December 2010 .....      | 2,715,219.53            | December 2011 and thereafter ..... | 0.00                    |
| January 2010 .....       | 5,097,602.39            | January 2011 .....       | 2,484,701.40            |                                    |                         |
| February 2010 .....      | 4,894,257.03            | February 2011 .....      | 2,252,219.83            |                                    |                         |

### LW 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 2014 ..... | \$2,375,434.00         | March 2017 .....         | \$1,461,061.04         | July 2019 .....                     | \$ 634,180.25          |
| December 2014 .....                         | 2,370,898.19           | April 2017 .....         | 1,429,174.48           | August 2019 .....                   | 607,349.50             |
| January 2015 .....                          | 2,335,978.52           | May 2017 .....           | 1,397,447.08           | September 2019 .....                | 580,712.94             |
| February 2015 .....                         | 2,301,112.76           | June 2017 .....          | 1,365,881.13           | October 2019 .....                  | 554,270.95             |
| March 2015 .....                            | 2,266,306.62           | July 2017 .....          | 1,334,478.83           | November 2019 .....                 | 528,023.84             |
| April 2015 .....                            | 2,231,565.65           | August 2017 .....        | 1,303,242.26           | December 2019 .....                 | 501,971.86             |
| May 2015 .....                              | 2,196,895.23           | September 2017 .....     | 1,272,173.44           | January 2020 .....                  | 476,115.25             |
| June 2015 .....                             | 2,162,300.59           | October 2017 .....       | 1,241,274.31           | February 2020 .....                 | 450,454.19             |
| July 2015 .....                             | 2,127,786.81           | November 2017 .....      | 1,210,546.70           | March 2020 .....                    | 424,988.80             |
| August 2015 .....                           | 2,093,358.81           | December 2017 .....      | 1,179,992.37           | April 2020 .....                    | 399,719.18             |
| September 2015 .....                        | 2,059,021.37           | January 2018 .....       | 1,149,613.01           | May 2020 .....                      | 374,645.40             |
| October 2015 .....                          | 2,024,779.10           | February 2018 .....      | 1,119,410.20           | June 2020 .....                     | 349,767.45             |
| November 2015 .....                         | 1,990,636.50           | March 2018 .....         | 1,089,385.48           | July 2020 .....                     | 325,085.32             |
| December 2015 .....                         | 1,956,597.91           | April 2018 .....         | 1,059,540.30           | August 2020 .....                   | 300,598.95             |
| January 2016 .....                          | 1,922,667.54           | May 2018 .....           | 1,029,876.02           | September 2020 .....                | 276,308.23             |
| February 2016 .....                         | 1,888,849.47           | June 2018 .....          | 1,000,393.95           | October 2020 .....                  | 252,213.05             |
| March 2016 .....                            | 1,855,147.64           | July 2018 .....          | 971,095.32             | November 2020 .....                 | 228,313.21             |
| April 2016 .....                            | 1,821,565.87           | August 2018 .....        | 941,981.30             | December 2020 .....                 | 204,608.54             |
| May 2016 .....                              | 1,788,107.84           | September 2018 .....     | 913,052.99             | January 2021 .....                  | 181,098.79             |
| June 2016 .....                             | 1,754,777.13           | October 2018 .....       | 884,311.41             | February 2021 .....                 | 157,783.70             |
| July 2016 .....                             | 1,721,577.18           | November 2018 .....      | 855,757.54             | March 2021 .....                    | 134,662.97             |
| August 2016 .....                           | 1,688,511.33           | December 2018 .....      | 827,392.28             | April 2021 .....                    | 111,736.28             |
| September 2016 .....                        | 1,655,582.78           | January 2019 .....       | 799,216.47             | May 2021 .....                      | 89,003.27              |
| October 2016 .....                          | 1,622,794.64           | February 2019 .....      | 771,230.91             | June 2021 .....                     | 66,463.56              |
| November 2016 .....                         | 1,590,149.90           | March 2019 .....         | 743,436.31             | July 2021 .....                     | 44,116.74              |
| December 2016 .....                         | 1,557,651.44           | April 2019 .....         | 715,833.36             | August 2021 .....                   | 21,962.38              |
| January 2017 .....                          | 1,525,302.05           | May 2019 .....           | 688,422.67             | September 2021 and thereafter ..... | 0.00                   |
| February 2017 .....                         | 1,493,104.39           | June 2019 .....          | 661,204.79             |                                     |                        |

### LV 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 ..... | \$1,988,000.00         | August 2010 .....        | \$1,673,104.53         | February 2011 .....      | \$1,517,909.60         |
| April 2010 .....                         | 1,912,735.86           | September 2010 .....     | 1,647,879.97           | March 2011 .....         | 1,490,400.22           |
| May 2010 .....                           | 1,831,518.47           | October 2010 .....       | 1,622,961.81           | April 2011 .....         | 1,462,430.25           |
| June 2010 .....                          | 1,764,675.80           | November 2010 .....      | 1,597,485.54           | May 2011 .....           | 1,434,017.89           |
| July 2010 .....                          | 1,711,954.41           | December 2010 .....      | 1,571,471.53           | June 2011 .....          | 1,405,180.99           |
|  |                        | January 2011 .....       | 1,544,939.72           | July 2011 .....          | 1,375,936.96           |

### ***LV Class (Continued)***

| <u>Distribution Date</u> | <u>Planned Balance</u> | <u>Distribution Date</u> | <u>Planned Balance</u> | <u>Distribution Date</u>              | <u>Planned Balance</u> |
|--------------------------|------------------------|--------------------------|------------------------|---------------------------------------|------------------------|
| August 2011 .....        | \$1,346,302.83         | October 2012 .....       | \$ 899,133.58          | December 2013 .....                   | \$ 416,384.36          |
| September 2011.....      | 1,316,295.25           | November 2012 .....      | 865,447.47             | January 2014 .....                    | 381,328.41             |
| October 2011 .....       | 1,285,930.51           | December 2012 .....      | 831,596.21             | February 2014 .....                   | 346,243.62             |
| November 2011 .....      | 1,255,224.50           | January 2013 .....       | 797,591.21             | March 2014 .....                      | 311,137.97             |
| December 2011 .....      | 1,224,192.76           | February 2013 .....      | 763,443.60             | April 2014 .....                      | 276,019.23             |
| January 2012 .....       | 1,192,850.49           | March 2013 .....         | 729,164.23             | May 2014 .....                        | 240,894.97             |
| February 2012 .....      | 1,161,212.50           | April 2013 .....         | 694,763.69             | June 2014 .....                       | 205,772.55             |
| March 2012 .....         | 1,129,293.31           | May 2013 .....           | 660,252.32             | July 2014 .....                       | 170,659.12             |
| April 2012.....          | 1,097,107.07           | June 2013 .....          | 625,640.19             | August 2014 .....                     | 135,561.65             |
| May 2012 .....           | 1,064,667.60           | July 2013 .....          | 590,937.11             | September 2014.....                   | 100,486.92             |
| June 2012 .....          | 1,031,988.41           | August 2013 .....        | 556,152.67             | October 2014 .....                    | 65,441.53              |
| July 2012 .....          | 999,082.70             | September 2013.....      | 521,296.20             | November 2014 .....                   | 30,431.87              |
| August 2012 .....        | 965,963.32             | October 2013 .....       | 486,376.78             | December 2014 and<br>thereafter ..... | 0.00                   |
| September 2012.....      | 932,642.86             | November 2013 .....      | 451,403.29             |                                       |                        |

### ***LU 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<br>through<br>December 2008 ..... | \$2,328,000.00         | June 2009 .....          | \$1,357,926.34         | December 2009 .....                | \$ 398,550.93          |
| January 2009 .....                                | 2,307,237.42           | July 2009 .....          | 1,184,698.02           | January 2010 .....                 | 257,226.06             |
| February 2009 .....                               | 2,106,089.20           | August 2009 .....        | 1,016,878.45           | February 2010 .....                | 131,326.92             |
| March 2009 .....                                  | 1,910,643.53           | September 2009.....      | 854,410.41             | March 2010 .....                   | 20,585.07              |
| April 2009.....                                   | 1,720,840.59           | October 2009 .....       | 697,237.19             | April 2010 and<br>thereafter ..... | 0.00                   |
| May 2009 .....                                    | 1,536,621.12           | November 2009 .....      | 545,302.60             |                                    |                        |

### ***LT 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<br>through<br>February 2006 ..... | \$10,858,000.00        | February 2007 .....      | \$ 6,325,356.17        | March 2008 .....                     | \$ 2,317,903.17        |
| March 2006 .....                                  | 10,675,449.61          | March 2007 .....         | 5,975,261.51           | April 2008.....                      | 2,056,320.87           |
| April 2006.....                                   | 10,240,758.70          | April 2007.....          | 5,632,401.07           | May 2008 .....                       | 1,801,069.18           |
| May 2006 .....                                    | 9,814,150.96           | May 2007 .....           | 5,296,701.64           | June 2008 .....                      | 1,552,082.78           |
| June 2006 .....                                   | 9,395,545.81           | June 2007 .....          | 4,968,090.62           | July 2008 .....                      | 1,309,296.91           |
| July 2006 .....                                   | 8,984,863.39           | July 2007 .....          | 4,646,496.07           | August 2008 .....                    | 1,072,647.38           |
| August 2006 .....                                 | 8,582,024.49           | August 2007.....         | 4,331,846.68           | September 2008.....                  | 842,070.57             |
| September 2006.....                               | 8,186,950.61           | September 2007.....      | 4,024,071.72           | October 2008 .....                   | 617,503.40             |
| October 2006 .....                                | 7,799,563.93           | October 2007 .....       | 3,723,101.13           | November 2008 .....                  | 398,883.37             |
| November 2006 .....                               | 7,419,787.29           | November 2007 .....      | 3,428,865.43           | December 2008 .....                  | 186,148.51             |
| December 2006 .....                               | 7,047,544.22           | December 2007 .....      | 3,141,295.75           | January 2009 and<br>thereafter ..... | 0.00                   |
| January 2007 .....                                | 6,682,758.90           | January 2008 .....       | 2,860,323.83           |                                      |                        |
|   |                        | February 2008 .....      | 2,585,881.99           |                                      |                        |

### ***HA 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 .....    | \$35,382,566.00        | May 2002 .....           | \$27,777,749.64        | January 2003 .....       | \$21,322,801.69        |
| October 2001 .....       | 34,763,964.02          | June 2002 .....          | 26,406,606.92          | February 2003 .....      | 20,840,646.78          |
| November 2001 .....      | 34,049,067.12          | July 2002 .....          | 24,944,006.66          | March 2003 .....         | 20,336,711.90          |
| December 2001 .....      | 33,239,176.93          | August 2002 .....        | 23,390,723.27          | April 2003.....          | 19,811,568.37          |
| January 2002 .....       | 32,334,594.40          | September 2002.....      | 23,023,187.64          | May 2003 .....           | 19,265,814.66          |
| February 2002 .....      | 31,335,688.81          | October 2002 .....       | 22,633,296.80          | June 2003 .....          | 18,700,075.71          |
| March 2002 .....         | 30,242,897.76          | November 2002 .....      | 22,219,626.80          | July 2003 .....          | 18,115,002.02          |
| April 2002.....          | 29,056,726.89          | December 2002 .....      | 21,782,633.28          | August 2003 .....        | 17,511,268.84          |

### HA 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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------------|------------------------|
| September 2003.....      | \$16,889,575.25        | August 2004.....         | \$ 9,724,838.50        | July 2005.....                 | \$ 3,595,874.87        |
| October 2003.....        | 16,250,643.19          | September 2004.....      | 9,120,288.50           | August 2005.....               | 3,093,532.30           |
| November 2003.....       | 15,595,216.50          | October 2004.....        | 8,525,492.80           | September 2005.....            | 2,599,943.29           |
| December 2003.....       | 14,924,059.87          | November 2004.....       | 7,940,356.47           | October 2005.....              | 2,115,021.48           |
| January 2004.....        | 14,237,957.84          | December 2004.....       | 7,364,785.37           | November 2005.....             | 1,638,681.26           |
| February 2004.....       | 13,562,399.69          | January 2005.....        | 6,798,686.18           | December 2005.....             | 1,170,837.74           |
| March 2004.....          | 12,897,283.75          | February 2005.....       | 6,241,966.37           | January 2006.....              | 711,406.79             |
| April 2004.....          | 12,242,509.19          | March 2005.....          | 5,694,534.21           | February 2006.....             | 260,304.98             |
| May 2004.....            | 11,597,976.07          | April 2005.....          | 5,156,298.76           | March 2006 and thereafter..... | 0.00                   |
| June 2004.....           | 10,963,585.28          | May 2005.....            | 4,627,169.86           |                                |                        |
| July 2004.....           | 10,339,238.56          | June 2005.....           | 4,107,058.10           |                                |                        |

### VX 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 2012..... | \$13,046,000.00        | July 2013.....           | \$10,687,562.90        | September 2014.....                | \$ 8,099,067.16        |
| June 2012.....                        | 12,922,042.69          | August 2013.....         | 10,509,092.20          | October 2014.....                  | 7,906,575.44           |
| July 2012.....                        | 12,755,675.42          | September 2013.....      | 10,329,654.78          | November 2014.....                 | 7,713,041.05           |
| August 2012.....                      | 12,588,407.00          | October 2013.....        | 10,149,245.41          | December 2014.....                 | 7,115,888.09           |
| September 2012.....                   | 12,420,232.54          | November 2013.....       | 9,967,858.82           | January 2015.....                  | 6,223,527.43           |
| October 2012.....                     | 12,251,147.13          | December 2013.....       | 9,785,489.72           | February 2015.....                 | 5,340,375.16           |
| November 2012.....                    | 12,081,145.84          | January 2014.....        | 9,602,132.79           | March 2015.....                    | 4,466,280.43           |
| December 2012.....                    | 11,910,223.72          | February 2014.....       | 9,417,782.68           | April 2015.....                    | 3,601,094.40           |
| January 2013.....                     | 11,738,375.76          | March 2014.....          | 9,232,434.00           | May 2015.....                      | 2,744,670.14           |
| February 2013.....                    | 11,565,596.96          | April 2014.....          | 9,046,081.35           | June 2015.....                     | 1,896,862.66           |
| March 2013.....                       | 11,391,882.28          | May 2014.....            | 8,858,719.29           | July 2015.....                     | 1,057,528.87           |
| April 2013.....                       | 11,217,226.64          | June 2014.....           | 8,670,342.36           | August 2015.....                   | 226,527.53             |
| May 2013.....                         | 11,041,624.95          | July 2014.....           | 8,480,945.04           | September 2015 and thereafter..... | 0.00                   |
| June 2013.....                        | 10,865,072.09          | August 2014.....         | 8,290,521.83           |                                    |                        |

### VP 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.....     | \$15,290,000.00        | June 2003.....           | \$13,452,040.39        | March 2005.....          | \$11,393,290.22        |
| October 2001.....        | 15,207,125.00          | July 2003.....           | 13,359,209.78          | April 2005.....          | 11,289,308.05          |
| November 2001.....       | 15,123,801.09          | August 2003.....         | 13,265,876.33          | May 2005.....            | 11,184,762.63          |
| December 2001.....       | 15,040,025.85          | September 2003.....      | 13,172,037.33          | June 2005.....           | 11,079,650.93          |
| January 2002.....        | 14,955,796.82          | October 2003.....        | 13,077,690.03          | July 2005.....           | 10,973,969.87          |
| February 2002.....       | 14,871,111.56          | November 2003.....       | 12,982,831.68          | August 2005.....         | 10,867,716.37          |
| March 2002.....          | 14,785,967.58          | December 2003.....       | 12,887,459.52          | September 2005.....      | 10,760,887.34          |
| April 2002.....          | 14,700,362.40          | January 2004.....        | 12,791,570.76          | October 2005.....        | 10,653,479.64          |
| May 2002.....            | 14,614,293.53          | February 2004.....       | 12,695,162.60          | November 2005.....       | 10,545,490.16          |
| June 2002.....           | 14,527,758.45          | March 2004.....          | 12,598,232.23          | December 2005.....       | 10,436,915.73          |
| July 2002.....           | 14,440,754.65          | April 2004.....          | 12,500,776.82          | January 2006.....        | 10,327,753.19          |
| August 2002.....         | 14,353,279.57          | May 2004.....            | 12,402,793.53          | February 2006.....       | 10,217,999.35          |
| September 2002.....      | 14,265,330.66          | June 2004.....           | 12,304,279.50          | March 2006.....          | 10,107,651.02          |
| October 2002.....        | 14,176,905.37          | July 2004.....           | 12,205,231.84          | April 2006.....          | 9,996,704.96           |
| November 2002.....       | 14,088,001.11          | August 2004.....         | 12,105,647.68          | May 2006.....            | 9,885,157.95           |
| December 2002.....       | 13,998,615.28          | September 2004.....      | 12,005,524.11          | June 2006.....           | 9,773,006.72           |
| January 2003.....        | 13,908,745.28          | October 2004.....        | 11,904,858.20          | July 2006.....           | 9,660,248.00           |
| February 2003.....       | 13,818,388.49          | November 2004.....       | 11,803,647.01          | August 2006.....         | 9,546,878.51           |
| March 2003.....          | 13,727,542.26          | December 2004.....       | 11,701,887.60          | September 2006.....      | 9,432,894.94           |
| April 2003.....          | 13,636,203.94          | January 2005.....        | 11,599,576.99          | October 2006.....        | 9,318,293.95           |
| May 2003.....            | 13,544,370.88          | February 2005.....       | 11,496,712.20          | November 2006.....       | 9,203,072.21           |



### VP 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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------------|------------------------|
| December 2006 .....      | \$ 9,087,226.35        | November 2008 .....      | \$ 6,242,502.62        | October 2010 .....             | \$ 3,021,434.27        |
| January 2007 .....       | 8,970,753.00           | December 2008 .....      | 6,110,620.34           | November 2010 .....            | 2,872,104.54           |
| February 2007 .....      | 8,853,648.74           | January 2009 .....       | 5,978,023.70           | December 2010 .....            | 2,721,965.94           |
| March 2007 .....         | 8,735,910.17           | February 2009 .....      | 5,844,708.83           | January 2011 .....             | 2,571,014.09           |
| April 2007 .....         | 8,617,533.85           | March 2009 .....         | 5,710,671.84           | February 2011 .....            | 2,419,244.58           |
| May 2007 .....           | 8,498,516.33           | April 2009 .....         | 5,575,908.81           | March 2011 .....               | 2,266,652.99           |
| June 2007 .....          | 8,378,854.12           | May 2009 .....           | 5,440,415.82           | April 2011 .....               | 2,113,234.86           |
| July 2007 .....          | 8,258,543.75           | June 2009 .....          | 5,304,188.90           | May 2011 .....                 | 1,958,985.71           |
| August 2007 .....        | 8,137,581.70           | July 2009 .....          | 5,167,224.09           | June 2011 .....                | 1,803,901.05           |
| September 2007 .....     | 8,015,964.43           | August 2009 .....        | 5,029,517.39           | July 2011 .....                | 1,647,976.35           |
| October 2007 .....       | 7,893,688.40           | September 2009 .....     | 4,891,064.77           | August 2011 .....              | 1,491,207.05           |
| November 2007 .....      | 7,770,750.05           | October 2009 .....       | 4,751,862.21           | September 2011 .....           | 1,333,588.59           |
| December 2007 .....      | 7,647,145.78           | November 2009 .....      | 4,611,905.63           | October 2011 .....             | 1,175,116.36           |
| January 2008 .....       | 7,522,871.99           | December 2009 .....      | 4,471,190.95           | November 2011 .....            | 1,015,785.74           |
| February 2008 .....      | 7,397,925.04           | January 2010 .....       | 4,329,714.07           | December 2011 .....            | 855,592.08             |
| March 2008 .....         | 7,272,301.30           | February 2010 .....      | 4,187,470.85           | January 2012 .....             | 694,530.71             |
| April 2008 .....         | 7,145,997.10           | March 2010 .....         | 4,044,457.15           | February 2012 .....            | 532,596.92             |
| May 2008 .....           | 7,019,008.75           | April 2010 .....         | 3,900,668.80           | March 2012 .....               | 369,785.98             |
| June 2008 .....          | 6,891,332.55           | May 2010 .....           | 3,756,101.59           | April 2012 .....               | 206,093.16             |
| July 2008 .....          | 6,762,964.77           | June 2010 .....          | 3,610,751.30           | May 2012 .....                 | 41,513.66              |
| August 2008 .....        | 6,633,901.66           | July 2010 .....          | 3,464,613.71           | June 2012 and thereafter ..... | 0.00                   |
| September 2008 .....     | 6,504,139.46           | August 2010 .....        | 3,317,684.53           |                                |                        |
| October 2008 .....       | 6,373,674.38           | September 2010 .....     | 3,169,959.49           |                                |                        |

### WO 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  |                        | April 2012 .....         | \$ 7,860,746.65        | September 2013 .....               | \$ 3,162,665.43        |
| November 2010 .....      | \$13,816,667.00        | May 2012 .....           | 7,550,884.38           | October 2013 .....                 | 2,921,107.38           |
| December 2010 .....      | 13,483,706.47          | June 2012 .....          | 7,245,509.84           | November 2013 .....                | 2,683,078.50           |
| January 2011 .....       | 13,092,738.45          | July 2012 .....          | 6,944,560.16           | December 2013 .....                | 2,448,529.15           |
| February 2011 .....      | 12,707,391.72          | August 2012 .....        | 6,647,973.37           | January 2014 .....                 | 2,217,410.37           |
| March 2011 .....         | 12,327,587.83          | September 2012 .....     | 6,355,688.33           | February 2014 .....                | 1,989,673.87           |
| April 2011 .....         | 11,953,249.43          | October 2012 .....       | 6,067,644.74           | March 2014 .....                   | 1,765,272.01           |
| May 2011 .....           | 11,584,300.22          | November 2012 .....      | 5,783,783.13           | April 2014 .....                   | 1,544,157.84           |
| June 2011 .....          | 11,220,664.96          | December 2012 .....      | 5,504,044.87           | May 2014 .....                     | 1,326,285.04           |
| July 2011 .....          | 10,862,269.44          | January 2013 .....       | 5,228,372.11           | June 2014 .....                    | 1,111,607.91           |
| August 2011 .....        | 10,509,040.46          | February 2013 .....      | 4,956,707.81           | July 2014 .....                    | 900,081.43             |
| September 2011 .....     | 10,160,905.84          | March 2013 .....         | 4,688,995.72           | August 2014 .....                  | 691,661.16             |
| October 2011 .....       | 9,817,794.37           | April 2013 .....         | 4,425,180.35           | September 2014 .....               | 486,303.28             |
| November 2011 .....      | 9,479,635.86           | May 2013 .....           | 4,165,206.99           | October 2014 .....                 | 283,964.59             |
| December 2011 .....      | 9,146,361.03           | June 2013 .....          | 3,909,021.67           | November 2014 .....                | 84,602.48              |
| January 2012 .....       | 8,817,901.59           | July 2013 .....          | 3,656,571.17           | December 2014 and thereafter ..... | 0.00                   |
| February 2012 .....      | 8,494,190.19           | August 2013 .....        | 3,407,803.02           |                                    |                        |
| March 2012 .....         | 8,175,160.38           |                          |                        |                                    |                        |

### FW 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  |                        | April 2011 .....         | \$31,078,447.48        | October 2011 .....       | \$25,526,264.52        |
| November 2010 .....      | \$35,923,333.00        | May 2011 .....           | 30,119,179.57          | November 2011 .....      | 24,647,052.40          |
| December 2010 .....      | 35,057,635.64          | June 2011 .....          | 29,173,727.93          | December 2011 .....      | 23,780,537.88          |
| January 2011 .....       | 34,041,118.84          | July 2011 .....          | 28,241,899.60          | January 2012 .....       | 22,926,543.38          |
| February 2011 .....      | 33,039,217.37          | August 2011 .....        | 27,323,504.29          | February 2012 .....      | 22,084,893.76          |
| March 2011 .....         | 32,051,727.29          | September 2011 .....     | 26,418,354.29          | March 2012 .....         | 21,255,416.29          |



**FW 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> |
|--------------------------|------------------------|--------------------------|------------------------|------------------------------------|------------------------|
| April 2012 .....         | \$20,437,940.62        | April 2013 .....         | \$11,505,468.53        | March 2014 .....                   | \$ 4,589,707.08        |
| May 2012 .....           | 19,632,298.74          | May 2013 .....           | 10,829,537.81          | April 2014 .....                   | 4,014,810.26           |
| June 2012 .....          | 18,838,324.94          | June 2013 .....          | 10,163,456.00          | May 2014 .....                     | 3,448,340.98           |
| July 2012 .....          | 18,055,855.82          | July 2013 .....          | 9,507,084.73           | June 2014 .....                    | 2,890,180.48           |
| August 2012 .....        | 17,284,730.19          | August 2013 .....        | 8,860,287.54           | July 2014 .....                    | 2,340,211.64           |
| September 2012 .....     | 16,524,789.10          | September 2013 .....     | 8,222,929.85           | August 2014 .....                  | 1,798,318.94           |
| October 2012 .....       | 15,775,875.78          | October 2013 .....       | 7,594,878.92           | September 2014 .....               | 1,264,388.48           |
| November 2012 .....      | 15,037,835.64          | November 2013 .....      | 6,976,003.87           | October 2014 .....                 | 738,307.91             |
| December 2012 .....      | 14,310,516.18          | December 2013 .....      | 6,366,175.59           | November 2014 .....                | 219,966.44             |
| January 2013 .....       | 13,593,767.03          | January 2014 .....       | 5,765,266.78           | December 2014 and thereafter ..... | 0.00                   |
| February 2013 .....      | 12,887,439.88          | February 2014 .....      | 5,173,151.89           |                                    |                        |
| March 2013 .....         | 12,191,388.47          |                          |                        |                                    |                        |

**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 June 2004 ..... | \$28,117,000.00        | April 2005 .....         | \$18,457,915.89        | March 2006 .....                   | \$ 7,426,955.92        |
| July 2004 .....                         | 27,950,548.64          | May 2005 .....           | 17,429,587.14          | April 2006 .....                   | 6,454,184.16           |
| August 2004 .....                       | 26,874,355.29          | June 2005 .....          | 16,406,440.55          | May 2006 .....                     | 5,486,308.16           |
| September 2004 .....                    | 25,803,590.83          | July 2005 .....          | 15,388,449.41          | June 2006 .....                    | 4,523,302.67           |
| October 2004 .....                      | 24,738,227.27          | August 2005 .....        | 14,375,587.15          | July 2006 .....                    | 3,565,142.59           |
| November 2004 .....                     | 23,678,236.77          | September 2005 .....     | 13,367,827.32          | August 2006 .....                  | 2,611,802.92           |
| December 2004 .....                     | 22,623,591.64          | October 2005 .....       | 12,365,143.63          | September 2006 .....               | 1,663,258.83           |
| January 2005 .....                      | 21,574,264.33          | November 2005 .....      | 11,367,509.89          | October 2006 .....                 | 719,485.57             |
| February 2005 .....                     | 20,530,227.42          | December 2005 .....      | 10,374,900.09          | November 2006 and thereafter ..... | 0.00                   |
| March 2005 .....                        | 19,491,453.65          | January 2006 .....       | 9,387,288.32           |                                    |                        |
|   |                        | February 2006 .....      | 8,404,648.80           |                                    |                        |

**PY 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 2004 ..... | \$28,117,000.00        | April 2005 .....         | \$18,457,915.89        | March 2006 .....                   | \$ 7,426,955.92        |
| July 2004 .....                         | 27,950,548.64          | May 2005 .....           | 17,429,587.14          | April 2006 .....                   | 6,454,184.16           |
| August 2004 .....                       | 26,874,355.29          | June 2005 .....          | 16,406,440.55          | May 2006 .....                     | 5,486,308.16           |
| September 2004 .....                    | 25,803,590.83          | July 2005 .....          | 15,388,449.41          | June 2006 .....                    | 4,523,302.67           |
| October 2004 .....                      | 24,738,227.27          | August 2005 .....        | 14,375,587.15          | July 2006 .....                    | 3,565,142.59           |
| November 2004 .....                     | 23,678,236.77          | September 2005 .....     | 13,367,827.32          | August 2006 .....                  | 2,611,802.92           |
| December 2004 .....                     | 22,623,591.64          | October 2005 .....       | 12,365,143.63          | September 2006 .....               | 1,663,258.83           |
| January 2005 .....                      | 21,574,264.33          | November 2005 .....      | 11,367,509.89          | October 2006 .....                 | 719,485.57             |
| February 2005 .....                     | 20,530,227.42          | December 2005 .....      | 10,374,900.09          | November 2006 and thereafter ..... | 0.00                   |
| March 2005 .....                        | 19,491,453.65          | January 2006 .....       | 9,387,288.32           |                                    |                        |
|   |                        | February 2006 .....      | 8,404,648.80           |                                    |                        |

**PW 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 August 2003 ..... | \$5,000,000.00         | December 2003 .....      | \$3,223,042.46         | May 2004 .....                 | \$ 858,045.35          |
| September 2003 .....                      | 4,587,121.85           | January 2004 .....       | 2,745,243.66           | June 2004 .....                | 392,183.32             |
| October 2003 .....                        | 4,144,185.70           | February 2004 .....      | 2,269,856.95           | July 2004 and thereafter ..... | 0.00                   |
| November 2003 .....                       | 3,689,425.46           | March 2004 .....         | 1,796,869.90           |                                |                        |
|   |                        | April 2004 .....         | 1,326,270.13           |                                |                        |

### ***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 through August 2003 ..... | \$18,336,000.00        | December 2003 .....      | \$11,819,541.30        | May 2004 .....                 | \$ 3,146,623.93        |
| September 2003.....                       | 16,821,893.25          | January 2004 .....       | 10,067,357.55          | June 2004 .....                | 1,438,214.68           |
| October 2003 .....                        | 15,197,557.80          | February 2004 .....      | 8,324,019.40           | July 2004 and thereafter ..... | 0.00                   |
| November 2003 .....                       | 13,529,861.04          | March 2004 .....         | 6,589,481.28           |                                |                        |
|   |                        | April 2004.....          | 4,863,697.83           |                                |                        |

### ***PK 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 August 2002 ..... | \$19,548,000.00        | January 2003 .....       | \$12,520,935.89        | June 2003 .....                     | \$ 3,934,728.64        |
| September 2002.....                       | 18,272,409.46          | February 2003 .....      | 10,925,610.37          | July 2003 .....                     | 2,038,378.70           |
| October 2002 .....                        | 16,930,236.89          | March 2003 .....         | 9,268,604.47           | August 2003 .....                   | 84,188.56              |
| November 2002 .....                       | 15,523,876.28          | April 2003.....          | 7,550,625.10           | September 2003 and thereafter ..... | 0.00                   |
| December 2002 .....                       | 14,053,905.64          | May 2003 .....           | 5,772,410.30           |                                     |                        |

### ***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 June 2008 ..... | \$45,258,000.00        | April 2009.....          | \$29,530,280.60        | March 2010 .....                   | \$12,203,815.10        |
| July 2008 .....                         | 44,435,691.82          | May 2009 .....           | 27,915,333.63          | April 2010.....                    | 10,675,561.58          |
| August 2008 .....                       | 42,746,052.13          | June 2009 .....          | 26,308,473.29          | May 2010 .....                     | 9,154,947.41           |
| September 2008.....                     | 41,064,884.34          | July 2009 .....          | 24,709,657.85          | June 2010 .....                    | 7,641,933.18           |
| October 2008 .....                      | 39,392,144.75          | August 2009 .....        | 23,118,845.80          | July 2010 .....                    | 6,136,479.68           |
| November 2008 .....                     | 37,727,789.89          | September 2009.....      | 21,535,995.87          | August 2010 .....                  | 4,638,547.90           |
| December 2008 .....                     | 36,071,776.52          | October 2009 .....       | 19,961,066.98          | September 2010.....                | 3,148,099.01           |
| January 2009 .....                      | 34,424,061.59          | November 2009 .....      | 18,394,018.25          | October 2010 .....                 | 1,678,170.67           |
| February 2009 .....                     | 32,784,602.32          | December 2009 .....      | 16,834,809.05          | November 2010 .....                | 229,349.80             |
| March 2009 .....                        | 31,153,356.11          | January 2010 .....       | 15,283,398.91          | December 2010 and thereafter ..... | 0.00                   |
|   |                        | February 2010 .....      | 13,739,747.60          |                                    |                        |

### ***PN 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 October 2006 ..... | \$35,258,000.00        | May 2007 .....           | \$23,747,211.84        | January 2008 .....             | \$ 9,495,915.44        |
| November 2006 .....                        | 34,818,917.11          | June 2007 .....          | 21,934,248.78          | February 2008 .....            | 7,754,514.00           |
| December 2006 .....                        | 32,950,306.63          | July 2007 .....          | 20,130,393.63          | March 2008 .....               | 6,021,851.42           |
| January 2007 .....                         | 31,091,091.00          | August 2007 .....        | 18,335,599.42          | April 2008.....                | 4,297,882.64           |
| February 2007 .....                        | 29,241,221.77          | September 2007.....      | 16,549,819.42          | May 2008 .....                 | 2,582,562.81           |
| March 2007 .....                           | 27,400,650.76          | October 2007 .....       | 14,773,007.15          | June 2008 .....                | 875,847.33             |
| April 2007.....                            | 25,569,330.01          | November 2007 .....      | 13,005,116.37          | July 2008 and thereafter ..... | 0.00                   |
|  |                        | December 2007 .....      | 11,246,101.05          |                                |                        |

### OD 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  |                        | December 2013 .....      | \$11,613,822.48        | August 2018 .....        | \$ 3,048,948.51        |
| May 2009 .....           | \$32,096,259.00        | January 2014 .....       | 11,381,374.45          | September 2018 .....     | 2,958,388.95           |
| June 2009 .....          | 31,559,490.25          | February 2014 .....      | 11,152,637.31          | October 2018 .....       | 2,869,427.21           |
| July 2009 .....          | 31,019,100.40          | March 2014 .....         | 10,927,556.67          | November 2018 .....      | 2,782,038.88           |
| August 2009 .....        | 30,486,867.54          | April 2014 .....         | 10,706,078.90          | December 2018 .....      | 2,696,199.91           |
| September 2009 .....     | 29,962,675.14          | May 2014 .....           | 10,488,151.13          | January 2019 .....       | 2,611,886.60           |
| October 2009 .....       | 29,446,408.29          | June 2014 .....          | 10,273,721.24          | February 2019 .....      | 2,529,075.57           |
| November 2009 .....      | 28,937,953.68          | July 2014 .....          | 10,062,737.81          | March 2019 .....         | 2,447,743.81           |
| December 2009 .....      | 28,437,199.57          | August 2014 .....        | 9,855,150.20           | April 2019 .....         | 2,367,868.61           |
| January 2010 .....       | 27,944,035.78          | September 2014 .....     | 9,650,908.44           | May 2019 .....           | 2,289,427.60           |
| February 2010 .....      | 27,458,353.65          | October 2014 .....       | 9,449,963.30           | June 2019 .....          | 2,212,398.73           |
| March 2010 .....         | 26,980,046.06          | November 2014 .....      | 9,252,266.20           | July 2019 .....          | 2,136,760.27           |
| April 2010 .....         | 26,509,007.35          | December 2014 .....      | 9,057,769.29           | August 2019 .....        | 2,062,490.81           |
| May 2010 .....           | 26,045,133.34          | January 2015 .....       | 8,866,425.37           | September 2019 .....     | 1,989,569.23           |
| June 2010 .....          | 25,588,321.32          | February 2015 .....      | 8,678,187.91           | October 2019 .....       | 1,917,974.72           |
| July 2010 .....          | 25,138,469.97          | March 2015 .....         | 8,493,011.05           | November 2019 .....      | 1,847,686.79           |
| August 2010 .....        | 24,695,479.42          | April 2015 .....         | 8,310,849.57           | December 2019 .....      | 1,778,685.23           |
| September 2010 .....     | 24,259,251.18          | May 2015 .....           | 8,131,658.89           | January 2020 .....       | 1,710,950.12           |
| October 2010 .....       | 23,829,688.12          | June 2015 .....          | 7,955,395.05           | February 2020 .....      | 1,644,461.84           |
| November 2010 .....      | 23,406,694.48          | July 2015 .....          | 7,782,014.72           | March 2020 .....         | 1,579,201.03           |
| December 2010 .....      | 22,990,175.81          | August 2015 .....        | 7,611,475.20           | April 2020 .....         | 1,515,148.63           |
| January 2011 .....       | 22,580,039.02          | September 2015 .....     | 7,443,734.37           | May 2020 .....           | 1,452,285.86           |
| February 2011 .....      | 22,176,192.28          | October 2015 .....       | 7,278,750.71           | June 2020 .....          | 1,390,594.21           |
| March 2011 .....         | 21,778,545.05          | November 2015 .....      | 7,116,483.30           | July 2020 .....          | 1,330,055.41           |
| April 2011 .....         | 21,387,008.06          | December 2015 .....      | 6,956,891.80           | August 2020 .....        | 1,270,651.49           |
| May 2011 .....           | 21,001,493.28          | January 2016 .....       | 6,799,936.42           | September 2020 .....     | 1,212,364.73           |
| June 2011 .....          | 20,621,913.93          | February 2016 .....      | 6,645,577.96           | October 2020 .....       | 1,155,177.67           |
| July 2011 .....          | 20,248,184.40          | March 2016 .....         | 6,493,777.76           | November 2020 .....      | 1,099,073.08           |
| August 2011 .....        | 19,880,220.31          | April 2016 .....         | 6,344,497.72           | December 2020 .....      | 1,044,034.01           |
| September 2011 .....     | 19,517,938.45          | May 2016 .....           | 6,197,700.28           | January 2021 .....       | 990,043.75             |
| October 2011 .....       | 19,161,256.77          | June 2016 .....          | 6,053,348.39           | February 2021 .....      | 937,085.81             |
| November 2011 .....      | 18,810,094.36          | July 2016 .....          | 5,911,405.56           | March 2021 .....         | 885,143.98             |
| December 2011 .....      | 18,464,371.46          | August 2016 .....        | 5,771,835.79           | April 2021 .....         | 834,202.25             |
| January 2012 .....       | 18,124,009.40          | September 2016 .....     | 5,634,603.62           | May 2021 .....           | 784,244.87             |
| February 2012 .....      | 17,788,930.64          | October 2016 .....       | 5,499,674.07           | June 2021 .....          | 735,256.29             |
| March 2012 .....         | 17,459,058.70          | November 2016 .....      | 5,367,012.67           | July 2021 .....          | 687,221.22             |
| April 2012 .....         | 17,134,318.18          | December 2016 .....      | 5,236,585.43           | August 2021 .....        | 640,124.56             |
| May 2012 .....           | 16,814,634.73          | January 2017 .....       | 5,108,358.87           | September 2021 .....     | 593,951.46             |
| June 2012 .....          | 16,499,935.06          | February 2017 .....      | 4,982,299.94           | October 2021 .....       | 548,687.27             |
| July 2012 .....          | 16,190,146.87          | March 2017 .....         | 4,858,376.11           | November 2021 .....      | 504,317.56             |
| August 2012 .....        | 15,885,198.91          | April 2017 .....         | 4,736,555.28           | December 2021 .....      | 460,828.11             |
| September 2012 .....     | 15,585,310.65          | May 2017 .....           | 4,616,805.83           | January 2022 .....       | 418,204.90             |
| October 2012 .....       | 15,290,116.98          | June 2017 .....          | 4,499,096.57           | February 2022 .....      | 376,434.14             |
| November 2012 .....      | 14,999,549.68          | July 2017 .....          | 4,383,396.77           | March 2022 .....         | 335,502.20             |
| December 2012 .....      | 14,713,541.49          | August 2017 .....        | 4,269,676.14           | April 2022 .....         | 295,395.69             |
| January 2013 .....       | 14,432,026.11          | September 2017 .....     | 4,157,904.81           | May 2022 .....           | 256,101.39             |
| February 2013 .....      | 14,154,938.15          | October 2017 .....       | 4,048,053.34           | June 2022 .....          | 217,606.30             |
| March 2013 .....         | 13,882,213.15          | November 2017 .....      | 3,940,092.72           | July 2022 .....          | 179,897.58             |
| April 2013 .....         | 13,613,787.54          | December 2017 .....      | 3,833,994.35           | August 2022 .....        | 142,962.61             |
| May 2013 .....           | 13,349,598.66          | January 2018 .....       | 3,729,730.04           | September 2022 .....     | 106,788.93             |
| June 2013 .....          | 13,089,584.72          | February 2018 .....      | 3,627,271.99           | October 2022 .....       | 71,364.27              |
| July 2013 .....          | 12,833,684.79          | March 2018 .....         | 3,526,592.81           | November 2022 .....      | 54,530.38              |
| August 2013 .....        | 12,581,838.82          | April 2018 .....         | 3,427,665.51           | December 2022 .....      | 42,050.06              |
| September 2013 .....     | 12,333,987.58          | May 2018 .....           | 3,330,463.48           | January 2023 .....       | 39,796.46              |
| October 2013 .....       | 12,090,072.69          | June 2018 .....          | 3,234,960.47           | February 2023 .....      | 37,585.93              |
| November 2013 .....      | 11,850,036.57          | July 2018 .....          | 3,141,130.65           | March 2023 .....         | 35,417.79              |

**OD 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> |
|--------------------------|------------------------|--------------------------|------------------------|------------------------------------|------------------------|
| April 2023 .....         | \$ 33,291.39           | November 2023 .....      | \$ 19,521.05           | June 2024 .....                    | \$ 7,552.63            |
| May 2023 .....           | 31,206.06              | December 2023 .....      | 17,705.64              | July 2024 .....                    | 5,978.53               |
| June 2023 .....          | 29,161.15              | January 2024 .....       | 15,926.39              | August 2024 .....                  | 4,436.73               |
| July 2023 .....          | 27,156.04              | February 2024 .....      | 14,182.72              | September 2024 .....               | 2,926.71               |
| August 2023 .....        | 25,190.08              | March 2024 .....         | 12,474.06              | October 2024 .....                 | 1,447.97               |
| September 2023 .....     | 23,262.67              | April 2024 .....         | 10,799.86              | November 2024 and thereafter ..... | 0.00                   |
| October 2023 .....       | 21,373.19              | May 2024 .....           | 9,159.56               |                                    |                        |

**OC 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 2006 ..... | \$26,339,736.00        | March 2007 .....         | \$16,699,292.33        | June 2008 .....                | \$ 6,626,505.07        |
| February 2006 .....                        | 26,049,073.48          | April 2007 .....         | 16,004,503.27          | July 2008 .....                | 5,980,898.97           |
| March 2006 .....                           | 25,308,448.11          | May 2007 .....           | 15,313,113.62          | August 2008 .....              | 5,342,604.87           |
| April 2006 .....                           | 24,571,459.46          | June 2007 .....          | 14,625,105.75          | September 2008 .....           | 4,713,863.16           |
| May 2006 .....                             | 23,838,088.70          | July 2007 .....          | 13,940,462.17          | October 2008 .....             | 4,094,537.91           |
| June 2006 .....                            | 23,108,317.11          | August 2007 .....        | 13,259,165.44          | November 2008 .....            | 3,484,495.13           |
| July 2006 .....                            | 22,382,126.05          | September 2007 .....     | 12,581,198.23          | December 2008 .....            | 2,883,602.66           |
| August 2006 .....                          | 21,659,496.99          | October 2007 .....       | 11,906,543.29          | January 2009 .....             | 2,291,730.16           |
| September 2006 .....                       | 20,940,411.48          | November 2007 .....      | 11,235,183.47          | February 2009 .....            | 1,708,749.12           |
| October 2006 .....                         | 20,224,851.19          | December 2007 .....      | 10,567,101.69          | March 2009 .....               | 1,134,532.82           |
| November 2006 .....                        | 19,512,797.85          | January 2008 .....       | 9,902,280.98           | April 2009 .....               | 568,956.28             |
| December 2006 .....                        | 18,804,233.32          | February 2008 .....      | 9,240,704.43           | May 2009 .....                 | 11,896.27              |
| January 2007 .....                         | 18,099,139.52          | March 2008 .....         | 8,582,355.25           | June 2009 and thereafter ..... | 0.00                   |
| February 2007 .....                        | 17,397,498.48          | April 2008 .....         | 7,927,216.70           |                                |                        |
|  |                        | May 2008 .....           | 7,275,272.16           |                                |                        |

**OB Class Planned Balances**

| <u>Distribution Date</u>                 | <u>Planned Balance</u> | <u>Distribution Date</u> | <u>Planned Balance</u> | <u>Distribution Date</u>           | <u>Planned Balance</u> |
|--|------------------------|--------------------------|------------------------|------------------------------------|------------------------|
| Initial Balance through March 2004 ..... | \$17,178,945.00        | November 2004 .....      | \$11,268,227.02        | August 2005 .....                  | \$ 4,230,527.29        |
| April 2004 .....                         | 16,962,544.03          | December 2004 .....      | 10,470,724.56          | September 2005 .....               | 3,467,680.81           |
| May 2004 .....                           | 16,136,945.91          | January 2005 .....       | 9,677,153.15           | October 2005 .....                 | 2,708,586.05           |
| June 2004 .....                          | 15,315,424.18          | February 2005 .....      | 8,887,492.44           | November 2005 .....                | 1,953,223.61           |
| July 2004 .....                          | 14,497,957.74          | March 2005 .....         | 8,101,722.21           | December 2005 .....                | 1,201,574.16           |
| August 2004 .....                        | 13,684,525.62          | April 2005 .....         | 7,319,822.33           | January 2006 .....                 | 453,618.49             |
| September 2004 .....                     | 12,875,106.95          | May 2005 .....           | 6,541,772.77           | February 2006 and thereafter ..... | 0.00                   |
| October 2004 .....                       | 12,069,680.97          | June 2005 .....          | 5,767,553.60           |                                    |                        |
|  |                        | July 2005 .....          | 4,997,145.02           |                                    |                        |

### OA 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 2002 .....      | \$14,463,419.87        | September 2003 .....            | \$ 5,678,718.49        |
| February 2002 .....      | \$22,751,267.00        | December 2002 .....      | 13,565,189.70          | October 2003 .....              | 4,823,986.15           |
| March 2002 .....         | 21,812,332.32          | January 2003 .....       | 12,671,411.47          | November 2003 .....             | 3,973,480.86           |
| April 2002 .....         | 20,877,643.71          | February 2003 .....      | 11,782,062.17          | December 2003 .....             | 3,127,180.76           |
| May 2002 .....           | 19,947,595.50          | March 2003 .....         | 10,897,118.90          | January 2004 .....              | 2,285,064.11           |
| June 2002 .....          | 19,022,163.68          | April 2003 .....         | 10,016,558.88          | February 2004 .....             | 1,447,109.27           |
| July 2002 .....          | 18,101,324.41          | May 2003 .....           | 9,140,359.45           | March 2004 .....                | 613,294.71             |
| August 2002 .....        | 17,185,053.95          | June 2003 .....          | 8,268,498.07           | April 2004 and thereafter ..... | 0.00                   |
| September 2002 .....     | 16,273,328.68          | July 2003 .....          | 7,400,952.30           |                                 |                        |
| October 2002 .....       | 15,366,125.11          | August 2003 .....        | 6,537,699.84           |                                 |                        |

### EA Class Scheduled Balances

| <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|--------------------------|
| Initial Balance .....    | \$28,130,523.00          | February 2005 .....      | \$10,249,498.35          | July 2008 .....          | \$ 5,661,771.30          |
| October 2001 .....       | 26,713,805.50            | March 2005 .....         | 10,051,382.30            | August 2008 .....        | 5,635,984.37             |
| November 2001 .....      | 25,308,924.24            | April 2005 .....         | 9,858,184.21             | September 2008 .....     | 5,609,086.61             |
| December 2001 .....      | 23,916,416.32            | May 2005 .....           | 9,669,849.08             | October 2008 .....       | 5,581,112.59             |
| January 2002 .....       | 22,536,176.58            | June 2005 .....          | 9,486,322.46             | November 2008 .....      | 5,552,096.14             |
| February 2002 .....      | 21,168,100.70            | July 2005 .....          | 9,307,550.44             | December 2008 .....      | 5,522,070.43             |
| March 2002 .....         | 20,751,019.95            | August 2005 .....        | 9,133,479.59             | January 2009 .....       | 5,491,067.95             |
| April 2002 .....         | 20,341,651.03            | September 2005 .....     | 8,964,057.04             | February 2009 .....      | 5,459,120.52             |
| May 2002 .....           | 19,939,497.93            | October 2005 .....       | 8,799,230.38             | March 2009 .....         | 5,426,259.33             |
| June 2002 .....          | 19,544,483.80            | November 2005 .....      | 8,638,947.75             | April 2009 .....         | 5,392,514.91             |
| July 2002 .....          | 19,156,532.53            | December 2005 .....      | 8,483,157.77             | May 2009 .....           | 5,357,917.17             |
| August 2002 .....        | 18,775,568.70            | January 2006 .....       | 8,331,809.56             | June 2009 .....          | 5,322,495.39             |
| September 2002 .....     | 18,401,517.62            | February 2006 .....      | 8,184,852.72             | July 2009 .....          | 5,286,278.26             |
| October 2002 .....       | 18,034,305.31            | March 2006 .....         | 8,042,237.37             | August 2009 .....        | 5,249,293.86             |
| November 2002 .....      | 17,673,858.48            | April 2006 .....         | 7,903,914.07             | September 2009 .....     | 5,211,569.70             |
| December 2002 .....      | 17,320,104.53            | May 2006 .....           | 7,769,833.89             | October 2009 .....       | 5,173,132.69             |
| January 2003 .....       | 16,972,971.56            | June 2006 .....          | 7,639,948.36             | November 2009 .....      | 5,134,009.21             |
| February 2003 .....      | 16,632,388.33            | July 2006 .....          | 7,514,209.50             | December 2009 .....      | 5,094,225.04             |
| March 2003 .....         | 16,298,284.31            | August 2006 .....        | 7,392,569.76             | January 2010 .....       | 5,053,805.46             |
| April 2003 .....         | 15,970,589.59            | September 2006 .....     | 7,274,982.07             | February 2010 .....      | 5,012,775.17             |
| May 2003 .....           | 15,649,234.98            | October 2006 .....       | 7,161,399.84             | March 2010 .....         | 4,971,158.38             |
| June 2003 .....          | 15,334,151.90            | November 2006 .....      | 7,051,776.90             | April 2010 .....         | 4,928,978.76             |
| July 2003 .....          | 15,025,272.44            | December 2006 .....      | 6,946,067.54             | May 2010 .....           | 4,886,259.48             |
| August 2003 .....        | 14,722,529.33            | January 2007 .....       | 6,844,226.50             | June 2010 .....          | 4,843,023.21             |
| September 2003 .....     | 14,425,855.95            | February 2007 .....      | 6,746,208.95             | July 2010 .....          | 4,799,292.12             |
| October 2003 .....       | 14,135,186.30            | March 2007 .....         | 6,651,970.52             | August 2010 .....        | 4,755,087.93             |
| November 2003 .....      | 13,850,455.02            | April 2007 .....         | 6,561,467.24             | September 2010 .....     | 4,710,431.84             |
| December 2003 .....      | 13,571,597.36            | May 2007 .....           | 6,474,655.60             | October 2010 .....       | 4,665,344.62             |
| January 2004 .....       | 13,298,549.20            | June 2007 .....          | 6,391,492.49             | November 2010 .....      | 4,619,846.57             |
| February 2004 .....      | 13,031,247.02            | July 2007 .....          | 6,311,935.23             | December 2010 .....      | 4,573,957.55             |
| March 2004 .....         | 12,769,627.91            | August 2007 .....        | 6,235,941.58             | January 2011 .....       | 4,527,696.98             |
| April 2004 .....         | 12,513,629.56            | September 2007 .....     | 6,163,469.68             | February 2011 .....      | 4,481,083.82             |
| May 2004 .....           | 12,263,190.26            | October 2007 .....       | 6,094,478.10             | March 2011 .....         | 4,434,136.65             |
| June 2004 .....          | 12,018,248.88            | November 2007 .....      | 6,028,925.80             | April 2011 .....         | 4,386,873.60             |
| July 2004 .....          | 11,778,744.88            | December 2007 .....      | 5,966,772.16             | May 2011 .....           | 4,339,312.40             |
| August 2004 .....        | 11,544,618.30            | January 2008 .....       | 5,907,976.96             | June 2011 .....          | 4,291,470.39             |
| September 2004 .....     | 11,315,809.74            | February 2008 .....      | 5,852,626.50             | July 2011 .....          | 4,243,364.50             |
| October 2004 .....       | 11,092,260.40            | March 2008 .....         | 5,803,124.07             | August 2011 .....        | 4,195,011.28             |
| November 2004 .....      | 10,873,912.01            | April 2008 .....         | 5,759,377.61             | September 2011 .....     | 4,146,426.89             |
| December 2004 .....      | 10,660,706.88            | May 2008 .....           | 5,721,296.26             | October 2011 .....       | 4,097,627.13             |
| January 2005 .....       | 10,452,587.86            | June 2008 .....          | 5,688,790.34             | November 2011 .....      | 4,048,627.43             |



### ***EA Class (Continued)***

| <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u> | <u>Scheduled Balance</u> | <u>Distribution Date</u>         | <u>Scheduled Balance</u> |
|--------------------------|--------------------------|--------------------------|--------------------------|----------------------------------|--------------------------|
| December 2011 .....      | \$ 3,999,442.85          | July 2014 .....          | \$ 2,452,455.04          | January 2017 .....               | \$ 1,069,814.77          |
| January 2012 .....       | 3,950,088.10             | August 2014 .....        | 2,403,547.12             | February 2017 .....              | 1,027,349.06             |
| February 2012 .....      | 3,900,577.56             | September 2014 .....     | 2,354,787.03             | March 2017 .....                 | 985,148.05               |
| March 2012 .....         | 3,850,925.25             | October 2014 .....       | 2,306,180.89             | April 2017 .....                 | 943,213.71               |
| April 2012 .....         | 3,801,144.87             | November 2014 .....      | 2,257,734.64             | May 2017 .....                   | 901,547.92               |
| May 2012 .....           | 3,751,249.77             | December 2014 .....      | 2,209,454.03             | June 2017 .....                  | 860,152.43               |
| June 2012 .....          | 3,701,253.00             | January 2015 .....       | 2,161,344.65             | July 2017 .....                  | 819,028.95               |
| July 2012 .....          | 3,651,167.28             | February 2015 .....      | 2,113,411.88             | August 2017 .....                | 778,179.04               |
| August 2012 .....        | 3,601,005.04             | March 2015 .....         | 2,065,660.97             | September 2017 .....             | 737,604.22               |
| September 2012 .....     | 3,550,867.60             | April 2015 .....         | 2,018,096.99             | October 2017 .....               | 697,305.88               |
| October 2012 .....       | 3,500,677.22             | May 2015 .....           | 1,970,724.84             | November 2017 .....              | 657,285.37               |
| November 2012 .....      | 3,450,445.38             | June 2015 .....          | 1,923,549.27             | December 2017 .....              | 617,543.92               |
| December 2012 .....      | 3,400,183.33             | July 2015 .....          | 1,876,574.88             | January 2018 .....               | 578,082.68               |
| January 2013 .....       | 3,349,901.98             | August 2015 .....        | 1,829,806.09             | February 2018 .....              | 538,902.76               |
| February 2013 .....      | 3,299,612.01             | September 2015 .....     | 1,783,247.20             | March 2018 .....                 | 500,005.13               |
| March 2013 .....         | 3,249,323.80             | October 2015 .....       | 1,736,902.35             | April 2018 .....                 | 461,390.75               |
| April 2013 .....         | 3,199,047.48             | November 2015 .....      | 1,690,775.54             | May 2018 .....                   | 423,060.45               |
| May 2013 .....           | 3,148,792.90             | December 2015 .....      | 1,644,870.62             | June 2018 .....                  | 385,015.01               |
| June 2013 .....          | 3,098,569.69             | January 2016 .....       | 1,599,191.31             | July 2018 .....                  | 347,255.15               |
| July 2013 .....          | 3,048,387.18             | February 2016 .....      | 1,553,741.20             | August 2018 .....                | 309,781.51               |
| August 2013 .....        | 2,998,254.49             | March 2016 .....         | 1,508,523.73             | September 2018 .....             | 272,594.66               |
| September 2013 .....     | 2,948,180.49             | April 2016 .....         | 1,463,542.23             | October 2018 .....               | 235,695.11               |
| October 2013 .....       | 2,898,173.81             | May 2016 .....           | 1,418,799.90             | November 2018 .....              | 199,083.29               |
| November 2013 .....      | 2,848,242.83             | June 2016 .....          | 1,374,299.80             | December 2018 .....              | 162,759.59               |
| December 2013 .....      | 2,798,395.74             | July 2016 .....          | 1,330,044.88             | January 2019 .....               | 126,724.32               |
| January 2014 .....       | 2,748,640.48             | August 2016 .....        | 1,286,037.98             | February 2019 .....              | 90,977.75                |
| February 2014 .....      | 2,698,984.76             | September 2016 .....     | 1,242,281.81             | March 2019 .....                 | 55,520.07                |
| March 2014 .....         | 2,649,436.11             | October 2016 .....       | 1,198,778.97             | April 2019 .....                 | 20,351.43                |
| April 2014 .....         | 2,600,001.82             | November 2016 .....      | 1,155,531.95             | May 2019 and<br>thereafter ..... | 0.00                     |
| May 2014 .....           | 2,550,688.99             | December 2016 .....      | 1,112,543.12             |                                  |                          |
| June 2014 .....          | 2,501,504.50             |                          |                          |                                  |                          |

### ***PZ 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 .....    | \$15,300,000.00        | July 2003 .....          | \$17,230,790.22        | May 2005 .....           | \$19,405,237.37        |
| October 2001 .....       | 15,382,875.00          | August 2003 .....        | 17,324,123.67          | June 2005 .....          | 19,510,349.07          |
| November 2001 .....      | 15,466,198.91          | September 2003 .....     | 17,417,962.67          | July 2005 .....          | 19,616,030.13          |
| December 2001 .....      | 15,549,974.15          | October 2003 .....       | 17,512,309.97          | August 2005 .....        | 19,722,283.63          |
| January 2002 .....       | 15,634,203.18          | November 2003 .....      | 17,607,168.32          | September 2005 .....     | 19,829,112.66          |
| February 2002 .....      | 15,718,888.44          | December 2003 .....      | 17,702,540.48          | October 2005 .....       | 19,936,520.36          |
| March 2002 .....         | 15,804,032.42          | January 2004 .....       | 17,798,429.24          | November 2005 .....      | 20,044,509.84          |
| April 2002 .....         | 15,889,637.60          | February 2004 .....      | 17,894,837.40          | December 2005 .....      | 20,153,084.27          |
| May 2002 .....           | 15,975,706.47          | March 2004 .....         | 17,991,767.77          | January 2006 .....       | 20,262,246.81          |
| June 2002 .....          | 16,062,241.55          | April 2004 .....         | 18,089,223.18          | February 2006 .....      | 20,372,000.65          |
| July 2002 .....          | 16,149,245.35          | May 2004 .....           | 18,187,206.47          | March 2006 .....         | 20,482,348.98          |
| August 2002 .....        | 16,236,720.43          | June 2004 .....          | 18,285,720.50          | April 2006 .....         | 20,593,295.04          |
| September 2002 .....     | 16,324,669.34          | July 2004 .....          | 18,384,768.16          | May 2006 .....           | 20,704,842.05          |
| October 2002 .....       | 16,413,094.63          | August 2004 .....        | 18,484,352.32          | June 2006 .....          | 20,816,993.28          |
| November 2002 .....      | 16,501,998.89          | September 2004 .....     | 18,584,475.89          | July 2006 .....          | 20,929,752.00          |
| December 2002 .....      | 16,591,384.72          | October 2004 .....       | 18,685,141.80          | August 2006 .....        | 21,043,121.49          |
| January 2003 .....       | 16,681,254.72          | November 2004 .....      | 18,786,352.99          | September 2006 .....     | 21,157,105.06          |
| February 2003 .....      | 16,771,611.51          | December 2004 .....      | 18,888,112.40          | October 2006 .....       | 21,271,706.05          |
| March 2003 .....         | 16,862,457.74          | January 2005 .....       | 18,990,423.01          | November 2006 .....      | 21,386,927.79          |
| April 2003 .....         | 16,953,796.06          | February 2005 .....      | 19,093,287.80          | December 2006 .....      | 21,502,773.65          |
| May 2003 .....           | 17,045,629.12          | March 2005 .....         | 19,196,709.78          | January 2007 .....       | 21,619,247.00          |
| June 2003 .....          | 17,137,959.61          | April 2005 .....         | 19,300,691.95          | February 2007 .....      | 21,736,351.26          |



**PZ 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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------|------------------------|
| March 2007 .....         | \$21,854,089.83        | January 2012 .....       | \$29,895,469.29        | November 2016 .....      | \$29,566,518.30        |
| April 2007 .....         | 21,972,466.15          | February 2012 .....      | 30,057,403.08          | December 2016 .....      | 29,072,573.32          |
| May 2007 .....           | 22,091,483.67          | March 2012 .....         | 30,220,214.02          | January 2017 .....       | 28,586,021.38          |
| June 2007 .....          | 22,211,145.88          | April 2012 .....         | 30,383,906.84          | February 2017 .....      | 28,106,757.19          |
| July 2007 .....          | 22,331,456.25          | May 2012 .....           | 30,548,486.34          | March 2017 .....         | 27,634,676.94          |
| August 2007 .....        | 22,452,418.30          | June 2012 .....          | 30,713,957.31          | April 2017 .....         | 27,169,678.27          |
| September 2007 .....     | 22,574,035.57          | July 2012 .....          | 30,880,324.58          | May 2017 .....           | 26,711,660.21          |
| October 2007 .....       | 22,696,311.60          | August 2012 .....        | 31,047,593.00          | June 2017 .....          | 26,260,523.23          |
| November 2007 .....      | 22,819,249.95          | September 2012 .....     | 31,215,767.46          | July 2017 .....          | 25,816,169.17          |
| December 2007 .....      | 22,942,854.22          | October 2012 .....       | 31,384,852.87          | August 2017 .....        | 25,378,501.22          |
| January 2008 .....       | 23,067,128.01          | November 2012 .....      | 31,554,854.16          | September 2017 .....     | 24,947,423.92          |
| February 2008 .....      | 23,192,074.96          | December 2012 .....      | 31,725,776.28          | October 2017 .....       | 24,522,843.16          |
| March 2008 .....         | 23,317,698.70          | January 2013 .....       | 31,897,624.24          | November 2017 .....      | 24,104,666.11          |
| April 2008 .....         | 23,444,002.90          | February 2013 .....      | 32,070,403.04          | December 2017 .....      | 23,692,801.24          |
| May 2008 .....           | 23,570,991.25          | March 2013 .....         | 32,244,117.72          | January 2018 .....       | 23,287,158.30          |
| June 2008 .....          | 23,698,667.45          | April 2013 .....         | 32,418,773.36          | February 2018 .....      | 22,887,648.30          |
| July 2008 .....          | 23,827,035.23          | May 2013 .....           | 32,594,375.05          | March 2018 .....         | 22,494,183.46          |
| August 2008 .....        | 23,956,098.34          | June 2013 .....          | 32,770,927.91          | April 2018 .....         | 22,106,677.26          |
| September 2008 .....     | 24,085,860.54          | July 2013 .....          | 32,948,437.10          | May 2018 .....           | 21,725,044.35          |
| October 2008 .....       | 24,216,325.62          | August 2013 .....        | 33,126,907.80          | June 2018 .....          | 21,349,200.59          |
| November 2008 .....      | 24,347,497.38          | September 2013 .....     | 33,306,345.22          | July 2018 .....          | 20,979,063.01          |
| December 2008 .....      | 24,479,379.66          | October 2013 .....       | 33,486,754.59          | August 2018 .....        | 20,614,549.79          |
| January 2009 .....       | 24,611,976.30          | November 2013 .....      | 33,668,141.18          | September 2018 .....     | 20,255,580.25          |
| February 2009 .....      | 24,745,291.17          | December 2013 .....      | 33,850,510.28          | October 2018 .....       | 19,902,074.83          |
| March 2009 .....         | 24,879,328.16          | January 2014 .....       | 34,033,867.21          | November 2018 .....      | 19,553,955.09          |
| April 2009 .....         | 25,014,091.19          | February 2014 .....      | 34,218,217.32          | December 2018 .....      | 19,211,143.68          |
| May 2009 .....           | 25,149,584.18          | March 2014 .....         | 34,403,566.00          | January 2019 .....       | 18,873,564.33          |
| June 2009 .....          | 25,285,811.10          | April 2014 .....         | 34,589,918.65          | February 2019 .....      | 18,541,141.82          |
| July 2009 .....          | 25,422,775.91          | May 2014 .....           | 34,777,280.71          | March 2019 .....         | 18,213,802.00          |
| August 2009 .....        | 25,560,482.61          | June 2014 .....          | 34,965,657.64          | April 2019 .....         | 17,891,471.75          |
| September 2009 .....     | 25,698,935.23          | July 2014 .....          | 35,155,054.96          | May 2019 .....           | 17,574,078.95          |
| October 2009 .....       | 25,838,137.79          | August 2014 .....        | 35,345,478.17          | June 2019 .....          | 17,261,552.51          |
| November 2009 .....      | 25,978,094.37          | September 2014 .....     | 35,536,932.84          | July 2019 .....          | 16,953,822.33          |
| December 2009 .....      | 26,118,809.05          | October 2014 .....       | 35,729,424.56          | August 2019 .....        | 16,650,819.28          |
| January 2010 .....       | 26,260,285.93          | November 2014 .....      | 35,922,958.95          | September 2019 .....     | 16,352,475.20          |
| February 2010 .....      | 26,402,529.15          | December 2014 .....      | 36,117,541.64          | October 2019 .....       | 16,058,722.88          |
| March 2010 .....         | 26,545,542.85          | January 2015 .....       | 36,313,178.32          | November 2019 .....      | 15,769,496.05          |
| April 2010 .....         | 26,689,331.20          | February 2015 .....      | 36,509,874.71          | December 2019 .....      | 15,484,729.38          |
| May 2010 .....           | 26,833,898.41          | March 2015 .....         | 36,707,636.53          | January 2020 .....       | 15,204,358.43          |
| June 2010 .....          | 26,979,248.70          | April 2015 .....         | 36,906,469.56          | February 2020 .....      | 14,928,319.69          |
| July 2010 .....          | 27,125,386.29          | May 2015 .....           | 37,106,379.60          | March 2020 .....         | 14,656,550.50          |
| August 2010 .....        | 27,272,315.47          | June 2015 .....          | 37,307,372.49          | April 2020 .....         | 14,388,989.11          |
| September 2010 .....     | 27,420,040.51          | July 2015 .....          | 37,509,454.09          | May 2020 .....           | 14,125,574.62          |
| October 2010 .....       | 27,568,565.73          | August 2015 .....        | 37,712,630.30          | June 2020 .....          | 13,866,246.99          |
| November 2010 .....      | 27,717,895.46          | September 2015 .....     | 37,320,626.31          | July 2020 .....          | 13,610,947.01          |
| December 2010 .....      | 27,868,034.06          | October 2015 .....       | 36,711,256.77          | August 2020 .....        | 13,359,616.31          |
| January 2011 .....       | 28,018,985.91          | November 2015 .....      | 36,110,919.43          | September 2020 .....     | 13,112,197.34          |
| February 2011 .....      | 28,170,755.42          | December 2015 .....      | 35,519,486.28          | October 2020 .....       | 12,868,633.34          |
| March 2011 .....         | 28,323,347.01          | January 2016 .....       | 34,936,831.11          | November 2020 .....      | 12,628,868.35          |
| April 2011 .....         | 28,476,765.14          | February 2016 .....      | 34,362,829.43          | December 2020 .....      | 12,392,847.22          |
| May 2011 .....           | 28,631,014.29          | March 2016 .....         | 33,797,358.50          | January 2021 .....       | 12,160,515.54          |
| June 2011 .....          | 28,786,098.95          | April 2016 .....         | 33,240,297.26          | February 2021 .....      | 11,931,819.67          |
| July 2011 .....          | 28,942,023.65          | May 2016 .....           | 32,691,526.34          | March 2021 .....         | 11,706,706.75          |
| August 2011 .....        | 29,098,792.95          | June 2016 .....          | 32,150,928.03          | April 2021 .....         | 11,485,124.63          |
| September 2011 .....     | 29,256,411.41          | July 2016 .....          | 31,618,386.23          | May 2021 .....           | 11,267,021.91          |
| October 2011 .....       | 29,414,883.64          | August 2016 .....        | 31,093,786.47          | June 2021 .....          | 11,052,347.89          |
| November 2011 .....      | 29,574,214.26          | September 2016 .....     | 30,577,015.85          | July 2021 .....          | 10,841,052.62          |
| December 2011 .....      | 29,734,407.92          | October 2016 .....       | 30,067,963.05          | August 2021 .....        | 10,633,086.82          |

***PZ 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> |
|--------------------------|------------------------|--------------------------|------------------------|-----------------------------------|------------------------|
| September 2021.....      | \$10,428,401.91        | January 2025 .....       | \$ 4,449,616.22        | May 2028 .....                    | \$ 1,405,360.14        |
| October 2021 .....       | 10,226,949.99          | February 2025 .....      | 4,345,002.59           | June 2028 .....                   | 1,353,706.28           |
| November 2021 .....      | 10,028,683.86          | March 2025 .....         | 4,242,144.40           | July 2028 .....                   | 1,303,002.02           |
| December 2021 .....      | 9,833,556.94           | April 2025.....          | 4,141,015.33           | August 2028 .....                 | 1,253,232.63           |
| January 2022 .....       | 9,641,523.34           | May 2025 .....           | 4,041,589.43           | September 2028.....               | 1,204,383.54           |
| February 2022 .....      | 9,452,537.81           | June 2025 .....          | 3,943,841.11           | October 2028 .....                | 1,156,440.43           |
| March 2022 .....         | 9,266,555.72           | July 2025 .....          | 3,847,745.18           | November 2028 .....               | 1,109,389.18           |
| April 2022.....          | 9,083,533.08           | August 2025 .....        | 3,753,276.78           | December 2028 .....               | 1,063,215.87           |
| May 2022 .....           | 8,903,426.53           | September 2025.....      | 3,660,411.40           | January 2029 .....                | 1,017,906.78           |
| June 2022 .....          | 8,726,193.30           | October 2025 .....       | 3,569,124.90           | February 2029 .....               | 973,448.40             |
| July 2022 .....          | 8,551,791.24           | November 2025 .....      | 3,479,393.48           | March 2029 .....                  | 929,827.40             |
| August 2022 .....        | 8,380,178.79           | December 2025 .....      | 3,391,193.67           | April 2029.....                   | 887,030.66             |
| September 2022.....      | 8,211,314.96           | January 2026 .....       | 3,304,502.34           | May 2029 .....                    | 845,045.25             |
| October 2022 .....       | 8,045,159.37           | February 2026 .....      | 3,219,296.70           | June 2029 .....                   | 803,858.42             |
| November 2022 .....      | 7,881,672.18           | March 2026 .....         | 3,135,554.28           | July 2029 .....                   | 763,457.60             |
| December 2022 .....      | 7,720,814.12           | April 2026.....          | 3,053,252.93           | August 2029 .....                 | 723,830.42             |
| January 2023 .....       | 7,562,546.50           | May 2026 .....           | 2,972,370.81           | September 2029.....               | 684,964.68             |
| February 2023 .....      | 7,406,831.13           | June 2026 .....          | 2,892,886.40           | October 2029 .....                | 646,848.36             |
| March 2023 .....         | 7,253,630.40           | July 2026 .....          | 2,814,778.50           | November 2029 .....               | 609,469.62             |
| April 2023.....          | 7,102,907.20           | August 2026 .....        | 2,738,026.20           | December 2029 .....               | 572,816.79             |
| May 2023 .....           | 6,954,624.99           | September 2026.....      | 2,662,608.88           | January 2030 .....                | 536,878.37             |
| June 2023 .....          | 6,808,747.69           | October 2026 .....       | 2,588,506.25           | February 2030 .....               | 501,643.01             |
| July 2023 .....          | 6,665,239.77           | November 2026 .....      | 2,515,698.27           | March 2030 .....                  | 467,099.57             |
| August 2023 .....        | 6,524,066.19           | December 2026 .....      | 2,444,165.22           | April 2030.....                   | 433,237.03             |
| September 2023.....      | 6,385,192.40           | January 2027 .....       | 2,373,887.64           | May 2030 .....                    | 400,044.55             |
| October 2023 .....       | 6,248,584.36           | February 2027 .....      | 2,304,846.37           | June 2030 .....                   | 367,511.46             |
| November 2023 .....      | 6,114,208.48           | March 2027 .....         | 2,237,022.51           | July 2030 .....                   | 335,627.22             |
| December 2023 .....      | 5,982,031.68           | April 2027.....          | 2,170,397.44           | August 2030 .....                 | 304,381.46             |
| January 2024 .....       | 5,852,021.32           | May 2027 .....           | 2,104,952.81           | September 2030.....               | 273,763.96             |
| February 2024 .....      | 5,724,145.25           | June 2027 .....          | 2,040,670.53           | October 2030 .....                | 243,764.66             |
| March 2024 .....         | 5,598,371.75           | July 2027 .....          | 1,977,532.76           | November 2030 .....               | 214,373.64             |
| April 2024.....          | 5,474,669.56           | August 2027 .....        | 1,915,521.93           | December 2030 .....               | 185,581.11             |
| May 2024 .....           | 5,353,007.87           | September 2027.....      | 1,854,620.73           | January 2031 .....                | 157,377.46             |
| June 2024 .....          | 5,233,356.31           | October 2027 .....       | 1,794,812.09           | February 2031 .....               | 129,753.17             |
| July 2024 .....          | 5,115,684.93           | November 2027 .....      | 1,736,079.17           | March 2031 .....                  | 102,698.92             |
| August 2024 .....        | 4,999,964.20           | December 2027 .....      | 1,678,405.41           | April 2031.....                   | 76,205.49              |
| September 2024.....      | 4,886,165.02           | January 2028 .....       | 1,621,774.46           | May 2031 .....                    | 50,263.80              |
| October 2024 .....       | 4,774,258.72           | February 2028 .....      | 1,566,170.21           | June 2031 .....                   | 24,864.90              |
| November 2024 .....      | 4,664,217.00           | March 2028 .....         | 1,511,576.80           | July 2031 and<br>thereafter ..... | 0.00                   |
| December 2024 .....      | 4,556,011.99           | April 2028.....          | 1,457,978.58           |                                   |                        |

***OQ 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<br>through<br>September 2004..... | \$24,199,000.00        | April 2005.....          | \$16,228,681.47        | December 2005 .....               | \$ 6,386,032.80        |
| October 2004 .....                                | 23,876,863.76          | May 2005 .....           | 14,976,434.55          | January 2006 .....                | 5,183,494.20           |
| November 2004 .....                               | 22,585,964.59          | June 2005 .....          | 13,730,514.05          | February 2006 .....               | 3,987,025.98           |
| December 2004 .....                               | 21,301,590.90          | July 2005 .....          | 12,490,887.38          | March 2006 .....                  | 2,796,596.90           |
| January 2005 .....                                | 20,023,709.10          | August 2005 .....        | 11,257,522.13          | April 2006.....                   | 1,612,175.83           |
| February 2005 .....                               | 18,752,285.74          | September 2005.....      | 10,030,386.05          | May 2006 .....                    | 433,731.83             |
| March 2005 .....                                  | 17,487,287.56          | October 2005 .....       | 8,809,447.05           | June 2006 and<br>thereafter ..... | 0.00                   |
|   |                        | November 2005 .....      | 7,594,673.22           |                                   |                        |

### OR 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 2004..... | \$24,199,000.00        | April 2005.....          | \$16,228,681.47        | December 2005.....            | \$ 6,386,032.80        |
| October 2004.....                           | 23,876,863.76          | May 2005.....            | 14,976,434.55          | January 2006.....             | 5,183,494.20           |
| November 2004.....                          | 22,585,964.59          | June 2005.....           | 13,730,514.05          | February 2006.....            | 3,987,025.98           |
| December 2004.....                          | 21,301,590.90          | July 2005.....           | 12,490,887.38          | March 2006.....               | 2,796,596.90           |
| January 2005.....                           | 20,023,709.10          | August 2005.....         | 11,257,522.13          | April 2006.....               | 1,612,175.83           |
| February 2005.....                          | 18,752,285.74          | September 2005.....      | 10,030,386.05          | May 2006.....                 | 433,731.83             |
| March 2005.....                             | 17,487,287.56          | October 2005.....        | 8,809,447.05           | June 2006 and thereafter..... | 0.00                   |
|   |                        | November 2005.....       | 7,594,673.22           |                               |                        |

### 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.....     | \$272,917,000.00       | April 2005.....          | \$182,945,723.51       | November 2008.....       | \$ 84,866,211.84       |
| October 2001.....        | 272,206,014.53         | May 2005.....            | 180,419,314.52         | December 2008.....       | 82,830,337.22          |
| November 2001.....       | 271,409,552.49         | June 2005.....           | 177,905,439.61         | January 2009.....        | 80,842,422.35          |
| December 2001.....       | 270,527,836.50         | July 2005.....           | 175,404,033.83         | February 2009.....       | 78,901,351.07          |
| January 2002.....        | 269,561,133.33         | August 2005.....         | 172,915,032.52         | March 2009.....          | 77,006,033.01          |
| February 2002.....       | 268,509,753.81         | September 2005.....      | 170,438,371.40         | April 2009.....          | 75,155,402.94          |
| March 2002.....          | 267,374,052.72         | October 2005.....        | 167,973,986.48         | May 2009.....            | 73,348,420.23          |
| April 2002.....          | 266,154,428.68         | November 2005.....       | 165,521,814.12         | June 2009.....           | 71,584,068.26          |
| May 2002.....            | 264,851,323.94         | December 2005.....       | 163,081,791.01         | July 2009.....           | 69,861,353.92          |
| June 2002.....           | 263,465,224.16         | January 2006.....        | 160,653,854.16         | August 2009.....         | 68,179,307.01          |
| July 2002.....           | 261,996,658.18         | February 2006.....       | 158,237,940.89         | September 2009.....      | 66,536,979.76          |
| August 2002.....         | 260,446,197.67         | March 2006.....          | 155,833,988.85         | October 2009.....        | 64,933,446.26          |
| September 2002.....      | 258,814,456.87         | April 2006.....          | 153,441,936.03         | November 2009.....       | 63,367,802.04          |
| October 2002.....        | 257,102,092.17         | May 2006.....            | 151,061,720.71         | December 2009.....       | 61,839,163.49          |
| November 2002.....       | 255,309,801.69         | June 2006.....           | 148,693,281.50         | January 2010.....        | 60,346,667.45          |
| December 2002.....       | 253,438,324.89         | July 2006.....           | 146,336,557.32         | February 2010.....       | 58,889,470.70          |
| January 2003.....        | 251,488,442.05         | August 2006.....         | 143,991,487.42         | March 2010.....          | 57,466,749.51          |
| February 2003.....       | 249,460,973.76         | September 2006.....      | 141,658,011.34         | April 2010.....          | 56,077,699.21          |
| March 2003.....          | 247,356,780.38         | October 2006.....        | 139,336,068.93         | May 2010.....            | 54,721,533.73          |
| April 2003.....          | 245,176,761.43         | November 2006.....       | 137,025,600.38         | June 2010.....           | 53,397,485.19          |
| May 2003.....            | 242,921,854.99         | December 2006.....       | 134,726,546.15         | July 2010.....           | 52,104,803.45          |
| June 2003.....           | 240,593,037.05         | January 2007.....        | 132,438,847.02         | August 2010.....         | 50,842,755.75          |
| July 2003.....           | 238,191,320.78         | February 2007.....       | 130,162,444.08         | September 2010.....      | 49,610,626.27          |
| August 2003.....         | 235,717,755.85         | March 2007.....          | 127,897,278.72         | October 2010.....        | 48,407,715.78          |
| September 2003.....      | 233,173,427.66         | April 2007.....          | 125,643,292.62         | November 2010.....       | 47,233,341.20          |
| October 2003.....        | 230,559,456.54         | May 2007.....            | 123,400,427.77         | December 2010.....       | 46,086,835.30          |
| November 2003.....       | 227,876,996.98         | June 2007.....           | 121,168,626.47         | January 2011.....        | 44,967,546.27          |
| December 2003.....       | 225,127,236.72         | July 2007.....           | 118,947,831.28         | February 2011.....       | 43,874,837.42          |
| January 2004.....        | 222,391,167.74         | August 2007.....         | 116,737,985.08         | March 2011.....          | 42,808,086.78          |
| February 2004.....       | 219,668,719.14         | September 2007.....      | 114,539,031.05         | April 2011.....          | 41,766,686.81          |
| March 2004.....          | 216,959,820.36         | October 2007.....        | 112,350,912.64         | May 2011.....            | 40,750,044.04          |
| April 2004.....          | 214,264,401.23         | November 2007.....       | 110,173,573.61         | June 2011.....           | 39,757,578.75          |
| May 2004.....            | 211,582,391.92         | December 2007.....       | 108,006,958.00         | July 2011.....           | 38,788,724.66          |
| June 2004.....           | 208,913,722.97         | January 2008.....        | 105,851,010.13         | August 2011.....         | 37,842,928.62          |
| July 2004.....           | 206,258,325.27         | February 2008.....       | 103,705,674.62         | September 2011.....      | 36,919,650.28          |
| August 2004.....         | 203,616,130.06         | March 2008.....          | 101,570,896.37         | October 2011.....        | 36,018,361.87          |
| September 2004.....      | 200,987,068.94         | April 2008.....          | 99,446,620.55          | November 2011.....       | 35,138,547.81          |
| October 2004.....        | 198,371,073.88         | May 2008.....            | 97,332,792.62          | December 2011.....       | 34,279,704.50          |
| November 2004.....       | 195,768,077.16         | June 2008.....           | 95,229,358.34          | January 2012.....        | 33,441,340.04          |
| December 2004.....       | 193,178,011.43         | July 2008.....           | 93,136,263.71          | February 2012.....       | 32,622,973.92          |
| January 2005.....        | 190,600,809.69         | August 2008.....         | 91,053,455.04          | March 2012.....          | 31,824,136.80          |
| February 2005.....       | 188,036,405.28         | September 2008.....      | 88,980,878.89          | April 2012.....          | 31,044,370.21          |
| March 2005.....          | 185,484,731.88         | October 2008.....        | 86,918,482.12          | May 2012.....            | 30,283,226.36          |

**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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------|------------------------|
| June 2012 .....          | \$ 29,540,267.83       | April 2017 .....         | \$ 6,756,095.07        | February 2022 .....      | \$ 1,379,299.63        |
| July 2012 .....          | 28,815,067.37          | May 2017 .....           | 6,581,477.11           | March 2022 .....         | 1,339,767.94           |
| August 2012 .....        | 28,107,207.65          | June 2017 .....          | 6,411,167.36           | April 2022 .....         | 1,301,267.43           |
| September 2012 .....     | 27,416,281.06          | July 2017 .....          | 6,245,062.49           | May 2022 .....           | 1,263,772.53           |
| October 2012 .....       | 26,741,889.42          | August 2017 .....        | 6,083,061.58           | June 2022 .....          | 1,227,258.28           |
| November 2012 .....      | 26,083,643.84          | September 2017 .....     | 5,925,066.11           | July 2022 .....          | 1,191,700.31           |
| December 2012 .....      | 25,441,164.46          | October 2017 .....       | 5,770,979.87           | August 2022 .....        | 1,157,074.85           |
| January 2013 .....       | 24,814,080.25          | November 2017 .....      | 5,620,708.92           | September 2022 .....     | 1,123,358.69           |
| February 2013 .....      | 24,202,028.81          | December 2017 .....      | 5,474,161.53           | October 2022 .....       | 1,090,529.20           |
| March 2013 .....         | 23,604,656.17          | January 2018 .....       | 5,331,248.14           | November 2022 .....      | 1,058,564.28           |
| April 2013 .....         | 23,021,616.60          | February 2018 .....      | 5,191,881.31           | December 2022 .....      | 1,027,442.36           |
| May 2013 .....           | 22,452,572.40          | March 2018 .....         | 5,055,975.66           | January 2023 .....       | 997,142.41             |
| June 2013 .....          | 21,897,193.74          | April 2018 .....         | 4,923,447.81           | February 2023 .....      | 967,643.88             |
| July 2013 .....          | 21,355,158.48          | May 2018 .....           | 4,794,216.37           | March 2023 .....         | 938,926.75             |
| August 2013 .....        | 20,826,151.97          | June 2018 .....          | 4,668,201.86           | April 2023 .....         | 910,971.45             |
| September 2013 .....     | 20,309,866.87          | July 2018 .....          | 4,545,326.69           | May 2023 .....           | 883,758.92             |
| October 2013 .....       | 19,806,003.04          | August 2018 .....        | 4,425,515.10           | June 2023 .....          | 857,270.52             |
| November 2013 .....      | 19,314,267.28          | September 2018 .....     | 4,308,693.12           | July 2023 .....          | 831,488.10             |
| December 2013 .....      | 18,834,373.28          | October 2018 .....       | 4,194,788.53           | August 2023 .....        | 806,393.93             |
| January 2014 .....       | 18,366,041.35          | November 2018 .....      | 4,083,730.81           | September 2023 .....     | 781,970.71             |
| February 2014 .....      | 17,908,998.36          | December 2018 .....      | 3,975,451.13           | October 2023 .....       | 758,201.56             |
| March 2014 .....         | 17,462,977.53          | January 2019 .....       | 3,869,882.27           | November 2023 .....      | 735,070.02             |
| April 2014 .....         | 17,027,718.30          | February 2019 .....      | 3,766,958.61           | December 2023 .....      | 712,560.02             |
| May 2014 .....           | 16,602,966.20          | March 2019 .....         | 3,666,616.10           | January 2024 .....       | 690,655.89             |
| June 2014 .....          | 16,188,472.68          | April 2019 .....         | 3,568,792.18           | February 2024 .....      | 669,342.32             |
| July 2014 .....          | 15,783,995.02          | May 2019 .....           | 3,473,425.80           | March 2024 .....         | 648,604.40             |
| August 2014 .....        | 15,389,296.13          | June 2019 .....          | 3,380,457.33           | April 2024 .....         | 628,427.57             |
| September 2014 .....     | 15,004,144.47          | July 2019 .....          | 3,289,828.58           | May 2024 .....           | 608,797.61             |
| October 2014 .....       | 14,628,313.93          | August 2019 .....        | 3,201,482.73           | June 2024 .....          | 589,700.68             |
| November 2014 .....      | 14,261,583.64          | September 2019 .....     | 3,115,364.32           | July 2024 .....          | 571,123.24             |
| December 2014 .....      | 13,903,737.93          | October 2019 .....       | 3,031,419.19           | August 2024 .....        | 553,052.11             |
| January 2015 .....       | 13,554,566.14          | November 2019 .....      | 2,949,594.48           | September 2024 .....     | 535,474.42             |
| February 2015 .....      | 13,213,862.54          | December 2019 .....      | 2,869,838.57           | October 2024 .....       | 518,377.62             |
| March 2015 .....         | 12,881,426.23          | January 2020 .....       | 2,792,101.10           | November 2024 .....      | 501,749.45             |
| April 2015 .....         | 12,557,060.98          | February 2020 .....      | 2,716,332.87           | December 2024 .....      | 485,577.97             |
| May 2015 .....           | 12,240,575.18          | March 2020 .....         | 2,642,485.88           | January 2025 .....       | 469,851.52             |
| June 2015 .....          | 11,931,781.66          | April 2020 .....         | 2,570,513.26           | February 2025 .....      | 454,558.73             |
| July 2015 .....          | 11,630,497.69          | May 2020 .....           | 2,500,369.25           | March 2025 .....         | 439,688.51             |
| August 2015 .....        | 11,336,544.75          | June 2020 .....          | 2,432,009.20           | April 2025 .....         | 425,230.05             |
| September 2015 .....     | 11,049,748.56          | July 2020 .....          | 2,365,389.50           | May 2025 .....           | 411,172.77             |
| October 2015 .....       | 10,769,938.87          | August 2020 .....        | 2,300,467.60           | June 2025 .....          | 397,506.40             |
| November 2015 .....      | 10,496,949.47          | September 2020 .....     | 2,237,201.95           | July 2025 .....          | 384,220.89             |
| December 2015 .....      | 10,230,617.99          | October 2020 .....       | 2,175,552.01           | August 2025 .....        | 371,306.44             |
| January 2016 .....       | 9,970,785.91           | November 2020 .....      | 2,115,478.18           | September 2025 .....     | 358,753.50             |
| February 2016 .....      | 9,717,298.40           | December 2020 .....      | 2,056,941.84           | October 2025 .....       | 346,552.75             |
| March 2016 .....         | 9,470,004.28           | January 2021 .....       | 1,999,905.25           | November 2025 .....      | 334,695.10             |
| April 2016 .....         | 9,228,755.88           | February 2021 .....      | 1,944,331.63           | December 2025 .....      | 323,171.68             |
| May 2016 .....           | 8,993,409.04           | March 2021 .....         | 1,890,185.01           | January 2026 .....       | 311,973.86             |
| June 2016 .....          | 8,763,822.96           | April 2021 .....         | 1,837,430.34           | February 2026 .....      | 301,093.18             |
| July 2016 .....          | 8,539,860.13           | May 2021 .....           | 1,786,033.38           | March 2026 .....         | 290,521.44             |
| August 2016 .....        | 8,321,386.30           | June 2021 .....          | 1,735,960.71           | April 2026 .....         | 280,250.60             |
| September 2016 .....     | 8,108,270.35           | July 2021 .....          | 1,687,179.72           | May 2026 .....           | 270,272.85             |
| October 2016 .....       | 7,900,384.26           | August 2021 .....        | 1,639,658.57           | June 2026 .....          | 260,580.56             |
| November 2016 .....      | 7,697,602.98           | September 2021 .....     | 1,593,366.19           | July 2026 .....          | 251,166.28             |
| December 2016 .....      | 7,499,804.45           | October 2021 .....       | 1,548,272.27           | August 2026 .....        | 242,022.75             |
| January 2017 .....       | 7,306,869.44           | November 2021 .....      | 1,504,347.19           | September 2026 .....     | 233,142.92             |
| February 2017 .....      | 7,118,681.55           | December 2021 .....      | 1,461,562.07           | October 2026 .....       | 224,519.86             |
| March 2017 .....         | 6,935,127.09           | January 2022 .....       | 1,419,888.73           | November 2026 .....      | 216,146.86             |

### 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> |
|--------------------------|------------------------|--------------------------|------------------------|-----------------------------------|------------------------|
| December 2026 .....      | \$ 208,017.35          | July 2028 .....          | \$ 92,191.06           | February 2030 .....               | \$ 28,658.15           |
| January 2027 .....       | 200,124.93             | August 2028 .....        | 87,778.49              | March 2030 .....                  | 26,309.99              |
| February 2027 .....      | 192,463.37             | September 2028 .....     | 83,503.91              | April 2030 .....                  | 24,042.79              |
| March 2027 .....         | 185,026.59             | October 2028 .....       | 79,363.57              | May 2030 .....                    | 21,854.27              |
| April 2027 .....         | 177,808.64             | November 2028 .....      | 75,353.81              | June 2030 .....                   | 19,742.20              |
| May 2027 .....           | 170,803.75             | December 2028 .....      | 71,471.08              | July 2030 .....                   | 17,704.40              |
| June 2027 .....          | 164,006.29             | January 2029 .....       | 67,711.89              | August 2030 .....                 | 15,738.76              |
| July 2027 .....          | 157,410.74             | February 2029 .....      | 64,072.88              | September 2030 .....              | 13,843.21              |
| August 2027 .....        | 151,011.75             | March 2029 .....         | 60,550.74              | October 2030 .....                | 12,015.75              |
| September 2027 .....     | 144,804.10             | April 2029 .....         | 57,142.26              | November 2030 .....               | 10,254.42              |
| October 2027 .....       | 138,782.69             | May 2029 .....           | 53,844.31              | December 2030 .....               | 8,557.32               |
| November 2027 .....      | 132,942.55             | June 2029 .....          | 50,653.84              | January 2031 .....                | 6,922.59               |
| December 2027 .....      | 127,278.85             | July 2029 .....          | 47,567.87              | February 2031 .....               | 5,348.44               |
| January 2028 .....       | 121,786.85             | August 2029 .....        | 44,583.52              | March 2031 .....                  | 3,833.09               |
| February 2028 .....      | 116,461.96             | September 2029 .....     | 41,697.95              | April 2031 .....                  | 2,374.84               |
| March 2028 .....         | 111,299.70             | October 2029 .....       | 38,908.43              | May 2031 .....                    | 972.02                 |
| April 2028 .....         | 106,295.69             | November 2029 .....      | 36,212.26              | June 2031 and<br>thereafter ..... | 0.00                   |
| May 2028 .....           | 101,445.66             | December 2029 .....      | 33,606.84              |                                   |                        |
| June 2028 .....          | 96,745.47              | January 2030 .....       | 31,089.63              |                                   |                        |

### PH 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<br>through<br>May 2010 ..... | \$34,055,000.00        | March 2012 .....         | \$18,800,247.40        | February 2014 .....                   | \$ 7,280,229.60        |
| June 2010 .....                              | 33,383,968.62          | April 2012 .....         | 18,212,661.87          | March 2014 .....                      | 6,864,151.96           |
| July 2010 .....                              | 32,582,208.35          | May 2012 .....           | 17,633,764.53          | April 2014 .....                      | 6,454,324.01           |
| August 2010 .....                            | 31,792,160.30          | June 2012 .....          | 17,063,432.30          | May 2014 .....                        | 6,050,656.48           |
| September 2010 .....                         | 31,013,659.55          | July 2012 .....          | 16,501,543.77          | June 2014 .....                       | 5,653,061.38           |
| October 2010 .....                           | 30,246,543.46          | August 2012 .....        | 15,947,979.23          | July 2014 .....                       | 5,261,451.90           |
| November 2010 .....                          | 29,490,651.64          | September 2012 .....     | 15,402,620.63          | August 2014 .....                     | 4,875,742.47           |
| December 2010 .....                          | 28,745,825.91          | October 2012 .....       | 14,865,351.53          | September 2014 .....                  | 4,495,848.71           |
| January 2011 .....                           | 28,011,910.28          | November 2012 .....      | 14,336,057.15          | October 2014 .....                    | 4,121,687.39           |
| February 2011 .....                          | 27,288,750.91          | December 2012 .....      | 13,814,624.27          | November 2014 .....                   | 3,753,176.46           |
| March 2011 .....                             | 26,576,196.08          | January 2013 .....       | 13,300,941.24          | December 2014 .....                   | 3,390,235.01           |
| April 2011 .....                             | 25,874,096.19          | February 2013 .....      | 12,794,897.98          | January 2015 .....                    | 3,032,783.26           |
| May 2011 .....                               | 25,182,303.68          | March 2013 .....         | 12,296,385.91          | February 2015 .....                   | 2,680,742.54           |
| June 2011 .....                              | 24,500,673.05          | April 2013 .....         | 11,805,297.98          | March 2015 .....                      | 2,334,035.27           |
| July 2011 .....                              | 23,829,060.80          | May 2013 .....           | 11,321,528.61          | April 2015 .....                      | 1,992,584.94           |
| August 2011 .....                            | 23,167,325.41          | June 2013 .....          | 10,844,973.69          | May 2015 .....                        | 1,656,316.15           |
| September 2011 .....                         | 22,515,327.35          | July 2013 .....          | 10,375,530.56          | June 2015 .....                       | 1,325,154.51           |
| October 2011 .....                           | 21,872,928.97          | August 2013 .....        | 9,913,097.99           | July 2015 .....                       | 999,026.68             |
| November 2011 .....                          | 21,239,994.55          | September 2013 .....     | 9,457,576.13           | August 2015 .....                     | 677,860.36             |
| December 2011 .....                          | 20,616,390.27          | October 2013 .....       | 9,008,866.56           | September 2015 .....                  | 361,584.22             |
| January 2012 .....                           | 20,001,984.13          | November 2013 .....      | 8,566,872.18           | October 2015 .....                    | 50,127.98              |
| February 2012 .....                          | 19,396,645.95          | December 2013 .....      | 8,131,497.27           | November 2015 and<br>thereafter ..... | 0.00                   |
|  |                        | January 2014 .....       | 7,702,647.44           |                                       |                        |

### PJ 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<br>through<br>October 2015 ..... | \$17,543,000.00        | February 2016 .....      | \$16,394,129.72        | July 2016 .....          | \$14,995,790.93        |
| November 2015 .....                              | 17,286,422.28          | March 2016 .....         | 16,105,752.14          | August 2016 .....        | 14,728,875.96          |
| December 2015 .....                              | 16,984,398.79          | April 2016 .....         | 15,821,792.75          | September 2016 .....     | 14,466,069.38          |
| January 2016 .....                               | 16,686,990.09          | May 2016 .....           | 15,542,187.82          | October 2016 .....       | 14,207,311.82          |
|  |                        | June 2016 .....          | 15,266,874.53          | November 2016 .....      | 13,952,544.73          |



***PJ 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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------------------|------------------------|
| December 2016 .....      | \$13,701,710.37        | December 2020 .....      | \$ 5,333,545.28        | December 2024 .....                  | \$ 1,543,818.19        |
| January 2017 .....       | 13,454,751.84          | January 2021 .....       | 5,219,079.69           | January 2025 .....                   | 1,493,919.24           |
| February 2017 .....      | 13,211,613.00          | February 2021 .....      | 5,106,493.22           | February 2025 .....                  | 1,444,922.94           |
| March 2017 .....         | 12,972,238.53          | March 2021 .....         | 4,995,757.92           | March 2025 .....                     | 1,396,815.31           |
| April 2017 .....         | 12,736,573.86          | April 2021 .....         | 4,886,846.20           | April 2025 .....                     | 1,349,582.56           |
| May 2017 .....           | 12,504,565.20          | May 2021 .....           | 4,779,730.88           | May 2025 .....                       | 1,303,211.14           |
| June 2017 .....          | 12,276,159.51          | June 2021 .....          | 4,674,385.17           | June 2025 .....                      | 1,257,687.64           |
| July 2017 .....          | 12,051,304.50          | July 2021 .....          | 4,570,782.63           | July 2025 .....                      | 1,212,998.90           |
| August 2017 .....        | 11,829,948.59          | August 2021 .....        | 4,468,897.25           | August 2025 .....                    | 1,169,131.90           |
| September 2017 .....     | 11,612,040.95          | September 2021 .....     | 4,368,703.34           | September 2025 .....                 | 1,126,073.85           |
| October 2017 .....       | 11,397,531.47          | October 2021 .....       | 4,270,175.61           | October 2025 .....                   | 1,083,812.12           |
| November 2017 .....      | 11,186,370.71          | November 2021 .....      | 4,173,289.12           | November 2025 .....                  | 1,042,334.28           |
| December 2017 .....      | 10,978,509.96          | December 2021 .....      | 4,078,019.28           | December 2025 .....                  | 1,001,628.07           |
| January 2018 .....       | 10,773,901.16          | January 2022 .....       | 3,984,341.83           | January 2026 .....                   | 961,681.42             |
| February 2018 .....      | 10,572,496.96          | February 2022 .....      | 3,892,232.92           | February 2026 .....                  | 922,482.42             |
| March 2018 .....         | 10,374,250.66          | March 2022 .....         | 3,801,668.97           | March 2026 .....                     | 884,019.34             |
| April 2018 .....         | 10,179,116.20          | April 2022 .....         | 3,712,626.78           | April 2026 .....                     | 846,280.63             |
| May 2018 .....           | 9,987,048.20           | May 2022 .....           | 3,625,083.47           | May 2026 .....                       | 809,254.90             |
| June 2018 .....          | 9,798,001.90           | June 2022 .....          | 3,539,016.48           | June 2026 .....                      | 772,930.93             |
| July 2018 .....          | 9,611,933.17           | July 2022 .....          | 3,454,403.58           | July 2026 .....                      | 737,297.66             |
| August 2018 .....        | 9,428,798.50           | August 2022 .....        | 3,371,222.86           | August 2026 .....                    | 702,344.20             |
| September 2018 .....     | 9,248,555.01           | September 2022 .....     | 3,289,452.71           | September 2026 .....                 | 668,059.79             |
| October 2018 .....       | 9,071,160.39           | October 2022 .....       | 3,209,071.83           | October 2026 .....                   | 634,433.88             |
| November 2018 .....      | 8,896,572.97           | November 2022 .....      | 3,130,059.27           | November 2026 .....                  | 601,456.02             |
| December 2018 .....      | 8,724,751.63           | December 2022 .....      | 3,052,394.31           | December 2026 .....                  | 569,115.96             |
| January 2019 .....       | 8,555,655.86           | January 2023 .....       | 2,976,056.56           | January 2027 .....                   | 537,403.56             |
| February 2019 .....      | 8,389,245.67           | February 2023 .....      | 2,901,025.94           | February 2027 .....                  | 506,308.86             |
| March 2019 .....         | 8,225,481.71           | March 2023 .....         | 2,827,282.64           | March 2027 .....                     | 475,822.02             |
| April 2019 .....         | 8,064,325.12           | April 2023 .....         | 2,754,807.12           | April 2027 .....                     | 445,933.36             |
| May 2019 .....           | 7,905,737.62           | May 2023 .....           | 2,683,580.15           | May 2027 .....                       | 416,633.34             |
| June 2019 .....          | 7,749,681.46           | June 2023 .....          | 2,613,582.75           | June 2027 .....                      | 387,912.57             |
| July 2019 .....          | 7,596,119.44           | July 2023 .....          | 2,544,796.23           | July 2027 .....                      | 359,761.78             |
| August 2019 .....        | 7,445,014.86           | August 2023 .....        | 2,477,202.15           | August 2027 .....                    | 332,171.83             |
| September 2019 .....     | 7,296,331.56           | September 2023 .....     | 2,410,782.37           | September 2027 .....                 | 305,133.76             |
| October 2019 .....       | 7,150,033.86           | October 2023 .....       | 2,345,518.97           | October 2027 .....                   | 278,638.67             |
| November 2019 .....      | 7,006,086.62           | November 2023 .....      | 2,281,394.31           | November 2027 .....                  | 252,677.87             |
| December 2019 .....      | 6,864,455.20           | December 2023 .....      | 2,218,391.00           | December 2027 .....                  | 227,242.75             |
| January 2020 .....       | 6,725,105.41           | January 2024 .....       | 2,156,491.91           | January 2028 .....                   | 202,324.82             |
| February 2020 .....      | 6,588,003.58           | February 2024 .....      | 2,095,680.13           | February 2028 .....                  | 177,915.74             |
| March 2020 .....         | 6,453,116.50           | March 2024 .....         | 2,035,939.02           | March 2028 .....                     | 154,007.30             |
| April 2020 .....         | 6,320,411.43           | April 2024 .....         | 1,977,252.17           | April 2028 .....                     | 130,591.37             |
| May 2020 .....           | 6,189,856.11           | May 2024 .....           | 1,919,603.41           | May 2028 .....                       | 107,660.00             |
| June 2020 .....          | 6,061,418.72           | June 2024 .....          | 1,862,976.80           | June 2028 .....                      | 85,205.30              |
| July 2020 .....          | 5,935,067.89           | July 2024 .....          | 1,807,356.62           | July 2028 .....                      | 63,219.51              |
| August 2020 .....        | 5,810,772.71           | August 2024 .....        | 1,752,727.40           | August 2028 .....                    | 41,695.04              |
| September 2020 .....     | 5,688,502.69           | September 2024 .....     | 1,699,073.88           | September 2028 .....                 | 20,624.34              |
| October 2020 .....       | 5,568,227.79           | October 2024 .....       | 1,646,381.01           | October 2028 and<br>thereafter ..... | 0.00                   |
| November 2020 .....      | 5,449,918.39           | November 2024 .....      | 1,594,633.99           |                                      |                        |

***QR 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<br>through |                        | February 2004 .....      | \$17,943,101.13        | May 2004 .....                    | \$ 1,196,622.52        |
| November 2003 .....        | \$30,558,073.00        | March 2004 .....         | 12,332,924.72          | June 2004 and<br>thereafter ..... | 0.00                   |
| December 2003 .....        | 29,248,231.17          |                          |                        |                                   |                        |
| January 2004 .....         | 23,581,487.92          | April 2004 .....         | 6,750,813.38           |                                   |                        |



### 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  |                        | February 2004 .....      | \$17,943,101.13        | May 2004 .....                 | \$ 1,196,622.52        |
| November 2003 .....      | \$30,558,073.00        | March 2004 .....         | 12,332,924.72          | June 2004 and thereafter ..... | 0.00                   |
| December 2003 .....      | 29,248,231.17          |                          |                        |                                |                        |
| January 2004 .....       | 23,581,487.92          | April 2004 .....         | 6,750,813.38           |                                |                        |

### 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  |                        | June 2012 .....          | \$ 63,460,860.02       | July 2014 .....               | \$ 22,620,274.16       |
| June 2010 .....          | \$124,472,751.00       | July 2012 .....          | 61,435,541.74          | August 2014 .....             | 21,358,717.35          |
| July 2010 .....          | 121,609,080.98         | August 2012 .....        | 59,446,900.38          | September 2014 .....          | 20,121,837.53          |
| August 2010 .....        | 118,562,168.01         | September 2012 .....     | 57,494,366.64          | October 2014 .....            | 18,909,240.70          |
| September 2010 .....     | 115,567,601.62         | October 2012 .....       | 55,577,379.46          | November 2014 .....           | 17,720,538.67          |
| October 2010 .....       | 112,624,586.18         | November 2012 .....      | 53,695,385.97          | December 2014 .....           | 16,555,348.95          |
| November 2010 .....      | 109,732,337.54         | December 2012 .....      | 51,847,841.30          | January 2015 .....            | 15,413,294.71          |
| December 2010 .....      | 106,890,082.78         | January 2013 .....       | 50,034,208.53          | February 2015 .....           | 14,294,004.67          |
| January 2011 .....       | 104,097,060.13         | February 2013 .....      | 48,253,958.56          | March 2015 .....              | 13,197,113.00          |
| February 2011 .....      | 101,352,518.78         | March 2013 .....         | 46,506,569.98          | April 2015 .....              | 12,122,259.31          |
| March 2011 .....         | 98,655,718.74          | April 2013 .....         | 44,791,528.97          | May 2015 .....                | 11,069,088.50          |
| April 2011 .....         | 96,005,930.67          | May 2013 .....           | 43,108,329.22          | June 2015 .....               | 10,037,250.76          |
| May 2011 .....           | 93,402,435.74          | June 2013 .....          | 41,456,471.80          | July 2015 .....               | 9,026,401.41           |
| June 2011 .....          | 90,844,525.49          | July 2013 .....          | 39,835,465.05          | August 2015 .....             | 8,036,200.90           |
| July 2011 .....          | 88,331,501.69          | August 2013 .....        | 38,244,824.48          | September 2015 .....          | 7,066,314.69           |
| August 2011 .....        | 85,862,676.18          | September 2013 .....     | 36,684,072.70          | October 2015 .....            | 6,116,413.21           |
| September 2011 .....     | 83,437,370.73          | October 2013 .....       | 35,152,739.29          | November 2015 .....           | 5,186,171.77           |
| October 2011 .....       | 81,054,916.92          | November 2013 .....      | 33,650,360.70          | December 2015 .....           | 4,275,270.51           |
| November 2011 .....      | 78,714,655.97          | December 2013 .....      | 32,176,480.15          | January 2016 .....            | 3,383,394.30           |
| December 2011 .....      | 76,415,938.65          | January 2014 .....       | 30,730,647.59          | February 2016 .....           | 2,510,232.70           |
| January 2012 .....       | 74,158,125.10          | February 2014 .....      | 29,312,419.51          | March 2016 .....              | 1,655,479.89           |
| February 2012 .....      | 71,940,584.72          | March 2014 .....         | 27,921,358.92          | April 2016 .....              | 818,834.58             |
| March 2012 .....         | 69,762,696.06          | April 2014 .....         | 26,557,035.26          | May 2016 and thereafter ..... | 0.00                   |
| April 2012 .....         | 67,623,846.66          | May 2014 .....           | 25,219,024.25          |                               |                        |
| May 2012 .....           | 65,523,432.92          | June 2014 .....          | 23,906,907.85          |                               |                        |

### TA 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  |                        | April 2005 .....         | \$18,457,915.89        | March 2006 .....                   | \$ 7,426,955.92        |
| June 2004 .....          | \$28,117,000.00        | May 2005 .....           | 17,429,587.14          | April 2006 .....                   | 6,454,184.16           |
| July 2004 .....          | 27,950,548.64          | June 2005 .....          | 16,406,440.55          | May 2006 .....                     | 5,486,308.16           |
| August 2004 .....        | 26,874,355.29          | July 2005 .....          | 15,388,449.41          | June 2006 .....                    | 4,523,302.67           |
| September 2004 .....     | 25,803,590.83          | August 2005 .....        | 14,375,587.15          | July 2006 .....                    | 3,565,142.59           |
| October 2004 .....       | 24,738,227.27          | September 2005 .....     | 13,367,827.32          | August 2006 .....                  | 2,611,802.92           |
| November 2004 .....      | 23,678,236.77          | October 2005 .....       | 12,365,143.63          | September 2006 .....               | 1,663,258.83           |
| December 2004 .....      | 22,623,591.64          | November 2005 .....      | 11,367,509.89          | October 2006 .....                 | 719,485.57             |
| January 2005 .....       | 21,574,264.33          | December 2005 .....      | 10,374,900.09          | November 2006 and thereafter ..... | 0.00                   |
| February 2005 .....      | 20,530,227.42          | January 2006 .....       | 9,387,288.32           |                                    |                        |
| March 2005 .....         | 19,491,453.65          | February 2006 .....      | 8,404,648.80           |                                    |                        |

### ***TB 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 2004 ..... | \$28,117,000.00        | April 2005 .....         | \$18,457,915.89        | March 2006 .....                   | \$ 7,426,955.92        |
| July 2004 .....                         | 27,950,548.64          | May 2005 .....           | 17,429,587.14          | April 2006 .....                   | 6,454,184.16           |
| August 2004 .....                       | 26,874,355.29          | June 2005 .....          | 16,406,440.55          | May 2006 .....                     | 5,486,308.16           |
| September 2004 .....                    | 25,803,590.83          | July 2005 .....          | 15,388,449.41          | June 2006 .....                    | 4,523,302.67           |
| October 2004 .....                      | 24,738,227.27          | August 2005 .....        | 14,375,587.15          | July 2006 .....                    | 3,565,142.59           |
| November 2004 .....                     | 23,678,236.77          | September 2005 .....     | 13,367,827.32          | August 2006 .....                  | 2,611,802.92           |
| December 2004 .....                     | 22,623,591.64          | October 2005 .....       | 12,365,143.63          | September 2006 .....               | 1,663,258.83           |
| January 2005 .....                      | 21,574,264.33          | November 2005 .....      | 11,367,509.89          | October 2006 .....                 | 719,485.57             |
| February 2005 .....                     | 20,530,227.42          | December 2005 .....      | 10,374,900.09          | November 2006 and thereafter ..... | 0.00                   |
| March 2005 .....                        | 19,491,453.65          | January 2006 .....       | 9,387,288.32           |                                    |                        |
|   |                        | February 2006 .....      | 8,404,648.80           |                                    |                        |

### ***PR 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 2010 ..... | \$49,740,000.00        | April 2012 .....         | \$28,298,687.27        | September 2013 .....               | \$11,385,595.28        |
| December 2010 .....                         | 48,541,342.11          | May 2012 .....           | 27,183,183.12          | October 2013 .....                 | 10,515,986.30          |
| January 2011 .....                          | 47,133,857.29          | June 2012 .....          | 26,083,834.78          | November 2013 .....                | 9,659,082.37           |
| February 2011 .....                         | 45,746,609.09          | July 2012 .....          | 25,000,415.98          | December 2013 .....                | 8,814,704.74           |
| March 2011 .....                            | 44,379,315.12          | August 2012 .....        | 23,932,703.56          | January 2014 .....                 | 7,982,677.15           |
| April 2011 .....                            | 43,031,696.91          | September 2012 .....     | 22,880,477.43          | February 2014 .....                | 7,162,825.76           |
| May 2011 .....                              | 41,703,479.79          | October 2012 .....       | 21,843,520.52          | March 2014 .....                   | 6,354,979.09           |
| June 2011 .....                             | 40,394,392.89          | November 2012 .....      | 20,821,618.77          | April 2014 .....                   | 5,558,968.10           |
| July 2011 .....                             | 39,104,169.04          | December 2012 .....      | 19,814,561.05          | May 2014 .....                     | 4,774,626.02           |
| August 2011 .....                           | 37,832,544.75          | January 2013 .....       | 18,822,139.14          | June 2014 .....                    | 4,001,788.39           |
| September 2011 .....                        | 36,579,260.13          | February 2013 .....      | 17,844,147.69          | July 2014 .....                    | 3,240,293.07           |
| October 2011 .....                          | 35,344,058.89          | March 2013 .....         | 16,880,384.19          | August 2014 .....                  | 2,489,980.10           |
| November 2011 .....                         | 34,126,688.26          | April 2013 .....         | 15,930,648.88          | September 2014 .....               | 1,750,691.76           |
| December 2011 .....                         | 32,926,898.91          | May 2013 .....           | 14,994,744.80          | October 2014 .....                 | 1,022,272.50           |
| January 2012 .....                          | 31,744,444.97          | June 2013 .....          | 14,072,477.67          | November 2014 .....                | 304,568.92             |
| February 2012 .....                         | 30,579,083.95          | July 2013 .....          | 13,163,655.90          | December 2014 and thereafter ..... | 0.00                   |
| March 2012 .....                            | 29,430,576.67          | August 2013 .....        | 12,268,090.56          |                                    |                        |

### ***OE, TG and TH Classes 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 February 2002 ..... | \$66,269,948.00        | April 2003 .....         | \$53,535,239.88        | August 2004 .....        | \$40,024,261.62        |
| March 2002 .....                            | 65,331,013.32          | May 2003 .....           | 52,659,040.45          | September 2004 .....     | 39,214,842.95          |
| April 2002 .....                            | 64,396,324.71          | June 2003 .....          | 51,787,179.07          | October 2004 .....       | 38,409,416.97          |
| May 2002 .....                              | 63,466,276.50          | July 2003 .....          | 50,919,633.30          | November 2004 .....      | 37,607,963.02          |
| June 2002 .....                             | 62,540,844.68          | August 2003 .....        | 50,056,380.84          | December 2004 .....      | 36,810,460.56          |
| July 2002 .....                             | 61,620,005.41          | September 2003 .....     | 49,197,399.49          | January 2005 .....       | 36,016,889.15          |
| August 2002 .....                           | 60,703,734.95          | October 2003 .....       | 48,342,667.15          | February 2005 .....      | 35,227,228.44          |
| September 2002 .....                        | 59,792,009.68          | November 2003 .....      | 47,492,161.86          | March 2005 .....         | 34,441,458.21          |
| October 2002 .....                          | 58,884,806.11          | December 2003 .....      | 46,645,861.76          | April 2005 .....         | 33,659,558.33          |
| November 2002 .....                         | 57,982,100.87          | January 2004 .....       | 45,803,745.11          | May 2005 .....           | 32,881,508.77          |
| December 2002 .....                         | 57,083,870.70          | February 2004 .....      | 44,965,790.27          | June 2005 .....          | 32,107,289.60          |
| January 2003 .....                          | 56,190,092.47          | March 2004 .....         | 44,131,975.71          | July 2005 .....          | 31,336,881.02          |
| February 2003 .....                         | 55,300,743.17          | April 2004 .....         | 43,302,280.03          | August 2005 .....        | 30,570,263.29          |
| March 2003 .....                            | 54,415,799.90          | May 2004 .....           | 42,476,681.91          | September 2005 .....     | 29,807,416.81          |
|   |                        | June 2004 .....          | 41,655,160.18          | October 2005 .....       | 29,048,322.05          |
|   |                        | July 2004 .....          | 40,837,693.74          | November 2005 .....      | 28,292,959.61          |

***OE, TG and TH Classes (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> |
|--------------------------|------------------------|--------------------------|------------------------|--------------------------------|------------------------|
| December 2005 .....      | \$27,541,310.16        | March 2007 .....         | \$16,699,292.33        | June 2008 .....                | \$ 6,626,505.07        |
| January 2006 .....       | 26,793,354.49          | April 2007 .....         | 16,004,503.27          | July 2008 .....                | 5,980,898.97           |
| February 2006 .....      | 26,049,073.48          | May 2007 .....           | 15,313,113.62          | August 2008 .....              | 5,342,604.87           |
| March 2006 .....         | 25,308,448.11          | June 2007 .....          | 14,625,105.75          | September 2008 .....           | 4,713,863.16           |
| April 2006 .....         | 24,571,459.46          | July 2007 .....          | 13,940,462.17          | October 2008 .....             | 4,094,537.91           |
| May 2006 .....           | 23,838,088.70          | August 2007 .....        | 13,259,165.44          | November 2008 .....            | 3,484,495.13           |
| June 2006 .....          | 23,108,317.11          | September 2007 .....     | 12,581,198.23          | December 2008 .....            | 2,883,602.66           |
| July 2006 .....          | 22,382,126.05          | October 2007 .....       | 11,906,543.29          | January 2009 .....             | 2,291,730.16           |
| August 2006 .....        | 21,659,496.99          | November 2007 .....      | 11,235,183.47          | February 2009 .....            | 1,708,749.12           |
| September 2006 .....     | 20,940,411.48          | December 2007 .....      | 10,567,101.69          | March 2009 .....               | 1,134,532.82           |
| October 2006 .....       | 20,224,851.19          | January 2008 .....       | 9,902,280.98           | April 2009 .....               | 568,956.28             |
| November 2006 .....      | 19,512,797.85          | February 2008 .....      | 9,240,704.43           | May 2009 .....                 | 11,896.27              |
| December 2006 .....      | 18,804,233.32          | March 2008 .....         | 8,582,355.25           | June 2009 and thereafter ..... | 0.00                   |
| January 2007 .....       | 18,099,139.52          | April 2008 .....         | 7,927,216.70           |                                |                        |
| February 2007 .....      | 17,397,498.48          | May 2008 .....           | 7,275,272.16           |                                |                        |

***TC 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 October 2006 ..... | \$35,258,000.00        | May 2007 .....           | \$23,747,211.84        | January 2008 .....             | \$ 9,495,915.44        |
| November 2006 .....                        | 34,818,917.11          | June 2007 .....          | 21,934,248.78          | February 2008 .....            | 7,754,514.00           |
| December 2006 .....                        | 32,950,306.63          | July 2007 .....          | 20,130,393.63          | March 2008 .....               | 6,021,851.42           |
| January 2007 .....                         | 31,091,091.00          | August 2007 .....        | 18,335,599.42          | April 2008 .....               | 4,297,882.64           |
| February 2007 .....                        | 29,241,221.77          | September 2007 .....     | 16,549,819.42          | May 2008 .....                 | 2,582,562.81           |
| March 2007 .....                           | 27,400,650.76          | October 2007 .....       | 14,773,007.15          | June 2008 .....                | 875,847.33             |
| April 2007 .....                           | 25,569,330.01          | November 2007 .....      | 13,005,116.37          | July 2008 and thereafter ..... | 0.00                   |
|  |                        | December 2007 .....      | 11,246,101.05          |                                |                        |

***TD 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 October 2006 ..... | \$35,258,000.00        | May 2007 .....           | \$23,747,211.84        | January 2008 .....             | \$ 9,495,915.44        |
| November 2006 .....                        | 34,818,917.11          | June 2007 .....          | 21,934,248.78          | February 2008 .....            | 7,754,514.00           |
| December 2006 .....                        | 32,950,306.63          | July 2007 .....          | 20,130,393.63          | March 2008 .....               | 6,021,851.42           |
| January 2007 .....                         | 31,091,091.00          | August 2007 .....        | 18,335,599.42          | April 2008 .....               | 4,297,882.64           |
| February 2007 .....                        | 29,241,221.77          | September 2007 .....     | 16,549,819.42          | May 2008 .....                 | 2,582,562.81           |
| March 2007 .....                           | 27,400,650.76          | October 2007 .....       | 14,773,007.15          | June 2008 .....                | 875,847.33             |
| April 2007 .....                           | 25,569,330.01          | November 2007 .....      | 13,005,116.37          | July 2008 and thereafter ..... | 0.00                   |
|  |                        | December 2007 .....      | 11,246,101.05          |                                |                        |

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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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**\$2,261,828,255**



**Guaranteed REMIC  
Pass-Through Certificates**

**Fannie Mae REMIC Trust 2001-51**

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## PROSPECTUS SUPPLEMENT

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**UBS Warburg**

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**August 9, 2001**

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