

\$2,315,000,000



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2005-86**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS and
- an underlying RCR certificate backed by 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-16 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
AQ(1)	1	\$ 1,459,713	TAC/AD	5.00%	FIX	31394UAD4	October 2035
BC(1)	1	42,625,000	PAC	5.00	FIX	31394UAE2	October 2035
DA(1)	1	4,000,000	TAC/AD/JMP	5.00	FIX	31394UAA0	October 2035
FL(1)	1	8,069,444	SUP	(2)	FLT	31394UAF9	October 2035
FN(1)	1	25,000,000	TAC/AD	(2)	FLT	31394UAG7	October 2035
FW(1)	1	20,000,000	TAC/AD	(2)	FLT	31394UAH5	October 2035
GB(1)	1	78,220,229	TAC/AD/JMP	5.00	FIX	31394UAJ1	October 2035
GM(1)	1	34,000,000	TAC/AD/JMP	4.25	FIX	31394UAK8	October 2035
HA(1)	1	10,000,000	TAC/AD	(3)	DRB	31394UAL6	May 2035
HB(1)	1	3,000,000	TAC/AD	(4)	ARB	31394UAM4	May 2035
IG(1)	1	5,100,000 (5)	NTL	5.00	FIX/IO	31394UAN2	October 2035
IH(1)	1	34,080,200 (5)	NTL	5.00	FIX/IO	31394UAP7	November 2025
IM(1)	1	131,331,000 (5)	NTL	5.00	FIX/IO	31394UAQ5	March 2034
IN(1)	1	107,332,000 (5)	NTL	5.00	FIX/IO	31394UAR3	October 2035
JZ(1)	1	14,271,000	SUP	5.00	FIX/Z	31394UAS1	October 2035
KQ(1)	1	8,767,000	PAC	5.00	FIX	31394UAT9	October 2035
KU(1)	1	4,400,000	SEG(PAC)/PAC/AD	5.00	FIX	31394UAU6	October 2035
KY(1)	1	39,759	SEG(PAC)/SUP/AD	5.00	FIX	31394UAV4	October 2035
KZ(1)	1	2,700,000	SUP/AD/NSJ	5.00	FIX/Z	31394UAW2	October 2035
LF(1)	1	25,000,000	TAC/AD/JMP	5.00	FIX	31394UAX0	October 2035
LZ(1)	1	9,616,667	SUP/AD/JMP	5.00	FIX/Z	31394UAY8	October 2035
MF(1)	1	10,000,000	SUP	(2)	FLT	31394UAZ5	October 2034
MO(1)	1	131,331,000	PAC	(6)	PO	31394UBA9	March 2034
ON(1)	1	107,332,000	PAC	(6)	PO	31394UBB7	October 2035
SL(1)	1	1,613,889	SUP	(2)	INV	31394UBC5	October 2035
SM(1)	1	10,000,000	SUP	(2)	INV	31394UBD3	October 2034
SN(1)	1	10,000,000	TAC/AD	(2)	INV	31394UBE1	October 2035
SW(1)	1	10,000,000	TAC/AD	(2)	INV	31394UBF8	October 2035
TA(1)	1	50,000,000	TAC/AD/JMP	5.00	FIX	31394UBG6	October 2035
TZ(1)	1	2,456,330	SUP	5.00	FIX/Z	31394UBH4	October 2035
VZ(1)	1	24,616	TAC/AD	5.00	FIX/Z	31394UBJ0	October 2035
WA(1)	1	340,802,000	PAC	4.50	FIX	31394UBK7	November 2025
WB(1)	1	121,195,000	PAC	5.00	FIX	31394UBL5	February 2029
WC(1)	1	133,303,000	PAC	5.00	FIX	31394UBM3	December 2031
YZ(1)	1	26,041	SUP/AD	5.00	FIX/Z	31394UBN1	October 2035
ZE(1)	1	12,526,731	SUP/AD/NSJ	5.00	FIX/Z	31394UBP6	October 2035
ZG(1)	1	44,731,102	SUP/AD/JMP	5.00	FIX/Z	31394UBQ4	October 2035
ZJ(1)	1	121,060	SUP/AD	5.00	FIX/Z	31394UBR2	October 2035
ZK(1)	1	8,241	SEG(PAC)/SUP	5.00	FIX/Z	31394UBS0	October 2035
ZQ(1)	1	50,000	SUP/AD	5.00	FIX/Z	31394UBT8	October 2035
ZR(1)	1	5,241,935	SUP/AD/NSJ	5.00	FIX/Z	31394UBU5	October 2035
ZU(1)	1	16,984,274	SUP/AD/JMP	5.00	FIX/Z	31394UBV3	October 2035
ZX(1)	1	1,083,969	SUP	5.00	FIX/Z	31394UBW1	October 2035
AS	2	4,687,500	SC/PT	(2)	FLT/T	31394UBX9	July 2035
KA	2	10,312,500	SC/PT	(2)	INV/T	31394UBY7	July 2035
AE(1)	3	20,000,000	SUP	5.50	FIX	31394UBZ4	October 2035
AI	3	41,666,666 (5)	NTL	6.00	FIX/IO	31394UCA8	October 2035
FC(1)	3	96,452,400	TAC/AD	(2)	FLT	31394UCB6	October 2035
HZ(1)	3	11,706,000	SUP	5.50	FIX/Z	31394UCC4	October 2035
IP(1)	3	27,439,583 (5)	NTL	6.00	FIX/IO	31394UCD2	August 2035
SC(1)	3	35,073,600	TAC/AD	(2)	INV	31394UCE0	October 2035
YC(1)	3	329,275,000	PAC	5.00	FIX	31394UCF7	August 2035
YD(1)	3	7,493,000	PAC	5.50	FIX	31394UCG5	October 2035
SK(1)	4	39,982,400	TAC/AD	(2)	INV	31394UCH3	October 2035
WI(1)	4	27,439,583 (5)	NTL	6.00	FIX/IO	31394UCJ9	August 2035
WJ(1)	4	329,275,000	PAC	5.00	FIX	31394UCK6	August 2035
WK(1)	4	7,493,000	PAC	5.50	FIX	31394UCL4	October 2035
WZ(1)	4	13,298,000	SUP	5.50	FIX/Z	31394UCM2	October 2035
XF(1)	4	109,951,600	TAC/AD	(2)	FLT	31394UCN0	October 2035
YI(1)	4	41,666,666 (5)	NTL	6.00	FIX/IO	31394UCP5	October 2035
R	0	0	NPR	0.00	NPR	31394UCQ3	October 2035
RL	0	0	NPR	0.00	NPR	31394UCR1	October 2035

(1) Exchangeable classes.

(2) Based on LIBOR.

(3) The HA Class will bear interest during the first 60 interest accrual periods at the annual rate of 6.50%. Thereafter the HA Class will bear no interest.

(4) The HB Class will bear no interest during the first 60 interest accrual periods. Thereafter the HB Class will bear interest at the annual rate of 21.66666%.

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

(6) Principal only classes.

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 KB, GW, JK, KW, WD, WE, WG, WH, LB, PA, TB, YA, YE, AD, YH, WL, WM, XB, ET and AX Classes are the RCR classes, as further described in this prospectus supplement.

The dealer will offer the certificates (other than the IH, IM, IN, MO, ON, WA, WB, WC, IP, YC, YD, WI, WJ, WK and YI Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be September 29, 2005. Fannie Mae initially will retain the IH, IM, IN, MO, ON, WA, WB, WC, IP, YC, YD, WI, WJ, WK and YI Classes.

Bear, Stearns & Co. Inc.

The date of this Prospectus Supplement is August 17, 2005

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2002 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated July 1, 2004 (the “MBS Prospectus”);
- if you are purchasing any Group 2 Class or the R or RL Class, the disclosure document relating to the Group 2 Underlying RCR Certificate (the “Underlying REMIC Disclosure Document”); and
- any information incorporated by reference in this prospectus supplement as discussed below under the heading “Incorporation by Reference.”

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).

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

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

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

INCORPORATION BY REFERENCE

In this prospectus supplement, we are incorporating by reference the MBS Prospectus and the Underlying REMIC Disclosure Document described above. In addition, we are incorporating by reference the documents listed below. This means that we are disclosing information to you by referring you to these documents. These documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with these documents.

You should rely only on the information provided or incorporated by reference in this prospectus supplement, the REMIC Prospectus and the MBS Prospectus and any applicable supplements or amendments.

We incorporate by reference the following documents we have filed, or may file, with the Securities and Exchange Commission (“SEC”):

- our Annual Report on Form 10-K for the fiscal year ended December 31, 2003 (“Form 10-K”);
- all other reports we have filed pursuant to Section 13(a) or 15(d) of the Securities Exchange Act of 1934 since the end of the fiscal year covered by the Form 10-K until the date of this prospectus supplement, excluding any information “furnished” to the SEC on Form 8-K; and

- all proxy statements that we file with the SEC and all documents that we file with the SEC pursuant to Section 13(a), 13(c), 14 or 15(d) of the Securities Exchange Act of 1934 subsequent to the date of this prospectus supplement and prior to the completion of the offering of the certificates, excluding any information we “furnish” to the SEC on Form 8-K.

Any information incorporated by reference in this prospectus supplement is deemed to be modified or superseded for purposes of this prospectus supplement to the extent information contained or incorporated by reference in this prospectus supplement modifies or supersedes such information. In such case, the information will constitute a part of this prospectus supplement only as so modified or superseded.

We file annual, quarterly and current reports, proxy statements and other information with the SEC. You can obtain copies of the periodic reports we file with the SEC without charge by calling or writing our Office of Investor Relations, Fannie Mae, 3900 Wisconsin Avenue, NW, Washington, DC 20016, telephone: (202) 752-7115. The periodic and current reports that we file with the SEC are also available on our Web site. Information appearing on our Web site is not incorporated in this prospectus supplement except as specifically stated in this prospectus supplement.

In addition, you may read our SEC filings and other information about Fannie Mae at the offices of the New York Stock Exchange, the Chicago Stock Exchange and the Pacific Exchange. Our SEC filings are also available at the SEC’s Web site at www.sec.gov. You also may read and copy any document we file with the SEC by visiting the SEC’s Public Reference Room at 100 F Street, N.E., Washington, DC 20549. Please call the SEC at 1-800-SEC-0330 for further information about the operation of the Public Reference Room. We are providing the address of the SEC’s Web site solely for the information of prospective investors. Information appearing on the SEC’s Web site is not incorporated in this prospectus supplement except as specifically stated in this prospectus supplement.

RECENT DEVELOPMENTS

On December 21, 2004, our Board of Directors (the “Board”) announced the retirement of Chairman and Chief Executive Officer Franklin D. Raines and the resignation of Vice Chairman and Chief Financial Officer J. Timothy Howard. The Board further announced that the Audit Committee of the Board dismissed KPMG LLP as our independent auditor. On January 4, 2005, the Audit Committee of the Board approved the engagement of Deloitte & Touche LLP (“Deloitte”) as our independent auditor. Deloitte will serve as our auditor for each of the fiscal years 2001, 2002, 2003 and 2004.

Stephen B. Ashley, a member of the Board, currently is serving as the non-executive Chairman of the Board. On June 1, 2005, the Board announced that it had selected Daniel H. Mudd, the former Chief Operating Officer of Fannie Mae, to be the new President and Chief Executive Officer. Mr. Mudd had been serving as the interim Chief Executive Officer since the retirement of Mr. Raines. Executive Vice President Robert Levin currently is serving as the interim Chief Financial Officer.

On December 15, 2004, the Office of the Chief Accountant of the Securities and Exchange Commission (“SEC”) issued a statement (the “Statement”) regarding certain accounting issues relating to Fannie Mae, including determinations by the SEC that we should (i) restate our financial statements to eliminate the use of hedge accounting under Financial Accounting Standard No. 133, Accounting for Derivative Instruments and Hedging Activities (“FAS 133”), (ii) evaluate the accounting under Financial Accounting Standard No. 91, Accounting for Nonrefundable Fees and Costs Associated with Originating or Acquiring Loans and Initial Direct Costs of Leases (“FAS 91”) and restate our financial statements filed with the SEC if the amounts required for correction are material, and (iii) re-evaluate the information prepared under generally accepted accounting principles (“GAAP”) and non-GAAP information that we previously provided to investors. On

December 16, 2004, we filed a Current Report on Form 8-K with the SEC that includes a copy of the Statement.

As a result of the SEC's findings, we will restate our financial results from 2001 through June 30, 2004 to comply fully with the SEC's determination. In a Form 12b-25 filed with the SEC on November 15, 2004, we estimated that a loss of hedge accounting under FAS 133 for all derivatives could result in recording into earnings a net cumulative loss on derivative transactions of approximately \$9.0 billion as of September 30, 2004. (We estimate that as of December 31, 2004, this net cumulative after-tax loss was approximately \$8.4 billion.) We also stated that there would be a corresponding decrease to retained earnings and, accordingly, regulatory capital. In a Form 12b-25 filed with the SEC on March 17, 2005, we stated that if we do not qualify for hedge accounting for mortgage commitments accounted for as derivatives since our July 1, 2003 adoption of Financial Accounting Standard No. 149, Amendment of Statement 133 on Derivative Instruments and Hedging Activities ("FAS 149"), we estimate that we would be required to record in earnings a net cumulative after-tax loss related to these commitments of approximately \$2.4 billion as of December 31, 2004.

We are working to determine the effect of the restatement, including the effect on each prior reporting period. We expect that the impact will be material to our reported GAAP and core business results for many, if not all, periods and will vary substantially from period to period based on the amount and types of derivatives held and fluctuations in interest rates and volatility. Our restated financial statements also will reflect corrections as a result of our misapplication of FAS 91 for each prior reporting period described above. We also will consider the impact, if any, of the SEC's decision on FAS 91 for periods prior to those described above.

Accordingly, on December 17, 2004, the Audit Committee of the Board concluded that our previously filed interim and audited financial statements and the independent auditor's reports thereon for the periods from January 2001 through the second quarter of 2004 should no longer be relied upon because such financial statements were prepared applying accounting practices that did not comply with GAAP. We have not yet filed our quarterly reports on Form 10-Q for the quarters ended September 30, 2004, March 31, 2005 and June 30, 2005, or our annual report on Form 10-K for the year ended December 31, 2004. The financial information regarding our anticipated results of operations for the quarter ended September 30, 2004 that was contained in our Form 12b-25 filed on November 15, 2004 and in a Form 8-K filed on November 16, 2004 was prepared applying the same policies and practices, and, accordingly, should not be relied upon. The Audit Committee has discussed the matters described above and in a Form 8-K filed with the SEC on December 22, 2004 with KPMG LLP, our independent auditor through December 21, 2004.

On September 20, 2004, the Office of Federal Housing Enterprise Oversight ("OFHEO") delivered its report to the Board of its findings to date of the agency's special examination. Among other matters, the OFHEO report raised a number of questions and concerns about our accounting policies and practices with respect to FAS 91 and FAS 133. On February 23, 2005, we announced that OFHEO notified our Board and management of several additional accounting and internal control issues and questions that OFHEO identified in its ongoing special examination, and directed that these matters be included in the internal reviews by the Board and management and reviewed by Deloitte. OFHEO indicated that it has not completed its review of all aspects of these issues, but has identified policies that it believes appear to be inconsistent with generally accepted accounting principles as well as internal control deficiencies that raise safety and soundness concerns. The issues and questions include the following areas: securities accounting, loan accounting, consolidations, accounting for commitments, and practices to smooth certain income and expense amounts. OFHEO also raised concerns regarding journal entry controls, systems limitations, and database modifications, as well as FAS 149 and new developments relating to FAS 91. A summary of the additional questions raised in OFHEO's ongoing special examination of Fannie Mae has been filed as an exhibit to a Form 8-K that we filed with the SEC on February 23, 2005.

Our Board and management are addressing the issues and questions raised by OFHEO. In addition, the Board designated its Special Review Committee to review the findings of OFHEO's September 2004 special examination report. This review, led by former Senator Warren Rudman of the law firm of Paul, Weiss, Rifkind, Wharton & Garrison ("Paul Weiss"), is focused on: accounting issues, including accounting policies, procedures and controls regarding FAS 91 and FAS 133; organization, structure and governance, including Board oversight and management responsibilities and resources; and executive compensation. Paul Weiss' work continues as it examines these areas and other issues that may arise in the course of its review, reporting regularly to the Board. We will report to OFHEO regarding each of these issues and will continue to work with OFHEO to resolve these matters as part of our ongoing internal reviews and restatement process. In light of the foregoing, management has initiated a comprehensive review of accounting routines and controls, the financial reporting process and the application of GAAP, which will include the issues OFHEO has identified, as well as issues identified by management and/or Deloitte. Management, working with accounting consultants, will develop a view on these issues, which then will be reviewed with the Audit Committee, Deloitte and OFHEO. Upon conclusion of this review, our financial statements will be restated where necessary and submitted to Deloitte for review as part of its audit. We are providing periodic updates to the SEC and the New York Stock Exchange on the restatement. In addition, the SEC and the U.S. Attorney's Office for the District of Columbia are conducting ongoing investigations into these matters.

OFHEO is required to review our capital classification quarterly, and as of September 30, 2004 and December 31, 2004, classified us as "significantly undercapitalized." As a result of this classification, we submitted a capital restoration plan to OFHEO in January 2005, and on February 23, 2005, we announced that OFHEO approved our proposed capital restoration plan. Under the plan, we detail how we expect to meet our minimum capital requirement on an ongoing basis, as well as achieve OFHEO's 30 percent surplus capital requirement by September 30, 2005. A summary of the capital restoration plan was filed as an exhibit to a Form 8-K that we filed with the SEC on February 23, 2005. On May 19, 2005, OFHEO classified us as "adequately capitalized" as of March 31, 2005. OFHEO has noted that this classification is subject to revision pending the outcome of ongoing accounting reviews, and that this classification does not amend any existing capital restoration plans currently in place between Fannie Mae and OFHEO.

In a Form 12b-25 filed with the SEC on August 9, 2005, we reported that, based on our current assessment, we are not likely to complete and file our Annual Report on Form 10-K for the year ended December 31, 2004, which will contain restated financial information, prior to the second half of 2006. We also reported in that Form 12b-25 that we are uncertain whether Deloitte will be able to opine on either the effectiveness of our internal control over financial reporting or management's process for assessing the effectiveness of internal control over financial reporting as of December 31, 2004 or December 31, 2005. We also reported in that Form 12b-25 that current NYSE listing standards allow the NYSE to continue to list the securities of a listed company for up to nine months after a company is delinquent in filing its Annual Report on Form 10-K (until December 16, 2005, in the case of Fannie Mae). The NYSE, in its sole discretion, also may extend the listing of a company's securities for another three months after that date, depending on the company's circumstances. Under the rules of the NYSE, Fannie Mae would have a right to a review of any decision to delist its securities by a committee of the NYSE Board of Directors.

Forms 8-K that we file with the SEC prior to the completion of the offering of the certificates are incorporated by reference in this prospectus supplement. This means that we are disclosing information to you by referring you to those documents. You should refer to "Incorporation by Reference" above for further details on the information that we incorporate by reference in this prospectus supplement and where to find it.

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	Class 2005-62-DG RCR Certificate
3	Group 3 MBS
4	Group 4 MBS

Assumed Characteristics of the Mortgage Loans Underlying the Trust MBS (as of September 1, 2005)

	<u>Approximate Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Approximate Weighted Average Remaining Term to Maturity (in months)</u>	<u>Approximate Weighted Average Loan Age (in months)</u>	<u>Approximate Weighted Average Coupon</u>
Group 1 MBS	\$1,300,000,000	360	332	25	5.49%
Group 3 MBS	\$ 500,000,000	360	265	80	6.60%
Group 4 MBS	\$ 500,000,000	360	265	80	6.60%

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

Characteristics of the Group 2 Underlying RCR Certificate

Exhibit A describes the Group 2 Underlying RCR Certificate, including certain information about the related mortgage loans. To learn more about the Group 2 Underlying RCR Certificate, you should obtain from us the current class factor and the related disclosure document as described on page S-3.

Class Factors

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

Settlement Date

We expect to issue the certificates on September 29, 2005.

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 and DTC, as applicable, which will electronically track ownership of the certificates and payments on them. We will issue physical certificates in registered, certificated form.

We will issue the classes of certificates in the following forms:

<u>Fed Book-Entry</u>	<u>DTC Book-Entry</u>	<u>Physical</u>
All classes of certificates other than the XB, R and RL Classes	XB	R and RL Classes

Exchanging Certificates Through Combination and Recombination

If you own certain certificates, you will be able to exchange them for a proportionate interest in the related RCR certificates as shown on Schedule 1. We will issue the RCR certificates upon such exchange. You can exchange your certificates by notifying us and paying an exchange fee. We use the principal and interest of the certificates exchanged to pay principal and interest on the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates.

Interest Rates

During each interest accrual period, the fixed rate classes, the descending rate class and the ascending rate class will bear interest at the applicable annual interest rates listed or described on the cover of this prospectus supplement or on Schedule 1.

During each interest accrual period, the XB Class will bear interest at the weighted average coupon rate described on Schedule 1.

During the initial interest accrual period, the floating rate, inverse floating rate and toggle classes will bear interest at the initial interest rates listed below. During subsequent interest accrual periods, the floating rate, inverse floating rate and toggle classes will bear interest based on the formulas indicated below, but always subject to the specified maximum and minimum interest rates:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate (1)</u>
FL	5.05000%	6.00000%	1.35%	LIBOR + 135 basis points
FN	4.10000%	7.00000%	0.40%	LIBOR + 40 basis points
FW	4.00000%	7.50000%	0.30%	LIBOR + 30 basis points
MF	4.25000%	7.00000%	0.50%	LIBOR + 50 basis points
SL	4.75000%	23.25000%	0.00%	23.25% – (5 x LIBOR)
SM	5.75000%	9.50000%	3.00%	9.5% – LIBOR
SN	7.25000%	16.50000%	0.00%	16.5% – (2.5 x LIBOR)
SW	7.00000%	14.40000%	0.00%	14.4% – (2 x LIBOR)
AS	0.00000%	17.60000%	0.00%	(2)
KA	8.00000%	8.00000%	0.00%	(3)
FC	3.99313%	7.50000%	0.30%	LIBOR + 30 basis points
SC	9.64389%	19.80000%	0.00%	19.8% – (2.75 x LIBOR)
SK	9.64389%	19.80000%	0.00%	19.8% – (2.75 x LIBOR)
XF	3.99313%	7.50000%	0.30%	LIBOR + 30 basis points

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

(2) The applicable interest rate for the AS Class each month will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 5.0%	0.00%
Greater than 5.0%	17.60%

(3) The applicable interest rate for the KA Class each month will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 5.0%	8.00%
Greater than 5.0%	0.00%

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:

Class

IG	15% of the GM Class
IH	10% of the WA Class
IM	100% of the MO Class
IN	100% of the ON Class
AI	8.333333333% of the <i>sum</i> of the AE, FC, HZ, SC, YC and YD Classes
IP	8.333333333% of the YC Class
WI	8.333333333% of the WJ Class
YI	8.333333333% of the <i>sum</i> of the SK, WJ, WK, WZ and XF Classes

Distributions of Principal

Group 1 Principal Distribution Amount

ZJ Accrual Amount

1. To Aggregate Group III to zero.
2. To the ZE and ZG, in that order, to zero.
3. Thereafter to the ZJ Class.

YZ Accrual Amount

To the LF, KZ and LZ Classes, in that order, to zero, and thereafter to the YZ Class.

ZQ Accrual Amount

To the TA, ZR and ZU Classes, in that order, to zero, and thereafter to the ZQ Class.

ZX Accrual Amount

1. To Aggregate Group II to its Targeted Balance.
2. To the AQ Class to its Targeted Balance.
3. Thereafter to the ZX Class.

TZ Accrual Amount

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

JZ Accrual Amount

To Aggregate Group V to its Targeted Balance, and thereafter to the JZ Class.

ZK Accrual Amount

1. To the KU Class to its Planned Balance.
2. To the KY Class to zero.
3. Thereafter to the ZK Class.

VZ Accrual Amount

To the FN and SN Classes, pro rata, to zero, and thereafter to the VZ Class.

Group 1 Cash Flow Distribution Amount

To Aggregate Group I to its Planned Balance.

ZE Accrual Amount, ZG Accrual Amount, KZ Accrual Amount, LZ Accrual Amount, ZR Accrual Amount, ZU Accrual Amount and Remaining Group 1 Cash Flow Distribution Amount

1. (a) 3.3352892581% of the remaining Group 1 Cash Flow Distribution Amount as follows:

first, to Aggregate Group II to its Targeted Balance;

second, to the AQ Class to its Targeted Balance;

third, to the ZX Class to zero;

fourth, to Aggregate Group II to zero; and

fifth, to the AQ Class to zero,

(b) 37.2500728483% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the ZE Accrual Amount and ZG Accrual Amount, as follows:

first, if and only if *either*

- the principal balance of the Group 1 MBS is *less* than the *product* of the principal balance of the Group 1 MBS for the preceding month *multiplied* by the Group 1 MBS Specified Percentage

or

- the principal balance of the ZE Class has been reduced to zero *and* the principal balance of the Group 1 MBS is *less* than the Group 1 MBS Specified Balance, then as follows:

first, to the ZE Class to zero;

second, to the ZG Class to zero;

third, to Aggregate Group III to zero; and

fourth, to the ZJ Class to zero;

second, to Aggregate Group III to its Targeted Balance;

third, to the ZG and ZE Classes, in that order, to zero;

fourth, to Aggregate Group III to zero; and

fifth, to the ZJ Class to zero,

(c) 8.0128204413% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the KZ Accrual Amount and LZ Accrual Amount, as follows:

first, if and only if *either*

- the principal balance of the Group 1 MBS is *less* than the aggregate principal balance of the *product* of the Group 1 MBS for the preceding month *multiplied* by the Group 1 MBS Specified Percentage

or

- the principal balance of the KZ Class has been reduced to zero *and* the principal balance of the Group 1 MBS is *less* than the Group 1 MBS Specified Balance, then as follows:

first, to the KZ Class to zero;

second, to the LZ Class to zero;

third, to the LF Class to zero; and

fourth, to the YZ Class to zero;

second, to the LF Class to its Targeted Balance;

third, to the LZ and KZ Classes, in that order, to zero;

- fourth*, to the LF Class to zero; and
fifth, to the YZ Class to zero,
- (d) 6.9643247210% of such remaining Group 1 Cash Flow Distribution Amount as follows:
first, to Aggregate Group IV to its Targeted Balance;
second, to the TZ Class to zero; and
third, to Aggregate Group IV to zero,
- (e) 19.7238880174% of such remaining Group 1 Cash Flow Distribution Amount as follows:
first, to the BC Class to its Planned Balance;
second, to Aggregate Group V to its Targeted Balance;
third, to the JZ Class to zero;
fourth, to Aggregate Group V to zero; and
fifth, to the BC Class to zero,
- (f) 9.2049199957% of such remaining Group 1 Cash Flow Distribution Amount as follows:
first, to the KQ Class to its Planned Balance;
second, to Aggregate Group VI to its Planned Balance;
third, to the MF and SM Classes, pro rata, to zero;
fourth, to the FL and SL Classes, pro rata, to zero;
fifth, to Aggregate Group VI to zero; and
sixth, to the KQ Class to zero, and
- (g) 15.5086847182% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the ZR Accrual Amount and ZU Accrual Amount, as follows:
first, if and only if *either*
- the principal balance of the Group 1 MBS is *less* than the *product* of the principal balance of the Group 1 MBS for the preceding month *multiplied* by the Group 1 MBS Specified Percentage
 - or*
 - the principal balance of the ZR Class has been reduced to zero *and* the principal balance of the Group 1 MBS is *less* than the Group 1 MBS Specified Balance, then as follows:
 - first, to the ZR Class to zero;
 - second, to the ZU Class to zero;
 - third, to the TA Class to zero; and
 - fourth, to the ZQ Class to zero.
- second*, to the TA Class to its Targeted Balance;
third, to the ZU and ZR Classes, in that order, to zero;
fourth, to the TA Class to zero; and
fifth, to the ZQ Class to zero.

2. The remaining Group 1 Cash Flow Distribution Amount to Aggregate Group I to zero.

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

Group 2 Principal Distribution Amount

To the AS and KA Classes, pro rata, to zero.

Group 3 Principal Distribution Amount

HZ Accrual Amount

To Aggregate Group VIII to its Targeted Balance, and thereafter to the HZ Class.

Group 3 Cash Flow Distribution Amount

1. To Aggregate Group VII to its Planned Balance.
2. (a) 12.2524995099% of the remaining amount to the AE Class to zero, and
(b) 87.7475004901% of such remaining amount as follows:
first, to Aggregate Group VIII to its Targeted Balance;
second, to the HZ Class to zero; and
third, to Aggregate Group VIII to zero.
3. To Aggregate Group VII to zero.

For a description of Aggregate Group VII and Aggregate Group VIII, see “Description of the Certificates—Distributions of Principal—*Group 3 Principal Distribution Amount*” in this prospectus supplement.

Group 4 Principal Distribution Amount

WZ Accrual Amount

To Aggregate Group X to its Targeted Balance, and thereafter to the WZ Class.

Group 4 Cash Flow Distribution Amount

1. To Aggregate Group IX to its Planned Balance.
2. To Aggregate Group X to its Targeted Balance.
3. To WZ Class to zero.
4. To Aggregate Group X to zero.
5. To Aggregate Group IX to zero.

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

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

Weighted Average Lives (years) *

Group 1 Classes	PSA Prepayment Assumption														
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%
AQ	28.5	21.3	20.2	19.2	16.3	15.1	17.9	19.3	19.2	15.5	15.1	5.4	4.5	2.3	1.2
BC	24.9	7.1	4.5	3.0	3.0	3.0	3.0	3.0	3.0	3.3	3.3	2.1	1.9	1.2	0.8
DA, GB, GM and IG ..	12.3	6.1	4.6	3.5	1.9	1.6	1.6	1.6	1.6	1.6	4.4	2.6	2.3	1.3	0.8
FL, SL and KW.....	29.5	24.6	23.9	23.1	20.6	19.5	18.0	13.2	12.9	9.3	9.0	4.1	3.4	1.8	1.0
FN and SN	14.9	13.0	12.2	11.1	5.2	5.5	6.0	7.0	6.8	4.0	3.8	2.1	1.8	1.0	0.6
FW and SW	23.7	11.9	10.0	8.5	5.6	4.7	3.9	4.5	4.4	3.4	3.3	2.0	1.8	1.1	0.7
HA and HB	23.5	11.1	9.0	7.5	4.5	3.7	3.9	2.9	2.8	2.0	2.0	1.6	1.4	0.9	0.6
IH, WA, WG and WH ..	9.8	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	2.6	1.9
IM, MO and WD.....	22.5	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	10.5	8.0	5.5
IN, ON and WE	24.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	16.7	13.2	9.3
JZ	28.8	22.7	22.0	21.2	19.2	18.2	14.3	1.3	1.2	0.8	0.8	0.6	0.5	0.3	0.2
KQ	22.4	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5
KU	26.3	10.3	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.6	1.8	1.1
KY	26.7	11.9	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	1.6	1.0
KZ	29.4	24.7	24.1	23.5	21.7	21.0	20.1	18.1	18.1	11.7	0.1	0.1	0.1	0.1	0.1
LF	12.3	6.1	4.6	3.6	2.7	2.7	2.7	2.7	2.7	2.8	4.4	2.6	2.3	1.3	0.8
LZ	26.7	17.6	16.5	15.4	11.8	10.0	7.2	2.2	2.0	1.2	0.5	0.5	0.5	0.4	0.3
MF and SM	27.9	16.9	14.8	12.0	6.4	4.9	3.5	1.9	1.9	1.5	1.5	1.2	1.1	0.6	0.4
TA	13.2	6.7	5.2	4.3	3.5	3.5	3.5	3.5	3.5	3.8	4.3	2.5	2.2	1.3	0.8
TZ	29.3	24.7	24.0	23.5	21.7	21.0	20.1	1.1	1.1	0.6	0.6	0.4	0.3	0.2	0.1
VZ	24.9	18.4	17.2	16.1	12.6	13.9	15.7	27.5	27.5	27.3	27.3	4.2	3.5	1.7	0.9
WB	17.4	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.8	4.4	3.0
WC	20.1	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	7.6	5.8	4.0
YZ	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3
ZE	29.4	24.7	24.1	23.5	21.8	21.0	20.1	17.4	17.3	14.6	0.1	0.1	0.1	0.1	0.1
ZG	26.7	17.6	16.4	15.3	12.3	10.8	9.6	4.9	4.7	2.7	0.5	0.5	0.5	0.4	0.3
ZJ	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3
ZK	26.7	11.9	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	4.9	2.2	1.2
ZQ	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3
ZR	29.3	24.7	24.1	23.5	21.8	21.1	20.1	16.2	15.8	3.8	0.1	0.1	0.1	0.1	0.1
ZU	26.8	17.8	16.5	15.3	10.8	8.5	5.5	1.5	1.5	1.0	0.5	0.5	0.4	0.3	0.2
ZX	29.4	24.8	24.3	23.7	22.0	21.2	15.5	0.6	0.6	0.4	0.4	0.3	0.3	0.2	0.1
GW, KB and TB	27.0	14.6	12.7	11.2	8.0	7.1	6.1	4.3	4.2	3.2	3.1	1.9	1.6	1.0	0.6
JK	23.7	3.8	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.2	0.9	0.7
LB	26.3	10.3	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.6	1.8	1.1
PA	16.4	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.1	5.6	3.9
YA	27.0	14.6	12.7	11.2	8.0	7.1	6.1	4.3	4.2	3.2	3.1	1.9	1.6	1.0	0.6

Group 1 Classes (continued)	CPR						
	Prepayment Assumption						
	4%	4.1%					
AQ	23.4	23.3					
BC	11.5	11.3					
DA, GB, GM and IG	8.2	8.1					
FL, SL and KW	25.9	25.8					
FN and SN	14.2	14.2					
FW and SW	15.2	15.0					
HA and HB	14.4	14.3					
IH, WA, WG and WH	3.6	3.6					
IM, MO and WD	12.5	12.4					
IN, ON and WE	17.4	17.4					
JZ	24.2	24.2					
KQ	4.1	3.8					
KU	16.1	15.9					
KY	17.0	16.7					
KZ	25.8	25.7					
LF	8.2	8.1					
LZ	20.1	20.0					
MF and SM	20.6	20.4					
TA	8.7	8.6					
TZ	25.7	25.7					
VZ	20.8	20.8					
WB	7.4	7.3					
WC	9.8	9.7					
YZ	27.7	27.7					
ZE	25.8	25.7					
ZG	20.1	20.0					
ZJ	27.7	27.7					
ZK	17.0	16.7					
ZQ	27.7	27.7					
ZR	25.8	25.7					
ZU	20.4	20.2					
ZX	25.8	25.8					
GW, KB and TB	17.9	17.8					
JK	8.1	7.9					
LB	16.1	15.9					
PA	8.3	8.3					
YA	17.9	17.8					
Group 2 Classes	PSA Prepayment Assumption						
	0%	100%	250%	350%	500%		
AS and KA	25.6	18.2	18.1	13.9	9.9		
Group 3 Classes	PSA Prepayment Assumption						
	0%	100%	150%	180%	319%	400%	500%
AE and YH	28.0	15.9	13.1	10.8	3.8	1.4	0.9
AI	20.8	8.7	7.1	6.4	4.1	3.3	2.6
FC and SC	24.1	14.0	11.2	8.9	2.5	1.5	0.9
HZ	29.3	20.5	19.4	18.7	13.4	0.3	0.1
IP, YC and YE	17.1	5.0	4.0	4.0	4.0	4.0	3.3
YD	25.7	15.7	15.7	15.7	15.7	15.7	13.0
AD	17.3	5.2	4.3	4.3	4.3	4.3	3.5

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>180%</u>	<u>319%</u>	<u>400%</u>	<u>500%</u>
SK, XF and AX	24.1	14.0	11.2	9.0	2.5	1.5	0.9
WI, WJ and WL	17.1	5.0	4.0	4.0	4.0	4.0	3.3
WK	25.7	15.7	15.7	15.7	15.7	15.7	13.0
WZ	29.3	20.5	19.4	18.7	13.4	0.3	0.1
WM and XB	17.3	5.2	4.3	4.3	4.3	4.3	3.5
YI	20.8	8.7	7.1	6.4	4.1	3.3	2.6
ET	28.0	15.9	13.1	10.8	3.8	1.4	0.9

* 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.

Payments on the Group 2 Classes also will be affected by the payment priority governing the Group 2 Underlying RCR Certificate. If you invest in any Group 2 Classes, the rate at which you receive payments also will be affected by the priority sequence governing principal payments on the Group 2 Underlying RCR Certificate.

In particular, as described in the underlying REMIC disclosure document, principal payments on the Group 2 Underlying RCR Certificate are governed by a principal balance schedule. As a result, the Group 2 Underlying RCR Certificate may receive principal payments at a rate faster or slower than would otherwise have been the case. In some cases, the Group 2 Underlying RCR Certificate may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. This prospectus supplement contains no information as to whether

- the Group 2 Underlying RCR Certificate has adhered to its principal balance schedule,
- any related Support classes remain outstanding, or
- the Group 2 Underlying RCR Certificate otherwise has performed as originally anticipated.

You may obtain additional information about the Group 2 Underlying RCR Certificate by reviewing its current class factor in light of other information available in the related disclosure document. You may obtain that document from us as described on page S-3.

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.

Hurricane Katrina may present risk of increased mortgage loan defaults. In late August 2005, Hurricane Katrina and related events caused catastrophic damage to extensive areas along the Gulf Coast, including portions of coastal and inland Louisiana, Mississippi, Alabama and Florida. The full extent of the physical damage resulting from severe flooding, high winds and environmental contamination remains uncertain. Hundreds of thousands of people have been displaced and interruptions in the regional economy have been significant. Although the long-term effects are unclear, these events could lead to a general economic downturn in the Gulf Coast region, including job losses and declines in real estate values. Accordingly, defaults on any mortgage loans in the affected areas may increase, in turn resulting in early payments of principal to holders of certificates backed by those mortgage loans.

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

Weighted average lives of the Jump and Non-Sticky Jump Classes are especially sensitive to prepayments under certain scenarios.

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

Any change in principal priority of the Jump and Non-Sticky Jump Classes may remain in effect for an extended period. Once a change in principal priority of the Jump and Non-Sticky Jump Classes occurs, under many prepayment scenarios the new payment priority may continue in effect for subsequent periods. Moreover, it is possible that under various prepayment scenarios the change in payment priority of the Jump and Non-Sticky Jump Classes will remain in effect indefinitely.

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.

Slight changes in LIBOR may significantly affect the interest rates of the Toggle classes. The Toggle classes may be extremely sensitive to certain changes in monthly LIBOR values. In particular, they may experience dramatic declines in their interest rates and yields as a

result of certain changes in LIBOR, even if those changes are slight. For an illustration of this sensitivity, see the related yield tables in this prospectus supplement.

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

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

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

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

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

Terrorist activities and related military and political actions by the U.S. government could

cause reductions in investor confidence and substantial market volatility in real estate and securities markets. It is impossible to predict the extent to which terrorist activities may occur or, if they do occur, the extent of the effect on the certificates. Moreover, it is uncertain what effects any past or future terrorist activities or any related military or political actions on the part of the United States government and others will have on the United States and world financial markets, local, regional and national economies, real estate markets across the United States, or

particular business sectors, including those affecting the performance of mortgage loan borrowers. Among other things, reduced investor confidence could result in substantial volatility in securities markets and a decline in real estate-related investments. In addition, defaults on the mortgage loans could increase, causing early payments of principal to you and, regardless of the performance of the underlying mortgage loans, the liquidity and market value of the certificates may be impaired.

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, 2005 (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

- three groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 3 MBS” and “Group 4 MBS” and, together, the “Trust MBS”) and
- a previously issued RCR Certificate (the “Group 2 Underlying RCR Certificate”) evidencing a beneficial ownership interest in the related Fannie Mae REMIC trust (the “Underlying REMIC Trust”) as further described in Exhibit A.

The assets of the Underlying REMIC Trust evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

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

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

Our guaranty obligations with respect to the Group 2 Underlying RCR Certificate are described in the Underlying REMIC Disclosure Document. 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, “Description of the Certificates—Fannie Mae Guaranty” in the MBS Prospectus, and “Description of the Certificates—General—*Fannie Mae Guaranty*” in the Underlying REMIC Disclosure Document.

Characteristics of Certificates. We will issue the Certificates (except the XB, 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.”

The XB Class of RCR Certificates will be represented by one certificate (the “DTC Certificate”) to be registered at all times in the name of the nominee of The Depository Trust Company (“DTC”), a New York chartered limited purpose trust company, or any successor depository selected or approved by us. We refer to the nominee of DTC as the “Holder” or “Certificateholder” of the DTC Certificate. DTC will maintain the DTC Certificate through its book-entry facilities.

A Holder is not necessarily the beneficial owner of a Certificate. Beneficial owners ordinarily will hold Certificates through one or more financial intermediaries, such as banks, brokerage firms and securities clearing organizations. See “Description of Certificates—Denominations and Form” in the REMIC Prospectus.

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

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

Authorized Denominations. We will issue the Certificates in the following denominations:

<u>Classes</u>	<u>Denomination</u>
The Jump Classes	\$1,000,000 plus whole dollar increments
The Interest Only, Principal Only, Inverse Floating Rate, Toggle and Non-Sticky Jump Classes	\$100,000 minimum plus whole dollar increments
All other Classes (except the R and RL Classes)	\$1,000 minimum plus whole dollar increments

We will issue the R and RL Classes as single Certificates with no principal balances.

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

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

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

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

Voting the Group 2 Underlying RCR Certificate. Holders of the Group 2 Underlying RCR Certificate may be asked to vote on issues arising under the related trust agreement. If so, the Trustee will vote the Group 2 Underlying RCR Certificate, as instructed by Holders of Certificates of the Group 2 Classes. The Trustee must receive instructions from Holders of Certificates having principal balances totaling at least 51% of the aggregate principal balance of the Group 2 Classes.

Combination and Recombination

General. You are permitted to exchange all or a portion of the Group 1 and Group 4 Classes and the AE, FC, HZ, IP, SC, YC and YD Classes of REMIC Certificates for a proportionate interest in the related RCR Certificates in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

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

Procedures. If a Certificateholder wishes to exchange Certificates, the Certificateholder must notify our Structured Transactions Department through one of our “REMIC Dealer Group” dealers in writing or by telefax no later than two business days before the proposed exchange date. The exchange date can be any business day other than the first or last business day of the month subject to our

approval. The notice must include the outstanding principal balance of both the Certificates to be exchanged and the Certificates to be received, and the proposed exchange date. After receiving the Holder's notice, we will telephone the dealer with delivery and wire payment instructions. Notice becomes irrevocable on the second business day before the proposed exchange date.

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

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

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

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

The Trust MBS

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

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

Group 1 MBS

Aggregate Unpaid Principal Balance	\$1,300,000,000
MBS Pass-Through Rate	5.00%
Range of WACs (annual percentages)	5.25% to 7.50%
Range of WAMs	241 months to 360 months
Approximate Weighted Average WAM	332 months
Approximate Weighted Average WALA (weighted average loan age)	25 months

Group 3 MBS

Aggregate Unpaid Principal Balance	\$500,000,000
MBS Pass-Through Rate	6.00%
Range of WACs (annual percentages)	6.25% to 8.50%
Range of WAMs	148 months to 360 months
Approximate Weighted Average WAM	265 months
Approximate Weighted Average WALA	80 months

Group 4 MBS

Aggregate Unpaid Principal Balance	\$500,000,000
MBS Pass-Through Rate	6.00%
Range of WACs (annual percentages)	6.25% to 8.50%
Range of WAMs	162 months to 360 months
Approximate Weighted Average WAM	265 months
Approximate Weighted Average WALA	80 months

The Group 2 Underlying RCR Certificate

The Group 2 Underlying RCR Certificate represents a beneficial ownership interest in the Underlying REMIC Trust. The assets of that trust evidence direct or indirect beneficial ownership interests in certain MBS having the general characteristics set forth in the MBS Prospectus. Distributions on the Group 2 Underlying RCR Certificate will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 2 Underlying RCR Certificate are described in the Underlying REMIC Disclosure Document. See Exhibit A for additional information about the Group 2 Underlying RCR Certificate.

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

For further information about the Group 2 Underlying RCR Certificate, telephone us at 1-800-237-8627. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

Final Data Statement

After issuing the Certificates, we will prepare a Final Data Statement containing certain information, including the principal balance of the Group 2 Underlying RCR Certificate as of the Issue Date and, with respect to the Trust MBS, the Pool number, the current WAC (or original WAC, if the current WAC is not available) and the current WAM (or Adjusted WAM, if the current WAM is not available) of the Mortgage Loans underlying each of the Trust MBS as of the Issue Date. The Final

Data Statement also will include the weighted averages of all the current or original WACs and the weighted averages of all the current or Adjusted WAMs, based on the current unpaid principal balances of the Mortgage Loans underlying each of the Trust MBS as of the Issue Date. You may obtain the Final Data Statement by telephoning us at 1-800-237-8627. In addition, the Final Data Statement is available on our corporate Web site at www.fanniemae.com.

Distributions of Interest

Categories of Classes

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

<u>Interest Type*</u>	<u>Classes</u>
Group 1 Classes	
Fixed Rate	AQ, BC, DA, GB, GM, IG, IH, IM, IN, JZ, KQ, KU, KY, KZ, LF, LZ, TA, TZ, VZ, WA, WB, WC, YZ, ZE, ZG, ZJ, ZK, ZQ, ZR, ZU and ZX
Floating Rate	FL, FN, FW and MF
Inverse Floating Rate	SL, SM, SN and SW
Descending Rate	HA
Ascending Rate	HB
Accrual	JZ, KZ, LZ, TZ, VZ, YZ, ZE, ZG, ZJ, ZK, ZQ, ZR, ZU and ZX
Interest Only	IG, IH, IM and IN
Principal Only	MO and ON
RCR**	KB, GW, JK, KW, WD, WE, WG, WH, LB, PA, TB and YA
Group 2 Classes	
Floating Rate	AS
Inverse Floating Rate	KA
Toggle†	AS and KA
Group 3 Classes	
Fixed Rate	AE, AI, HZ, IP, YC and YD
Floating Rate	FC
Inverse Floating Rate	SC
Accrual	HZ
Interest Only	AI and IP
RCR**	YE, AD and YH
Group 4 Classes	
Fixed Rate	WI, WJ, WK, WZ and YI
Floating Rate	XF
Inverse Floating Rate	SK
Accrual	WZ
Interest Only	WI and YI
RCR**	WL, WM, XB, ET and AX
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.

† The "Toggle" or "T" designation refers to a Floating Rate or Inverse Floating Rate class whose interest rate changes significantly if the designated index meets one or more thresholds. For example, when the index meets a threshold, the interest rate may shift from a predetermined rate or formula to a different predetermined rate or formula. Accordingly, the change in interest rate may not be a continuous function of changes in the index.

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

Accrual Classes) on each Distribution Date, beginning in the month after the Settlement Date specified in the Reference Sheet.

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

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

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

<u>Classes</u>	<u>Interest Accrual Periods</u>
All Fixed Rate Classes and the FL, FW, HA, HB, SL, SW, AS and KA Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All other Floating Rate and Inverse Floating Rate Classes	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

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

The Dealer will treat the MO and ON Classes as Delay Classes for the sole purpose of facilitating trading.

Accrual Classes. The JZ, KZ, LZ, TZ, VZ, YZ, ZE, ZG, ZJ, ZK, ZQ, ZR, ZU, ZX, HZ and WZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on the Accrual Classes will be added as principal to their respective principal balances on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

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

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

Floating Rate, Inverse Floating Rate and Toggle Classes. During each Interest Accrual Period, the Floating Rate, Inverse Floating Rate and Toggle 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.

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 3.70% in the case of the FL, FN, FW, SL, SN and SW Classes; 3.75% in the case of the MF and SM Classes; 3.64125% in the case of the AS and KA Classes; and 3.69313% in the case of the FC, SC, SK and XF 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>
Group 1 Classes	
PAC	BC, KQ, MO, ON, WA, WB and WC
TAC	AQ, DA, FN, FW, GB, GM, HA, HB, LF, SN, SW, TA and VZ
Support	FL, JZ, KZ, LZ, MF, SL, SM, TZ, YZ, ZE, ZG, ZJ, ZQ, ZR, ZU and ZX
Segment (PAC)/PAC	KU
Segment (PAC)/Support	KY and ZK
Non-Sticky Jump	KZ, ZE and ZR
Jump	DA, GB, GM, LF, LZ, TA, ZG and ZU
Accretion Directed	AQ, DA, FN, FW, GB, GM, HA, HB, KU, KY, KZ, LF, LZ, SN, SW, TA, VZ, YZ, ZE, ZG, ZJ, ZQ, ZR and ZU
Notional	IG, IH, IM and IN
RCR**	KB, GW, JK, KW, WD, WE, WG, WH, LB, PA, TB and YA
Group 2 Classes	
Structured Collateral/Pass-Through	AS and KA
Group 3 Classes	
PAC	YC and YD
TAC	FC and SC
Support	AE and HZ
Accretion Directed	FC and SC
Notional	AI and IP
RCR**	YE, AD and YH

<u>Principal Type*</u>	<u>Classes</u>
Group 4 Classes	
PAC	WJ and WK
TAC	SK and XF
Support	WZ
Accretion Directed	SK and XF
Notional	WI and YI
RCR**	WL, WM, XB, ET and AX
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.

† The “JMP” or “Jump” designation refers to a security that has principal payment priorities that change upon the occurrence of (i) multiple “trigger events” or (ii) any “trigger event” calculated with reference to a prepayment speed or schedule that is not structured at a single PSA speed. Generally, a “Jump” class adjusts to its new priority on each Distribution Date when the trigger condition is met. It reverts to its original priority (i.e., does not “stick” to the new priority) on each Distribution Date when the trigger condition is not met.

Principal Distribution Amount

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the ZJ, YZ, ZQ, ZX, TZ, JZ, ZK, VZ, ZE, ZG, KZ, LZ, ZR and ZU Classes (the “ZJ Accrual Amount,” “YZ Accrual Amount,” “ZQ Accrual Amount,” “ZX Accrual Amount,” “TZ Accrual Amount,” “JZ Accrual Amount,” “ZK Accrual Amount,” “VZ Accrual Amount,” “ZE Accrual Amount,” “ZG Accrual Amount,” “KZ Accrual Amount,” “LZ Accrual Amount,” “ZR Accrual Amount” and “ZU Accrual Amount,” respectively, and together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 Underlying RCR Certificate (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 HZ Class (the “HZ Accrual Amount” and, together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”), and
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the WZ Class (the “WZ Accrual Amount” and, together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”).

Group 1 Principal Distribution Amount

ZJ Accrual Amount

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

- | | | |
|--|-------------|--|
| (i) to Aggregate Group III (described below), without regard to its Targeted Balance and until the Aggregate III Balance (described below) is reduced to zero; | } TAC Group | } Accretion Directed Group and Classes |
| (ii) sequentially, to the ZE and ZG Classes, in that order, until their principal balances are reduced to zero; and | | |
| (iii) thereafter to the ZJ Class. | | } Accrual Class |

YZ Accrual Amount

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

} Accretion Directed Classes and Accrual Class

ZQ Accrual Amount

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

} Accretion Directed Classes and Accrual Class

ZX Accrual Amount

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

- | | |
|--|--|
| (i) to Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Targeted Balance for that Distribution Date; | } Accretion Directed/TAC Group and Class |
| (ii) to the AQ Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; and | |
| (iii) thereafter to the ZX Class | } Accrual Class |

TZ Accrual Amount

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

} Accretion Directed/TAC Group and Accrual Class

JZ Accrual Amount

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

} Accretion Directed/TAC Group and Accrual Class

ZK Accrual Amount

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

- | | | |
|--|-------------|------------------------------|
| (i) to the KU Class, until its principal balance is reduced to its Planned Balance for that Distribution Date; | } PAC Class | } Accretion Directed Classes |
| (ii) to the KY Class, until its principal balance is reduced to zero; and | | |
| (iii) thereafter to the ZK Class. | | } Accrual Class |

VZ Accrual Amount

On each Distribution Date, we will pay the VZ Accrual Amount, concurrently, as principal of the FN and SN Classes, pro rata (or 71.4285714286% and 28.5714285714%, respectively), until their principal balances are reduced to zero. Thereafter, we will pay the VZ Accrual Amount as principal of the VZ Class.

Group 1 Cash Flow Distribution Amount

On each Distribution Date, we will pay the Group 1 Cash Flow Distribution Amount as principal of Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Planned Balance for that Distribution Date.

ZE Accrual Amount, ZG Accrual Amount, KZ Accrual Amount, LZ Accrual Amount, ZR Accrual Amount, ZU Accrual Amount and Remaining Group 1 Cash Flow Distribution Amount

On each Distribution Date, we will pay the ZE Accrual Amount, ZG Accrual Amount, KZ Accrual Amount, LZ Accrual Amount, ZR Accrual Amount and ZU Accrual Amount, together with the Group 1 Cash Flow Distribution Amount remaining after the distribution specified above under “—Group 1 Cash Flow Distribution Amount,” as principal of the Group 1 Classes in the following priority:

- (i) (a) 3.3352892581% of such remaining Group 1 Cash Flow Distribution Amount as follows:

- | | |
|--|-----------------------|
| <i>first</i> , to Aggregate Group II, until the Aggregate II Balance is reduced to its Targeted Balance for that Distribution Date; | } TAC Group and Class |
| <i>second</i> , to the AQ Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; | |
| <i>third</i> , to the ZX Class, until its principal balance is reduced to zero; | } Support Class |
| <i>fourth</i> , to Aggregate Group II, without regard to its Targeted Balance and until the Aggregate II Balance is reduced to zero; and | } TAC Group and Class |
| <i>fifth</i> , to the AQ Class, without regard to its Targeted Balance and until its principal balance is reduced to zero, | |

(b) 37.2500728483% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the ZE Accrual Amount and ZG Accrual Amount, as follows:

first, if and only if *either*

- the aggregate principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the *product* of the aggregate principal balance of the Group 1 MBS for the preceding Distribution Date (after giving effect to distributions made on that date) *multiplied* by the Group 1 MBS Specified Percentage for the current Distribution Date

or

- the principal balance of the ZE Class has been reduced to zero *and* the aggregate principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 1 MBS Specified Balance for that Distribution Date,

then as follows:

<u>first</u> , to the ZE Class, until its principal balance is reduced to zero;	} Support Classes	} Non-Sticky Jump Class
<u>second</u> , to the ZG Class, until its principal balance is reduced to zero;		
<u>third</u> , to Aggregate Group III, without regard to its Targeted Balance and until the Aggregate III Balance is reduced to zero; and	} TAC Group	} Jump Classes
<u>fourth</u> , to the ZJ Class, until its principal balance is reduced to zero;		
<i>second</i> , to Aggregate Group III, until the Aggregate III Balance is reduced to its Targeted Balance for that Distribution Date;	} TAC Group	
<i>third</i> , sequentially, to the ZG and ZE Classes, in that order, until their principal balances are reduced to zero;		} Support Classes
<i>fourth</i> , to Aggregate Group III, without regard to its Targeted Balance and until the Aggregate III Balance is reduced to zero; and	} TAC Group	
<i>fifth</i> , to the ZJ Class, until its principal balance is reduced to zero,		} Support Class

(c) 8.0128204413% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the KZ Accrual Amount and LZ Accrual Amount, as follows:

first, if and only if *either*

- the aggregate principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the aggregate principal balance of the *product* of the Group 1 MBS for the preceding Distribution Date (after giving effect to distributions made on that date) *multiplied* by the Group 1 MBS Specified Percentage for the current Distribution Date

or

- the principal balance of the KZ Class has been reduced to zero *and* the aggregate principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 1 MBS Specified Balance for that Distribution Date,

then as follows:

<u>first</u> , to the KZ Class, until its principal balance is reduced to zero; and	} Support Classes	} Non-Sticky Jump Class
<u>second</u> , to the LZ Class, until its principal balance is reduced to zero;		
<u>third</u> , to the LF Class, without regard to its Targeted Balance and until the LF Class is reduced to zero; and	} TAC Class	} Jump Classes
<u>fourth</u> , to the YZ Class, until its principal balance is reduced to zero.		
<i>second</i> , to the LF Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;	} TAC Class	
<i>third</i> , sequentially, to the LZ and KZ Classes, in that order, until their principal balances are reduced to zero;		
<i>fourth</i> , to the LF Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and	} TAC Class	
<i>fifth</i> , to the YZ Class, until its principal balance is reduced to zero,		

(d) 6.9643247210% of such remaining Group 1 Cash Flow Distribution Amount as follows:

<i>first</i> , to Aggregate Group IV, until the Aggregate IV Balance is reduced to its Targeted Balance for that Distribution Date;	} TAC Group
<i>second</i> , to the TZ Class, until its principal balance is reduced to zero; and	
<i>third</i> , to Aggregate Group IV, without regard to its Targeted Balance and until the Aggregate IV Balance is reduced to zero,	} TAC Group

(e) 19.7238880174% of such remaining Group 1 Cash Flow Distribution Amount as follows:

<i>first</i> , to the BC Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;	} PAC Class
<i>second</i> , to Aggregate Group V, until the Aggregate V Balance is reduced to its Targeted Balance for that Distribution Date;	
<i>third</i> , to the JZ Class until its principal balance is reduced to zero;	} Support Class

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

} TAC Group

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

} PAC Class

(f) 9.2049199957% of such remaining Group 1 Cash Flow Distribution Amount as follows:

first, to the KQ Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;

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

} PAC Class and Group

third, concurrently, to the MF and SM Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero;

fourth, to the FL and SL Classes, pro rata (or 83.3333316122% and 16.6666683878%, respectively), until their principal balances are reduced to zero;

} Support Classes

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

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

} PAC Group and Class

(g) 15.5086847182% of such remaining Group 1 Cash Flow Distribution Amount, *plus* the ZR Accrual Amount and ZU Accrual Amount, as follows:

first, if and only if *either*

- the aggregate principal balance of the Group 1 MBS for that Distribution Date (after giving effect to distributions made on that date) is *less* than the *product* of the aggregate principal balance of the Group 1 MBS for the preceding Distribution Date (after giving effect to distributions made on that date) *multiplied* by the Group 1 MBS Specified Percentage for the current Distribution Date

or

- the principal balance of the ZR Class has been reduced to zero *and* the aggregate principal balance of the Group 1 MBS on that Distribution Date (after giving effect to distributions made on that date) is *less* than the Group 1 MBS Specified Balance for that Distribution Date,

then as follows:

first, to the ZR Class to zero;

second, to the ZU Class to zero;

third, to the TA Class to zero; and

fourth, to the ZQ Class to zero;

} Support Classes } Non-Sticky Jump Class
 } TAC Class } Jump Classes
 } Support Class

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

third, sequentially, to the ZU and ZR Classes, in that order, until their principal balances are reduced to zero; } Support Classes

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

fifth, to the ZQ Class, until its principal balance is reduced to zero; and } Support Class

(ii) the Group 1 Cash Flow Distribution Amount remaining after the distributions specified in clause (i) above to Aggregate Group I, without regard to its Planned Balance and until the Aggregate I Balance is reduced to zero. } PAC Group

“Aggregate Group I” consists of the WA, WB, WC, MO and ON Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I, sequentially, to the WA, WB, WC, MO and ON Classes, in that order, until their principal balances are reduced to zero.

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

“Aggregate Group II” consists of the HA and HB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II, concurrently, to the HA and HB Classes, pro rata (or 76.9230769231% and 23.0769230769%, respectively), until their principal balances are reduced to zero.

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

“Aggregate Group III” consists of the DA, GB and GM Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III, concurrently, to the DA, GB and GM Classes, pro rata (or 3.4417416266%, 67.3034545475% and 29.2548038259%, respectively), until their principal balances are reduced to zero.

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

“Aggregate Group IV” consists of the FW and SW Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV, concurrently, to the FW and SW Classes, pro rata (or 66.6666666667% and 33.3333333333% respectively), until their principal balances are reduced to zero.

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

“Aggregate Group V” consists of the FN, SN and VZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V as follows:

first, concurrently, to the FN and SN Classes, pro rata (or 71.4285714286% and 28.5714285714%, respectively), until their principal balances are reduced to zero; and

second, to the VZ Class, until its principal balance is reduced to zero.

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

“Aggregate Group VI” consists of the KU, KY and ZK Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VI as follows:

first, to the KU Class, until its principal balance is reduced to its Planned Balance for that Distribution Date;

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

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

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

Group 2 Principal Distribution Amount

On each Distribution Date, we will pay the Group 2 Principal Distribution Amount, concurrently, as principal of the AS and KA Classes, pro rata (or 31.25% and 68.75%, respectively), until their principal balances are reduced to zero. } Structural Collateral / Pass-Through Classes

Group 3 Principal Distribution Amount

HZ Accrual Amount

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

Group 3 Cash Flow Distribution Amount

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

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

(ii) (a) 12.2524995099% of the remaining amount to the AE Class, until its principal balance is reduced to zero, and } Support Class

(b) 87.7475004901% of such remaining amount as follows:

first, to Aggregate Group VIII, until the Aggregate VIII Balance is reduced to its Targeted Balance for that Distribution Date; } TAC Group

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

third, to Aggregate Group VIII, without regard to its Targeted Balance and until the Aggregate VIII Balance is reduced to zero; and } TAC Group

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

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

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

“Aggregate Group VIII” consists of the FC and SC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VIII, concurrently, to the FC and SC Classes, pro rata (or 73.3333333333% and 26.6666666667%, respectively), until their principal balances are reduced to zero.

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

Group 4 Principal Distribution Amount

WZ Accrual Amount

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

Group 4 Cash Flow Distribution Amount

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

- (i) to Aggregate Group IX (described below), until the Aggregate IX Balance (described below) is reduced to its Planned Balance for that Distribution Date; } PAC Group
- (ii) to Aggregate Group X, until the Aggregate X Balance is reduced to its Targeted Balance for that Distribution Date; } TAC Group
- (iii) to the WZ Class, until its principal balance is reduced to zero; } Support Class
- (iv) to Aggregate Group X, without regard to its Targeted Balance and until the Aggregate X Balance is reduced to zero; and } TAC Group
- (v) to Aggregate Group IX, without regard to its Planned Balance and until the Aggregate IX Balance is reduced to zero. } PAC Group

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

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

“Aggregate Group X” consists of the SK and XF Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group X, concurrently, to the SK and XF Classes, pro rata (or 26.6666666667% and 73.3333333333%, respectively), until their principal balances are reduced to zero.

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Group 2 Underlying RCR Certificate, the priority sequence affecting principal payments on the Group 2 Underlying RCR Certificate, and the following assumptions (the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust 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 Trust MBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related table;
- the settlement date for the sale of the Certificates is September 29, 2005; and
- each Distribution Date occurs on the 25th day of a month.

Prepayment Assumptions. Prepayments of mortgage loans commonly are measured relative to a prepayment standard or model. Except as specified below, the model used in this prospectus supplement is The Bond Market Association’s standard prepayment model (“PSA”). To assume a specified rate of PSA is to assume a specified rate of prepayment each month of the then-outstanding principal balance of a pool of new mortgage loans computed as described under “Description of Certificates—Prepayment Models” in the REMIC Prospectus. The model used in this prospectus for the Specified Balances of the Group 1 MBS is the constant prepayment model (“CPR”), which represents the annual rate of prepayments relative to the then outstanding principal balance of a pool of new mortgage loans. Thus, “0% CPR” means no prepayments, “30% CPR” means an annual prepayment rate of 30%, and so forth. It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, or at any other *constant* rate.

Structuring Ranges and Rates. The Principal Balance Schedules are found beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules have been prepared on the basis of the Pricing Assumptions and the assumption that the related Mortgage Loans will prepay at a

constant PSA rate within the applicable Structuring Ranges or at the applicable PSA rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Groups (1), Classes and MBS</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	Aggregate Group I	Between 100% and 250% PSA
Targeted Balances	Aggregate Group II	171% PSA
Targeted Balances	AQ Class	171% PSA
Specified Payment Percentages	Group 1 MBS	(2)
Specified Balances	Group 1 MBS	4% CPR
Targeted Balances	Aggregate Group III	171% PSA
Targeted Balances	LF Class	209% PSA
Targeted Balances	Aggregate Group IV	183% PSA
Planned Balances	BC Class	Between 128% and 210% PSA
Targeted Balances	Aggregate Group V	160% PSA
Planned Balances	KQ Class	Between 100% and 250% PSA
Planned Balances	Aggregate Group VI	Between 115% and 250% PSA
Targeted Balances	TA Class	209% PSA
Planned Balances	KU Class	Between 115% and 250% PSA
Planned Balances	Aggregate Group VII	Between 150% and 400% PSA
Targeted Balances	Aggregate Group VIII	319% PSA
Planned Balances	Aggregate Group IX	Between 150% and 400% PSA
Targeted Balances	Aggregate Group X	319% PSA

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

(2) The Group 1 MBS Specified Payment Percentages have been derived based on a constant rate of 226% PSA.

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

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

<u>Groups and Classes</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 250% PSA
BC Class	Between 128% and 210% PSA
KQ Class	Between 100% and 631% PSA
Aggregate Group VI	Between 115% and 250% PSA
KU Class	Between 115% and 250% PSA
Aggregate Group VII	Between 150% and 400% PSA
Aggregate Group IX	Between 150% and 400% PSA

The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. The actual Effective Ranges calculated on the basis of the actual characteristics are likely to differ from the Initial Effective Ranges. As a result, the applicable Groups and Classes might not be reduced to their scheduled balances even if prepayments were to occur at a *constant* PSA rate within the Initial Effective Ranges. This is so particularly if the rate were at the lower or higher end of this range. In addition, even if prepayments occur at rates falling within the actual Effective Ranges, principal distributions may be insufficient to reduce the applicable Groups and Classes to their scheduled balances if such prepayments do not occur at a *constant* PSA rate. It is highly unlikely that the related Mortgage Loans will prepay at any *constant* PSA rate. In general, the actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.

The stability in principal payment of the Classes specified below will be supported by the corresponding supporting Classes as indicated in the follow table:

<u>Classes</u>	<u>Supporting Classes</u>
Group 1	
Aggregate Group I	BC, KQ, KU, TAC and Support
BC	Aggregate Group V and JZ
KQ	Aggregate Group VI, MF, SM, FL and SL
KU	KY and ZK
Aggregate Group VI	MF, SM, FL and SL
Group 3	
PAC	TAC and Support
Group 4	
PAC	TAC and Support

When the supporting Classes are retired, the Classes they support, if still outstanding, may no longer have Effective Ranges and will be more sensitive to prepayments.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

The HA and HB Classes. The yields to investors in the HA and HB Classes will be sensitive in varying degrees 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. In particular, on the basis of the assumptions described below, the yield to maturity on the HB Class would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rate of 225% PSA.

For the HB Class, if the actual prepayment rate of the related Mortgage Loans were to exceed 225% PSA for as little as one month while equaling that level for the remaining months, the investors in the HB 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 HA and HB Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
HA	99.00000%
HB	102.03125%

* The prices do not include accrued interest. Accrued interest has been added to the price of the HA Class in calculating the yields set forth in the applicable table below.

Sensitivity of the HA Class to Prepayments

	<u>PSA Prepayment Assumption</u>															<u>CPR Prepayment Assumption</u>	
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>128%</u>	<u>160%</u>	<u>171%</u>	<u>183%</u>	<u>209%</u>	<u>210%</u>	<u>226%</u>	<u>227%</u>	<u>250%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>4%</u>	<u>4.1%</u>
Pre-Tax Yields to Maturity ...	2.0%	2.7%	3.0%	3.4%	4.5%	5.0%	4.8%	5.7%	5.8%	6.7%	6.8%	7.0%	7.0%	7.3%	7.6%	2.2%	2.2%

Sensitivity of the HB Class to Prepayments

	<u>PSA Prepayment Assumption</u>															<u>CPR Prepayment Assumption</u>	
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>128%</u>	<u>160%</u>	<u>171%</u>	<u>183%</u>	<u>209%</u>	<u>210%</u>	<u>226%</u>	<u>227%</u>	<u>250%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>4%</u>	<u>4.1%</u>
Pre-Tax Yields to Maturity ...	11.0%	10.0%	9.4%	8.7%	6.3%	5.1%	5.6%	3.2%	3.0%	(0.2)%	(0.3)%	(1.2)%	(1.4)%	(2.2)%	(3.4)%	10.8%	10.8%

The Fixed Rate Interest Only Classes. The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to

maturity on the Fixed Rate Interest Only Classes would be 0% if prepayments of the related Mortgage Loans were to occur at the constant rates shown in the table below:

<u>Class</u>	<u>% PSA</u>
IG	123% PSA*
IH	359% PSA
IM	425% PSA
IN	557% PSA
AI	427% PSA
IP	492% PSA
WI	492% PSA
YI	386% PSA

* In addition, the yield to maturity on the IG Class would be 0% at a constant rate of 233% PSA.

For any Fixed Rate Interest Only Class, if the actual prepayment rate of the related Mortgage Loans were to exceed the level specified for as little as one month while equaling that level for the remaining months, the investors in the applicable Class would lose money on their initial investments.

The information shown in the yield 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 original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
IG	19.093750%
IH	12.456136%
IM	32.487360%
IN	40.682442%
AI	18.287109%
IP	19.651357%
WI	19.644439%
YI	20.273000%

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

Sensitivity of the IG Class to Prepayments

	<u>PSA Prepayment Assumption</u>															<u>CPR Prepayment Assumption</u>	
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>128%</u>	<u>160%</u>	<u>171%</u>	<u>183%</u>	<u>209%</u>	<u>210%</u>	<u>226%</u>	<u>227%</u>	<u>250%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>4%</u>	<u>4.1%</u>
Pre-Tax Yields to Maturity	16.9%	10.6%	4.4%	(2.7)%	(32.3)%	(44.6)%	(44.6)%	(44.6)%	(44.6)%	(44.6)%	2.8%	(19.4)%	(29.2)%	(82.8)%	*	15.1%	14.9%

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

Sensitivity of the IH Class to Prepayments

	<u>PSA Prepayment Assumption</u>															<u>CPR Prepayment Assumption</u>	
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>128%</u>	<u>160%</u>	<u>171%</u>	<u>183%</u>	<u>209%</u>	<u>210%</u>	<u>226%</u>	<u>227%</u>	<u>250%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>4%</u>	<u>4.1%</u>
Pre-tax Yields to Maturity	22.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	1.4%	(26.3)%	18.0%	17.5%

Sensitivity of the IM Class to Prepayments

	PSA Prepayment Assumption															CPR Prepayment Assumption	
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Pre-Tax Yields to Maturity	12.8%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	10.4%	9.9%	5.1%	(6.0)%	11.9%	11.8%

Sensitivity of the IN Class to Prepayments

	PSA Prepayment Assumption															CPR Prepayment Assumption	
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Pre-Tax Yields to Maturity	10.3%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	10.1%	9.8%	7.7%	2.5%	10.1%	10.1%

Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	150%	180%	319%	400%	500%
Pre-Tax Yields to Maturity	27.7%	24.2%	20.7%	18.6%	8.3%	2.1%	(5.8)%

Sensitivity of the IP Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	150%	180%	319%	400%	500%
Pre-Tax Yields to Maturity	20.3%	12.9%	6.1%	6.1%	6.1%	6.1%	(0.7)%

Sensitivity of the WI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	150%	180%	319%	400%	500%
Pre-Tax Yields to Maturity	20.3%	12.9%	6.1%	6.1%	6.1%	6.1%	(0.6)%

Sensitivity of the YI Class to Prepayments

	PSA Prepayment Assumption						
	50%	100%	150%	180%	319%	400%	500%
Pre-Tax Yields to Maturity	24.1%	20.7%	17.3%	15.1%	5.1%	(1.1)%	(8.9)%

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

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

<u>Class</u>	<u>Price</u>
MO	62.446137%
ON	50.110388%

Sensitivity of the MO Class to Prepayments

	PSA Prepayment Assumption															CPR Prepayment Assumption	
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Pre-Tax Yields																	
to Maturity . . .	3.4%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.3%	4.5%	6.0%	8.8%	3.8%	3.9%

Sensitivity of the ON Class to Prepayments

Pre-Tax Yields to Maturity . . .	PSA Prepayment Assumption															CPR Prepayment Assumption	
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
	3.9%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.1%	4.2%	5.4%	7.8%	4.1%	4.1%

The Inverse Floating Rate Classes and the AS and KA Classes. The yields on the Inverse Floating Rate Classes and the AS and KA Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the AS, KA and SC 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>
SL	66.156253%
SM	99.562500%
SN	91.851563%
SW	97.000000%
AS	116.203125%
KA	101.000000%
SC	101.625000%
SK	99.414063%

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

LIBOR	PSA Prepayment Assumption															CPR Prepayment Assumption	
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
1.70%	23.0%	23.0%	23.1%	23.1%	23.2%	23.2%	23.3%	24.4%	24.5%	26.3%	26.4%	30.6%	32.6%	45.4%	69.3%	23.0%	23.0%
3.70%	7.9%	8.0%	8.0%	8.1%	8.3%	8.4%	8.6%	9.8%	9.8%	11.6%	11.8%	16.8%	18.9%	31.5%	54.9%	7.9%	7.9%
4.00%	5.8%	5.9%	6.0%	6.0%	6.2%	6.4%	6.6%	7.7%	7.8%	9.5%	9.6%	14.8%	16.9%	29.5%	52.8%	5.8%	5.8%
4.65%	1.6%	1.7%	1.7%	1.8%	2.0%	2.2%	2.3%	3.3%	3.4%	5.0%	5.1%	10.6%	12.7%	25.2%	48.3%	1.6%	1.6%

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

	PSA Prepayment Assumption														CPR Prepayment Assumption		
LIBOR	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
1.75%	7.9%	7.9%	7.9%	7.9%	7.9%	8.0%	8.0%	8.1%	8.1%	8.1%	8.1%	8.1%	8.2%	8.4%	8.7%	7.9%	7.9%
3.75%	5.9%	5.9%	5.9%	5.9%	5.9%	5.9%	6.0%	6.1%	6.1%	6.1%	6.1%	6.2%	6.3%	6.5%	7.0%	5.9%	5.9%
5.75%	3.8%	3.8%	3.8%	3.8%	3.9%	3.9%	4.0%	4.1%	4.1%	4.2%	4.2%	4.3%	4.3%	4.7%	5.3%	3.8%	3.8%
6.50%	3.1%	3.1%	3.1%	3.1%	3.1%	3.2%	3.2%	3.4%	3.4%	3.5%	3.5%	3.6%	3.6%	4.0%	4.7%	3.1%	3.1%

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

LIBOR	PSA Prepayment Assumption														CPR Prepayment Assumption		
	50%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
1.7%	14.0%	14.0%	14.0%	14.1%	15.2%	15.2%	15.1%	15.1%	15.2%	16.1%	16.1%	17.5%	18.1%	22.0%	28.8%	14.0%	14.0%
3.7%	8.4%	8.5%	8.5%	8.6%	9.7%	9.6%	9.5%	9.5%	9.5%	10.5%	10.6%	12.1%	12.7%	16.7%	23.8%	8.4%	8.4%
5.7%	3.0%	3.1%	3.1%	3.2%	4.2%	4.1%	4.0%	3.9%	3.9%	4.9%	5.1%	6.8%	7.4%	11.6%	18.8%	3.0%	3.0%
6.6%	0.6%	0.7%	0.8%	0.8%	1.8%	1.7%	1.6%	1.4%	1.4%	2.5%	2.6%	4.4%	5.1%	9.3%	16.6%	0.6%	0.6%

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

	PSA Prepayment Assumption														CPR Prepayment Assumption		
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>128%</u>	<u>160%</u>	<u>171%</u>	<u>183%</u>	<u>209%</u>	<u>210%</u>	<u>226%</u>	<u>227%</u>	<u>250%</u>	<u>263%</u>	<u>350%</u>	<u>500%</u>	<u>4%</u>	<u>4.1%</u>
1.7%	11.6%	11.7%	11.7%	11.8%	12.0%	12.1%	12.2%	12.2%	12.2%	12.3%	12.3%	12.7%	12.8%	13.7%	15.1%	11.6%	11.6%
3.7%	7.4%	7.5%	7.5%	7.6%	7.8%	7.9%	8.0%	8.0%	8.0%	8.2%	8.2%	8.6%	8.8%	9.8%	11.3%	7.4%	7.4%
5.7%	3.3%	3.3%	3.4%	3.4%	3.6%	3.7%	3.9%	3.8%	3.8%	4.0%	4.0%	4.6%	4.8%	5.9%	7.5%	3.3%	3.3%
7.2%	0.2%	0.3%	0.3%	0.4%	0.6%	0.7%	0.8%	0.7%	0.7%	0.9%	1.0%	1.6%	1.8%	3.0%	4.7%	0.2%	0.2%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
5.0% and below	(0.8)%	(0.8)%	(0.8)%	(1.1)%	(1.5)%
Above 5.0%	15.3%	15.3%	15.3%	15.1%	14.7%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
5.0% and below	8.0%	8.0%	8.0%	7.9%	7.9%
Above 5.0%	(0.0)%	(0.1)%	(0.1)%	(0.1)%	(0.1)%

**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>150%</u>	<u>180%</u>	<u>319%</u>	<u>400%</u>	<u>500%</u>
1.69313%	15.3%	15.3%	15.2%	15.2%	14.5%	14.0%	13.1%
3.69313%	9.6%	9.6%	9.6%	9.5%	9.0%	8.6%	7.9%
5.69313%	4.1%	4.1%	4.0%	4.0%	3.6%	3.3%	2.8%
7.20000%	(0.1)%	(0.1)%	(0.1)%	(0.1)%	(0.4)%	(0.6)%	(1.0)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>180%</u>	<u>319%</u>	<u>400%</u>	<u>500%</u>
1.69313%	15.7%	15.7%	15.7%	15.7%	15.7%	15.8%	15.9%
3.69313%	9.9%	9.9%	9.9%	10.0%	10.1%	10.3%	10.5%
5.69313%	4.3%	4.3%	4.3%	4.3%	4.6%	4.9%	5.3%
7.20000%	0.1%	0.1%	0.1%	0.1%	0.5%	0.9%	1.4%

Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 1, Group 3 and Group 4 Classes, and
- in the case of the Group 1, Group 3 and Group 4 Classes, the payment of principal of certain Classes in accordance with the Principal Balance Schedules, and
- in the case of the Group 2 Classes, the priority sequence affecting principal payments on the Group 2 Underlying RCR Certificate.

See “—Distributions of Principal” above and “Description of the Certificates—Distributions of Principal” in the Underlying REMIC Prospectus.

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 or CPR rates, as applicable, and the corresponding weighted average lives of those Classes. The tables have been prepared on the basis of the Pricing Assumptions. However, in the case of the information set forth for each Class under 0% PSA, we assumed that the underlying Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Relating to Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	7.50%
Group 2 Underlying RCR Certificate	360 months	357 months	8.00%
Group 3 MBS	360 months	360 months	8.50%
Group 4 MBS	360 months	360 months	8.50%

It is unlikely

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

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

Percent of Original Principal Balances Outstanding

Date	AQ Class															AQ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	0	100	100
September 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	0	0	100	100
September 2009	100	100	100	100	100	100	100	100	100	100	100	100	83	0	0	100	100
September 2010	100	100	100	100	100	100	100	100	100	100	100	64	10	0	0	100	100
September 2011	100	100	100	100	100	100	100	100	100	100	100	22	0	0	0	100	100
September 2012	100	100	100	100	100	100	100	100	100	100	100	2	0	0	0	100	100
September 2013	100	100	100	100	100	100	100	100	100	98	94	*	0	0	0	100	100
September 2014	100	100	100	100	100	100	100	100	100	92	88	*	0	0	0	100	100
September 2015	100	100	100	100	100	100	100	100	100	85	81	*	0	0	0	100	100
September 2016	100	100	100	100	100	100	100	100	100	78	74	*	0	0	0	100	100
September 2017	100	100	100	100	100	100	100	100	100	70	67	*	0	0	0	100	100
September 2018	100	100	100	100	100	100	100	100	100	62	59	*	0	0	0	100	100
September 2019	100	100	100	100	100	86	100	100	98	55	52	*	0	0	0	100	100
September 2020	100	100	100	100	96	53	100	89	86	48	46	*	0	0	0	100	100
September 2021	100	100	100	100	60	20	89	77	75	41	39	*	0	0	0	100	100
September 2022	100	100	100	100	24	0	67	67	65	35	34	*	0	0	0	100	100
September 2023	100	100	100	100	0	0	46	56	55	30	28	*	0	0	0	100	100
September 2024	100	100	100	58	0	0	26	47	46	25	24	*	0	0	0	100	100
September 2025	100	100	61	12	0	0	7	39	38	20	19	*	0	0	0	100	100
September 2026	100	68	10	0	0	0	0	32	31	16	15	*	0	0	0	100	100
September 2027	100	10	0	0	0	0	0	25	24	13	12	*	0	0	0	100	100
September 2028	100	0	0	0	0	0	0	19	18	10	9	*	0	0	0	81	73
September 2029	100	0	0	0	0	0	0	14	13	7	7	*	0	0	0	*	0
September 2030	100	0	0	0	0	0	0	9	9	5	4	*	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	5	5	3	3	*	0	0	0	0	0
September 2032	100	0	0	0	0	0	0	2	2	1	1	*	0	0	0	0	0
September 2033	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	28.5	21.3	20.2	19.2	16.3	15.1	17.9	19.3	19.2	15.5	15.1	5.4	4.5	2.3	1.2	23.4	23.3

Date	BC Class															BC Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	94	56	51	46	46	46	46	46	46	46	46	46	46	46	33	67	66
September 2007	94	56	46	38	38	38	38	38	38	38	38	38	38	22	0	67	66
September 2008	94	56	43	31	31	31	31	31	31	31	31	31	31	0	0	67	66
September 2009	94	56	40	26	26	26	26	26	26	26	26	26	17	0	0	67	66
September 2010	94	56	37	21	21	21	21	21	21	21	21	13	2	0	0	67	66
September 2011	94	56	35	18	18	18	18	18	18	18	18	4	0	0	0	67	66
September 2012	94	56	34	16	16	16	16	16	16	16	16	*	0	0	0	67	66
September 2013	94	56	33	14	14	14	14	14	14	15	15	*	0	0	0	67	66
September 2014	94	53	29	12	12	12	12	12	12	13	13	*	0	0	0	67	66
September 2015	94	48	24	10	10	10	10	10	10	12	12	*	0	0	0	67	66
September 2016	94	41	17	7	7	7	7	7	7	10	10	*	0	0	0	67	66
September 2017	94	33	10	5	5	5	5	5	5	9	9	*	0	0	0	67	66
September 2018	94	23	2	2	2	2	2	2	2	7	7	*	0	0	0	67	66
September 2019	94	14	0	0	0	0	0	0	0	6	6	*	0	0	0	67	66
September 2020	94	3	0	0	0	0	0	0	0	4	5	*	0	0	0	60	56
September 2021	94	0	0	0	0	0	0	0	0	3	3	*	0	0	0	47	44
September 2022	94	0	0	0	0	0	0	0	0	2	2	*	0	0	0	33	30
September 2023	94	0	0	0	0	0	0	0	0	1	1	*	0	0	0	19	16
September 2024	94	0	0	0	0	0	0	0	0	0	*	*	0	0	0	5	3
September 2025	94	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2026	94	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2027	94	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2028	94	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2029	94	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2030	92	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2031	57	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2032	19	0	0	0	0	0	0	0	0	0	0	*	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	24.9	7.1	4.5	3.0	3.0	3.0	3.0	3.0	3.0	3.3	3.3	2.1	1.9	1.2	0.8	11.5	11.3

* 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.

Date	DA, GB, GM and IG† Classes																DA, GB and IG† Classes	GM Class
	PSA Prepayment Assumption																CPR Prepayment Assumption	CPR Prepayment Assumption
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%		4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		100	100
September 2006	94	67	63	60	53	50	50	50	50	50	88	83	80	59	23		74	74
September 2007	91	64	58	52	38	33	33	33	33	33	64	55	49	15	0		72	71
September 2008	88	62	52	44	25	19	19	19	19	19	46	34	27	0	0		69	69
September 2009	85	59	47	38	15	8	8	8	8	8	32	19	11	0	0		66	66
September 2010	82	55	42	32	6	0	0	0	0	0	23	9	1	0	0		63	63
September 2011	79	52	38	26	0	0	0	0	0	0	17	3	0	0	0		60	59
September 2012	76	49	34	21	0	0	0	0	0	0	14	*	0	0	0		56	56
September 2013	72	45	29	16	0	0	0	0	0	0	13	0	0	0	0		53	52
September 2014	68	39	23	10	0	0	0	0	0	0	12	0	0	0	0		49	49
September 2015	64	32	15	2	0	0	0	0	0	0	11	0	0	0	0		45	45
September 2016	60	23	7	0	0	0	0	0	0	0	10	0	0	0	0		41	40
September 2017	56	13	0	0	0	0	0	0	0	0	9	0	0	0	0		37	36
September 2018	51	2	0	0	0	0	0	0	0	0	8	0	0	0	0		32	32
September 2019	46	0	0	0	0	0	0	0	0	0	7	0	0	0	0		27	27
September 2020	41	0	0	0	0	0	0	0	0	0	6	0	0	0	0		17	15
September 2021	36	0	0	0	0	0	0	0	0	0	5	0	0	0	0		3	1
September 2022	30	0	0	0	0	0	0	0	0	0	4	0	0	0	0		0	0
September 2023	24	0	0	0	0	0	0	0	0	0	4	0	0	0	0		0	0
September 2024	18	0	0	0	0	0	0	0	0	0	3	0	0	0	0		0	0
September 2025	12	0	0	0	0	0	0	0	0	0	2	0	0	0	0		0	0
September 2026	5	0	0	0	0	0	0	0	0	0	2	0	0	0	0		0	0
September 2027	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0		0	0
September 2028	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0		0	0
September 2029	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0		0	0
September 2030	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0	0
Weighted Average Life (years)**	12.3	6.1	4.6	3.5	1.9	1.6	1.6	1.6	1.6	1.6	4.4	2.6	2.3	1.3	0.8		8.2	8.1

Date	FL, SL and KW Classes																FL, SL and KW Classes
	PSA Prepayment Assumption																CPR Prepayment Assumption
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%		4%
																	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	33		100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	20	0		100
September 2008	100	100	100	100	100	100	100	100	100	100	100	82	62	0	0		100
September 2009	100	100	100	100	100	100	100	100	100	86	84	44	22	0	0		100
September 2010	100	100	100	100	100	100	100	96	94	63	61	19	0	0	0		100
September 2011	100	100	100	100	100	100	100	83	81	50	48	6	0	0	0		100
September 2012	100	100	100	100	100	100	100	76	74	43	41	*	0	0	0		100
September 2013	100	100	100	100	100	100	100	73	71	41	39	*	0	0	0		100
September 2014	100	100	100	100	100	100	100	69	67	38	37	*	0	0	0		100
September 2015	100	100	100	100	100	100	100	64	62	35	34	*	0	0	0		100
September 2016	100	100	100	100	100	100	100	59	57	32	31	*	0	0	0		100
September 2017	100	100	100	100	100	100	96	53	52	29	28	*	0	0	0		100
September 2018	100	100	100	100	100	100	87	48	46	26	25	*	0	0	0		100
September 2019	100	100	100	100	100	98	78	42	41	23	22	*	0	0	0		100
September 2020	100	100	100	100	100	87	69	37	36	20	19	*	0	0	0		100
September 2021	100	100	100	100	93	77	61	32	31	17	16	*	0	0	0		100
September 2022	100	100	100	100	82	67	53	28	27	15	14	*	0	0	0		100
September 2023	100	100	100	100	71	58	45	24	23	12	12	*	0	0	0		100
September 2024	100	100	100	100	61	49	38	20	19	10	10	*	0	0	0		100
September 2025	100	100	100	89	51	41	32	16	16	8	8	*	0	0	0		100
September 2026	100	100	92	75	42	34	26	13	13	7	6	*	0	0	0		100
September 2027	100	97	76	61	34	27	21	10	10	5	5	*	0	0	0		100
September 2028	100	78	61	48	27	21	16	8	8	4	4	*	0	0	0		100
September 2029	100	60	46	37	20	16	12	6	6	3	3	*	0	0	0		100
September 2030	100	42	32	26	14	11	8	4	4	2	2	*	0	0	0		74
September 2031	100	26	20	15	8	6	5	2	2	1	1	*	0	0	0		46
September 2032	100	10	8	6	3	2	2	1	1	*	*	*	0	0	0		18
September 2033	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0
September 2034	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0		0
Weighted Average Life (years)**	29.5	24.6	23.9	23.1	20.6	19.5	18.0	13.2	12.9	9.3	9.0	4.1	3.4	1.8	1.0		25.9

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

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

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

Date	FN and SN Classes															FN and SN Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	98	98	98	98	84	84	84	84	84	84	84	84	84	47	0	98	98
September 2007	96	96	96	96	71	71	71	71	71	67	66	50	41	0	0	96	96
September 2008	93	93	93	93	60	60	60	59	58	43	42	21	10	0	0	93	93
September 2009	91	91	91	91	51	51	51	45	44	27	26	2	0	0	0	91	91
September 2010	88	88	88	88	44	44	44	35	34	16	14	0	0	0	0	88	88
September 2011	86	86	86	86	38	38	38	29	28	9	8	0	0	0	0	86	86
September 2012	83	83	83	83	33	34	34	26	25	7	6	0	0	0	0	83	83
September 2013	80	80	80	80	29	30	32	26	25	7	5	0	0	0	0	80	80
September 2014	77	77	77	75	24	27	30	26	25	7	5	0	0	0	0	77	77
September 2015	74	74	74	68	18	22	26	26	25	6	5	0	0	0	0	74	74
September 2016	70	70	70	60	12	17	23	26	25	6	5	0	0	0	0	70	70
September 2017	67	67	67	50	4	11	19	26	25	6	5	0	0	0	0	67	67
September 2018	63	63	61	40	0	5	16	25	25	6	5	0	0	0	0	63	63
September 2019	59	59	49	29	0	0	11	25	24	6	5	0	0	0	0	59	59
September 2020	55	55	33	14	0	0	4	22	21	6	5	0	0	0	0	55	55
September 2021	50	41	18	0	0	0	0	19	18	6	5	0	0	0	0	50	50
September 2022	45	24	2	0	0	0	0	16	16	6	5	0	0	0	0	45	45
September 2023	41	6	0	0	0	0	0	14	13	6	5	0	0	0	0	41	41
September 2024	35	0	0	0	0	0	0	11	11	6	5	0	0	0	0	35	35
September 2025	30	0	0	0	0	0	0	9	9	5	5	0	0	0	0	19	16
September 2026	24	0	0	0	0	0	0	8	7	4	4	0	0	0	0	0	0
September 2027	18	0	0	0	0	0	0	6	6	3	3	0	0	0	0	0	0
September 2028	12	0	0	0	0	0	0	4	4	2	2	0	0	0	0	0	0
September 2029	6	0	0	0	0	0	0	3	3	1	1	0	0	0	0	0	0
September 2030	0	0	0	0	0	0	0	2	2	1	1	0	0	0	0	0	0
September 2031	0	0	0	0	0	0	0	1	1	*	*	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	*	*	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	14.9	13.0	12.2	11.1	5.2	5.5	6.0	7.0	6.8	4.0	3.8	2.1	1.8	1.0	0.6	14.2	14.2

Date	FW and SW Classes															FW and SW Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	97	77	75	73	67	65	63	63	63	63	63	60	58	43	17	83	83
September 2007	96	77	72	68	58	54	51	51	51	47	46	40	36	11	0	82	82
September 2008	96	77	70	64	50	46	41	40	40	34	33	24	20	0	0	82	82
September 2009	95	76	68	61	45	39	33	31	31	24	23	14	8	0	0	82	81
September 2010	95	76	66	58	40	34	28	25	25	17	17	7	1	0	0	81	81
September 2011	94	75	65	56	36	30	24	21	21	13	12	2	0	0	0	80	80
September 2012	94	74	63	54	34	27	21	19	18	11	10	*	0	0	0	80	80
September 2013	93	74	62	53	32	26	19	18	17	10	10	*	0	0	0	79	79
September 2014	93	72	60	50	30	23	17	17	16	9	9	*	0	0	0	79	78
September 2015	92	68	57	47	27	21	14	16	15	9	8	*	0	0	0	78	78
September 2016	91	64	53	43	23	17	12	14	14	8	8	*	0	0	0	77	77
September 2017	91	59	48	39	20	14	9	13	13	7	7	*	0	0	0	77	76
September 2018	90	54	43	34	16	11	6	12	11	6	6	*	0	0	0	76	76
September 2019	89	48	38	29	12	7	3	10	10	6	5	*	0	0	0	75	75
September 2020	88	42	32	24	8	4	0	9	9	5	5	*	0	0	0	71	69
September 2021	87	36	26	19	5	1	0	8	8	4	4	*	0	0	0	63	62
September 2022	86	30	21	14	1	0	0	7	7	4	3	*	0	0	0	56	54
September 2023	85	24	15	9	0	0	0	6	6	3	3	*	0	0	0	48	46
September 2024	84	17	10	4	0	0	0	5	5	3	2	*	0	0	0	39	38
September 2025	83	11	4	0	0	0	0	4	4	2	2	*	0	0	0	31	30
September 2026	82	5	0	0	0	0	0	3	3	2	2	*	0	0	0	23	22
September 2027	81	0	0	0	0	0	0	3	2	1	1	*	0	0	0	15	14
September 2028	80	0	0	0	0	0	0	2	2	1	1	*	0	0	0	6	5
September 2029	78	0	0	0	0	0	0	1	1	1	1	*	0	0	0	0	0
September 2030	76	0	0	0	0	0	0	1	1	*	*	*	0	0	0	0	0
September 2031	57	0	0	0	0	0	0	1	1	*	*	*	0	0	0	0	0
September 2032	36	0	0	0	0	0	0	*	*	*	*	*	0	0	0	0	0
September 2033	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.7	11.9	10.0	8.5	5.6	4.7	3.9	4.5	4.4	3.4	3.3	2.0	1.8	1.1	0.7	15.2	15.0

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

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

HA and HB Classes																HA and HB Classes	
Date	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	96	75	72	70	64	62	62	62	62	60	60	55	53	36	7	81	81
September 2007	96	75	69	65	54	50	50	46	46	40	40	33	28	1	0	81	80
September 2008	96	74	67	60	45	40	40	33	33	26	25	16	11	0	0	80	80
September 2009	95	74	65	57	39	33	33	23	23	15	15	4	0	0	0	80	79
September 2010	95	73	63	54	34	27	27	17	16	8	7	0	0	0	0	79	79
September 2011	94	73	61	52	30	23	23	12	12	3	3	0	0	0	0	79	78
September 2012	93	72	60	50	27	20	20	10	9	1	*	0	0	0	0	78	78
September 2013	93	71	59	48	25	18	19	8	8	0	0	0	0	0	0	77	77
September 2014	92	69	56	46	23	16	17	7	7	0	0	0	0	0	0	77	77
September 2015	92	66	53	42	19	13	15	6	6	0	0	0	0	0	0	76	76
September 2016	91	61	48	38	16	9	12	5	4	0	0	0	0	0	0	75	75
September 2017	90	56	43	33	12	6	10	3	3	0	0	0	0	0	0	75	74
September 2018	89	50	38	28	8	2	7	2	1	0	0	0	0	0	0	74	74
September 2019	88	44	32	23	4	0	4	*	0	0	0	0	0	0	0	73	73
September 2020	88	37	26	17	0	0	1	0	0	0	0	0	0	0	0	68	67
September 2021	87	30	20	12	0	0	0	0	0	0	0	0	0	0	0	60	58
September 2022	86	23	14	6	0	0	0	0	0	0	0	0	0	0	0	52	50
September 2023	85	17	7	1	0	0	0	0	0	0	0	0	0	0	0	43	42
September 2024	84	10	1	0	0	0	0	0	0	0	0	0	0	0	0	34	33
September 2025	83	3	0	0	0	0	0	0	0	0	0	0	0	0	0	25	24
September 2026	81	0	0	0	0	0	0	0	0	0	0	0	0	0	0	16	15
September 2027	80	0	0	0	0	0	0	0	0	0	0	0	0	0	0	7	6
September 2028	79	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	78	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	75	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.5	11.1	9.0	7.5	4.5	3.7	3.9	2.9	2.8	2.0	2.0	1.6	1.4	0.9	0.6	14.4	14.3

IH†, WA, WG and WH Classes																IH†, WA, WG and WH Classes	
Date	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	96	73	73	73	73	73	73	73	73	73	73	73	73	73	38	80	79
September 2008	92	48	48	48	48	48	48	48	48	48	48	48	48	35	0	60	59
September 2009	88	24	24	24	24	24	24	24	24	24	24	24	24	0	0	41	40
September 2010	83	2	2	2	2	2	2	2	2	2	2	2	2	0	0	23	22
September 2011	78	0	0	0	0	0	0	0	0	0	0	0	0	0	0	5	4
September 2012	72	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2013	66	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2014	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2015	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2016	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2017	38	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	20	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	10	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	9.8	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	2.6	1.9	3.6	3.6

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

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

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

Date	IM†, MO and WD Classes															IM†, MO and WD Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2009	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2010	100	100	100	100	100	100	100	100	100	100	100	100	100	100	72	100	100
September 2011	100	100	100	100	100	100	100	100	100	100	100	100	100	100	23	100	100
September 2012	100	100	100	100	100	100	100	100	100	100	100	100	100	85	0	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100	100	46	0	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100	92	16	0	100	100
September 2015	100	74	74	74	74	74	74	74	74	74	74	74	60	0	0	100	100
September 2016	100	46	46	46	46	46	46	46	46	46	46	46	34	0	0	100	98
September 2017	100	23	23	23	23	23	23	23	23	23	23	23	12	0	0	66	61
September 2018	100	3	3	3	3	3	3	3	3	3	3	3	0	0	0	30	26
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	71	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	24	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.5	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	11.0	10.5	8.0	5.5	12.5	12.4

Date	IN†, ON and WE Classes															IN†, ON and WE Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2009	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2010	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2011	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2012	100	100	100	100	100	100	100	100	100	100	100	100	100	100	88	100	100
September 2013	100	100	100	100	100	100	100	100	100	100	100	100	100	100	60	100	100
September 2014	100	100	100	100	100	100	100	100	100	100	100	100	100	100	41	100	100
September 2015	100	100	100	100	100	100	100	100	100	100	100	100	100	92	28	100	100
September 2016	100	100	100	100	100	100	100	100	100	100	100	100	100	70	19	100	100
September 2017	100	100	100	100	100	100	100	100	100	100	100	100	100	53	13	100	100
September 2018	100	100	100	100	100	100	100	100	100	100	100	100	92	40	8	100	100
September 2019	100	84	84	84	84	84	84	84	84	84	84	84	74	30	6	95	89
September 2020	100	68	68	68	68	68	68	68	68	68	68	68	59	23	4	68	68
September 2021	100	55	55	55	55	55	55	55	55	55	55	55	47	17	2	55	55
September 2022	100	44	44	44	44	44	44	44	44	44	44	44	37	13	2	44	44
September 2023	100	34	34	34	34	34	34	34	34	34	34	34	29	9	1	34	34
September 2024	100	27	27	27	27	27	27	27	27	27	27	27	23	7	1	27	27
September 2025	100	21	21	21	21	21	21	21	21	21	21	21	17	5	*	21	21
September 2026	100	16	16	16	16	16	16	16	16	16	16	16	13	3	*	16	16
September 2027	100	12	12	12	12	12	12	12	12	12	12	12	10	2	*	12	12
September 2028	100	8	8	8	8	8	8	8	8	8	8	8	7	2	*	8	8
September 2029	67	6	6	6	6	6	6	6	6	6	6	6	5	1	*	6	6
September 2030	4	4	4	4	4	4	4	4	4	4	4	4	3	1	*	4	4
September 2031	2	2	2	2	2	2	2	2	2	2	2	2	2	*	*	2	2
September 2032	1	1	1	1	1	1	1	1	1	1	1	1	1	*	*	1	1
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	17.3	16.7	13.2	9.3	17.4	17.4

* 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	JZ Class															JZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	94	81	55	54	37	36	12	0	0	0	105	105
September 2007	110	110	110	110	110	90	68	21	19	0	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	89	60	0	0	0	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	90	56	0	0	0	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	93	55	0	0	0	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	97	58	0	0	0	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	102	61	0	0	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	108	64	0	0	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	157	113	67	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	165	165	165	119	71	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	125	74	0	0	0	0	0	0	0	0	173	173
September 2017	182	182	182	182	182	131	78	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	191	191	183	138	82	0	0	0	0	0	0	0	0	191	191
September 2019	201	201	201	201	171	142	86	0	0	0	0	0	0	0	0	201	201
September 2020	211	211	211	211	153	127	91	0	0	0	0	0	0	0	0	211	211
September 2021	222	222	222	222	136	112	89	0	0	0	0	0	0	0	0	222	222
September 2022	234	234	234	198	119	98	77	0	0	0	0	0	0	0	0	234	234
September 2023	246	246	211	174	103	84	66	0	0	0	0	0	0	0	0	246	246
September 2024	258	229	184	151	88	72	56	0	0	0	0	0	0	0	0	258	258
September 2025	271	199	159	129	74	60	47	0	0	0	0	0	0	0	0	271	271
September 2026	285	169	134	109	62	49	38	0	0	0	0	0	0	0	0	276	269
September 2027	300	140	110	89	50	40	30	0	0	0	0	0	0	0	0	233	227
September 2028	315	113	88	70	39	31	23	0	0	0	0	0	0	0	0	191	186
September 2029	331	87	67	53	29	23	17	0	0	0	0	0	0	0	0	149	145
September 2030	345	61	47	37	20	16	12	0	0	0	0	0	0	0	0	107	104
September 2031	345	37	28	22	12	9	7	0	0	0	0	0	0	0	0	67	65
September 2032	345	15	11	9	4	3	3	0	0	0	0	0	0	0	0	26	26
September 2033	279	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	145	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.8	22.7	22.0	21.2	19.2	18.2	14.3	1.3	1.2	0.8	0.8	0.6	0.5	0.3	0.2	24.2	24.2

Date	KQ Class															KQ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2007	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2008	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2009	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2010	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2011	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2012	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2013	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2014	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2015	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2016	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2017	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2018	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2019	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	25	23
September 2020	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	8	1
September 2021	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	87	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	83	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.4	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	0.5	4.1	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.

Date	KU Class															CPR	
	PSA Prepayment Assumption															Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	77	77	77	77	77	77	77	77	77	77	77	77	77	100	100
September 2007	100	100	57	57	57	57	57	57	57	57	57	57	57	57	0	100	100
September 2008	100	100	40	40	40	40	40	40	40	40	40	40	40	40	0	100	100
September 2009	100	100	27	27	27	27	27	27	27	27	27	27	27	27	0	100	100
September 2010	100	100	16	16	16	16	16	16	16	16	16	16	16	9	0	100	100
September 2011	100	100	8	8	8	8	8	8	8	8	8	8	8	0	0	100	100
September 2012	100	100	2	2	2	2	2	2	2	2	2	2	2	0	0	100	100
September 2013	100	98	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2014	100	86	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2015	100	63	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2016	100	32	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2017	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2018	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	58	44
September 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	26.3	10.3	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.6	1.8	1.1	16.1	15.9

Date	KY Class															CPR	
	PSA Prepayment Assumption															Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	71	71	71	71	71	71	71	71	71	71	71	71	71	100	100
September 2007	100	100	46	46	46	46	46	46	46	46	46	46	46	46	0	100	100
September 2008	100	100	24	24	24	24	24	24	24	24	24	24	24	24	0	100	100
September 2009	100	100	7	7	7	7	7	7	7	7	7	7	7	7	0	100	100
September 2010	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2011	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2012	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2013	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2014	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2015	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2016	100	100	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2017	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2018	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	26.7	11.9	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	2.0	1.6	1.0	17.0	16.7

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

Date	KZ Class															KZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	0	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	90	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	65	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	53	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	50	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	148	52	0	0	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	156	150	55	0	0	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	156	151	58	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	156	151	61	0	0	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	156	152	64	0	0	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	147	142	67	0	0	0	0	0	191	191
September 2019	201	201	201	201	201	201	201	130	126	69	0	0	0	0	0	201	201
September 2020	211	211	211	211	211	211	211	114	110	60	0	0	0	0	0	211	211
September 2021	222	222	222	222	222	222	188	98	95	51	0	0	0	0	0	222	222
September 2022	234	233	233	233	233	207	163	84	82	44	0	0	0	0	0	233	233
September 2023	246	245	245	245	219	179	139	71	69	36	0	0	0	0	0	245	245
September 2024	258	257	257	257	187	152	118	59	57	30	0	0	0	0	0	258	258
September 2025	271	270	270	270	157	127	98	48	46	24	0	0	0	0	0	271	271
September 2026	285	284	284	230	129	103	79	38	37	18	0	0	0	0	0	284	284
September 2027	300	298	234	188	104	82	62	29	28	14	0	0	0	0	0	299	299
September 2028	315	239	186	148	80	63	47	22	21	10	0	0	0	0	0	314	314
September 2029	331	183	141	111	59	46	34	15	14	6	0	0	0	0	0	316	308
September 2030	348	128	98	76	39	30	22	9	8	3	0	0	0	0	0	227	221
September 2031	365	77	58	44	22	16	11	3	3	0	0	0	0	0	0	139	135
September 2032	384	27	20	15	6	4	2	0	0	0	0	0	0	0	0	53	51
September 2033	403	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	307	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	24.7	24.1	23.5	21.7	21.0	20.1	18.1	18.1	11.7	0.1	0.1	0.1	0.1	0.1	25.8	25.7

Date	LF Class															LF Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	94	67	63	60	60	60	60	60	60	60	88	83	80	59	23	74	74
September 2007	91	64	58	52	45	44	44	44	44	44	64	55	49	15	0	72	71
September 2008	88	62	52	44	33	32	32	32	32	32	46	34	27	0	0	69	69
September 2009	85	59	47	38	23	23	23	23	23	23	32	19	11	0	0	66	66
September 2010	82	55	42	32	17	17	17	17	17	17	23	9	1	0	0	63	63
September 2011	79	52	38	26	12	12	12	12	12	12	17	3	0	0	0	60	59
September 2012	76	49	34	21	9	9	9	9	9	9	14	*	0	0	0	56	56
September 2013	72	45	29	16	8	8	8	8	8	8	13	0	0	0	0	53	52
September 2014	68	39	23	10	6	6	6	6	6	7	12	0	0	0	0	49	49
September 2015	64	32	15	5	5	5	5	5	5	6	11	0	0	0	0	45	45
September 2016	60	23	7	3	3	3	3	3	3	4	10	0	0	0	0	41	40
September 2017	56	13	1	1	1	1	1	1	1	3	9	0	0	0	0	37	36
September 2018	51	2	0	0	0	0	0	0	0	1	8	0	0	0	0	32	32
September 2019	46	0	0	0	0	0	0	0	0	0	7	0	0	0	0	27	27
September 2020	41	0	0	0	0	0	0	0	0	0	6	0	0	0	0	17	15
September 2021	36	0	0	0	0	0	0	0	0	0	5	0	0	0	0	3	1
September 2022	30	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0
September 2023	24	0	0	0	0	0	0	0	0	0	4	0	0	0	0	0	0
September 2024	18	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0	0
September 2025	12	0	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0
September 2026	5	0	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0
September 2027	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
September 2028	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0
September 2030	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.3	6.1	4.6	3.6	2.7	2.7	2.7	2.7	2.7	2.8	4.4	2.6	2.3	1.3	0.8	8.2	8.1

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

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

Date	LZ Class															LZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	87	80	72	56	56	46	0	0	0	0	0	105	105
September 2007	110	110	110	110	91	82	69	40	39	22	0	0	0	0	0	110	110
September 2008	116	116	116	116	96	82	65	28	26	4	0	0	0	0	0	116	116
September 2009	122	122	122	122	101	82	61	18	16	0	0	0	0	0	0	122	122
September 2010	128	128	128	128	102	80	58	11	9	0	0	0	0	0	0	128	128
September 2011	135	135	135	135	101	78	54	6	4	0	0	0	0	0	0	135	135
September 2012	142	142	142	142	99	76	52	3	1	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	96	73	49	1	0	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	92	69	46	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	165	159	86	64	41	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	173	150	79	58	36	0	0	0	0	0	0	0	0	173	173
September 2017	182	182	172	139	71	51	31	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	156	125	60	41	22	0	0	0	0	0	0	0	0	191	191
September 2019	201	176	137	107	46	29	12	0	0	0	0	0	0	0	0	201	201
September 2020	211	154	117	89	32	17	1	0	0	0	0	0	0	0	0	211	211
September 2021	222	132	97	71	19	5	0	0	0	0	0	0	0	0	0	222	222
September 2022	234	110	78	53	6	0	0	0	0	0	0	0	0	0	0	202	196
September 2023	246	88	58	36	0	0	0	0	0	0	0	0	0	0	0	173	168
September 2024	258	65	38	18	0	0	0	0	0	0	0	0	0	0	0	144	140
September 2025	271	43	19	1	0	0	0	0	0	0	0	0	0	0	0	115	111
September 2026	285	21	*	0	0	0	0	0	0	0	0	0	0	0	0	85	82
September 2027	293	*	0	0	0	0	0	0	0	0	0	0	0	0	0	56	52
September 2028	289	0	0	0	0	0	0	0	0	0	0	0	0	0	0	26	23
September 2029	285	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	276	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	208	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	134	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	17.6	16.5	15.4	11.8	10.0	7.2	2.2	2.0	1.2	0.5	0.5	0.5	0.4	0.3	20.1	20.0

Date	MF and SM Classes															MF and SM Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	96	85	81	77	68	67	62	62	54	49	19	0	100	100
September 2007	100	100	100	92	72	65	58	42	41	32	31	18	10	0	0	100	100
September 2008	100	100	100	89	62	52	43	22	21	9	8	0	0	0	0	100	100
September 2009	100	100	100	86	54	43	32	8	7	0	0	0	0	0	0	100	100
September 2010	100	100	100	84	48	36	24	0	0	0	0	0	0	0	0	100	100
September 2011	100	100	100	83	44	32	18	0	0	0	0	0	0	0	0	100	100
September 2012	100	100	100	82	41	29	15	0	0	0	0	0	0	0	0	100	100
September 2013	100	100	99	81	39	26	13	0	0	0	0	0	0	0	0	100	100
September 2014	100	100	96	77	36	23	10	0	0	0	0	0	0	0	0	100	100
September 2015	100	100	91	72	31	19	7	0	0	0	0	0	0	0	0	100	100
September 2016	100	100	84	65	26	14	3	0	0	0	0	0	0	0	0	100	100
September 2017	100	99	76	58	20	9	0	0	0	0	0	0	0	0	0	100	100
September 2018	100	90	68	50	14	4	0	0	0	0	0	0	0	0	0	100	100
September 2019	100	80	59	42	9	0	0	0	0	0	0	0	0	0	0	100	100
September 2020	100	70	49	34	3	0	0	0	0	0	0	0	0	0	0	100	100
September 2021	100	59	40	26	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2022	100	49	31	17	0	0	0	0	0	0	0	0	0	0	0	100	97
September 2023	100	38	22	10	0	0	0	0	0	0	0	0	0	0	0	86	83
September 2024	100	28	13	2	0	0	0	0	0	0	0	0	0	0	0	72	69
September 2025	100	18	4	0	0	0	0	0	0	0	0	0	0	0	0	58	55
September 2026	100	8	0	0	0	0	0	0	0	0	0	0	0	0	0	43	41
September 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	29	27
September 2028	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	15	13
September 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	1	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	86	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	16.9	14.8	12.0	6.4	4.9	3.5	1.9	1.9	1.5	1.5	1.2	1.1	0.6	0.4	20.6	20.4

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

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

Date	TA Class															TA Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	94	68	65	62	62	62	62	62	62	62	85	80	77	57	22	75	75
September 2007	92	66	59	54	48	47	47	47	47	47	62	53	48	15	0	73	73
September 2008	89	63	54	47	37	36	36	36	36	36	44	33	26	0	0	71	70
September 2009	86	61	50	40	27	27	27	27	27	27	31	18	11	0	0	68	67
September 2010	84	58	45	35	21	21	21	21	21	21	22	9	1	0	0	65	65
September 2011	81	55	41	30	17	17	17	17	17	17	17	3	0	0	0	62	62
September 2012	78	52	37	25	15	15	15	15	15	14	14	*	0	0	0	59	59
September 2013	74	48	33	21	14	14	14	14	14	13	13	0	0	0	0	56	55
September 2014	71	43	27	15	12	12	12	12	12	12	12	0	0	0	0	52	52
September 2015	67	36	20	11	11	11	11	11	11	11	11	0	0	0	0	49	49
September 2016	64	28	12	10	10	10	10	10	10	10	10	0	0	0	0	45	45
September 2017	60	18	8	8	8	8	8	8	8	9	9	0	0	0	0	41	41
September 2018	56	8	6	6	6	6	6	6	6	8	8	0	0	0	0	37	37
September 2019	51	5	5	5	5	5	5	5	5	7	7	0	0	0	0	33	32
September 2020	47	4	4	4	4	4	4	4	4	6	6	0	0	0	0	23	21
September 2021	42	2	2	2	2	2	2	2	2	5	5	0	0	0	0	10	8
September 2022	37	1	1	1	1	1	1	1	1	5	4	0	0	0	0	1	1
September 2023	31	0	0	0	0	0	0	0	0	4	4	0	0	0	0	0	0
September 2024	26	0	0	0	0	0	0	0	0	3	3	0	0	0	0	0	0
September 2025	20	0	0	0	0	0	0	0	0	2	2	0	0	0	0	0	0
September 2026	14	0	0	0	0	0	0	0	0	2	2	0	0	0	0	0	0
September 2027	7	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0
September 2028	*	0	0	0	0	0	0	0	0	1	1	0	0	0	0	0	0
September 2029	0	0	0	0	0	0	0	0	0	1	1	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	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	13.2	6.7	5.2	4.3	3.5	3.5	3.5	3.5	3.5	3.8	4.3	2.5	2.2	1.3	0.8	8.7	8.6

Date	TZ Class															TZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	50	48	14	12	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	110	13	10	0	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	116	0	0	0	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	122	0	0	0	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	128	128	0	0	0	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	135	135	0	0	0	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	0	0	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	0	0	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	0	0	0	0	0	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	0	0	0	0	0	0	0	0	191	191
September 2019	201	201	201	201	201	201	201	0	0	0	0	0	0	0	0	201	201
September 2020	211	211	211	211	211	211	207	0	0	0	0	0	0	0	0	211	211
September 2021	222	222	222	222	222	222	182	0	0	0	0	0	0	0	0	222	222
September 2022	234	234	234	234	234	200	158	0	0	0	0	0	0	0	0	234	234
September 2023	246	246	246	246	212	173	135	0	0	0	0	0	0	0	0	246	246
September 2024	258	258	258	258	181	147	115	0	0	0	0	0	0	0	0	258	258
September 2025	271	271	271	265	153	123	96	0	0	0	0	0	0	0	0	271	271
September 2026	285	285	275	223	126	101	78	0	0	0	0	0	0	0	0	285	285
September 2027	300	288	227	182	102	81	62	0	0	0	0	0	0	0	0	300	300
September 2028	315	232	181	144	79	63	48	0	0	0	0	0	0	0	0	315	315
September 2029	331	178	137	109	59	47	35	0	0	0	0	0	0	0	0	305	297
September 2030	348	126	97	76	41	32	24	0	0	0	0	0	0	0	0	220	214
September 2031	366	77	58	46	24	19	14	0	0	0	0	0	0	0	0	137	133
September 2032	385	30	23	18	9	7	5	0	0	0	0	0	0	0	0	54	53
September 2033	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	297	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	29.3	24.7	24.0	23.5	21.7	21.0	20.1	1.1	1.1	0.6	0.6	0.4	0.3	0.2	0.1	25.7	25.7

* 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.

Date	VZ Class															VZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	105	105	105	105	0	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	110	110	110	0	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	116	116	116	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	122	122	0	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	128	128	128	0	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	135	135	135	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	142	142	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	149	149	149	149	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	157	157	157	157	157	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	165	165	165	165	165	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	173	173	173	173	173	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	182	182	182	182	182	0	0	0	182	182
September 2018	191	191	191	191	1	191	191	191	191	191	191	191	0	0	0	191	191
September 2019	201	201	201	201	1	1	201	201	201	201	201	201	0	0	0	201	201
September 2020	211	211	211	211	1	1	211	211	211	211	211	211	0	0	0	211	211
September 2021	222	222	222	80	1	1	1	222	222	222	222	222	0	0	0	222	222
September 2022	234	234	234	1	1	1	1	234	234	234	234	234	0	0	0	234	234
September 2023	246	246	1	1	1	1	1	246	246	246	246	246	0	0	0	246	246
September 2024	258	1	1	1	1	1	1	258	258	258	258	258	0	0	0	258	258
September 2025	271	1	1	1	1	1	1	271	271	271	271	271	0	0	0	271	271
September 2026	285	1	1	1	1	1	1	285	285	285	285	285	0	0	0	1	1
September 2027	300	1	1	1	1	1	1	300	300	300	300	300	0	0	0	1	1
September 2028	315	1	1	1	1	1	1	315	315	315	315	315	0	0	0	1	1
September 2029	331	1	1	1	1	1	1	331	331	331	331	331	0	0	0	1	1
September 2030	1	1	1	1	1	1	1	348	348	348	348	348	0	0	0	1	1
September 2031	1	1	1	1	1	1	1	366	366	366	366	366	0	0	0	1	1
September 2032	1	1	1	1	1	1	1	385	385	343	325	325	0	0	0	1	1
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	24.9	18.4	17.2	16.1	12.6	13.9	15.7	27.5	27.5	27.3	27.3	4.2	3.5	1.7	0.9	20.8	20.8

Date	WB Class															WB Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	100	47	100	100
September 2009	100	100	100	100	100	100	100	100	100	100	100	100	100	85	0	100	100
September 2010	100	100	100	100	100	100	100	100	100	100	100	100	100	0	0	100	100
September 2011	100	47	47	47	47	47	47	47	47	47	47	47	36	0	0	100	100
September 2012	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	68	64
September 2013	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	22	17
September 2014	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2015	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2016	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2017	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	29	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	17.4	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	6.0	5.8	4.4	3.0	7.4	7.3

* 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.

Date	WC Class															WC Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2007	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2008	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2009	100	100	100	100	100	100	100	100	100	100	100	100	100	100	42	100	100
September 2010	100	100	100	100	100	100	100	100	100	100	100	100	100	96	0	100	100
September 2011	100	100	100	100	100	100	100	100	100	100	100	100	100	34	0	100	100
September 2012	100	93	93	93	93	93	93	93	93	93	93	93	77	0	0	100	100
September 2013	100	47	47	47	47	47	47	47	47	47	47	47	31	0	0	100	100
September 2014	100	7	7	7	7	7	7	7	7	7	7	7	0	0	0	79	75
September 2015	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	40	36
September 2016	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	3	0
September 2017	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2018	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	15	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	20.1	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	8.0	7.6	5.8	4.0	9.8	9.7

Date	YZ Class															YZ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	110	110	110	110	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	116	116	116	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	122	122	122	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	128	128	128	128	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	135	135	135	135	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	142	142	142	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	149	149	149	*	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	157	157	157	157	*	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	165	165	165	165	*	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	173	173	173	173	*	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	182	182	182	182	*	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	191	191	191	191	*	0	0	0	191	191
September 2019	201	201	201	201	201	201	201	201	201	201	201	*	0	0	0	201	201
September 2020	211	211	211	211	211	211	211	211	211	211	211	*	0	0	0	211	211
September 2021	222	222	222	222	222	222	222	222	222	222	222	*	0	0	0	222	222
September 2022	234	234	234	234	234	234	234	234	234	234	234	*	0	0	0	234	234
September 2023	246	246	246	246	246	246	246	246	246	246	246	*	0	0	0	246	246
September 2024	258	258	258	258	258	258	258	258	258	258	258	*	0	0	0	258	258
September 2025	271	271	271	271	271	271	271	271	271	271	271	*	0	0	0	271	271
September 2026	285	285	285	285	285	285	285	285	285	285	285	*	0	0	0	285	285
September 2027	300	300	300	300	300	300	300	300	300	300	300	*	0	0	0	300	300
September 2028	315	315	315	315	315	315	315	315	315	315	315	*	0	0	0	315	315
September 2029	331	331	331	331	331	331	331	331	331	331	331	*	0	0	0	331	331
September 2030	348	348	348	348	348	348	348	348	348	348	348	*	0	0	0	348	348
September 2031	366	366	366	366	366	366	366	366	366	359	341	*	0	0	0	366	366
September 2032	385	385	385	385	385	385	385	266	257	132	125	*	0	0	0	385	385
September 2033	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	425	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3	27.7	27.7

* 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.

Date	ZE Class															ZE Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	0	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	128	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	135	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	136	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	149	127	0	0	0	0	0	149	149
September 2014	157	157	157	157	156	156	156	156	156	119	0	0	0	0	0	157	157
September 2015	165	165	165	165	164	164	164	164	164	109	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	173	173	99	0	0	0	0	0	173	173
September 2017	182	182	182	182	181	181	181	164	160	89	0	0	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	147	143	79	0	0	0	0	0	191	191
September 2019	201	201	201	201	200	200	200	130	126	69	0	0	0	0	0	201	201
September 2020	211	211	211	211	210	210	210	114	110	60	0	0	0	0	0	211	211
September 2021	222	222	222	222	221	221	188	99	96	52	0	0	0	0	0	222	222
September 2022	234	233	233	233	232	208	163	84	82	44	0	0	0	0	0	233	233
September 2023	246	245	245	245	220	179	140	71	69	36	0	0	0	0	0	245	245
September 2024	258	257	257	257	188	152	118	59	57	30	0	0	0	0	0	258	258
September 2025	271	270	270	270	158	127	98	48	47	24	0	0	0	0	0	271	271
September 2026	285	284	284	231	130	104	79	38	37	18	0	0	0	0	0	284	284
September 2027	300	298	235	188	104	82	63	30	28	14	0	0	0	0	0	299	299
September 2028	315	240	186	148	80	63	47	22	21	10	0	0	0	0	0	314	314
September 2029	331	183	141	111	59	46	34	15	14	6	0	0	0	0	0	317	309
September 2030	348	129	98	77	39	30	22	9	8	3	0	0	0	0	0	228	221
September 2031	365	77	58	44	22	16	11	3	3	0	0	0	0	0	0	140	136
September 2032	384	28	20	15	6	4	2	0	0	0	0	0	0	0	0	53	51
September 2033	403	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	307	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	24.7	24.1	23.5	21.8	21.0	20.1	17.4	17.3	14.6	0.1	0.1	0.1	0.1	0.1	25.8	25.7

Date	ZG Class															ZG Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	98	81	81	71	0	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	97	69	68	50	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	99	61	60	38	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	101	58	57	31	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	123	101	54	52	25	0	0	0	0	0	128	128
September 2011	135	135	135	135	132	110	86	38	36	8	0	0	0	0	0	135	135
September 2012	142	142	142	142	123	100	76	27	26	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	117	93	69	22	20	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	108	85	62	16	14	0	0	0	0	0	0	157	157
September 2015	165	165	165	165	98	76	53	10	8	0	0	0	0	0	0	165	165
September 2016	173	173	173	157	86	65	43	3	1	0	0	0	0	0	0	173	173
September 2017	182	182	174	141	73	53	33	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	156	125	60	41	23	0	0	0	0	0	0	0	0	191	191
September 2019	201	176	137	107	46	29	12	0	0	0	0	0	0	0	0	201	201
September 2020	211	154	117	89	33	17	1	0	0	0	0	0	0	0	0	211	211
September 2021	222	132	98	71	19	5	0	0	0	0	0	0	0	0	0	222	222
September 2022	234	110	78	53	6	0	0	0	0	0	0	0	0	0	0	202	196
September 2023	246	88	58	36	0	0	0	0	0	0	0	0	0	0	0	173	168
September 2024	258	65	38	18	0	0	0	0	0	0	0	0	0	0	0	145	140
September 2025	271	43	19	2	0	0	0	0	0	0	0	0	0	0	0	115	111
September 2026	285	22	*	0	0	0	0	0	0	0	0	0	0	0	0	86	82
September 2027	293	*	0	0	0	0	0	0	0	0	0	0	0	0	0	56	52
September 2028	289	0	0	0	0	0	0	0	0	0	0	0	0	0	0	26	23
September 2029	285	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	276	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	208	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	134	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	17.6	16.4	15.3	12.3	10.8	9.6	4.9	4.7	2.7	0.5	0.5	0.5	0.4	0.3	20.1	20.0

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

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

Date	ZJ Class															ZJ Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	110	110	110	110	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	116	116	116	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	122	122	122	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	128	128	128	128	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	135	135	135	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	142	142	142	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	149	149	149	*	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	157	157	157	157	*	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	165	165	165	165	*	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	173	173	173	173	*	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	182	182	182	182	*	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	191	191	191	191	*	0	0	0	191	191
September 2019	201	201	201	201	201	201	201	201	201	201	201	*	0	0	0	201	201
September 2020	211	211	211	211	211	211	211	211	211	211	211	*	0	0	0	211	211
September 2021	222	222	222	222	222	222	222	222	222	222	222	*	0	0	0	222	222
September 2022	234	234	234	234	234	234	234	234	234	234	234	*	0	0	0	234	234
September 2023	246	246	246	246	246	246	246	246	246	246	246	*	0	0	0	246	246
September 2024	258	258	258	258	258	258	258	258	258	258	258	*	0	0	0	258	258
September 2025	271	271	271	271	271	271	271	271	271	271	271	*	0	0	0	271	271
September 2026	285	285	285	285	285	285	285	285	285	285	285	*	0	0	0	285	285
September 2027	300	300	300	300	300	300	300	300	300	300	300	*	0	0	0	300	300
September 2028	315	315	315	315	315	315	315	315	315	315	315	*	0	0	0	315	315
September 2029	331	331	331	331	331	331	331	331	331	331	331	*	0	0	0	331	331
September 2030	348	348	348	348	348	348	348	348	348	348	348	*	0	0	0	348	348
September 2031	366	366	366	366	366	366	366	366	366	359	341	*	0	0	0	366	366
September 2032	385	385	385	385	385	385	385	266	257	132	125	*	0	0	0	385	385
September 2033	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	425	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3	27.7	27.7

Date	ZK Class															ZK Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	110	110	110	110	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	116	116	116	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	122	122	122	0	0	122	122
September 2010	128	128	92	92	92	92	92	92	92	92	92	92	0	0	0	128	128
September 2011	135	135	44	44	44	44	44	44	44	44	44	44	0	0	0	135	135
September 2012	142	142	9	9	9	9	9	9	9	9	9	9	0	0	0	142	142
September 2013	149	149	0	0	0	0	0	0	0	0	0	0	0	0	0	149	149
September 2014	157	157	0	0	0	0	0	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	0	0	0	0	0	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	0	0	0	0	0	0	0	0	0	0	0	0	0	173	173
September 2017	182	0	0	0	0	0	0	0	0	0	0	0	0	0	0	182	182
September 2018	191	0	0	0	0	0	0	0	0	0	0	0	0	0	0	191	191
September 2019	201	0	0	0	0	0	0	0	0	0	0	0	0	0	0	201	201
September 2020	211	0	0	0	0	0	0	0	0	0	0	0	0	0	0	211	211
September 2021	222	0	0	0	0	0	0	0	0	0	0	0	0	0	0	222	222
September 2022	234	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	246	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	258	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	271	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	285	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	300	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	315	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	331	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	348	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	366	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	26.7	11.9	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	5.7	4.9	2.2	1.2	17.0	16.7

* 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.

Date	ZQ Class															ZQ Class	
	PSA Prepayment Assumption															CPR	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	110	110	110	110	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	116	116	116	116	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	122	122	122	122	0	0	122	122
September 2010	128	128	128	128	128	128	128	128	128	128	128	128	128	0	0	128	128
September 2011	135	135	135	135	135	135	135	135	135	135	135	135	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	142	142	142	142	142	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	149	149	149	149	*	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	157	157	157	157	*	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	165	165	165	165	*	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	173	173	173	173	*	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	182	182	182	182	*	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	191	191	191	191	*	0	0	0	191	191
September 2019	201	201	201	201	201	201	201	201	201	201	201	*	0	0	0	201	201
September 2020	211	211	211	211	211	211	211	211	211	211	211	*	0	0	0	211	211
September 2021	222	222	222	222	222	222	222	222	222	222	222	*	0	0	0	222	222
September 2022	234	234	234	234	234	234	234	234	234	234	234	*	0	0	0	234	234
September 2023	246	246	246	246	246	246	246	246	246	246	246	*	0	0	0	246	246
September 2024	258	258	258	258	258	258	258	258	258	258	258	*	0	0	0	258	258
September 2025	271	271	271	271	271	271	271	271	271	271	271	*	0	0	0	271	271
September 2026	285	285	285	285	285	285	285	285	285	285	285	*	0	0	0	285	285
September 2027	300	300	300	300	300	300	300	300	300	300	300	*	0	0	0	300	300
September 2028	315	315	315	315	315	315	315	315	315	315	315	*	0	0	0	315	315
September 2029	331	331	331	331	331	331	331	331	331	331	331	*	0	0	0	331	331
September 2030	348	348	348	348	348	348	348	348	348	348	348	*	0	0	0	348	348
September 2031	366	366	366	366	366	366	366	366	366	362	344	*	0	0	0	366	366
September 2032	385	385	385	385	385	385	385	268	259	133	126	*	0	0	0	385	385
September 2033	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	425	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	30.0	27.7	27.6	27.6	27.6	27.5	27.5	27.2	27.2	26.8	26.8	7.3	5.2	2.5	1.3	27.7	27.7

Date	ZR Class															ZR Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	105	105	105	105	0	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	110	110	110	110	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	116	116	116	84	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	122	122	122	41	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	128	128	115	109	14	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	135	135	102	96	0	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	142	142	96	90	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	149	95	89	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	157	157	157	94	88	0	0	0	0	0	0	157	157
September 2015	165	165	165	165	165	165	165	92	87	0	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	173	173	90	85	0	0	0	0	0	0	173	173
September 2017	182	182	182	182	182	182	182	87	83	0	0	0	0	0	0	182	182
September 2018	191	191	191	191	191	191	191	85	80	0	0	0	0	0	0	191	191
September 2019	201	201	201	201	201	201	194	82	78	0	0	0	0	0	0	201	201
September 2020	211	211	211	211	211	211	180	79	76	0	0	0	0	0	0	211	211
September 2021	222	222	222	222	222	216	166	77	74	0	0	0	0	0	0	222	222
September 2022	234	234	234	234	234	198	154	75	72	0	0	0	0	0	0	234	234
September 2023	246	245	245	245	219	178	139	71	69	0	0	0	0	0	0	245	245
September 2024	258	258	258	258	187	151	117	59	57	0	0	0	0	0	0	258	258
September 2025	271	271	271	271	157	126	97	48	46	0	0	0	0	0	0	271	271
September 2026	285	285	284	230	129	103	79	38	37	0	0	0	0	0	0	285	285
September 2027	300	298	234	187	103	82	62	29	28	0	0	0	0	0	0	299	299
September 2028	315	239	186	148	80	63	47	22	21	0	0	0	0	0	0	314	314
September 2029	331	182	140	111	58	46	34	15	14	0	0	0	0	0	0	315	307
September 2030	348	128	97	76	39	30	22	9	8	0	0	0	0	0	0	227	220
September 2031	365	76	57	44	21	16	11	3	3	0	0	0	0	0	0	139	135
September 2032	384	27	20	15	6	4	2	0	0	0	0	0	0	0	0	53	51
September 2033	403	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	306	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	29.3	24.7	24.1	23.5	21.8	21.1	20.1	16.2	15.8	3.8	0.1	0.1	0.1	0.1	0.1	25.8	25.7

* 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.

Date	ZU Class															ZU Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	83	76	67	50	49	38	0	0	0	0	0	105	105
September 2007	110	110	110	110	87	77	62	31	30	11	0	0	0	0	0	110	110
September 2008	116	116	116	116	92	76	57	16	14	0	0	0	0	0	0	116	116
September 2009	122	122	122	122	96	74	52	5	3	0	0	0	0	0	0	122	122
September 2010	128	128	128	128	95	72	47	0	0	0	0	0	0	0	0	128	128
September 2011	135	135	135	135	94	69	43	0	0	0	0	0	0	0	0	135	135
September 2012	142	142	142	141	91	65	39	0	0	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	87	62	36	0	0	0	0	0	0	0	0	149	149
September 2014	157	157	157	156	82	57	31	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	165	155	74	50	25	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	173	144	66	43	19	0	0	0	0	0	0	0	0	173	173
September 2017	182	182	167	131	56	34	12	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	152	117	46	26	5	0	0	0	0	0	0	0	0	191	191
September 2019	201	178	135	102	36	17	0	0	0	0	0	0	0	0	0	201	201
September 2020	211	158	118	87	25	7	0	0	0	0	0	0	0	0	0	211	211
September 2021	222	138	100	71	14	0	0	0	0	0	0	0	0	0	0	222	222
September 2022	234	117	82	55	3	0	0	0	0	0	0	0	0	0	0	218	212
September 2023	246	95	63	39	0	0	0	0	0	0	0	0	0	0	0	190	184
September 2024	258	71	41	20	0	0	0	0	0	0	0	0	0	0	0	158	153
September 2025	271	47	20	1	0	0	0	0	0	0	0	0	0	0	0	126	121
September 2026	285	23	0	0	0	0	0	0	0	0	0	0	0	0	0	93	89
September 2027	300	0	0	0	0	0	0	0	0	0	0	0	0	0	0	61	57
September 2028	315	0	0	0	0	0	0	0	0	0	0	0	0	0	0	28	25
September 2029	311	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	302	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	227	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	147	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.8	17.8	16.5	15.3	10.8	8.5	5.5	1.5	1.5	1.0	0.5	0.5	0.4	0.3	0.2	20.4	20.2

Date	ZX Class															ZX Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	105	105	105	105	105	105	78	18	16	0	0	0	0	0	0	105	105
September 2007	110	110	110	110	110	110	61	0	0	0	0	0	0	0	0	110	110
September 2008	116	116	116	116	116	116	51	0	0	0	0	0	0	0	0	116	116
September 2009	122	122	122	122	122	122	46	0	0	0	0	0	0	0	0	122	122
September 2010	128	128	128	128	128	128	45	0	0	0	0	0	0	0	0	128	128
September 2011	135	135	135	135	135	135	47	0	0	0	0	0	0	0	0	135	135
September 2012	142	142	142	142	142	142	49	0	0	0	0	0	0	0	0	142	142
September 2013	149	149	149	149	149	149	52	0	0	0	0	0	0	0	0	149	149
September 2014	157	157	157	157	157	157	54	0	0	0	0	0	0	0	0	157	157
September 2015	165	165	165	165	165	165	57	0	0	0	0	0	0	0	0	165	165
September 2016	173	173	173	173	173	173	60	0	0	0	0	0	0	0	0	173	173
September 2017	182	182	182	182	182	182	63	0	0	0	0	0	0	0	0	182	182
September 2018	191	191	191	191	191	191	66	0	0	0	0	0	0	0	0	191	191
September 2019	201	201	201	201	201	201	70	0	0	0	0	0	0	0	0	201	201
September 2020	211	211	211	211	211	211	73	0	0	0	0	0	0	0	0	211	211
September 2021	222	222	222	222	222	222	77	0	0	0	0	0	0	0	0	222	222
September 2022	234	234	234	234	234	217	81	0	0	0	0	0	0	0	0	234	234
September 2023	246	246	246	246	230	188	85	0	0	0	0	0	0	0	0	246	246
September 2024	258	258	258	258	197	160	90	0	0	0	0	0	0	0	0	258	258
September 2025	271	271	271	271	166	134	94	0	0	0	0	0	0	0	0	271	271
September 2026	285	285	285	242	137	110	85	0	0	0	0	0	0	0	0	285	285
September 2027	300	300	246	198	110	88	68	0	0	0	0	0	0	0	0	300	300
September 2028	315	251	196	157	86	69	52	0	0	0	0	0	0	0	0	315	315
September 2029	331	193	149	118	64	51	38	0	0	0	0	0	0	0	0	331	323
September 2030	348	137	105	83	44	35	26	0	0	0	0	0	0	0	0	239	233
September 2031	366	83	63	50	26	20	15	0	0	0	0	0	0	0	0	148	144
September 2032	385	32	24	19	10	8	6	0	0	0	0	0	0	0	0	59	57
September 2033	404	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	322	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	24.8	24.3	23.7	22.0	21.2	15.5	0.6	0.6	0.4	0.4	0.3	0.3	0.2	0.1	25.8	25.8

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

Date	GW, KB and TB Classes															GW, KB and TB Classes	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	97	80	77	75	70	68	66	62	62	59	59	56	53	40	15	85	84
September 2007	97	80	75	71	62	59	55	48	48	43	43	37	33	10	0	85	84
September 2008	97	80	73	68	55	51	47	37	37	31	31	23	18	0	0	85	84
September 2009	97	80	72	66	50	45	40	29	29	22	22	13	8	0	0	85	84
September 2010	97	80	71	64	47	41	35	23	23	16	15	6	1	0	0	85	84
September 2011	97	80	70	62	44	38	32	20	19	12	12	2	0	0	0	85	84
September 2012	97	80	69	61	42	36	30	17	17	10	9	*	0	0	0	85	84
September 2013	97	79	69	60	41	35	29	16	16	9	9	*	0	0	0	85	84
September 2014	97	78	67	58	39	33	27	16	15	9	8	*	0	0	0	85	84
September 2015	97	76	65	56	37	31	26	14	14	8	8	*	0	0	0	85	84
September 2016	97	73	62	53	35	29	24	13	13	7	7	*	0	0	0	85	84
September 2017	97	69	58	50	32	27	22	12	12	7	6	*	0	0	0	85	84
September 2018	97	64	54	46	29	24	20	11	10	6	6	*	0	0	0	85	84
September 2019	97	60	50	42	27	22	18	10	9	5	5	*	0	0	0	85	84
September 2020	97	55	46	38	24	20	16	8	8	4	4	*	0	0	0	81	80
September 2021	97	50	41	35	21	17	14	7	7	4	4	*	0	0	0	75	74
September 2022	97	45	37	31	18	15	12	6	6	3	3	*	0	0	0	69	68
September 2023	97	40	33	27	16	13	10	5	5	3	3	*	0	0	0	63	61
September 2024	97	36	29	23	14	11	9	4	4	2	2	*	0	0	0	56	55
September 2025	97	31	25	20	12	9	7	4	4	2	2	*	0	0	0	49	48
September 2026	97	26	21	17	10	8	6	3	3	2	1	*	0	0	0	43	42
September 2027	97	22	17	14	8	6	5	2	2	1	1	*	0	0	0	36	35
September 2028	97	18	14	11	6	5	4	2	2	1	1	*	0	0	0	30	29
September 2029	97	13	10	8	4	4	3	1	1	1	1	*	0	0	0	23	22
September 2030	96	10	7	6	3	2	2	1	1	*	*	*	0	0	0	17	16
September 2031	80	6	4	3	2	1	1	1	*	*	*	*	0	0	0	10	10
September 2032	63	2	2	1	1	1	*	*	*	*	*	*	0	0	0	4	4
September 2033	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.0	14.6	12.7	11.2	8.0	7.1	6.1	4.3	4.2	3.2	3.1	1.9	1.6	1.0	0.6	17.9	17.8

Date	JK Class															JK Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	92	33	26	26	26	26	26	26	26	26	26	26	26	26	26	50	49
September 2007	92	33	19	19	19	19	19	19	19	19	19	19	19	19	0	50	49
September 2008	92	33	13	13	13	13	13	13	13	13	13	13	13	0	0	50	49
September 2009	92	33	9	9	9	9	9	9	9	9	9	9	9	0	0	50	49
September 2010	92	33	5	5	5	5	5	5	5	5	5	5	3	0	0	50	49
September 2011	92	33	3	3	3	3	3	3	3	3	3	3	0	0	0	50	49
September 2012	92	33	1	1	1	1	1	1	1	1	1	1	0	0	0	50	49
September 2013	92	33	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2014	92	29	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2015	92	21	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2016	92	11	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2017	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2018	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2019	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	50	49
September 2020	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	39	34
September 2021	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	19	15
September 2022	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	92	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	91	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	91	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	91	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	88	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.7	3.8	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.3	1.2	0.9	0.7	8.1	7.9

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

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

Date	LB Class															CPR	
	PSA Prepayment Assumption															Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	77	77	77	77	77	77	77	77	77	77	77	77	77	100	100
September 2007	100	100	57	57	57	57	57	57	57	57	57	57	57	57	0	100	100
September 2008	100	100	40	40	40	40	40	40	40	40	40	40	40	40	0	100	100
September 2009	100	100	26	26	26	26	26	26	26	26	26	26	26	0	0	100	100
September 2010	100	100	16	16	16	16	16	16	16	16	16	16	9	0	0	100	100
September 2011	100	100	8	8	8	8	8	8	8	8	8	8	0	0	0	100	100
September 2012	100	100	2	2	2	2	2	2	2	2	2	2	0	0	0	100	100
September 2013	100	98	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2014	100	86	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2015	100	63	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2016	100	32	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2017	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2018	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2019	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2020	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	100	100
September 2021	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	58	44
September 2022	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2023	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2024	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2025	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2026	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2027	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2028	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2029	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2030	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2031	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	26.3	10.3	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.8	2.6	1.8	1.1	16.1	15.9

Date	PA Class															PA Class		
	PSA Prepayment Assumption															CPR		
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2006	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
September 2007	98	89	89	89	89	89	89	89	89	89	89	89	89	89	75	92	92	
September 2008	97	79	79	79	79	79	79	79	79	79	79	79	79	74	51	84	83	
September 2009	95	69	69	69	69	69	69	69	69	69	69	69	69	57	35	76	76	
September 2010	93	60	60	60	60	60	60	60	60	60	60	60	60	44	24	69	68	
September 2011	91	51	51	51	51	51	51	51	51	51	51	51	50	34	17	61	61	
September 2012	89	43	43	43	43	43	43	43	43	43	43	43	41	26	11	54	54	
September 2013	86	36	36	36	36	36	36	36	36	36	36	36	34	20	8	48	47	
September 2014	84	30	30	30	30	30	30	30	30	30	30	30	27	15	5	41	41	
September 2015	81	25	25	25	25	25	25	25	25	25	25	25	22	12	4	35	34	
September 2016	78	20	20	20	20	20	20	20	20	20	20	20	18	9	2	29	28	
September 2017	75	16	16	16	16	16	16	16	16	16	16	16	15	7	2	23	23	
September 2018	71	13	13	13	13	13	13	13	13	13	13	13	12	5	1	18	17	
September 2019	67	11	11	11	11	11	11	11	11	11	11	11	10	4	1	12	11	
September 2020	63	9	9	9	9	9	9	9	9	9	9	9	8	3	*	9	9	
September 2021	59	7	7	7	7	7	7	7	7	7	7	7	6	2	*	7	7	
September 2022	54	6	6	6	6	6	6	6	6	6	6	6	5	2	*	6	6	
September 2023	49	4	4	4	4	4	4	4	4	4	4	4	4	1	*	4	4	
September 2024	43	3	3	3	3	3	3	3	3	3	3	3	3	1	*	3	3	
September 2025	37	3	3	3	3	3	3	3	3	3	3	3	2	1	*	3	3	
September 2026	31	2	2	2	2	2	2	2	2	2	2	2	2	*	*	2	2	
September 2027	24	2	2	2	2	2	2	2	2	2	2	2	1	*	*	2	2	
September 2028	17	1	1	1	1	1	1	1	1	1	1	1	1	*	*	1	1	
September 2029	9	1	1	1	1	1	1	1	1	1	1	1	1	*	*	1	1	
September 2030	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
September 2031	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
September 2032	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*	*
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average																		
Life (years)**	16.4	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.3	7.1	5.6	3.9	8.3	8.3	

* 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.

Date	YA Class															YA Class	
	PSA Prepayment Assumption															CPR Prepayment Assumption	
	0%	100%	115%	128%	160%	171%	183%	209%	210%	226%	227%	250%	263%	350%	500%	4%	4.1%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	97	80	77	75	70	68	66	62	62	59	59	56	53	40	15	85	84
September 2007	97	80	75	71	62	59	55	48	48	43	43	37	33	10	0	85	84
September 2008	97	80	73	68	55	51	47	37	37	31	31	23	18	0	0	85	84
September 2009	97	80	72	66	50	45	40	29	29	22	22	13	8	0	0	85	84
September 2010	97	80	71	64	47	41	35	23	23	16	15	6	1	0	0	85	84
September 2011	97	80	70	62	44	38	32	20	19	12	12	2	0	0	0	85	84
September 2012	97	80	69	61	42	36	30	17	17	10	9	*	0	0	0	85	84
September 2013	97	79	69	60	41	35	29	16	16	9	9	*	0	0	0	85	84
September 2014	97	78	67	58	39	33	27	16	15	9	8	*	0	0	0	85	84
September 2015	97	76	65	56	37	31	26	14	14	8	8	*	0	0	0	85	84
September 2016	97	73	62	53	35	29	24	13	13	7	7	*	0	0	0	85	84
September 2017	97	69	58	50	32	27	22	12	12	7	6	*	0	0	0	85	84
September 2018	97	64	54	46	29	24	20	11	10	6	6	*	0	0	0	85	84
September 2019	97	60	50	42	27	22	18	10	9	5	5	*	0	0	0	85	84
September 2020	97	55	46	38	24	20	16	8	8	4	4	*	0	0	0	81	80
September 2021	97	50	41	35	21	17	14	7	7	4	4	*	0	0	0	75	74
September 2022	97	45	37	31	18	15	12	6	6	3	3	*	0	0	0	69	68
September 2023	97	40	33	27	16	13	10	5	5	3	3	*	0	0	0	63	61
September 2024	97	36	29	23	14	11	9	4	4	2	2	*	0	0	0	56	55
September 2025	97	31	25	20	12	9	7	4	4	2	2	*	0	0	0	49	48
September 2026	97	26	21	17	10	8	6	3	3	2	1	*	0	0	0	43	42
September 2027	97	22	17	14	8	6	5	2	2	1	1	*	0	0	0	36	35
September 2028	97	18	14	11	6	5	4	2	2	1	1	*	0	0	0	30	29
September 2029	97	13	10	8	4	4	3	1	1	1	1	*	0	0	0	23	22
September 2030	96	10	7	6	3	2	2	1	1	*	*	*	0	0	0	17	16
September 2031	80	6	4	3	2	1	1	1	*	*	*	*	0	0	0	10	10
September 2032	63	2	2	1	1	1	*	*	*	*	*	*	0	0	0	4	4
September 2033	43	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																	
Life (years)**	27.0	14.6	12.7	11.2	8.0	7.1	6.1	4.3	4.2	3.2	3.1	1.9	1.6	1.0	0.6	17.9	17.8

Date	AS and KA Classes					AE and YH Classes							ET Class						
	PSA Prepayment Assumption					PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	250%	350%	500%	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	100	100	100	100	100	100	100	100	95	70	55	37	100	100	100	95	70	55	37
September 2007	100	100	100	100	100	100	100	100	90	49	27	1	100	100	100	90	49	27	1
September 2008	100	100	100	100	100	100	100	100	87	36	10	0	100	100	100	87	36	10	0
September 2009	100	100	100	100	100	100	100	100	85	28	2	0	100	100	100	85	28	2	0
September 2010	100	100	100	100	100	100	100	100	84	25	*	0	100	100	100	84	25	*	0
September 2011	100	100	100	100	100	100	100	98	81	23	*	0	100	100	98	81	23	*	0
September 2012	100	100	100	100	99	100	100	93	76	20	*	0	100	100	93	76	20	*	0
September 2013	100	100	100	100	76	100	100	87	70	17	*	0	100	100	87	70	17	*	0
September 2014	100	100	100	100	52	100	100	79	63	15	*	0	100	100	79	63	15	*	0
September 2015	100	100	100	98	36	100	100	71	56	12	*	0	100	100	71	56	12	*	0
September 2016	100	100	100	83	24	100	95	63	49	10	*	0	100	95	63	49	10	*	0
September 2017	100	100	100	63	16	100	85	55	42	8	*	0	100	85	55	42	8	*	0
September 2018	100	100	100	48	11	100	75	48	36	6	*	0	100	75	48	36	6	*	0
September 2019	100	93	92	37	7	100	66	41	30	5	*	0	100	66	41	30	5	*	0
September 2020	100	81	79	28	5	100	56	34	24	4	*	0	100	56	34	24	4	*	0
September 2021	100	66	64	21	3	100	47	28	20	3	*	0	100	47	28	20	3	*	0
September 2022	100	53	51	16	2	100	39	22	15	2	*	0	100	39	22	15	2	*	0
September 2023	100	43	41	12	1	100	30	17	11	1	*	0	100	30	17	11	1	*	0
September 2024	100	34	33	9	1	100	22	12	8	1	*	0	100	22	12	8	1	*	0
September 2025	100	27	26	6	1	100	15	8	5	1	*	0	100	15	8	5	1	*	0
September 2026	100	21	20	5	*	100	7	4	2	*	*	0	100	7	4	2	*	*	0
September 2027	100	16	15	3	*	100	1	*	*	*	*	0	100	1	*	*	*	*	0
September 2028	100	12	12	2	*	100	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2029	100	9	9	2	*	100	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2030	85	6	6	1	*	100	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2031	13	4	4	1	*	96	0	0	0	0	0	0	96	0	0	0	0	0	0
September 2032	3	3	2	*	*	75	0	0	0	0	0	0	75	0	0	0	0	0	0
September 2033	1	1	1	*	*	52	0	0	0	0	0	0	52	0	0	0	0	0	0
September 2034	*	*	*	*	*	27	0	0	0	0	0	0	27	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																			
Life (years)**	25.6	18.2	18.1	13.9	9.9	28.0	15.9	13.1	10.8	3.8	1.4	0.9	28.0	15.9	13.1	10.8	3.8	1.4	0.9

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

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

Date	AI† and YI† Classes							FC and SC Classes							HZ Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	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 2006	99	92	89	87	79	74	69	99	99	99	94	66	60	40	106	106	106	106	106	0	0
September 2007	98	85	79	76	63	55	47	99	99	99	89	43	29	1	112	112	112	112	112	0	0
September 2008	98	78	70	66	49	41	32	98	98	98	85	28	11	0	118	118	118	118	118	0	0
September 2009	97	71	62	57	39	30	22	98	98	98	82	20	2	0	125	125	125	125	125	0	0
September 2010	95	65	55	50	30	22	15	97	97	97	80	15	*	0	132	132	132	132	132	0	0
September 2011	94	59	48	43	24	16	10	97	97	94	76	12	*	0	139	139	139	139	139	0	0
September 2012	93	53	42	37	19	12	7	96	96	88	70	9	*	0	147	147	147	147	147	0	0
September 2013	92	48	37	32	14	9	5	95	95	81	62	5	*	0	155	155	155	155	155	0	0
September 2014	90	43	32	27	11	6	3	94	94	72	54	1	*	0	164	164	164	164	164	0	0
September 2015	89	39	28	23	9	5	2	93	93	62	45	0	*	0	173	173	173	173	148	0	0
September 2016	87	34	24	19	7	3	1	93	87	53	37	0	*	0	183	183	183	183	121	0	0
September 2017	85	30	20	16	5	2	1	92	75	43	29	0	*	0	193	193	193	193	97	0	0
September 2018	83	26	17	13	4	2	1	91	64	34	21	0	*	0	204	204	204	204	77	0	0
September 2019	81	23	14	11	3	1	*	90	52	25	13	0	*	0	216	216	216	216	60	0	0
September 2020	78	19	12	9	2	1	*	89	41	17	6	0	*	0	228	228	228	228	46	0	0
September 2021	75	16	10	7	1	1	*	87	30	9	0	0	*	0	241	241	241	239	34	0	0
September 2022	72	13	7	5	1	*	*	86	19	1	0	0	*	0	254	254	254	186	24	0	0
September 2023	69	10	6	4	1	*	*	85	9	0	0	0	*	0	269	269	203	139	17	0	0
September 2024	66	7	4	3	*	*	*	84	0	0	0	0	*	0	284	272	145	98	11	0	0
September 2025	62	5	3	2	*	*	*	82	0	0	0	0	*	0	300	179	92	61	6	0	0
September 2026	58	2	1	1	*	*	*	81	0	0	0	0	*	0	317	91	45	29	3	0	0
September 2027	53	*	*	*	*	*	*	79	0	0	0	0	*	0	334	7	3	2	*	0	0
September 2028	49	0	0	0	0	0	0	77	0	0	0	0	0	0	353	0	0	0	0	0	0
September 2029	43	0	0	0	0	0	0	76	0	0	0	0	0	0	373	0	0	0	0	0	0
September 2030	37	0	0	0	0	0	0	74	0	0	0	0	0	0	394	0	0	0	0	0	0
September 2031	31	0	0	0	0	0	0	67	0	0	0	0	0	0	417	0	0	0	0	0	0
September 2032	24	0	0	0	0	0	0	42	0	0	0	0	0	0	440	0	0	0	0	0	0
September 2033	17	0	0	0	0	0	0	15	0	0	0	0	0	0	465	0	0	0	0	0	0
September 2034	9	0	0	0	0	0	0	0	0	0	0	0	0	0	330	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	8.7	7.1	6.4	4.1	3.3	2.6	24.1	14.0	11.2	8.9	2.5	1.5	0.9	29.3	20.5	19.4	18.7	13.4	0.3	0.1

Date	IP†, YC and YE Classes							YD Class							AD Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	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 2006	99	88	83	83	83	83	83	100	100	100	100	100	100	100	99	88	84	84	84	84	84
September 2007	98	77	69	69	69	69	69	100	100	100	100	100	100	100	98	77	69	69	69	69	69
September 2008	96	66	55	55	55	55	46	100	100	100	100	100	100	100	96	67	56	56	56	56	48
September 2009	95	56	43	43	43	43	31	100	100	100	100	100	100	100	95	57	44	44	44	44	32
September 2010	93	46	32	32	32	32	20	100	100	100	100	100	100	100	93	48	33	33	33	33	22
September 2011	91	37	23	23	23	23	13	100	100	100	100	100	100	100	92	39	24	24	24	24	15
September 2012	89	29	16	16	16	16	8	100	100	100	100	100	100	100	90	31	18	18	18	18	10
September 2013	87	21	11	11	11	11	5	100	100	100	100	100	100	100	88	23	13	13	13	13	7
September 2014	85	14	7	7	7	7	2	100	100	100	100	100	100	100	85	16	9	9	9	9	5
September 2015	83	7	5	5	5	5	1	100	100	100	100	100	100	100	83	9	7	7	7	7	3
September 2016	80	3	3	3	3	3	0	100	100	100	100	100	100	89	80	5	5	5	5	5	2
September 2017	77	1	1	1	1	1	0	100	100	100	100	100	100	58	78	3	3	3	3	3	1
September 2018	74	*	*	*	*	*	0	100	100	100	100	100	100	38	75	2	2	2	2	2	1
September 2019	70	0	0	0	0	0	0	100	77	77	77	77	77	24	71	2	2	2	2	2	1
September 2020	67	0	0	0	0	0	0	100	53	53	53	53	53	15	67	1	1	1	1	1	*
September 2021	63	0	0	0	0	0	0	100	36	36	36	36	36	10	63	1	1	1	1	1	*
September 2022	58	0	0	0	0	0	0	100	23	23	23	23	23	6	59	1	1	1	1	1	*
September 2023	53	0	0	0	0	0	0	100	15	15	15	15	15	3	54	*	*	*	*	*	*
September 2024	48	0	0	0	0	0	0	100	9	9	9	9	9	2	49	*	*	*	*	*	*
September 2025	42	0	0	0	0	0	0	100	5	5	5	5	5	1	44	*	*	*	*	*	*
September 2026	36	0	0	0	0	0	0	100	2	2	2	2	2	*	37	*	*	*	*	*	*
September 2027	29	0	0	0	0	0	0	100	*	*	*	*	*	*	31	*	*	*	*	*	*
September 2028	22	0	0	0	0	0	0	100	0	0	0	0	0	0	24	0	0	0	0	0	0
September 2029	14	0	0	0	0	0	0	100	0	0	0	0	0	0	16	0	0	0	0	0	0
September 2030	5	0	0	0	0	0	0	100	0	0	0	0	0	0	7	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
September 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.1	5.0	4.0	4.0	4.0	4.0	3.3	25.7	15.7	15.7	15.7	15.7	15.7	13.0	17.3	5.2	4.3	4.3	4.3	4.3	3.5

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “—Weighted Average Lives of the Certificates” above.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	SK, XF and AX Classes							WI†, WJ and WL Classes							WK Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	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 2006	99	99	99	94	66	60	40	99	88	83	83	83	83	83	100	100	100	100	100	100	100
September 2007	99	99	99	89	43	29	1	98	77	69	69	69	69	69	100	100	100	100	100	100	100
September 2008	98	98	98	85	28	11	0	96	66	55	55	55	55	46	100	100	100	100	100	100	100
September 2009	98	98	98	82	20	2	0	95	56	43	43	43	43	31	100	100	100	100	100	100	100
September 2010	97	97	97	80	15	*	0	93	46	32	32	32	32	20	100	100	100	100	100	100	100
September 2011	97	97	94	76	12	*	0	91	37	23	23	23	23	13	100	100	100	100	100	100	100
September 2012	96	96	88	70	9	*	0	89	29	16	16	16	16	8	100	100	100	100	100	100	100
September 2013	95	95	81	62	5	*	0	87	21	11	11	11	11	5	100	100	100	100	100	100	100
September 2014	94	94	72	54	1	*	0	85	14	7	7	7	7	2	100	100	100	100	100	100	100
September 2015	94	94	62	45	0	*	0	83	7	5	5	5	5	1	100	100	100	100	100	100	100
September 2016	93	87	53	37	0	*	0	80	3	3	3	3	3	0	100	100	100	100	100	100	89
September 2017	92	75	43	29	0	*	0	77	1	1	1	1	1	0	100	100	100	100	100	100	58
September 2018	91	64	34	21	0	*	0	74	*	*	*	*	*	0	100	100	100	100	100	100	38
September 2019	90	53	25	13	0	*	0	70	0	0	0	0	0	0	100	77	77	77	77	77	24
September 2020	89	41	17	6	0	*	0	67	0	0	0	0	0	0	100	53	53	53	53	53	15
September 2021	88	30	9	0	0	*	0	63	0	0	0	0	0	0	100	36	36	36	36	36	10
September 2022	86	20	1	0	0	*	0	58	0	0	0	0	0	0	100	23	23	23	23	23	6
September 2023	85	9	0	0	0	*	0	53	0	0	0	0	0	0	100	15	15	15	15	15	3
September 2024	84	0	0	0	0	*	0	48	0	0	0	0	0	0	100	9	9	9	9	9	2
September 2025	82	0	0	0	0	*	0	42	0	0	0	0	0	0	100	5	5	5	5	5	1
September 2026	81	0	0	0	0	*	0	36	0	0	0	0	0	0	100	2	2	2	2	2	*
September 2027	79	0	0	0	0	*	0	29	0	0	0	0	0	0	100	*	*	*	*	*	*
September 2028	78	0	0	0	0	0	0	22	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2029	76	0	0	0	0	0	0	14	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2030	74	0	0	0	0	0	0	5	0	0	0	0	0	0	100	0	0	0	0	0	0
September 2031	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	15	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.1	14.0	11.2	9.0	2.5	1.5	0.9	17.1	5.0	4.0	4.0	4.0	4.0	3.3	25.7	15.7	15.7	15.7	15.7	15.7	13.0

Date	WZ Class							WM and XB Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	150%	180%	319%	400%	500%	0%	100%	150%	180%	319%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
September 2006	106	106	106	106	106	0	0	99	88	84	84	84	84	84
September 2007	112	112	112	112	112	0	0	98	77	69	69	69	69	69
September 2008	118	118	118	118	118	0	0	96	67	56	56	56	56	48
September 2009	125	125	125	125	125	0	0	95	57	44	44	44	44	32
September 2010	132	132	132	132	132	0	0	93	48	33	33	33	33	22
September 2011	139	139	139	139	139	0	0	92	39	24	24	24	24	15
September 2012	147	147	147	147	147	0	0	90	31	18	18	18	18	10
September 2013	155	155	155	155	155	0	0	88	23	13	13	13	13	7
September 2014	164	164	164	164	164	0	0	85	16	9	9	9	9	5
September 2015	173	173	173	173	149	0	0	83	9	7	7	7	7	3
September 2016	183	183	183	183	121	0	0	80	5	5	5	5	5	2
September 2017	193	193	193	193	98	0	0	78	3	3	3	3	3	1
September 2018	204	204	204	204	77	0	0	75	2	2	2	2	2	1
September 2019	216	216	216	216	60	0	0	71	2	2	2	2	2	1
September 2020	228	228	228	228	46	0	0	67	1	1	1	1	1	*
September 2021	241	241	241	240	34	0	0	63	1	1	1	1	1	*
September 2022	254	254	254	187	25	0	0	59	1	1	1	1	1	*
September 2023	269	269	204	140	17	0	0	54	*	*	*	*	*	*
September 2024	284	273	145	98	11	0	0	49	*	*	*	*	*	*
September 2025	300	180	93	61	6	0	0	44	*	*	*	*	*	*
September 2026	317	91	46	30	3	0	0	37	*	*	*	*	*	*
September 2027	334	7	3	2	*	0	0	31	*	*	*	*	*	*
September 2028	353	0	0	0	0	0	0	24	0	0	0	0	0	0
September 2029	373	0	0	0	0	0	0	16	0	0	0	0	0	0
September 2030	394	0	0	0	0	0	0	7	0	0	0	0	0	0
September 2031	417	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2032	440	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2033	465	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2034	331	0	0	0	0	0	0	0	0	0	0	0	0	0
September 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.3	20.5	19.4	18.7	13.4	0.3	0.1	17.3	5.2	4.3	4.3	4.3	4.3	3.5

* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
 ** Determined as specified under “—Weighted Average Lives of the Certificates” above.
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Characteristics of the R and RL Classes

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

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

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

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

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

less than or equal to the present value of the sum of (i) any consideration given to the transferee to acquire the Residual Certificate, (ii) expected future distributions on the Residual Certificate, and (iii) anticipated tax savings associated with holding the Residual Certificate as the related REMIC trust generates losses. The Regulations contain additional details regarding their application and you should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

U.S. Treasury Circular 230 Notice

The tax discussions contained in the REMIC Prospectus (including the sections entitled “Certain Federal Income Tax Consequences” and “ERISA Considerations”) and this prospectus supplement were not intended or written to be used, and cannot be used, for the purpose of avoiding United States federal tax penalties. These discussions were written to support the promotion or marketing of the transactions or matters addressed in this prospectus supplement. You should seek advice based on your particular circumstances from an independent tax advisor.

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, the Principal Only Classes and the HA, HB and SL Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial*

Owners of Regular Certificates—Treatment of Original Issue Discount” in the REMIC Prospectus. In addition, we will treat the AS Class, and we may treat certain other Classes of REMIC Certificates, as having been issued at a premium. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Regular Certificates—Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	160% PSA
2	250% PSA
3	180% PSA
4	180% PSA

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

Taxation of Beneficial Owners of Residual Certificates

For purposes of determining the portion of the taxable income of the Trust (or the Lower Tier REMIC) that generally will not be treated as excess inclusions, the rate to be used is 120% of the “federal long-term rate.” The rate will be published on or about August 20, 2005. See “Certain Federal Income Tax Consequences—*Taxation of Beneficial Owners of Residual Certificates—Treatment of Excess Inclusions*” and “—*Foreign Investors—Residual Certificates*” in the REMIC Prospectus.

The Treasury Department recently issued Regulations providing that, to clearly reflect income, an inducement fee paid to a transferee of a noneconomic residual interest in a REMIC must be included in income over a period that is reasonably related to the period during which the applicable REMIC is expected to generate taxable income or net loss allocable to the transferee. The Regulations set forth two safe harbor methods under which a taxpayer’s accounting for the inducement fee will be considered to clearly reflect income for these purposes. In addition, under the Regulations an inducement fee shall be treated as income from sources within the United States. The Regulations, which are effective for taxable years ending on or after May 11, 2004, contain additional details regarding their application. You should consult your own tax advisor regarding the application of the Regulations to the transfer of a Residual Certificate.

Taxation of Beneficial Owners of RCR Certificates

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

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

Combination RCR Classes. A beneficial owner of a Combination RCR Certificate will be treated as the beneficial owner of a proportionate interest in the REMIC Certificates underlying that Combination RCR Certificate. Except in the case of a beneficial owner that acquires a Combination

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

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

Tax Return Disclosure Requirements

Treasury Department Regulations that are directed at “tax shelters” could be read to apply to transactions generally not considered to be tax shelters. These Regulations require that taxpayers that participate in a “reportable transaction” disclose such transaction on their tax returns by attaching IRS Form 8886 and retain information related to the transaction. A transaction may be a “reportable transaction” based upon any of several indicia, one or more of which may be present with respect to the Certificates. You should consult your own tax advisor concerning any possible disclosure obligation with respect to your investment in the Certificates.

PLAN OF DISTRIBUTION

General. The Trust MBS will be provided by Fannie Mae. We will sell the Group 1, Group 3 and Group 4 Classes (other than the IH, IM, IN, MO, ON, WA, WB, WC, IP, YC, YD, WI, WJ, WK and YI Classes) to Bear, Stearns & Co. Inc. (the “Dealer”) for cash proceeds estimated to be approximately \$789,452,911. We are obligated to deliver the Group 2 Classes and the R and RL Classes to the Dealer in exchange for the Group 2 Underlying RCR Certificate.

The Dealer proposes to offer the Certificates (other than the IH, IM, IN, MO, ON, WA, WB, WC, IP, YC, YD, WI, WJ, WK and YI Classes) 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. The IH, IM, IN, MO, ON, WA, WB, WC, IP, YC, YD, WI, WJ, WK and YI Classes initially will be retained by Fannie Mae.

Increase in Certificates. Before the Settlement Date, we and the Dealer may agree to offer Group 1, 3 or 4 Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related Trust 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 Trust MBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 3 or 4 Class bears to the aggregate original principal balance of all Group 1, 3 or 4 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

LEGAL MATTERS

Sidley Austin Brown & Wood LLP will provide legal representation for Fannie Mae. Stroock & Stroock & Lavan LLP will provide legal representation for the Dealer.

Group 2 Underlying RCR Certificate

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	September 2005 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate		
											Weighted Average WAC	Weighted Average WALA (in months)	
2005-062	DG	June 2005	31394EPL6	5.50000%	FIX	July 2035	PAC	\$42,381,000	1.00000000	\$15,000,000	5.972%	351	7

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

Available Recombinations (1) (2)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 1								
GB	\$ 78,220,229	KB (4)	\$116,838,232	5.00%	FIX	SUP	31394UCU4	October 2035
ZE	8,430,928							
ZG	30,105,597							
ZJ	81,478							
Recombination 2								
LF	25,000,000	GW (5)	37,342,708	5.00	FIX	SUP	31394UCS9	October 2035
KZ	2,700,000							
LZ	9,616,667							
YZ	26,041							
Recombination 3								
KQ	8,767,000	JK	13,167,000	5.00	FIX	PAC/AD	31394UCT7	October 2035
KU	4,400,000							
Recombination 4								
FL	8,069,444	KW	9,683,333	5.00	FIX	SUP	31394UCV2	October 2035
SL	1,613,889							
Recombination 5								
IM	131,331,000 (6)	WD	131,331,000	5.00	FIX	PAC	31394UCZ3	March 2034
MO	131,331,000							
Recombination 6								
IN	107,332,000 (6)	WE	107,332,000	5.00	FIX	PAC	31394UDA7	October 2035
ON	107,332,000							
Recombination 7								
WA	340,802,000	WG	340,802,000	4.75	FIX	PAC	31394UDB5	November 2025
IH	17,040,100 (6)							
Recombination 8								
WA	340,802,000	WH	340,802,000	5.00	FIX	PAC	31394UDC3	November 2025
IH	34,080,200 (6)							
Recombination 9								
KU	4,400,000	LB	4,439,759	5.00	FIX	PAC/AD	31394UCW0	October 2035
KY	39,759							
Recombination 10								
WA	340,802,000	PA	833,963,000	5.00	FIX	PAC	31394UCX8	October 2035
WB	121,195,000							
WC	133,303,000							
IM	131,331,000 (6)							
MO	131,331,000							
IN	107,332,000 (6)							
ON	107,332,000							
IH	34,080,200 (6)							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 11								
TA	\$ 50,000,000	TB(7)	\$ 72,276,209	5.00%	FIX	SUP	31394UCY6	October 2035
ZR	5,241,935							
ZU	16,984,274							
ZQ	50,000							
Recombination 12								
HA	10,000,000	YA(8)	466,037,000	5.00	FIX	SUP	31394UDD1	October 2035
HB	3,000,000							
AQ	1,459,713							
ZX	1,083,969							
BC	42,625,000							
FN	25,000,000							
SN	10,000,000							
VZ	24,616							
JZ	14,271,000							
TA	50,000,000							
ZR	5,241,935							
ZU	16,984,274							
ZQ	50,000							
KQ	8,767,000							
KU	4,400,000							
KY	39,759							
ZK	8,241							
MF	10,000,000							
SM	10,000,000							
FL	8,069,444							
SL	1,613,889							
FW	20,000,000							
SW	10,000,000							
TZ	2,456,330							
LF	25,000,000							
KZ	2,700,000							
LZ	9,616,667							
YZ	26,041							
GB	78,220,229							
GM	34,000,000							
IG	5,100,000 (6)							
DA	4,000,000							
ZE	12,526,731							
ZG	44,731,102							
ZJ	121,060							
Recombination 13								
YC	329,275,000	YE	329,275,000	5.50	FIX	PAC	31394UDF6	August 2035
IP	27,439,583 (6)							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 14								
YC	\$329,275,000	AD	\$336,768,000	5.50%	FIX	PAC	31394UDE9	October 2035
YD	7,493,000							
IP	27,439,583 (6)							
Recombination 15								
AE	20,000,000	YH (9)	163,232,000	5.50	FIX	SUP	31394UDG4	October 2035
FC	96,452,400							
SC	35,073,600							
HZ	11,706,000							
Recombination 16								
WJ	329,275,000	WL	329,275,000	5.50	FIX	PAC	31394UDJ8	August 2035
WI	27,439,583 (6)							
Recombination 17								
WJ	329,275,000	WM	336,768,000	5.50	FIX	PAC	31394UDK5	October 2035
WK	7,493,000							
WI	27,439,583 (6)							
Recombination 18								
WJ	329,275,000	XB	336,768,000	(10)	WAC	PAC	31394UDM1	October 2035
WK	7,493,000							
WI	27,439,583 (6)							
YI	41,666,666 (6)							
Recombination 19								
XF	109,951,600	ET (11)	163,232,000	5.50	FIX	SUP	31394UDL3	October 2035
SK	39,982,400							
WZ	13,298,000							
Recombination 20								
XF	109,951,600	AX	149,934,000	5.50	FIX	TAC/AD	31394UDH2	October 2035
KK	39,982,400							

- (1) In any exchange under Recombination 1, 2, 3, 9, 10, 11, 12, 14, 15, 17, 18 or 19 the relative proportions of the REMIC Certificates to be delivered (or if applicable, received) in such exchange will equal the proportions reflected by the outstanding principal balances of the related REMIC Classes at the time of exchange. REMIC Certificates and RCR Certificates in Recombinations 4, 5, 6, 7, 8, 13, 16 and 20 may be exchanged only in the proportions shown in this Schedule 1.
- (2) If, as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General—Authorized Denominations" in this prospectus supplement.
- (3) 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.
- (4) Principal payments on the REMIC Certificates in Recombination 1 from the ZE, ZG and ZJ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (5) Principal payments on the REMIC Certificates in Recombination 2 from the KZ, LZ and YZ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (6) Notional principal balance.
- (7) Principal payments on the REMIC Certificates in Recombination 11 from the ZR, ZU and ZQ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (8) Principal payments on the REMIC Certificates in Recombination 12 from the ZX, VZ, JZ, ZR, ZU, ZQ, ZK, TZ, KZ, LZ, ZY, ZG and ZJ Accrual Amounts will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (9) Principal payments on the REMIC Certificates in Recombination 15 from the HZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (10) During each Interest Accrual Period, the RCR Certificates of this Class will bear interest at an annual rate equal to the aggregate amount of interest accrued on the WJ, WK, WI and YI Classes during the applicable Interest Accrual Period divided by the aggregate principal balance of the WJ and WK Classes, expressed as an annualized percentage.
- (11) Principal payments on the REMIC Certificates in Recombination 19 from the WZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.

Principal Balance Schedules

Aggregate Group I Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		November 2010	\$488,036,688.09	February 2015	\$229,017,706.36
September 2006	\$833,963,000.00	December 2010	482,010,822.46	March 2015	225,335,059.43
October 2006	826,109,719.00	January 2011	476,016,899.67	April 2015	221,707,331.44
November 2006	818,297,807.85	February 2011	470,054,754.88	May 2015	218,133,735.54
December 2006	810,527,053.18	March 2011	464,124,224.07	June 2015	214,613,495.87
January 2007	802,797,242.75	April 2011	458,225,144.11	July 2015	211,145,847.46
February 2007	795,108,165.42	May 2011	452,357,352.68	August 2015	207,730,036.05
March 2007	787,459,611.10	June 2011	446,520,688.29	September 2015	204,365,317.92
April 2007	779,851,370.81	July 2011	440,714,990.31	October 2015	201,050,959.80
May 2007	772,283,236.64	August 2011	434,940,098.91	November 2015	197,786,238.68
June 2007	764,755,001.74	September 2011	429,195,855.08	December 2015	194,570,441.68
July 2007	757,266,460.32	October 2011	423,482,100.65	January 2016	191,402,865.92
August 2007	749,817,407.68	November 2011	417,798,678.26	February 2016	188,282,818.37
September 2007	742,407,640.14	December 2011	412,145,431.33	March 2016	185,209,615.73
October 2007	735,036,955.08	January 2012	406,522,204.13	April 2016	182,182,584.27
November 2007	727,705,150.93	February 2012	400,928,841.70	May 2016	179,201,059.73
December 2007	720,412,027.14	March 2012	395,365,189.88	June 2016	176,264,387.14
January 2008	713,157,384.20	April 2012	389,831,095.32	July 2016	173,371,920.76
February 2008	705,941,023.63	May 2012	384,326,405.45	August 2016	170,523,023.90
March 2008	698,762,747.98	June 2012	378,850,968.47	September 2016	167,717,068.80
April 2008	691,622,360.79	July 2012	373,404,633.39	October 2016	164,953,436.54
May 2008	684,519,666.62	August 2012	367,987,249.97	November 2016	162,231,516.87
June 2008	677,454,471.06	September 2012	362,598,668.76	December 2016	159,550,708.13
July 2008	670,426,580.67	October 2012	357,238,741.08	January 2017	156,910,417.11
August 2008	663,435,803.01	November 2012	351,907,318.99	February 2017	154,310,058.94
September 2008	656,481,946.65	December 2012	346,604,255.35	March 2017	151,749,056.99
October 2008	649,564,821.11	January 2013	341,329,403.74	April 2017	149,226,842.70
November 2008	642,684,236.94	February 2013	336,082,618.52	May 2017	146,742,855.55
December 2008	635,840,005.61	March 2013	330,863,754.79	June 2017	144,296,542.89
January 2009	629,031,939.60	April 2013	325,673,014.34	July 2017	141,887,359.83
February 2009	622,259,852.33	May 2013	320,558,713.73	August 2017	139,514,769.19
March 2009	615,523,558.20	June 2013	315,519,765.57	September 2017	137,178,241.31
April 2009	608,822,872.55	July 2013	310,555,097.62	October 2017	134,877,254.02
May 2009	602,157,611.68	August 2013	305,663,652.61	November 2017	132,611,292.49
June 2009	595,527,592.82	September 2013	300,844,387.99	December 2017	130,379,849.15
July 2009	588,932,634.16	October 2013	296,096,275.76	January 2018	128,182,423.59
August 2009	582,372,554.81	November 2013	291,418,302.25	February 2018	126,018,522.43
September 2009	575,847,174.82	December 2013	286,809,467.95	March 2018	123,887,659.28
October 2009	569,356,315.17	January 2014	282,268,787.28	April 2018	121,789,354.58
November 2009	562,899,797.73	February 2014	277,795,288.41	May 2018	119,723,135.55
December 2009	556,477,445.34	March 2014	273,388,013.08	June 2018	117,688,536.08
January 2010	550,089,081.69	April 2014	269,046,016.42	July 2018	115,685,096.64
February 2010	543,734,531.44	May 2014	264,768,366.74	August 2018	113,712,364.18
March 2010	537,413,620.10	June 2014	260,554,145.36	September 2018	111,769,892.05
April 2010	531,126,174.10	July 2014	256,402,446.44	October 2018	109,857,239.90
May 2010	524,872,020.76	August 2014	252,312,376.80	November 2018	107,973,973.63
June 2010	518,650,988.31	September 2014	248,283,055.72	December 2018	106,119,665.25
July 2010	512,462,905.82	October 2014	244,313,614.81	January 2019	104,293,892.82
August 2010	506,307,603.27	November 2014	240,403,197.82	February 2019	102,496,240.36
September 2010	500,184,911.51	December 2014	236,550,960.46	March 2019	100,726,297.80
October 2010	494,094,662.25	January 2015	232,756,070.25	April 2019	98,983,660.84

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2019	\$ 97,267,930.93	October 2023	\$ 36,186,085.01	March 2028	\$ 10,653,759.47
June 2019	95,578,715.13	November 2023	35,462,719.71	April 2028	10,363,439.56
July 2019	93,915,626.07	December 2023	34,751,199.85	May 2028	10,078,339.01
August 2019	92,278,281.90	January 2024	34,051,347.15	June 2028	9,798,375.85
September 2019	90,666,306.12	February 2024	33,362,985.96	July 2028	9,523,469.35
October 2019	89,079,327.62	March 2024	32,685,943.11	August 2028	9,253,539.95
November 2019	87,516,980.50	April 2024	32,020,047.95	September 2028	8,988,509.26
December 2019	85,978,904.09	May 2024	31,365,132.29	October 2028	8,728,300.04
January 2020	84,464,742.81	June 2024	30,721,030.36	November 2028	8,472,836.23
February 2020	82,974,146.13	July 2024	30,087,578.78	December 2028	8,222,042.84
March 2020	81,506,768.49	August 2024	29,464,616.54	January 2029	7,975,846.03
April 2020	80,062,269.22	September 2024	28,851,984.94	February 2029	7,734,173.03
May 2020	78,640,312.53	October 2024	28,249,527.58	March 2029	7,496,952.15
June 2020	77,240,567.34	November 2024	27,657,090.31	April 2029	7,264,112.77
July 2020	75,862,707.32	December 2024	27,074,521.21	May 2029	7,035,585.31
August 2020	74,506,410.76	January 2025	26,501,670.58	June 2029	6,811,301.22
September 2020	73,171,360.50	February 2025	25,938,390.86	July 2029	6,591,192.96
October 2020	71,857,243.91	March 2025	25,384,536.63	August 2029	6,375,194.01
November 2020	70,563,752.82	April 2025	24,839,964.59	September 2029	6,163,238.81
December 2020	69,290,583.41	May 2025	24,304,533.48	October 2029	5,955,262.81
January 2021	68,037,436.21	June 2025	23,778,104.13	November 2029	5,751,202.39
February 2021	66,804,015.98	July 2025	23,260,539.35	December 2029	5,550,994.89
March 2021	65,590,031.73	August 2025	22,751,703.97	January 2030	5,354,578.57
April 2021	64,395,196.57	September 2025	22,251,464.77	February 2030	5,161,892.62
May 2021	63,219,227.71	October 2025	21,759,690.45	March 2030	4,972,877.14
June 2021	62,061,846.40	November 2025	21,276,251.63	April 2030	4,787,473.10
July 2021	60,922,777.85	December 2025	20,801,020.80	May 2030	4,605,622.38
August 2021	59,801,751.20	January 2026	20,333,872.32	June 2030	4,427,267.71
September 2021	58,698,499.45	February 2026	19,874,682.35	July 2030	4,252,352.67
October 2021	57,612,759.39	March 2026	19,423,328.88	August 2030	4,080,821.70
November 2021	56,544,271.58	April 2026	18,979,691.65	September 2030	3,912,620.05
December 2021	55,492,780.30	May 2026	18,543,652.17	October 2030	3,747,693.81
January 2022	54,458,033.46	June 2026	18,115,093.66	November 2030	3,585,989.86
February 2022	53,439,782.56	July 2026	17,693,901.04	December 2030	3,427,455.88
March 2022	52,437,782.69	August 2026	17,279,960.93	January 2031	3,272,040.35
April 2022	51,451,792.40	September 2026	16,873,161.58	February 2031	3,119,692.50
May 2022	50,481,573.72	October 2026	16,473,392.87	March 2031	2,970,362.32
June 2022	49,526,892.07	November 2026	16,080,546.31	April 2031	2,824,000.58
July 2022	48,587,516.22	December 2026	15,694,514.96	May 2031	2,680,558.76
August 2022	47,663,218.27	January 2027	15,315,193.48	June 2031	2,539,989.09
September 2022	46,753,773.56	February 2027	14,942,478.03	July 2031	2,402,244.50
October 2022	45,858,960.66	March 2027	14,576,266.33	August 2031	2,267,278.63
November 2022	44,978,561.31	April 2027	14,216,457.55	September 2031	2,135,045.84
December 2022	44,112,360.38	May 2027	13,862,952.37	October 2031	2,005,501.16
January 2023	43,260,145.81	June 2027	13,515,652.92	November 2031	1,878,600.30
February 2023	42,421,708.60	July 2027	13,174,462.75	December 2031	1,754,299.64
March 2023	41,596,842.74	August 2027	12,839,286.83	January 2032	1,632,556.22
April 2023	40,785,345.17	September 2027	12,510,031.52	February 2032	1,513,327.72
May 2023	39,987,015.76	October 2027	12,186,604.56	March 2032	1,396,572.48
June 2023	39,201,657.23	November 2027	11,868,915.03	April 2032	1,282,249.46
July 2023	38,429,075.16	December 2027	11,556,873.38	May 2032	1,170,318.23
August 2023	37,669,077.90	January 2028	11,250,391.33	June 2032	1,060,738.98
September 2023	36,921,476.57	February 2028	10,949,381.92	July 2032	953,472.52

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2032	\$ 848,480.24	December 2032	\$ 450,501.04	April 2033	\$ 85,968.91
September 2032	745,724.11	January 2033	356,320.73	May 2033 and thereafter	0.00
October 2032	645,166.69	February 2033	264,194.98		
November 2032	546,771.10	March 2033	174,089.09		

Aggregate Group II Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$13,000,000.00	May 2009	\$ 4,569,115.60	January 2013	\$ 2,520,253.76
October 2005	12,604,881.27	June 2009	4,492,986.86	February 2013	2,499,206.98
November 2005	12,199,597.15	July 2009	4,418,489.97	March 2013	2,479,070.72
December 2005	11,784,446.06	August 2009	4,345,604.60	April 2013	2,459,820.59
January 2006	11,359,734.15	September 2009	4,274,310.64	May 2013	2,439,827.62
February 2006	10,925,774.93	October 2009	4,204,588.18	June 2013	2,419,110.77
March 2006	10,495,895.08	November 2009	4,136,417.52	July 2013	2,397,688.62
April 2006	10,070,056.65	December 2009	4,069,779.15	August 2013	2,375,579.44
May 2006	9,648,222.01	January 2010	4,004,653.78	September 2013	2,352,801.15
June 2006	9,230,353.88	February 2010	3,941,022.30	October 2013	2,329,371.33
July 2006	8,816,415.33	March 2010	3,878,865.81	November 2013	2,305,307.25
August 2006	8,406,369.75	April 2010	3,818,165.59	December 2013	2,280,625.84
September 2006	8,000,180.86	May 2010	3,758,903.13	January 2014	2,255,343.74
October 2006	7,859,742.36	June 2010	3,701,060.11	February 2014	2,229,477.24
November 2006	7,721,709.20	July 2010	3,644,618.37	March 2014	2,203,042.37
December 2006	7,586,053.18	August 2010	3,589,559.98	April 2014	2,176,054.82
January 2007	7,452,746.43	September 2010	3,535,867.17	May 2014	2,148,530.00
February 2007	7,321,761.33	October 2010	3,483,522.35	June 2014	2,120,483.03
March 2007	7,193,070.54	November 2010	3,432,508.13	July 2014	2,091,928.73
April 2007	7,066,647.00	December 2010	3,382,807.28	August 2014	2,062,881.67
May 2007	6,942,463.93	January 2011	3,334,402.77	September 2014	2,033,356.09
June 2007	6,820,494.82	February 2011	3,287,277.73	October 2014	2,003,366.01
July 2007	6,700,713.41	March 2011	3,241,415.48	November 2014	1,972,925.15
August 2007	6,583,093.74	April 2011	3,196,799.48	December 2014	1,942,046.96
September 2007	6,467,610.07	May 2011	3,153,413.41	January 2015	1,910,744.66
October 2007	6,354,236.95	June 2011	3,111,241.08	February 2015	1,879,031.18
November 2007	6,242,949.18	July 2011	3,070,266.49	March 2015	1,846,919.23
December 2007	6,133,721.81	August 2011	3,030,473.79	April 2015	1,814,421.24
January 2008	6,026,530.16	September 2011	2,991,847.32	May 2015	1,781,549.42
February 2008	5,921,349.78	October 2011	2,954,371.56	June 2015	1,748,315.72
March 2008	5,818,156.48	November 2011	2,918,031.15	July 2015	1,714,731.89
April 2008	5,716,926.30	December 2011	2,882,810.92	August 2015	1,680,809.40
May 2008	5,617,635.56	January 2012	2,848,695.82	September 2015	1,646,559.52
June 2008	5,520,260.77	February 2012	2,815,670.99	October 2015	1,611,993.30
July 2008	5,424,778.73	March 2012	2,783,721.70	November 2015	1,577,121.55
August 2008	5,331,166.43	April 2012	2,752,833.39	December 2015	1,541,954.88
September 2008	5,239,401.14	May 2012	2,722,991.65	January 2016	1,506,503.67
October 2008	5,149,460.31	June 2012	2,694,182.21	February 2016	1,470,778.10
November 2008	5,061,321.67	July 2012	2,666,390.97	March 2016	1,434,788.14
December 2008	4,974,963.14	August 2012	2,639,603.95	April 2016	1,398,543.56
January 2009	4,890,362.89	September 2012	2,613,807.35	May 2016	1,362,053.93
February 2009	4,807,499.29	October 2012	2,588,987.48	June 2016	1,325,328.62
March 2009	4,726,350.96	November 2012	2,565,130.83	July 2016	1,288,376.80
April 2009	4,646,896.72	December 2012	2,542,224.00	August 2016	1,251,207.46

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
September 2016.....	\$ 1,213,829.40	August 2017.....	\$ 791,233.66	July 2018.....	\$ 354,342.35
October 2016.....	1,176,251.24	September 2017.....	751,973.30	August 2018.....	314,205.37
November 2016.....	1,138,481.41	October 2017.....	712,602.93	September 2018.....	274,022.12
December 2016.....	1,100,528.16	November 2017.....	673,129.03	October 2018.....	233,797.62
January 2017.....	1,062,399.58	December 2017.....	633,557.95	November 2018.....	193,536.75
February 2017.....	1,024,103.58	January 2018.....	593,895.89	December 2018.....	153,244.30
March 2017.....	985,647.90	February 2018.....	554,148.89	January 2019.....	112,924.93
April 2017.....	947,040.11	March 2018.....	514,322.87	February 2019.....	72,583.19
May 2017.....	908,287.62	April 2018.....	474,423.63	March 2019.....	32,223.51
June 2017.....	869,397.68	May 2018.....	434,456.80	April 2019 and thereafter.....	0.00
July 2017.....	830,377.38	June 2018.....	394,427.91		

Aggregate Group III Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance.....	\$116,220,229.00	May 2007.....	\$ 44,640,973.20	January 2009.....	\$ 17,455,858.04
October 2005.....	111,618,721.98	June 2007.....	43,073,771.38	February 2009.....	16,307,628.78
November 2005.....	106,902,897.24	July 2007.....	41,530,148.76	March 2009.....	15,177,628.16
December 2005.....	102,076,084.26	August 2007.....	40,009,811.62	April 2009.....	14,065,615.82
January 2006.....	97,141,698.99	September 2007.....	38,512,469.14	May 2009.....	12,971,353.77
February 2006.....	92,103,239.53	October 2007.....	37,037,833.42	June 2009.....	11,894,606.41
March 2006.....	87,109,541.32	November 2007.....	35,585,619.39	July 2009.....	10,835,140.49
April 2006.....	82,160,177.01	December 2007.....	34,155,544.85	August 2009.....	9,792,725.12
May 2006.....	77,254,723.11	January 2008.....	32,747,330.38	September 2009.....	8,767,131.69
June 2006.....	72,392,759.89	February 2008.....	31,360,699.38	October 2009.....	7,758,133.89
July 2006.....	67,573,871.43	March 2008.....	29,995,377.96	November 2009.....	6,765,507.69
August 2006.....	62,797,645.51	April 2008.....	28,651,094.99	December 2009.....	5,789,031.28
September 2006.....	58,063,673.62	May 2008.....	27,327,582.04	January 2010.....	4,828,485.09
October 2006.....	56,296,903.81	June 2008.....	26,024,573.35	February 2010.....	3,883,651.75
November 2006.....	54,556,171.68	July 2008.....	24,741,805.80	March 2010.....	2,954,316.06
December 2006.....	52,841,159.08	August 2008.....	23,479,018.92	April 2010.....	2,040,264.98
January 2007.....	51,151,551.02	September 2008.....	22,235,954.81	May 2010.....	1,141,287.61
February 2007.....	49,487,035.64	October 2008.....	21,012,358.18	June 2010.....	257,175.18
March 2007.....	47,847,304.17	November 2008.....	19,807,976.24	July 2010 and thereafter.....	0.00
April 2007.....	46,232,050.92	December 2008.....	18,622,558.78		

Aggregate Group IV Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance.....	\$30,000,000.00	September 2006.....	\$18,926,280.05	September 2007.....	\$15,226,037.39
October 2005.....	29,122,790.11	October 2006.....	18,585,790.51	October 2007.....	14,953,811.26
November 2005.....	28,223,175.85	November 2006.....	18,251,388.35	November 2007.....	14,686,822.35
December 2005.....	27,301,864.36	December 2006.....	17,922,998.44	December 2007.....	14,425,004.64
January 2006.....	26,359,580.86	January 2007.....	17,600,546.47	January 2008.....	14,168,292.87
February 2006.....	25,397,067.66	February 2007.....	17,283,958.92	February 2008.....	13,916,622.43
March 2006.....	24,444,275.52	March 2007.....	16,973,163.05	March 2008.....	13,669,929.45
April 2006.....	23,501,107.09	April 2007.....	16,668,086.92	April 2008.....	13,428,150.71
May 2006.....	22,567,465.99	May 2007.....	16,368,659.33	May 2008.....	13,191,223.70
June 2006.....	21,643,256.79	June 2007.....	16,074,809.88	June 2008.....	12,959,086.58
July 2006.....	20,728,384.96	July 2007.....	15,786,468.89	July 2008.....	12,731,678.16
August 2006.....	19,822,756.94	August 2007.....	15,503,567.45	August 2008.....	12,508,937.93

Aggregate Group IV (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>
September 2008.....	\$12,290,806.04	October 2012	\$ 6,160,304.80	October 2016	\$ 3,386,004.63
October 2008	12,077,223.26	November 2012	6,108,943.22	November 2016	3,314,518.48
November 2008	11,868,131.03	December 2012	6,059,865.54	December 2016	3,242,741.17
December 2008	11,663,471.41	January 2013	6,013,038.07	January 2017	3,170,686.65
January 2009	11,463,187.09	February 2013	5,968,427.51	February 2017	3,098,368.55
February 2009	11,267,221.38	March 2013	5,926,000.93	March 2017	3,025,800.21
March 2009	11,075,518.20	April 2013.....	5,885,701.67	April 2017.....	2,952,994.64
April 2009.....	10,888,022.10	May 2013	5,844,122.63	May 2017	2,879,964.57
May 2009	10,704,678.21	June 2013	5,801,297.76	June 2017	2,806,722.43
June 2009	10,525,432.27	July 2013	5,757,260.37	July 2017	2,733,280.39
July 2009	10,350,230.60	August 2013	5,712,043.13	August 2017	2,659,650.29
August 2009	10,179,020.10	September 2013.....	5,665,678.11	September 2017.....	2,585,843.73
September 2009.....	10,011,748.28	October 2013	5,618,196.73	October 2017	2,511,872.03
October 2009	9,848,363.18	November 2013	5,569,629.82	November 2017	2,437,746.23
November 2009	9,688,813.44	December 2013	5,520,007.61	December 2017	2,363,477.13
December 2009	9,533,048.24	January 2014	5,469,359.76	January 2018	2,289,075.24
January 2010	9,381,017.32	February 2014	5,417,715.33	February 2018	2,214,550.84
February 2010	9,232,670.98	March 2014	5,365,102.83	March 2018	2,139,913.96
March 2010	9,087,960.04	April 2014.....	5,311,550.21	April 2018.....	2,065,174.37
April 2010.....	8,946,835.88	May 2014	5,257,084.86	May 2018	1,990,341.62
May 2010	8,809,250.41	June 2014	5,201,733.66	June 2018	1,915,425.00
June 2010	8,675,156.05	July 2014	5,145,522.92	July 2018	1,840,433.60
July 2010	8,544,505.75	August 2014	5,088,478.46	August 2018	1,765,376.24
August 2010	8,417,252.99	September 2014.....	5,030,625.58	September 2018.....	1,690,261.55
September 2010.....	8,293,351.74	October 2014	4,971,989.06	October 2018	1,615,097.93
October 2010	8,172,756.50	November 2014	4,912,593.20	November 2018	1,539,893.55
November 2010	8,055,422.23	December 2014	4,852,461.82	December 2018	1,464,656.40
December 2010	7,941,304.43	January 2015	4,791,618.23	January 2019	1,389,394.22
January 2011	7,830,359.06	February 2015	4,730,085.30	February 2019	1,314,114.59
February 2011	7,722,542.57	March 2015	4,667,885.42	March 2019	1,238,824.84
March 2011	7,617,811.90	April 2015.....	4,605,040.52	April 2019.....	1,163,532.15
April 2011.....	7,516,124.46	May 2015	4,541,572.09	May 2019	1,088,243.48
May 2011	7,417,438.13	June 2015	4,477,501.19	June 2019	1,012,965.60
June 2011	7,321,711.25	July 2015	4,412,848.42	July 2019	937,705.10
July 2011	7,228,902.63	August 2015	4,347,633.97	August 2019	862,468.38
August 2011	7,138,971.52	September 2015.....	4,281,877.61	September 2019.....	787,261.67
September 2011.....	7,051,877.64	October 2015	4,215,598.69	October 2019	712,091.02
October 2011	6,967,581.13	November 2015	4,148,816.17	November 2019	636,962.30
November 2011	6,886,042.61	December 2015	4,081,548.59	December 2019	561,881.21
December 2011	6,807,223.10	January 2016	4,013,814.12	January 2020	486,853.29
January 2012	6,731,084.07	February 2016	3,945,630.53	February 2020	411,883.91
February 2012	6,657,587.42	March 2016	3,877,015.23	March 2020	336,978.29
March 2012	6,586,695.46	April 2016.....	3,807,985.22	April 2020.....	262,141.46
April 2012.....	6,518,370.93	May 2016	3,738,557.18	May 2020	187,378.34
May 2012	6,452,576.99	June 2016	3,668,747.40	June 2020	112,693.67
June 2012	6,389,277.19	July 2016	3,598,571.83	July 2020	38,092.04
July 2012	6,328,435.50	August 2016	3,528,046.06	August 2020 and thereafter	0.00
August 2012	6,270,016.29	September 2016.....	3,457,185.35		
September 2012.....	6,213,984.34				

Aggregate Group V 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	\$35,024,616.00	December 2009	\$17,269,212.28	March 2014	\$ 9,462,651.68
October 2005	34,583,786.14	January 2010	17,047,119.42	April 2014	9,317,092.19
November 2005	34,133,042.54	February 2010	16,828,851.78	May 2014	9,168,775.78
December 2005	33,672,906.52	March 2010	16,614,353.35	June 2014	9,017,756.78
January 2006	33,203,912.49	April 2010	16,403,568.67	July 2014	8,864,088.61
February 2006	32,726,607.02	May 2010	16,196,442.89	August 2014	8,707,823.83
March 2006	32,256,539.09	June 2010	15,992,921.71	September 2014	8,549,014.10
April 2006	31,793,617.57	July 2010	15,792,951.42	October 2014	8,387,710.28
May 2006	31,337,752.26	August 2010	15,596,478.84	November 2014	8,223,962.34
June 2006	30,888,853.89	September 2010	15,403,451.37	December 2014	8,057,819.47
July 2006	30,446,834.08	October 2010	15,213,816.96	January 2015	7,889,330.00
August 2006	30,011,605.36	November 2010	15,027,524.08	February 2015	7,718,541.47
September 2006	29,583,081.16	December 2010	14,844,521.77	March 2015	7,545,500.63
October 2006	29,161,175.78	January 2011	14,664,759.59	April 2015	7,370,253.44
November 2006	28,745,804.40	February 2011	14,488,187.61	May 2015	7,192,845.08
December 2006	28,336,883.08	March 2011	14,314,756.46	June 2015	7,013,319.98
January 2007	27,934,328.71	April 2011	14,144,417.27	July 2015	6,831,721.80
February 2007	27,538,059.05	May 2011	13,977,121.66	August 2015	6,648,093.47
March 2007	27,147,992.69	June 2011	13,812,821.80	September 2015	6,462,477.17
April 2007	26,764,049.06	July 2011	13,651,470.33	October 2015	6,274,914.39
May 2007	26,386,148.41	August 2011	13,493,020.41	November 2015	6,085,445.86
June 2007	26,014,211.82	September 2011	13,337,425.66	December 2015	5,894,111.65
July 2007	25,648,161.16	October 2011	13,184,640.23	January 2016	5,700,951.12
August 2007	25,287,919.11	November 2011	13,034,618.71	February 2016	5,506,002.93
September 2007	24,933,409.14	December 2011	12,887,316.21	March 2016	5,309,305.09
October 2007	24,584,555.52	January 2012	12,742,688.27	April 2016	5,110,894.93
November 2007	24,241,283.27	February 2012	12,600,690.93	May 2016	4,910,809.13
December 2007	23,903,518.21	March 2012	12,461,280.69	June 2016	4,709,083.71
January 2008	23,571,186.90	April 2012	12,324,414.49	July 2016	4,505,754.07
February 2008	23,244,216.66	May 2012	12,190,049.73	August 2016	4,300,854.97
March 2008	22,922,535.58	June 2012	12,058,144.28	September 2016	4,094,420.55
April 2008	22,606,072.46	July 2012	11,928,656.42	October 2016	3,886,484.33
May 2008	22,294,756.85	August 2012	11,801,544.91	November 2016	3,677,079.24
June 2008	21,988,519.01	September 2012	11,676,768.91	December 2016	3,466,237.61
July 2008	21,687,289.95	October 2012	11,554,288.04	January 2017	3,253,991.17
August 2008	21,391,001.37	November 2012	11,434,062.33	February 2017	3,040,371.08
September 2008	21,099,585.67	December 2012	11,316,052.22	March 2017	2,825,407.94
October 2008	20,812,975.95	January 2013	11,200,218.61	April 2017	2,609,131.77
November 2008	20,531,106.03	February 2013	11,086,522.78	May 2017	2,391,572.04
December 2008	20,253,910.37	March 2013	10,974,926.42	June 2017	2,172,757.67
January 2009	19,981,324.15	April 2013	10,865,391.65	July 2017	1,952,717.03
February 2009	19,713,283.18	May 2013	10,754,008.95	August 2017	1,731,477.99
March 2009	19,449,723.96	June 2013	10,639,209.76	September 2017	1,509,067.86
April 2009	19,190,583.66	July 2013	10,521,059.00	October 2017	1,285,513.45
May 2009	18,935,800.07	August 2013	10,399,620.54	November 2017	1,060,841.04
June 2009	18,685,311.63	September 2013	10,274,957.25	December 2017	835,076.44
July 2009	18,439,057.45	October 2013	10,147,130.99	January 2018	608,244.93
August 2009	18,196,977.24	November 2013	10,016,202.62	February 2018	380,371.32
September 2009	17,959,011.34	December 2013	9,882,232.04	March 2018	151,479.92
October 2009	17,725,100.73	January 2014	9,745,278.20	April 2018	149.90
November 2009	17,495,186.98	February 2014	9,605,399.06	May 2018	149.90

Aggregate Group V (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 2018	\$ 149.90	November 2022	\$ 149.90	April 2027	\$ 149.90
July 2018	149.90	December 2022	149.90	May 2027	149.90
August 2018	149.90	January 2023	149.90	June 2027	149.90
September 2018	149.90	February 2023	149.90	July 2027	149.90
October 2018	149.90	March 2023	149.90	August 2027	149.90
November 2018	149.90	April 2023	149.90	September 2027	149.90
December 2018	149.90	May 2023	149.90	October 2027	149.90
January 2019	149.90	June 2023	149.90	November 2027	149.90
February 2019	149.90	July 2023	149.90	December 2027	149.90
March 2019	149.90	August 2023	149.90	January 2028	149.90
April 2019	149.90	September 2023	149.90	February 2028	149.90
May 2019	149.90	October 2023	149.90	March 2028	149.90
June 2019	149.90	November 2023	149.90	April 2028	149.90
July 2019	149.90	December 2023	149.90	May 2028	149.90
August 2019	149.90	January 2024	149.90	June 2028	149.90
September 2019	149.90	February 2024	149.90	July 2028	149.90
October 2019	149.90	March 2024	149.90	August 2028	149.90
November 2019	149.90	April 2024	149.90	September 2028	149.90
December 2019	149.90	May 2024	149.90	October 2028	149.90
January 2020	149.90	June 2024	149.90	November 2028	149.90
February 2020	149.90	July 2024	149.90	December 2028	149.90
March 2020	149.90	August 2024	149.90	January 2029	149.90
April 2020	149.90	September 2024	149.90	February 2029	149.90
May 2020	149.90	October 2024	149.90	March 2029	149.90
June 2020	149.90	November 2024	149.90	April 2029	149.90
July 2020	149.90	December 2024	149.90	May 2029	149.90
August 2020	149.90	January 2025	149.90	June 2029	149.90
September 2020	149.90	February 2025	149.90	July 2029	149.90
October 2020	149.90	March 2025	149.90	August 2029	149.90
November 2020	149.90	April 2025	149.90	September 2029	149.90
December 2020	149.90	May 2025	149.90	October 2029	149.90
January 2021	149.90	June 2025	149.90	November 2029	149.90
February 2021	149.90	July 2025	149.90	December 2029	149.90
March 2021	149.90	August 2025	149.90	January 2030	149.90
April 2021	149.90	September 2025	149.90	February 2030	149.90
May 2021	149.90	October 2025	149.90	March 2030	149.90
June 2021	149.90	November 2025	149.90	April 2030	149.90
July 2021	149.90	December 2025	149.90	May 2030	149.90
August 2021	149.90	January 2026	149.90	June 2030	149.90
September 2021	149.90	February 2026	149.90	July 2030	149.90
October 2021	149.90	March 2026	149.90	August 2030	149.90
November 2021	149.90	April 2026	149.90	September 2030	149.90
December 2021	149.90	May 2026	149.90	October 2030	149.90
January 2022	149.90	June 2026	149.90	November 2030	149.90
February 2022	149.90	July 2026	149.90	December 2030	149.90
March 2022	149.90	August 2026	149.90	January 2031	149.90
April 2022	149.90	September 2026	149.90	February 2031	149.90
May 2022	149.90	October 2026	149.90	March 2031	149.90
June 2022	149.90	November 2026	149.90	April 2031	149.90
July 2022	149.90	December 2026	149.90	May 2031	149.90
August 2022	149.90	January 2027	149.90	June 2031	149.90
September 2022	149.90	February 2027	149.90	July 2031	149.90
October 2022	149.90	March 2027	149.90	August 2031	149.90

Aggregate Group V (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>
September 2031.....	\$ 149.90	May 2032	\$ 149.90	December 2032	\$ 149.90
October 2031	149.90	June 2032	149.90	January 2033	149.90
November 2031	149.90	July 2032	149.90	February 2033	149.90
December 2031	149.90	August 2032	149.90	March 2033	149.90
January 2032	149.90	September 2032.....	149.90	April 2033.....	149.90
February 2032	149.90	October 2032	149.90	May 2033 and thereafter	0.00
March 2032	149.90	November 2032	149.90		
April 2032.....	149.90				

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$4,448,000.00	April 2008.....	\$2,074,226.66	October 2010	\$ 669,484.54
October 2005	4,366,112.19	May 2008	2,014,135.83	November 2010	635,601.39
November 2005	4,281,927.09	June 2008	1,955,038.76	December 2010	602,472.82
December 2005	4,195,532.38	July 2008	1,896,926.56	January 2011	570,091.79
January 2006	4,107,018.10	August 2008	1,839,790.42	February 2011	538,451.30
February 2006	4,016,476.56	September 2008.....	1,783,621.58	March 2011	507,544.37
March 2006	3,927,196.03	October 2008	1,728,411.35	April 2011.....	477,364.13
April 2006.....	3,839,165.62	November 2008	1,674,151.11	May 2011	447,903.72
May 2006	3,752,374.49	December 2008	1,620,832.30	June 2011	419,156.35
June 2006	3,666,811.93	January 2009	1,568,446.45	July 2011	391,115.29
July 2006	3,582,467.27	February 2009	1,516,985.11	August 2011	363,773.84
August 2006	3,499,329.94	March 2009	1,466,439.94	September 2011.....	337,125.37
September 2006.....	3,417,096.59	April 2009.....	1,416,802.62	October 2011	311,163.29
October 2006	3,336,342.50	May 2009	1,368,064.93	November 2011	285,881.08
November 2006	3,256,764.49	June 2009	1,320,218.69	December 2011	261,272.24
December 2006	3,178,352.30	July 2009	1,273,255.79	January 2012	237,330.35
January 2007	3,101,095.74	August 2009	1,227,168.20	February 2012	214,049.03
February 2007	3,024,984.69	September 2009.....	1,181,947.91	March 2012	191,421.94
March 2007	2,950,009.14	October 2009	1,137,587.00	April 2012.....	169,442.80
April 2007.....	2,876,159.12	November 2009	1,094,077.61	May 2012	148,105.38
May 2007	2,803,424.75	December 2009	1,051,411.94	June 2012	127,403.48
June 2007	2,731,796.22	January 2010	1,009,582.23	July 2012	107,330.98
July 2007	2,661,263.80	February 2010	968,580.81	August 2012	87,881.78
August 2007.....	2,591,817.83	March 2010	928,400.04	September 2012.....	69,049.84
September 2007.....	2,523,448.71	April 2010	889,032.36	October 2012	50,829.17
October 2007	2,456,146.95	May 2010	850,470.25	November 2012	33,213.82
November 2007.....	2,389,903.08	June 2010	812,706.28	December 2012	16,197.88
December 2007	2,324,707.74	July 2010	775,733.03	January 2013	2,216.77
January 2008	2,260,551.62	August 2010	739,543.17	February 2013 and thereafter	0.00
February 2008	2,197,425.50	September 2010.....	704,129.41		
March 2008	2,135,320.21				

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	\$1,300,000,000.00	January 2006	\$1,275,776,569.70	May 2006	\$1,251,849,505.15
October 2005	1,293,916,129.08	February 2006	1,269,767,182.34	June 2006	1,245,913,558.61
November 2005	1,287,850,977.57	March 2006	1,263,776,252.40	July 2006	1,239,995,810.97
December 2005	1,281,804,479.65	April 2006.....	1,257,803,714.91	August 2006	1,234,096,198.17

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>
September 2006.....	\$1,228,214,656.32	February 2011.....	\$ 940,752,836.66	July 2015.....	\$ 695,323,580.39
October 2006.....	1,222,351,121.77	March 2011.....	935,757,959.88	August 2015.....	691,047,778.56
November 2006.....	1,216,505,531.08	April 2011.....	930,777,951.79	September 2015.....	686,784,270.29
December 2006.....	1,210,677,821.02	May 2011.....	925,812,759.47	October 2015.....	682,533,011.24
January 2007.....	1,204,867,928.57	June 2011.....	920,862,330.16	November 2015.....	678,293,957.22
February 2007.....	1,199,075,790.93	July 2011.....	915,926,611.28	December 2015.....	674,067,064.19
March 2007.....	1,193,301,345.51	August 2011.....	911,005,550.42	January 2016.....	669,852,288.24
April 2007.....	1,187,544,529.91	September 2011.....	906,099,095.37	February 2016.....	665,649,585.63
May 2007.....	1,181,805,281.97	October 2011.....	901,207,194.07	March 2016.....	661,458,912.74
June 2007.....	1,176,083,539.71	November 2011.....	896,329,794.63	April 2016.....	657,280,226.11
July 2007.....	1,170,379,241.37	December 2011.....	891,466,845.36	May 2016.....	653,113,482.42
August 2007.....	1,164,692,325.40	January 2012.....	886,618,294.73	June 2016.....	648,958,638.50
September 2007.....	1,159,022,730.47	February 2012.....	881,784,091.36	July 2016.....	644,815,651.32
October 2007.....	1,153,370,395.41	March 2012.....	876,964,184.08	August 2016.....	640,684,477.98
November 2007.....	1,147,735,259.31	April 2012.....	872,158,521.86	September 2016.....	636,565,075.75
December 2007.....	1,142,117,261.42	May 2012.....	867,367,053.85	October 2016.....	632,457,402.03
January 2008.....	1,136,516,341.22	June 2012.....	862,589,729.39	November 2016.....	628,361,414.34
February 2008.....	1,130,932,438.39	July 2012.....	857,826,497.96	December 2016.....	624,277,070.37
March 2008.....	1,125,365,492.79	August 2012.....	853,077,309.22	January 2017.....	620,204,327.94
April 2008.....	1,119,815,444.52	September 2012.....	848,342,112.99	February 2017.....	616,143,145.02
May 2008.....	1,114,282,233.85	October 2012.....	843,620,859.28	March 2017.....	612,093,479.69
June 2008.....	1,108,765,801.26	November 2012.....	838,913,498.25	April 2017.....	608,055,290.21
July 2008.....	1,103,266,087.42	December 2012.....	834,219,980.22	May 2017.....	604,028,534.94
August 2008.....	1,097,783,033.22	January 2013.....	829,540,255.70	June 2017.....	600,013,172.42
September 2008.....	1,092,316,579.73	February 2013.....	824,874,275.33	July 2017.....	596,009,161.28
October 2008.....	1,086,866,668.22	March 2013.....	820,221,989.95	August 2017.....	592,016,460.32
November 2008.....	1,081,433,240.17	April 2013.....	815,583,350.54	September 2017.....	588,035,028.47
December 2008.....	1,076,016,237.23	May 2013.....	810,958,308.26	October 2017.....	584,064,824.80
January 2009.....	1,070,615,601.28	June 2013.....	806,346,814.42	November 2017.....	580,105,808.51
February 2009.....	1,065,231,274.36	July 2013.....	801,748,820.50	December 2017.....	576,157,938.93
March 2009.....	1,059,863,198.73	August 2013.....	797,164,278.14	January 2018.....	572,221,175.53
April 2009.....	1,054,511,316.82	September 2013.....	792,593,139.13	February 2018.....	568,295,477.92
May 2009.....	1,049,175,571.29	October 2013.....	788,035,355.45	March 2018.....	564,380,805.84
June 2009.....	1,043,855,904.94	November 2013.....	783,490,879.21	April 2018.....	560,477,119.17
July 2009.....	1,038,552,260.81	December 2013.....	778,959,662.69	May 2018.....	556,584,377.90
August 2009.....	1,033,264,582.10	January 2014.....	774,441,658.34	June 2018.....	552,702,542.18
September 2009.....	1,027,992,812.21	February 2014.....	769,936,818.75	July 2018.....	548,831,572.28
October 2009.....	1,022,736,894.73	March 2014.....	765,445,096.68	August 2018.....	544,971,428.61
November 2009.....	1,017,496,773.44	April 2014.....	760,966,445.04	September 2018.....	541,122,071.70
December 2009.....	1,012,272,392.32	May 2014.....	756,500,816.92	October 2018.....	537,283,462.21
January 2010.....	1,007,063,695.50	June 2014.....	752,048,165.52	November 2018.....	533,455,560.94
February 2010.....	1,001,870,627.33	July 2014.....	747,608,444.25	December 2018.....	529,638,328.81
March 2010.....	996,693,132.35	August 2014.....	743,181,606.63	January 2019.....	525,831,726.89
April 2010.....	991,531,155.25	September 2014.....	738,767,606.37	February 2019.....	522,035,716.35
May 2010.....	986,384,640.95	October 2014.....	734,366,397.30	March 2019.....	518,250,258.52
June 2010.....	981,253,534.52	November 2014.....	729,977,933.44	April 2019.....	514,475,314.82
July 2010.....	976,137,781.23	December 2014.....	725,602,168.93	May 2019.....	510,710,846.84
August 2010.....	971,037,326.52	January 2015.....	721,239,058.09	June 2019.....	506,956,816.26
September 2010.....	965,952,116.03	February 2015.....	716,888,555.38	July 2019.....	503,213,184.92
October 2010.....	960,882,095.58	March 2015.....	712,550,615.40	August 2019.....	499,479,914.75
November 2010.....	955,827,211.14	April 2015.....	708,225,192.93	September 2019.....	495,756,967.84
December 2010.....	950,787,408.92	May 2015.....	703,912,242.87	October 2019.....	492,044,306.39
January 2011.....	945,762,635.24	June 2015.....	699,611,720.28	November 2019.....	488,341,892.73

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 2019	\$ 484,649,689.30	May 2024	\$ 302,632,755.92	October 2028	\$ 144,157,304.22
January 2020	480,967,658.69	June 2024	299,439,441.05	November 2028	141,364,530.39
February 2020	477,295,763.59	July 2024	296,254,451.41	December 2028	138,578,561.39
March 2020	473,633,966.82	August 2024	293,077,755.81	January 2029	135,799,371.00
April 2020	469,982,231.34	September 2024	289,909,323.14	February 2029	133,026,933.08
May 2020	466,340,520.21	October 2024	286,749,122.40	March 2029	130,261,221.56
June 2020	462,708,796.62	November 2024	283,597,122.70	April 2029	127,502,210.48
July 2020	459,087,023.89	December 2024	280,453,293.23	May 2029	124,749,873.95
August 2020	455,475,165.45	January 2025	277,317,603.30	June 2029	122,004,186.17
September 2020	451,873,184.85	February 2025	274,190,022.32	July 2029	119,265,121.42
October 2020	448,281,045.78	March 2025	271,070,519.80	August 2029	116,532,654.06
November 2020	444,698,712.02	April 2025	267,959,065.34	September 2029	113,806,758.54
December 2020	441,126,147.49	May 2025	264,855,628.64	October 2029	111,087,409.40
January 2021	437,563,316.23	June 2025	261,760,179.53	November 2029	108,374,581.24
February 2021	434,010,182.40	July 2025	258,672,687.89	December 2029	105,668,248.77
March 2021	430,466,710.26	August 2025	255,593,123.73	January 2030	102,968,386.76
April 2021	426,932,864.20	September 2025	252,521,457.16	February 2030	100,274,970.07
May 2021	423,408,608.73	October 2025	249,457,658.37	March 2030	97,587,973.66
June 2021	419,893,908.49	November 2025	246,401,697.66	April 2030	94,907,372.53
July 2021	416,388,728.20	December 2025	243,353,545.44	May 2030	92,233,141.80
August 2021	412,893,032.73	January 2026	240,313,172.18	June 2030	89,565,256.65
September 2021	409,406,787.06	February 2026	237,280,548.48	July 2030	86,903,692.35
October 2021	405,929,956.27	March 2026	234,255,645.03	August 2030	84,248,424.25
November 2021	402,462,505.57	April 2026	231,238,432.60	September 2030	81,599,427.77
December 2021	399,004,400.28	May 2026	228,228,882.08	October 2030	78,956,678.42
January 2022	395,555,605.84	June 2026	225,226,964.43	November 2030	76,320,151.79
February 2022	392,116,087.79	July 2026	222,232,650.73	December 2030	73,689,823.54
March 2022	388,685,811.80	August 2026	219,245,912.14	January 2031	71,065,669.42
April 2022	385,264,743.64	September 2026	216,266,719.91	February 2031	68,447,665.24
May 2022	381,852,849.21	October 2026	213,295,045.39	March 2031	65,835,786.92
June 2022	378,450,094.50	November 2026	210,330,860.03	April 2031	63,230,010.42
July 2022	375,056,445.63	December 2026	207,374,135.37	May 2031	60,630,311.81
August 2022	371,671,868.83	January 2027	204,424,843.04	June 2031	58,036,667.22
September 2022	368,296,330.43	February 2027	201,482,954.76	July 2031	55,449,052.87
October 2022	364,929,796.87	March 2027	198,548,442.36	August 2031	52,867,445.04
November 2022	361,572,234.73	April 2027	195,621,277.73	September 2031	50,291,820.10
December 2022	358,223,610.66	May 2027	192,701,432.88	October 2031	47,722,154.48
January 2023	354,883,891.45	June 2027	189,788,879.91	November 2031	45,158,424.72
February 2023	351,553,043.98	July 2027	186,883,590.99	December 2031	42,600,607.41
March 2023	348,231,035.25	August 2027	183,985,538.40	January 2032	40,048,679.21
April 2023	344,917,832.38	September 2027	181,094,694.50	February 2032	37,502,616.86
May 2023	341,613,402.56	October 2027	178,211,031.76	March 2032	34,962,397.20
June 2023	338,317,713.12	November 2027	175,334,522.71	April 2032	32,427,997.12
July 2023	335,030,731.51	December 2027	172,465,139.99	May 2032	29,899,393.59
August 2023	331,752,425.24	January 2028	169,602,856.33	June 2032	27,376,563.65
September 2023	328,482,761.97	February 2028	166,747,644.54	July 2032	24,859,484.42
October 2023	325,221,709.44	March 2028	163,899,477.51	August 2032	22,348,133.09
November 2023	321,969,235.52	April 2028	161,058,328.25	September 2032	19,842,486.94
December 2023	318,725,308.16	May 2028	158,224,169.83	October 2032	17,342,523.30
January 2024	315,489,895.44	June 2028	155,396,975.42	November 2032	14,848,219.58
February 2024	312,262,965.52	July 2028	152,576,718.26	December 2032	12,359,553.28
March 2024	309,044,486.69	August 2028	149,763,371.71	January 2033	9,876,501.94
April 2024	305,834,427.33	September 2028	146,956,909.19	February 2033	7,399,043.21

Group 1 MBS (Continued)

<u>Distribution Date</u>	<u>Specified Balance</u>
March 2033	\$ 4,927,154.78
April 2033	2,460,814.43
May 2033 and thereafter	0.00

Group 1 MBS Specified Payment Percentages

<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>
Initial Balance	100.0000000000%	May 2009	98.6280739844%	January 2013	98.5735746422%
October 2005	98.8360948331	June 2009	98.6270422944	February 2013	98.5720799764
November 2005	98.7930613891	July 2009	98.6260024039	March 2013	98.5705717628
December 2005	98.7498231942	August 2009	98.6249542279	April 2013	98.5690498222
January 2006	98.7063782187	September 2009	98.6238976757	May 2013	98.5675139863
February 2006	98.6627244081	October 2009	98.6228326571	June 2013	98.5659640850
March 2006	98.6619555002	November 2009	98.6217590827	July 2013	98.5643999294
April 2006	98.6611810268	December 2009	98.6206768600	August 2013	98.5628213515
May 2006	98.6604009364	January 2010	98.6195858947	September 2013	98.5612281581
June 2006	98.6596151749	February 2010	98.6184860914	October 2013	98.5596201651
July 2006	98.6588236890	March 2010	98.6173773582	November 2013	98.5579971837
August 2006	98.6580264237	April 2010	98.6162595905	December 2013	98.5563590200
September 2006	98.6572233239	May 2010	98.6151326956	January 2014	98.5547054768
October 2006	98.6564143356	June 2010	98.6139965683	February 2014	98.5530363501
November 2006	98.6555993992	July 2010	98.6128511117	March 2014	98.5513514440
December 2006	98.6547784600	August 2010	98.6116962171	April 2014	98.5496505458
January 2007	98.6539514586	September 2010	98.6105317831	May 2014	98.5479334466
February 2007	98.6531183378	October 2010	98.6093577035	June 2014	98.5461999283
March 2007	98.6522790367	November 2010	98.6081738672	July 2014	98.5444497826
April 2007	98.6514334949	December 2010	98.6069801673	August 2014	98.5426827747
May 2007	98.6505816531	January 2011	98.6057764911	September 2014	98.5408986882
June 2007	98.6497234489	February 2011	98.6045627295	October 2014	98.5390972883
July 2007	98.6488588199	March 2011	98.6033387608	November 2014	98.5372783417
August 2007	98.6479877017	April 2011	98.6021044754	December 2014	98.5354416121
September 2007	98.6471100304	May 2011	98.6008597535	January 2015	98.5335868531
October 2007	98.6462257430	June 2011	98.5996044719	February 2015	98.5317138176
November 2007	98.6453347723	July 2011	98.5983385109	March 2015	98.5298222617
December 2007	98.6444370499	August 2011	98.5970617506	April 2015	98.5279119217
January 2008	98.6435325117	September 2011	98.5957740623	May 2015	98.5259825356
February 2008	98.6426210876	October 2011	98.5944753174	June 2015	98.5240338387
March 2008	98.6417027063	November 2011	98.5931653898	July 2015	98.5220655711
April 2008	98.6407773021	December 2011	98.5918441446	August 2015	98.5200774383
May 2008	98.6398447992	January 2012	98.5905114524	September 2015	98.5180691727
June 2008	98.6389051286	February 2012	98.5891671761	October 2015	98.5160404860
July 2008	98.6379582152	March 2012	98.5878111767	November 2015	98.5139910803
August 2008	98.6370039875	April 2012	98.5864433175	December 2015	98.5119206682
September 2008	98.6360423670	May 2012	98.5850634543	January 2016	98.5098289388
October 2008	98.6350732790	June 2012	98.5836714419	February 2016	98.5077155861
November 2008	98.6340966494	July 2012	98.5822671383	March 2016	98.5055802964
December 2008	98.6331123962	August 2012	98.5808503922	April 2016	98.5034227471
January 2009	98.6321204407	September 2012	98.5794210525	May 2016	98.5012426149
February 2009	98.6311207042	October 2012	98.5779789622	June 2016	98.4990395574
March 2009	98.6301131040	November 2012	98.5765239730	July 2016	98.4968132439
April 2009	98.6290975580	December 2012	98.5750559179	August 2016	98.4945633277

Group 1 MBS (Continued)

<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>
September 2016.....	98.4922894497%	January 2021	98.3290246066%	May 2025	97.9815667612%
October 2016	98.4899912466	February 2021	98.3247024154	June 2025	97.9711035545
November 2016	98.4876683609	March 2021	98.3203191828	July 2025	97.9604165479
December 2016	98.4853204158	April 2021.....	98.3158736416	August 2025	97.9494985516
January 2017	98.4829470132	May 2021	98.3113645177	September 2025.....	97.9383421050
February 2017	98.4805477792	June 2021	98.3067904828	October 2025	97.9269394964
March 2017	98.4781223076	July 2021	98.3021501750	November 2025	97.9152825564
April 2017.....	98.4756701945	August 2021	98.2974421978	December 2025	97.9033627908
May 2017	98.4731910225	September 2021.....	98.2926650791	January 2026	97.8911713979
June 2017	98.4706843650	October 2021	98.2878173834	February 2026	97.8786990812
July 2017	98.4681497961	November 2021	98.2828975453	March 2026	97.8659361200
August 2017.....	98.4655868628	December 2021	98.2779040195	April 2026.....	97.8528724533
September 2017.....	98.4629951286	January 2022	98.2728351762	May 2026	97.8394974437
October 2017	98.4603741220	February 2022	98.2676893641	June 2026	97.8257998722
November 2017.....	98.4577233633	March 2022	98.2624648677	July 2026	97.8117682086
December 2017	98.4550423951	April 2022.....	98.2571599185	August 2026	97.7973901702
January 2018	98.4523307089	May 2022	98.2517727060	September 2026.....	97.7826529045
February 2018	98.4495878107	June 2022	98.2463013770	October 2026	97.7675430391
March 2018	98.4468131773	July 2022	98.2407439571	November 2026	97.7520462301
April 2018.....	98.4440062928	August 2022	98.2350984809	December 2026	97.7361478620
May 2018	98.4411666166	September 2022.....	98.2293629337	January 2027	97.7198319929
June 2018	98.4382936080	October 2022	98.2235351683	February 2027	97.7030824105
July 2018	98.4353867057	November 2022	98.2176129933	March 2027	97.6858815815
August 2018	98.4324453266	December 2022	98.2115941885	April 2027.....	97.6682112914
September 2018.....	98.4294688917	January 2023	98.2054764040	May 2027	97.6500522259
October 2018	98.4264568057	February 2023	98.1992572889	June 2027	97.6313839853
November 2018	98.4234084555	March 2023	98.1929343365	July 2027	97.6121851091
December 2018	98.4203232088	April 2023.....	98.1865049621	August 2027	97.5924329008
January 2019	98.4172004353	May 2023	98.1799666083	September 2027.....	97.5721031200
February 2019	98.4140394537	June 2023	98.1733164932	October 2027	97.5511704588
March 2019	98.4108396284	July 2023	98.1665517797	November 2027	97.5296078651
April 2019.....	98.4076002478	August 2023	98.1596695944	December 2027	97.5073866233
May 2019	98.4043206137	September 2023.....	98.1526669316	January 2028	97.4844765219
June 2019	98.4010000105	October 2023	98.1455406237	February 2028	97.4608450834
July 2019	98.3976376874	November 2023	98.1382874931	March 2028	97.4364580438
August 2019	98.3942329151	December 2023	98.1309041499	April 2028.....	97.4112788429
September 2019.....	98.3907848932	January 2024	98.1233872077	May 2028	97.3852684940
October 2019	98.3872928405	February 2024	98.1157330108	June 2028	97.3583854457
November 2019	98.3837559619	March 2024	98.1079378973	July 2028	97.3305852965
December 2019	98.3801733847	April 2024.....	98.0999980271	August 2028	97.3018206168
January 2020	98.3765442979	May 2024	98.0919093468	September 2028.....	97.2720407580
February 2020	98.3728678014	June 2024	98.0836678072	October 2028	97.2411911942
March 2020	98.3691430110	July 2024	98.0752690649	November 2028	97.2092135365
April 2020.....	98.3653690132	August 2024	98.0667086990	December 2028	97.1760452625
May 2020	98.3615448530	September 2024.....	98.0579820901	January 2029	97.1416189279
June 2020	98.3576695709	October 2024	98.0490844071	February 2029	97.1058618456
July 2020	98.3537421827	November 2024	98.0400106965	March 2029	97.0686959142
August 2020	98.3497616582	December 2024	98.0307557760	April 2029.....	97.0300364694
September 2020.....	98.3457269589	January 2025	98.0213142725	May 2029	96.9897921430
October 2020	98.3416370281	February 2025	98.0116805313	June 2029	96.9478637976
November 2020	98.3374907360	March 2025	98.0018488189	July 2029	96.9041439814
December 2020	98.3332869945	April 2025.....	97.9918129881	August 2029	96.8585158298

Group 1 MBS (Continued)

<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>	<u>Distribution Date</u>	<u>Specified Payment Percentages</u>
September 2029.....	96.8108522219%	December 2030	95.7132180245%	March 2032	92.4151677288%
October 2029	96.7610142990	January 2031	95.5995750614	April 2032	91.9438217545
November 2029	96.7088503069	February 2031	95.4778024664	May 2032	91.3999334592
December 2029	96.6541942922	March 2031	95.3469970264	June 2032	90.7653699552
January 2030	96.5968636720	April 2031.....	95.2061163611	July 2032	90.0153988504
February 2030	96.5366578589	May 2031	95.0539512957	August 2032	89.1153995997
March 2030	96.4733559741	June 2031	94.8890918345	September 2032.....	88.0153626331
April 2030	96.4067132670	July 2031	94.7098817878	October 2032	86.6402725524
May 2030	96.3364590758	August 2031	94.5143643295	November 2032	84.8722514898
June 2030	96.2622922720	September 2031.....	94.3002096100	December 2032	82.5148318892
July 2030	96.1838776154	October 2031	94.0646223719	January 2033	79.2143755325
August 2030	96.1008402978	November 2031	93.8042182477	February 2033	74.2636075218
September 2030.....	96.0127597735	December 2031	93.5148614122	March 2033	66.0122084745
October 2030	95.9191637566	January 2032	93.1914421688	April 2033.....	49.5092438967
November 2030	95.8195182015	February 2032	92.8275744876	May 2033	00.0000000000

AQ Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance through March 2019	\$1,459,713.00	April 2020	\$ 967,454.67	June 2021	\$ 408,894.36
April 2019.....	1,451,563.22	May 2020	927,251.38	July 2021	369,435.15
May 2019	1,411,180.54	June 2020	887,084.52	August 2021	330,045.79
June 2019	1,370,792.58	July 2020	846,956.96	September 2021.....	290,728.15
July 2019	1,330,403.34	August 2020	806,871.51	October 2021	251,484.02
August 2019	1,290,016.73	September 2020.....	766,830.89	November 2021	212,315.13
September 2019.....	1,249,636.56	October 2020	726,837.77	December 2021	173,223.14
October 2019	1,209,266.53	November 2020	686,894.69	January 2022	134,209.68
November 2019	1,168,910.24	December 2020	647,004.15	February 2022	95,276.28
December 2019	1,128,571.21	January 2021	607,168.56	March 2022	56,424.44
January 2020	1,088,252.86	February 2021	567,390.27	April 2022.....	17,655.60
February 2020	1,047,958.51	March 2021	527,671.55	May 2022 and thereafter	0.00
March 2020	1,007,691.40	April 2021.....	488,014.58		
		May 2021	448,421.50		

LF 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	\$25,000,000.00	October 2006	\$14,557,826.00	November 2007	\$10,466,525.06
October 2005	24,190,725.94	November 2006	14,202,557.31	December 2007	10,196,290.59
November 2005	23,362,785.85	December 2006	13,854,402.45	January 2008	9,931,963.53
December 2005	22,516,925.68	January 2007	13,513,261.66	February 2008	9,673,458.84
January 2006	21,653,908.19	February 2007	13,179,036.35	March 2008	9,420,692.49
February 2006	20,774,511.86	March 2007	12,851,629.18	April 2008.....	9,173,581.50
March 2006	19,906,132.52	April 2007.....	12,530,943.94	May 2008	8,932,043.89
April 2006.....	19,048,645.13	May 2007	12,216,885.64	June 2008	8,695,998.69
May 2006	18,201,926.07	June 2007	11,909,360.42	July 2008	8,465,365.94
June 2006	17,365,853.12	July 2007	11,608,275.57	August 2008	8,240,066.65
July 2006	16,540,305.46	August 2007	11,313,539.52	September 2008.....	8,020,022.81
August 2006	15,725,163.63	September 2007.....	11,025,061.81	October 2008	7,805,157.35
September 2006.....	14,920,309.54	October 2007	10,742,753.07	November 2008	7,595,394.18

LF 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>
December 2008	\$ 7,390,658.12	February 2012	\$ 2,679,381.09	April 2015	\$ 1,311,921.82
January 2009	7,190,874.92	March 2012	2,620,940.91	May 2015	1,275,669.26
February 2009	6,995,971.27	April 2012	2,565,177.21	June 2015	1,239,209.81
March 2009	6,805,874.75	May 2012	2,512,045.12	July 2015	1,202,553.61
April 2009	6,620,513.81	June 2012	2,461,500.36	August 2015	1,165,710.60
May 2009	6,439,817.84	July 2012	2,413,499.19	September 2015	1,128,690.47
June 2009	6,263,717.05	August 2012	2,367,998.46	October 2015	1,091,502.69
July 2009	6,092,142.54	September 2012	2,324,955.53	November 2015	1,054,156.52
August 2009	5,925,026.26	October 2012	2,284,328.34	December 2015	1,016,660.99
September 2009	5,762,301.01	November 2012	2,246,075.35	January 2016	979,024.93
October 2009	5,603,900.41	December 2012	2,210,155.55	February 2016	941,256.97
November 2009	5,449,758.91	January 2013	2,176,528.47	March 2016	903,365.50
December 2009	5,299,811.77	February 2013	2,145,154.13	April 2016	865,358.75
January 2010	5,153,995.08	March 2013	2,115,993.10	May 2016	827,244.73
February 2010	5,012,245.68	April 2013	2,088,987.38	June 2016	789,031.28
March 2010	4,874,501.24	May 2013	2,061,431.61	July 2016	750,726.01
April 2010	4,740,700.19	June 2013	2,033,343.33	August 2016	712,336.39
May 2010	4,610,781.71	July 2013	2,004,739.73	September 2016	673,869.68
June 2010	4,484,685.76	August 2013	1,975,637.64	October 2016	635,332.96
July 2010	4,362,353.04	September 2013	1,946,053.52	November 2016	596,733.15
August 2010	4,243,725.01	October 2013	1,916,003.53	December 2016	558,077.00
September 2010	4,128,743.84	November 2013	1,885,503.45	January 2017	519,371.05
October 2010	4,017,352.43	December 2013	1,854,568.75	February 2017	480,621.74
November 2010	3,909,494.39	January 2014	1,823,214.56	March 2017	441,835.28
December 2010	3,805,114.05	February 2014	1,791,455.71	April 2017	403,017.78
January 2011	3,704,156.44	March 2014	1,759,306.68	May 2017	364,175.14
February 2011	3,606,567.25	April 2014	1,726,781.68	June 2017	325,313.14
March 2011	3,512,292.90	May 2014	1,693,894.60	July 2017	286,437.41
April 2011	3,421,280.43	June 2014	1,660,659.01	August 2017	247,553.41
May 2011	3,333,477.59	July 2014	1,627,088.21	September 2017	208,666.47
June 2011	3,248,832.77	August 2014	1,593,195.22	October 2017	169,781.77
July 2011	3,167,295.02	September 2014	1,558,992.75	November 2017	130,904.35
August 2011	3,088,814.01	October 2014	1,524,493.25	December 2017	92,039.14
September 2011	3,013,340.06	November 2014	1,489,708.90	January 2018	53,190.89
October 2011	2,940,824.13	December 2014	1,454,651.60	February 2018	14,364.24
November 2011	2,871,217.79	January 2015	1,419,332.98	March 2018 and thereafter	0.00
December 2011	2,804,473.21	February 2015	1,383,764.44		
January 2012	2,740,543.18	March 2015	1,347,957.09		

BC 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	\$42,625,000.00	July 2006	\$23,497,097.44	May 2007	\$17,279,961.16
October 2005	40,829,026.10	August 2006	21,600,193.71	June 2007	16,996,600.01
November 2005	38,985,861.42	September 2006	19,716,553.59	July 2007	16,717,805.34
December 2005	37,096,544.12	October 2006	19,395,059.98	August 2007	16,443,533.87
January 2006	35,162,140.26	November 2006	19,078,491.94	September 2007	16,173,742.69
February 2006	33,183,742.76	December 2006	18,766,803.31	October 2007	15,908,389.21
March 2006	31,219,158.26	January 2007	18,459,948.29	November 2007	15,647,431.21
April 2006	29,268,293.66	February 2007	18,157,881.45	December 2007	15,390,826.80
May 2006	27,331,056.46	March 2007	17,860,557.71	January 2008	15,138,534.44
June 2006	25,407,354.81	April 2007	17,567,932.40	February 2008	14,890,512.93

BC 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 2008	\$14,646,721.38	January 2012	\$ 7,363,807.77	November 2015	\$ 4,032,000.75
April 2008	14,407,119.26	February 2012	7,278,341.72	December 2015	3,943,416.93
May 2008	14,171,666.35	March 2012	7,195,491.80	January 2016	3,854,355.15
June 2008	13,940,322.77	April 2012	7,115,230.78	February 2016	3,764,844.88
July 2008	13,713,048.97	May 2012	7,037,531.64	March 2016	3,674,914.92
August 2008	13,489,805.69	June 2012	6,962,367.61	April 2016	3,584,593.39
September 2008	13,270,554.03	July 2012	6,889,712.13	May 2016	3,493,907.77
October 2008	13,055,255.39	August 2012	6,819,538.87	June 2016	3,402,884.89
November 2008	12,843,871.48	September 2012	6,751,821.72	July 2016	3,311,550.95
December 2008	12,636,364.33	October 2012	6,686,534.78	August 2016	3,219,931.54
January 2009	12,432,696.27	November 2012	6,623,652.39	September 2016	3,128,051.64
February 2009	12,232,829.96	December 2012	6,563,149.09	October 2016	3,035,935.63
March 2009	12,036,728.35	January 2013	6,504,999.62	November 2016	2,943,607.31
April 2009	11,844,354.68	February 2013	6,449,178.98	December 2016	2,851,089.91
May 2009	11,655,672.52	March 2013	6,395,662.33	January 2017	2,758,406.09
June 2009	11,470,645.72	April 2013	6,344,356.84	February 2017	2,665,577.96
July 2009	11,289,238.43	May 2013	6,289,551.95	March 2017	2,572,627.08
August 2009	11,111,415.10	June 2013	6,232,941.24	April 2017	2,479,574.50
September 2009	10,937,140.46	July 2013	6,174,582.60	May 2017	2,386,440.72
October 2009	10,766,379.54	August 2013	6,114,532.76	June 2017	2,293,245.75
November 2009	10,599,097.66	September 2013	6,052,847.26	July 2017	2,200,009.10
December 2009	10,435,260.41	October 2013	5,989,580.50	August 2017	2,106,749.76
January 2010	10,274,833.69	November 2013	5,924,785.77	September 2017	2,013,486.26
February 2010	10,117,783.64	December 2013	5,858,515.27	October 2017	1,920,236.65
March 2010	9,964,076.72	January 2014	5,790,820.08	November 2017	1,827,018.50
April 2010	9,813,679.65	February 2014	5,721,750.26	December 2017	1,733,848.95
May 2010	9,666,559.41	March 2014	5,651,354.79	January 2018	1,640,744.68
June 2010	9,522,683.29	April 2014	5,579,681.64	February 2018	1,547,721.92
July 2010	9,382,018.80	May 2014	5,506,777.78	March 2018	1,454,796.47
August 2010	9,244,533.77	June 2014	5,432,689.17	April 2018	1,361,983.73
September 2010	9,110,196.26	July 2014	5,357,460.82	May 2018	1,269,298.67
October 2010	8,978,974.61	August 2014	5,281,136.74	June 2018	1,176,755.84
November 2010	8,850,837.42	September 2014	5,203,760.06	July 2018	1,084,369.42
December 2010	8,725,753.54	October 2014	5,125,372.94	August 2018	992,153.17
January 2011	8,603,692.10	November 2014	5,046,016.66	September 2018	900,120.48
February 2011	8,484,622.47	December 2014	4,965,731.60	October 2018	808,284.38
March 2011	8,368,514.28	January 2015	4,884,557.27	November 2018	716,657.51
April 2011	8,255,337.41	February 2015	4,802,532.30	December 2018	625,252.14
May 2011	8,145,061.98	March 2015	4,719,694.52	January 2019	534,080.22
June 2011	8,037,658.39	April 2015	4,636,080.90	February 2019	443,153.32
July 2011	7,933,097.26	May 2015	4,551,727.59	March 2019	352,482.68
August 2011	7,831,349.45	June 2015	4,466,669.97	April 2019	262,079.22
September 2011	7,732,386.09	July 2015	4,380,942.62	May 2019	171,953.52
October 2011	7,636,178.52	August 2015	4,294,579.33	June 2019	82,115.84
November 2011	7,542,698.36	September 2015	4,207,613.18	July 2019 and thereafter	0.00
December 2011	7,451,917.41	October 2015	4,120,076.46		

KQ 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	\$8,767,000.00	November 2005	\$7,379,608.03	January 2006	\$5,922,293.53
October 2005	8,082,201.41	December 2005	6,659,531.91	February 2006	5,168,221.54

KQ Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2006	\$4,418,118.42	July 2006	\$1,456,986.86
April 2006	3,671,963.70	August 2006	726,423.18
May 2006	2,929,737.01	September 2006 and thereafter	0.00
June 2006	2,191,418.12		

KU 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	\$4,400,000.00	April 2008	\$2,051,842.92	October 2010	\$ 662,259.89
October 2005	4,318,995.87	May 2008	1,992,400.55	November 2010	628,742.38
November 2005	4,235,719.25	June 2008	1,933,941.22	December 2010	595,971.32
December 2005	4,150,256.85	July 2008	1,876,456.13	January 2011	563,939.73
January 2006	4,062,697.76	August 2008	1,819,936.57	February 2011	532,640.67
February 2006	3,973,133.29	September 2008	1,764,373.86	March 2011	502,067.28
March 2006	3,884,816.22	October 2008	1,709,759.42	April 2011	472,212.72
April 2006	3,797,735.77	November 2008	1,656,084.73	May 2011	443,070.23
May 2006	3,711,881.24	December 2008	1,603,341.31	June 2011	414,633.08
June 2006	3,627,242.02	January 2009	1,551,520.77	July 2011	386,894.62
July 2006	3,543,807.55	February 2009	1,500,614.77	August 2011	359,848.22
August 2006	3,461,567.38	March 2009	1,450,615.04	September 2011	333,487.32
September 2006	3,380,221.44	April 2009	1,401,513.38	October 2011	307,805.41
October 2006	3,300,338.81	May 2009	1,353,301.64	November 2011	282,796.03
November 2006	3,221,619.55	June 2009	1,305,971.73	December 2011	258,452.76
December 2006	3,144,053.54	July 2009	1,259,515.62	January 2012	234,769.23
January 2007	3,067,630.68	August 2009	1,213,925.37	February 2012	211,739.15
February 2007	2,992,340.98	September 2009	1,169,193.07	March 2012	189,356.24
March 2007	2,918,174.51	October 2009	1,125,310.88	April 2012	167,614.28
April 2007	2,845,121.43	November 2009	1,082,271.02	May 2012	146,507.12
May 2007	2,773,171.96	December 2009	1,040,065.76	June 2012	126,028.62
June 2007	2,702,316.41	January 2010	998,687.46	July 2012	106,172.73
July 2007	2,632,545.13	February 2010	958,128.49	August 2012	86,933.42
August 2007	2,563,848.57	March 2010	918,381.33	September 2012	68,304.70
September 2007	2,496,217.25	April 2010	879,438.48	October 2012	50,280.65
October 2007	2,429,641.76	May 2010	841,292.52	November 2012	32,855.39
November 2007	2,364,112.76	June 2010	803,936.06	December 2012	16,023.08
December 2007	2,299,620.96	July 2010	767,361.81	January 2013	2,192.84
January 2008	2,236,157.18	August 2010	731,562.49	February 2013 and thereafter	0.00
February 2008	2,173,712.27	September 2010	696,530.90		
March 2008	2,112,277.19				

TA Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$50,000,000.00	May 2006	\$37,114,818.30	January 2007	\$28,245,794.63
October 2005	48,465,989.59	June 2006	35,530,625.09	February 2007	27,616,264.97
November 2005	46,896,583.68	July 2006	33,966,537.57	March 2007	26,999,746.34
December 2005	45,293,201.99	August 2006	32,422,327.89	April 2007	26,396,055.37
January 2006	43,657,296.66	September 2006	30,897,770.80	May 2007	25,805,010.90
February 2006	41,990,349.58	October 2006	30,214,317.63	June 2007	25,226,434.02
March 2006	40,344,446.08	November 2006	29,544,631.87	July 2007	24,660,147.97
April 2006	38,719,347.65	December 2006	28,888,520.95	August 2007	24,105,978.15

TA 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>
September 2007.....	\$23,563,752.12	February 2012	\$ 8,081,887.80	July 2016	\$ 4,885,164.72
October 2007	23,033,299.52	March 2012	7,978,927.94	August 2016	4,821,830.97
November 2007	22,514,452.08	April 2012.....	7,881,084.97	September 2016.....	4,758,381.49
December 2007	22,007,043.60	May 2012	7,788,273.44	October 2016	4,694,829.85
January 2008	21,510,909.90	June 2012	7,700,408.97	November 2016	4,631,189.28
February 2008	21,025,888.82	July 2012	7,617,408.25	December 2016	4,567,472.70
March 2008	20,551,820.20	August 2012	7,539,189.05	January 2017	4,503,692.68
April 2008.....	20,088,545.82	September 2012.....	7,465,670.18	February 2017	4,439,861.49
May 2008	19,635,909.42	October 2012	7,396,771.50	March 2017	4,375,991.10
June 2008	19,193,756.66	November 2012	7,332,413.87	April 2017.....	4,312,093.14
July 2008	18,761,935.09	December 2012	7,272,519.20	May 2017	4,248,178.99
August 2008	18,340,294.13	January 2013	7,217,010.36	June 2017	4,184,259.70
September 2008.....	17,928,685.06	February 2013	7,165,811.25	July 2017	4,120,346.05
October 2008	17,526,961.01	March 2013	7,118,846.72	August 2017	4,056,448.52
November 2008	17,134,976.89	April 2013.....	7,076,006.41	September 2017.....	3,992,577.34
December 2008	16,752,589.41	May 2013	7,032,146.86	October 2017	3,928,742.46
January 2009	16,379,657.05	June 2013	6,987,301.56	November 2017	3,864,953.54
February 2009	16,016,040.04	July 2013	6,941,503.32	December 2017	3,801,220.02
March 2009	15,661,600.34	August 2013	6,894,784.25	January 2018	3,737,551.05
April 2009.....	15,316,201.61	September 2013.....	6,847,175.81	February 2018	3,673,955.54
May 2009	14,979,709.19	October 2013	6,798,708.78	March 2018	3,610,442.17
June 2009	14,651,990.11	November 2013	6,749,413.33	April 2018.....	3,547,019.35
July 2009	14,332,913.03	December 2013	6,699,318.97	May 2018	3,483,695.27
August 2009	14,022,348.23	January 2014	6,648,454.59	June 2018	3,420,477.89
September 2009.....	13,720,167.63	February 2014	6,596,848.49	July 2018	3,357,374.93
October 2009	13,426,244.71	March 2014	6,544,528.35	August 2018	3,294,393.91
November 2009	13,140,454.55	April 2014.....	6,491,521.25	September 2018.....	3,231,542.11
December 2009	12,862,673.75	May 2014	6,437,853.73	October 2018	3,168,826.59
January 2010	12,592,780.48	June 2014	6,383,551.73	November 2018	3,106,254.23
February 2010	12,330,654.40	July 2014	6,328,640.63	December 2018	3,043,831.68
March 2010	12,076,176.68	August 2014	6,273,145.27	January 2019	2,981,565.38
April 2010.....	11,829,229.99	September 2014.....	6,217,089.96	February 2019	2,919,461.61
May 2010	11,589,698.43	October 2014	6,160,498.47	March 2019	2,857,526.42
June 2010	11,357,467.57	November 2014	6,103,394.04	April 2019.....	2,795,765.67
July 2010	11,132,424.41	December 2014	6,045,799.42	May 2019	2,734,185.07
August 2010	10,914,457.36	January 2015	5,987,736.85	June 2019	2,672,790.11
September 2010.....	10,703,456.22	February 2015	5,929,228.07	July 2019	2,611,586.12
October 2010	10,499,312.17	March 2015	5,870,294.33	August 2019	2,550,578.24
November 2010	10,301,917.78	April 2015.....	5,810,956.44	September 2019.....	2,489,771.46
December 2010	10,111,166.94	May 2015	5,751,234.70	October 2019	2,429,170.59
January 2011	9,926,954.87	June 2015	5,691,148.98	November 2019	2,368,780.26
February 2011	9,749,178.14	July 2015	5,630,718.68	December 2019	2,308,604.96
March 2011	9,577,734.59	August 2015	5,569,962.79	January 2020	2,248,649.03
April 2011.....	9,412,523.35	September 2015.....	5,508,899.83	February 2020	2,188,916.62
May 2011	9,253,444.84	October 2015	5,447,547.92	March 2020	2,129,411.77
June 2011	9,100,400.70	November 2015	5,385,924.74	April 2020.....	2,070,138.33
July 2011	8,953,293.86	December 2015	5,324,047.58	May 2020	2,011,100.05
August 2011	8,812,028.44	January 2016	5,261,933.31	June 2020	1,952,300.49
September 2011.....	8,676,509.77	February 2016	5,199,598.42	July 2020	1,893,743.11
October 2011	8,546,644.40	March 2016	5,137,059.00	August 2020	1,835,431.21
November 2011	8,422,340.05	April 2016.....	5,074,330.76	September 2020.....	1,777,367.96
December 2011	8,303,505.61	May 2016	5,011,429.05	October 2020	1,719,556.42
January 2012	8,190,051.13	June 2016	4,948,368.83	November 2020	1,661,999.50

TA 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>
December 2020	\$ 1,604,699.98	November 2021	\$ 992,075.04	October 2022	\$ 413,467.23
January 2021	1,547,660.54	December 2021	938,040.10	November 2022	362,607.82
February 2021	1,490,883.72	January 2022	884,288.63	December 2022	312,041.58
March 2021	1,434,371.97	February 2022	830,821.92	January 2023	261,768.94
April 2021	1,378,127.58	March 2022	777,641.18	February 2023	211,790.25
May 2021	1,322,152.78	April 2022	724,747.55	March 2023	162,105.79
June 2021	1,266,449.65	May 2022	672,142.05	April 2023	112,715.79
July 2021	1,211,020.18	June 2022	619,825.65	May 2023	63,620.41
August 2021	1,155,866.25	July 2022	567,799.21	June 2023	14,819.73
September 2021	1,100,989.65	August 2022	516,063.53	July 2023 and thereafter	0.00
October 2021	1,046,392.05	September 2022	464,619.32		

Aggregate Group VII Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$336,768,000.00	October 2008	\$184,944,469.87	November 2011	\$ 77,984,941.26
October 2005	332,021,453.82	November 2008	181,456,462.14	December 2011	75,995,170.75
November 2005	327,314,039.47	December 2008	177,997,567.86	January 2012	74,054,293.02
December 2005	322,645,445.92	January 2009	174,567,554.83	February 2012	72,161,135.29
January 2006	318,015,364.60	February 2009	171,166,192.69	March 2012	70,314,552.51
February 2006	313,423,489.36	March 2009	167,793,252.87	April 2012	68,513,426.63
March 2006	308,869,516.45	April 2009	164,448,508.61	May 2012	66,756,665.98
April 2006	304,353,144.53	May 2009	161,131,734.94	June 2012	65,043,204.72
May 2006	299,874,074.62	June 2009	157,842,708.66	July 2012	63,372,002.15
June 2006	295,432,010.07	July 2009	154,581,208.33	August 2012	61,742,042.18
July 2006	291,026,656.60	August 2009	151,347,014.24	September 2012	60,152,332.74
August 2006	286,657,722.23	September 2009	148,139,908.42	October 2012	58,601,905.21
September 2006	282,324,917.26	October 2009	144,959,674.61	November 2012	57,089,813.90
October 2006	278,027,954.29	November 2009	141,806,098.27	December 2012	55,615,135.46
November 2006	273,766,548.17	December 2009	138,678,966.53	January 2013	54,176,968.42
December 2006	269,540,416.01	January 2010	135,578,068.20	February 2013	52,774,432.64
January 2007	265,349,277.11	February 2010	132,503,193.77	March 2013	51,406,668.81
February 2007	261,192,853.02	March 2010	129,454,135.36	April 2013	50,072,838.00
March 2007	257,070,867.44	April 2010	126,430,686.73	May 2013	48,772,121.14
April 2007	252,983,046.29	May 2010	123,432,643.26	June 2013	47,503,718.57
May 2007	248,929,117.60	June 2010	120,459,801.97	July 2013	46,266,849.60
June 2007	244,908,811.57	July 2010	117,511,961.45	August 2013	45,060,752.04
July 2007	240,921,860.51	August 2010	114,588,921.89	September 2013	43,884,681.80
August 2007	236,967,998.84	September 2010	111,704,045.90	October 2013	42,737,912.42
September 2007	233,046,963.07	October 2010	108,889,464.23	November 2013	41,619,734.73
October 2007	229,158,491.78	November 2010	106,143,500.17	December 2013	40,529,456.34
November 2007	225,302,325.61	December 2010	103,464,516.47	January 2014	39,466,401.36
December 2007	221,478,207.25	January 2011	100,850,914.33	February 2014	38,429,909.92
January 2008	217,685,881.39	February 2011	98,301,132.58	March 2014	37,419,337.86
February 2008	213,925,094.75	March 2011	95,813,646.78	April 2014	36,434,056.32
March 2008	210,195,596.03	April 2011	93,386,968.35	May 2014	35,473,451.40
April 2008	206,497,135.93	May 2011	91,019,643.75	June 2014	34,536,923.81
May 2008	202,829,467.09	June 2011	88,710,253.66	July 2014	33,623,888.53
June 2008	199,192,344.11	July 2011	86,457,412.19	August 2014	32,733,774.44
July 2008	195,585,523.50	August 2011	84,259,766.08	September 2014	31,866,024.05
August 2008	192,008,763.72	September 2011	82,115,993.97	October 2014	31,020,093.14
September 2008	188,461,825.10	October 2011	80,024,805.63	November 2014	30,195,450.46

Aggregate Group VII (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2014	\$ 29,391,577.42	April 2019	\$ 6,722,732.87	August 2023	\$ 1,145,237.21
January 2015	28,607,967.81	May 2019	6,522,509.88	September 2023	1,099,808.43
February 2015	27,844,127.48	June 2019	6,327,644.80	October 2023	1,055,743.23
March 2015	27,099,574.09	July 2019	6,138,002.16	November 2023	1,013,005.00
April 2015	26,373,836.81	August 2019	5,953,449.82	December 2023	971,558.02
May 2015	25,666,456.04	September 2019	5,773,858.84	January 2024	931,367.51
June 2015	24,976,983.18	October 2019	5,599,103.47	February 2024	892,399.55
July 2015	24,304,980.35	November 2019	5,429,061.02	March 2024	854,621.10
August 2015	23,650,020.12	December 2019	5,263,611.78	April 2024	817,999.93
September 2015	23,011,685.30	January 2020	5,102,639.02	May 2024	782,504.66
October 2015	22,389,568.68	February 2020	4,946,028.83	June 2024	748,104.70
November 2015	21,783,272.79	March 2020	4,793,670.12	July 2024	714,770.24
December 2015	21,192,409.68	April 2020	4,645,454.52	August 2024	682,472.22
January 2016	20,616,600.70	May 2020	4,501,276.32	September 2024	651,182.35
February 2016	20,055,476.27	June 2020	4,361,032.40	October 2024	620,873.04
March 2016	19,508,675.66	July 2020	4,224,622.19	November 2024	591,517.40
April 2016	18,975,846.80	August 2020	4,091,947.58	December 2024	563,089.26
May 2016	18,456,646.06	September 2020	3,962,912.89	January 2025	535,563.10
June 2016	17,950,738.07	October 2020	3,837,424.77	February 2025	508,914.05
July 2016	17,457,795.49	November 2020	3,715,392.22	March 2025	483,117.89
August 2016	16,977,498.88	December 2020	3,596,726.42	April 2025	458,151.02
September 2016	16,509,536.43	January 2021	3,481,340.80	May 2025	433,990.46
October 2016	16,053,603.87	February 2021	3,369,150.90	June 2025	410,613.80
November 2016	15,609,404.20	March 2021	3,260,074.34	July 2025	387,999.23
December 2016	15,176,647.62	April 2021	3,154,030.80	August 2025	366,125.49
January 2017	14,755,051.26	May 2021	3,050,941.92	September 2025	344,971.87
February 2017	14,344,339.08	June 2021	2,950,731.31	October 2025	324,518.20
March 2017	13,944,241.69	July 2021	2,853,324.44	November 2025	304,744.85
April 2017	13,554,496.19	August 2021	2,758,648.67	December 2025	285,632.66
May 2017	13,174,846.03	September 2021	2,666,633.11	January 2026	267,163.01
June 2017	12,805,040.83	October 2021	2,577,208.68	February 2026	249,317.73
July 2017	12,444,836.26	November 2021	2,490,307.98	March 2026	232,079.15
August 2017	12,093,993.89	December 2021	2,405,865.30	April 2026	215,430.05
September 2017	11,752,281.06	January 2022	2,323,816.57	May 2026	199,353.66
October 2017	11,419,470.70	February 2022	2,244,099.31	June 2026	183,833.64
November 2017	11,095,341.27	March 2022	2,166,652.59	July 2026	168,854.10
December 2017	10,779,676.55	April 2022	2,091,417.00	August 2026	154,399.54
January 2018	10,472,265.59	May 2022	2,018,334.63	September 2026	140,454.88
February 2018	10,172,902.52	June 2022	1,947,348.99	October 2026	127,005.44
March 2018	9,881,386.46	July 2022	1,878,405.03	November 2026	114,036.92
April 2018	9,597,521.41	August 2022	1,811,449.05	December 2026	101,535.41
May 2018	9,321,116.12	September 2022	1,746,428.71	January 2027	89,487.34
June 2018	9,051,983.96	October 2022	1,683,292.97	February 2027	77,879.52
July 2018	8,789,942.84	November 2022	1,621,992.08	March 2027	66,699.10
August 2018	8,534,815.11	December 2022	1,562,477.54	April 2027	55,933.58
September 2018	8,286,427.41	January 2023	1,504,702.04	May 2027	45,570.79
October 2018	8,044,610.60	February 2023	1,448,619.51	June 2027	35,598.86
November 2018	7,809,199.66	March 2023	1,394,184.98	July 2027	26,006.27
December 2018	7,580,033.58	April 2023	1,341,354.65	August 2027	16,781.79
January 2019	7,356,955.27	May 2023	1,290,085.82	September 2027	7,914.48
February 2019	7,139,811.46	June 2023	1,240,336.85	October 2027 and thereafter	0.00
March 2019	6,928,452.62	July 2023	1,192,067.17		

Aggregate Group VIII 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	\$131,526,000.00	December 2008	\$ 33,773,852.12	February 2012	\$ 14,283,274.49
October 2005	127,214,963.60	January 2009	32,691,357.29	March 2012	13,891,122.98
November 2005	123,025,926.63	February 2009	31,659,569.00	April 2012	13,496,139.44
December 2005	118,956,306.41	March 2009	30,677,284.07	May 2012	13,098,582.12
January 2006	115,003,569.52	April 2009	29,743,323.13	June 2012	12,698,699.43
February 2006	111,165,230.87	May 2009	28,856,530.23	July 2012	12,296,730.15
March 2006	107,438,852.80	June 2009	28,015,772.36	August 2012	11,892,903.81
April 2006	103,822,044.26	July 2009	27,219,939.00	September 2012	11,487,440.93
May 2006	100,312,459.91	August 2009	26,467,941.78	October 2012	11,080,553.27
June 2006	96,907,799.30	September 2009	25,758,713.99	November 2012	10,672,444.17
July 2006	93,605,806.06	October 2009	25,091,210.23	December 2012	10,263,308.72
August 2006	90,404,267.07	November 2009	24,464,405.95	January 2013	9,853,334.09
September 2006	87,301,011.68	December 2009	23,877,297.15	February 2013	9,442,699.74
October 2006	84,293,910.92	January 2010	23,328,899.91	March 2013	9,031,577.63
November 2006	81,380,876.77	February 2010	22,818,250.05	April 2013	8,620,132.53
December 2006	78,559,861.34	March 2010	22,344,402.77	May 2013	8,208,522.17
January 2007	75,828,856.20	April 2010	21,906,432.28	June 2013	7,796,897.50
February 2007	73,185,891.62	May 2010	21,503,431.45	July 2013	7,385,402.88
March 2007	70,629,035.87	June 2010	21,134,511.41	August 2013	6,974,176.32
April 2007	68,156,394.51	July 2010	20,798,801.30	September 2013	6,563,349.64
May 2007	65,766,109.72	August 2010	20,495,447.86	October 2013	6,153,048.71
June 2007	63,456,359.61	September 2010	20,211,715.78	November 2013	5,743,393.61
July 2007	61,225,357.59	October 2010	19,918,419.57	December 2013	5,334,498.82
August 2007	59,071,351.65	November 2010	19,616,056.91	January 2014	4,926,473.40
September 2007	56,992,623.81	December 2010	19,305,108.55	February 2014	4,519,421.18
October 2007	54,987,489.42	January 2011	18,986,038.86	March 2014	4,113,440.91
November 2007	53,054,296.61	February 2011	18,659,296.25	April 2014	3,708,626.45
December 2007	51,191,425.62	March 2011	18,325,313.63	May 2014	3,305,066.89
January 2008	49,397,288.26	April 2011	17,984,508.91	June 2014	2,902,846.75
February 2008	47,670,327.28	May 2011	17,637,285.38	July 2014	2,502,046.11
March 2008	46,009,015.85	June 2011	17,284,032.17	August 2014	2,102,740.76
April 2008	44,411,856.95	July 2011	16,925,124.65	September 2014	1,705,002.32
May 2008	42,877,382.86	August 2011	16,560,924.83	October 2014	1,308,898.44
June 2008	41,404,154.59	September 2011	16,191,781.77	November 2014	914,492.87
July 2008	39,990,761.33	October 2011	15,818,031.94	December 2014	521,845.64
August 2008	38,635,819.99	November 2011	15,439,999.59	January 2015	131,013.13
September 2008	37,337,974.63	December 2011	15,057,997.15	February 2015 and thereafter	0.00
October 2008	36,095,895.98	January 2012	14,672,325.53		
November 2008	34,908,280.95				

Aggregate Group IX Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$336,768,000.00	April 2006	\$304,353,144.53	November 2006	\$273,766,548.17
October 2005	332,021,453.82	May 2006	299,874,074.62	December 2006	269,540,416.01
November 2005	327,314,039.47	June 2006	295,432,010.07	January 2007	265,349,277.11
December 2005	322,645,445.92	July 2006	291,026,656.60	February 2007	261,192,853.02
January 2006	318,015,364.60	August 2006	286,657,722.23	March 2007	257,070,867.44
February 2006	313,423,489.36	September 2006	282,324,917.26	April 2007	252,983,046.29
March 2006	308,869,516.45	October 2006	278,027,954.29	May 2007	248,929,117.60

Aggregate Group IX (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2007	\$244,908,811.57	November 2011	\$ 77,984,941.26	April 2016	\$ 18,975,846.80
July 2007	240,921,860.51	December 2011	75,995,170.75	May 2016	18,456,646.06
August 2007	236,967,998.84	January 2012	74,054,293.02	June 2016	17,950,738.07
September 2007	233,046,963.07	February 2012	72,161,135.29	July 2016	17,457,795.49
October 2007	229,158,491.78	March 2012	70,314,552.51	August 2016	16,977,498.88
November 2007	225,302,325.61	April 2012	68,513,426.63	September 2016	16,509,536.43
December 2007	221,478,207.25	May 2012	66,756,665.98	October 2016	16,053,603.87
January 2008	217,685,881.39	June 2012	65,043,204.72	November 2016	15,609,404.20
February 2008	213,925,094.75	July 2012	63,372,002.15	December 2016	15,176,647.62
March 2008	210,195,596.03	August 2012	61,742,042.18	January 2017	14,755,051.26
April 2008	206,497,135.93	September 2012	60,152,332.74	February 2017	14,344,339.08
May 2008	202,829,467.09	October 2012	58,601,905.21	March 2017	13,944,241.69
June 2008	199,192,344.11	November 2012	57,089,813.90	April 2017	13,554,496.19
July 2008	195,585,523.50	December 2012	55,615,135.46	May 2017	13,174,846.03
August 2008	192,008,763.72	January 2013	54,176,968.42	June 2017	12,805,040.83
September 2008	188,461,825.10	February 2013	52,774,432.64	July 2017	12,444,836.26
October 2008	184,944,469.87	March 2013	51,406,668.81	August 2017	12,093,993.89
November 2008	181,456,462.14	April 2013	50,072,838.00	September 2017	11,752,281.06
December 2008	177,997,567.86	May 2013	48,772,121.14	October 2017	11,419,470.70
January 2009	174,567,554.83	June 2013	47,503,718.57	November 2017	11,095,341.27
February 2009	171,166,192.69	July 2013	46,266,849.60	December 2017	10,779,676.55
March 2009	167,793,252.87	August 2013	45,060,752.04	January 2018	10,472,265.59
April 2009	164,448,508.61	September 2013	43,884,681.80	February 2018	10,172,902.52
May 2009	161,131,734.94	October 2013	42,737,912.42	March 2018	9,881,386.46
June 2009	157,842,708.66	November 2013	41,619,734.73	April 2018	9,597,521.41
July 2009	154,581,208.33	December 2013	40,529,456.34	May 2018	9,321,116.12
August 2009	151,347,014.24	January 2014	39,466,401.36	June 2018	9,051,983.96
September 2009	148,139,908.42	February 2014	38,429,909.92	July 2018	8,789,942.84
October 2009	144,959,674.61	March 2014	37,419,337.86	August 2018	8,534,815.11
November 2009	141,806,098.27	April 2014	36,434,056.32	September 2018	8,286,427.41
December 2009	138,678,966.53	May 2014	35,473,451.40	October 2018	8,044,610.60
January 2010	135,578,068.20	June 2014	34,536,923.81	November 2018	7,809,199.66
February 2010	132,503,193.77	July 2014	33,623,888.53	December 2018	7,580,033.58
March 2010	129,454,135.36	August 2014	32,733,774.44	January 2019	7,356,955.27
April 2010	126,430,686.73	September 2014	31,866,024.05	February 2019	7,139,811.46
May 2010	123,432,643.26	October 2014	31,020,093.14	March 2019	6,928,452.62
June 2010	120,459,801.97	November 2014	30,195,450.46	April 2019	6,722,732.87
July 2010	117,511,961.45	December 2014	29,391,577.42	May 2019	6,522,509.88
August 2010	114,588,921.89	January 2015	28,607,967.81	June 2019	6,327,644.80
September 2010	111,704,045.90	February 2015	27,844,127.48	July 2019	6,138,002.16
October 2010	108,889,464.23	March 2015	27,099,574.09	August 2019	5,953,449.82
November 2010	106,143,500.17	April 2015	26,373,836.81	September 2019	5,773,858.84
December 2010	103,464,516.47	May 2015	25,666,456.04	October 2019	5,599,103.47
January 2011	100,850,914.33	June 2015	24,976,983.18	November 2019	5,429,061.02
February 2011	98,301,132.58	July 2015	24,304,980.35	December 2019	5,263,611.78
March 2011	95,813,646.78	August 2015	23,650,020.12	January 2020	5,102,639.02
April 2011	93,386,968.35	September 2015	23,011,685.30	February 2020	4,946,028.83
May 2011	91,019,643.75	October 2015	22,389,568.68	March 2020	4,793,670.12
June 2011	88,710,253.66	November 2015	21,783,272.79	April 2020	4,645,454.52
July 2011	86,457,412.19	December 2015	21,192,409.68	May 2020	4,501,276.32
August 2011	84,259,766.08	January 2016	20,616,600.70	June 2020	4,361,032.40
September 2011	82,115,993.97	February 2016	20,055,476.27	July 2020	4,224,622.19
October 2011	80,024,805.63	March 2016	19,508,675.66	August 2020	4,091,947.58

Aggregate Group IX (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2020	\$ 3,962,912.89	February 2023	\$ 1,448,619.51	July 2025	\$ 387,999.23
October 2020	3,837,424.77	March 2023	1,394,184.98	August 2025	366,125.49
November 2020	3,715,392.22	April 2023	1,341,354.65	September 2025	344,971.87
December 2020	3,596,726.42	May 2023	1,290,085.82	October 2025	324,518.20
January 2021	3,481,340.80	June 2023	1,240,336.85	November 2025	304,744.85
February 2021	3,369,150.90	July 2023	1,192,067.17	December 2025	285,632.66
March 2021	3,260,074.34	August 2023	1,145,237.21	January 2026	267,163.01
April 2021	3,154,030.80	September 2023	1,099,808.43	February 2026	249,317.73
May 2021	3,050,941.92	October 2023	1,055,743.23	March 2026	232,079.15
June 2021	2,950,731.31	November 2023	1,013,005.00	April 2026	215,430.05
July 2021	2,853,324.44	December 2023	971,558.02	May 2026	199,353.66
August 2021	2,758,648.67	January 2024	931,367.51	June 2026	183,833.64
September 2021	2,666,633.11	February 2024	892,399.55	July 2026	168,854.10
October 2021	2,577,208.68	March 2024	854,621.10	August 2026	154,399.54
November 2021	2,490,307.98	April 2024	817,999.93	September 2026	140,454.88
December 2021	2,405,865.30	May 2024	782,504.66	October 2026	127,005.44
January 2022	2,323,816.57	June 2024	748,104.70	November 2026	114,036.92
February 2022	2,244,099.31	July 2024	714,770.24	December 2026	101,535.41
March 2022	2,166,652.59	August 2024	682,472.22	January 2027	89,487.34
April 2022	2,091,417.00	September 2024	651,182.35	February 2027	77,879.52
May 2022	2,018,334.63	October 2024	620,873.04	March 2027	66,699.10
June 2022	1,947,348.99	November 2024	591,517.40	April 2027	55,933.58
July 2022	1,878,405.03	December 2024	563,089.26	May 2027	45,570.79
August 2022	1,811,449.05	January 2025	535,563.10	June 2027	35,598.86
September 2022	1,746,428.71	February 2025	508,914.05	July 2027	26,006.27
October 2022	1,683,292.97	March 2025	483,117.89	August 2027	16,781.79
November 2022	1,621,992.08	April 2025	458,151.02	September 2027	7,914.48
December 2022	1,562,477.54	May 2025	433,990.46	October 2027 and thereafter	0.00
January 2023	1,504,702.04	June 2025	410,613.80		

Aggregate Group X 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	\$149,934,000.00	April 2007	\$ 77,719,730.64	November 2008	\$ 39,833,276.21
October 2005	145,021,193.09	May 2007	74,995,894.51	December 2008	38,540,675.04
November 2005	140,247,421.71	June 2007	72,363,839.38	January 2009	37,307,260.66
December 2005	135,609,742.59	July 2007	69,821,529.19	February 2009	36,131,634.22
January 2006	131,105,268.53	August 2007	67,366,967.31	March 2009	35,012,424.54
February 2006	126,731,167.45	September 2007	64,998,195.87	April 2009	33,948,287.60
March 2006	122,484,661.33	October 2007	62,713,295.00	May 2009	32,937,906.02
April 2006	118,363,025.24	November 2007	60,510,382.16	June 2009	31,979,988.58
May 2006	114,363,586.35	December 2007	58,387,611.43	July 2009	31,073,269.74
June 2006	110,483,723.01	January 2008	56,343,172.86	August 2009	30,216,509.12
July 2006	106,720,863.78	February 2008	54,375,291.76	September 2009	29,408,491.09
August 2006	103,072,486.52	March 2008	52,482,228.11	October 2009	28,648,024.26
September 2006	99,536,117.49	April 2008	50,662,275.87	November 2009	27,933,941.06
October 2006	96,109,330.46	May 2008	48,913,762.37	December 2009	27,265,097.26
November 2006	92,789,745.82	June 2008	47,235,047.67	January 2010	26,640,371.58
December 2006	89,575,029.77	July 2008	45,624,524.02	February 2010	26,058,665.22
January 2007	86,462,893.41	August 2008	44,080,615.17	March 2010	25,518,901.46
February 2007	83,451,092.00	September 2008	42,601,775.87	April 2010	25,020,025.23
March 2007	80,537,424.06	October 2008	41,186,491.23	May 2010	24,561,002.73

Aggregate Group X (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 2010	\$ 24,140,821.00	February 2012	\$ 16,338,209.77	September 2013	\$ 7,545,816.55
July 2010	23,758,487.58	March 2012	15,891,578.06	October 2013	7,078,526.34
August 2010	23,413,030.06	April 2012	15,441,720.16	November 2013	6,611,973.52
September 2010	23,089,934.88	May 2012	14,988,930.37	December 2013	6,146,288.57
October 2010	22,755,941.26	June 2012	14,533,491.78	January 2014	5,681,595.78
November 2010	22,411,616.37	July 2012	14,075,676.55	February 2014	5,218,013.49
December 2010	22,057,508.13	August 2012	13,615,746.24	March 2014	4,755,654.25
January 2011	21,694,145.73	September 2012	13,153,952.16	April 2014	4,294,625.01
February 2011	21,322,040.20	October 2012	12,690,535.68	May 2014	3,835,027.33
March 2011	20,941,684.92	November 2012	12,225,728.50	June 2014	3,376,957.53
April 2011	20,553,556.14	December 2012	11,759,752.99	July 2014	2,920,506.88
May 2011	20,158,113.49	January 2013	11,292,822.44	August 2014	2,465,761.74
June 2011	19,755,800.42	February 2013	10,825,141.38	September 2014	2,012,803.78
July 2011	19,347,044.72	March 2013	10,356,905.80	October 2014	1,561,710.06
August 2011	18,932,258.97	April 2013	9,888,303.46	November 2014	1,112,553.27
September 2011	18,511,840.97	May 2013	9,419,514.14	December 2014	665,401.80
October 2011	18,086,174.16	June 2013	8,950,709.86	January 2015	220,319.93
November 2011	17,655,628.11	July 2013	8,482,055.15	February 2015 and thereafter	0.00
December 2011	17,220,558.85	August 2013	8,013,707.30		
January 2012	16,781,309.33				

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

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

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\$2,315,000,000



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2005-86**

PROSPECTUS SUPPLEMENT

Bear, Stearns & Co. Inc.

August 17, 2005