

\$1,700,080,542



FannieMae®

## Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2006-10

### The Certificates

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

### Payments to Certificateholders

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

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

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

### The Fannie Mae Guaranty

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

### The Trust and its Assets

The trust will own Fannie Mae MBS.

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

**Carefully consider the risk factors starting on page S-14 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

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

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

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

If you own certificates of certain classes, you can exchange them for the corresponding RCR certificates to be issued at the time of the exchange. The P, N, PE, PG, YA, UA, UI, UB, UC, UD, VA, VI, VB, VC, WA, WI, WB, XE, XI, AB, AI, JC, LC, TD, TE, UM, MU, UN, UP, VM, MV, VN, WM, MW, XN, NX, T, L, G, GD, GE, UG, IU, UH, UJ, VE, IV, VG, WD, IW, XG, IX, CB, C, DB, MX and HF Classes are the RCR classes, as further described in this prospectus supplement.

The dealer will offer the certificates (other than the PA, PB, PC, PD, PT, PU, PV, PW, PX, PY, TA, TB, TC, TS, TU, TV, TW, TX, TY, GA, GB, GC, GT, GW, GU, GV, GX and GY Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be February 27, 2006. Fannie Mae initially will retain the PA, PB, PC, PD, PT, PU, PV, PW, PX, PY, TA, TB, TC, TS, TU, TV, TW, TX, TY, GA, GB, GC, GT, GW, GU, GV, GX and GY Classes.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
FH(1)	1	\$125,730,000	PAC	(2)	FLT	31395BLU5	June 2035
FK(1)	1	8,681,357	PAC	(2)	FLT	31395BLV3	March 2036
HO	1	36,657,643	PAC	(3)	PO	31395BLW1	March 2036
HI	1	134,411,357(4)	NTL	(2)	INV/IO	31395BLX9	March 2036
QA	1	9,861,000	PAC	5.500%	FIX	31395BLY7	August 2035
QB	1	3,643,000	PAC	5.500	FIX	31395BLZ4	October 2035
QC	1	3,210,000	PAC	5.500	FIX	31395BMA8	January 2036
QD	1	4,034,000	PAC	5.500	FIX	31395BMB6	March 2036
MA	1	10,941,000	SUP	5.500	FIX	31395BMC4	June 2035
ME	1	10,742,261	SUP	5.750	FIX	31395BMD2	June 2035
MF	1	2,130,435	SUP	(2)	FLT/T	31395BME0	June 2035
MS	1	7,000,000	SUP	(2)	INV/T	31395BMF7	June 2035
MO	1	903,304	SUP	(3)	PO	31395BMG5	June 2035
MB	1	7,849,000	SUP	5.500	FIX	31395BMH3	November 2035
MC	1	1,764,000	SUP	5.500	FIX	31395BMJ9	December 2035
MD	1	6,853,000	SUP	5.500	FIX	31395BMK6	March 2036
PA(1)	2	35,427,000	PAC	6.000	FIX	31395BML4	September 2021
PB(1)	2	44,709,000	PAC	6.000	FIX	31395BMM2	March 2029
PC(1)	2	23,195,000	PAC	6.000	FIX	31395BMN0	October 2031
PD(1)	2	28,643,000	PAC	6.000	FIX	31395BMP5	May 2034
PT(1)	2	15,298,000	PAC	(3)	PO	31395BMQ3	July 2035
PU(1)	2	15,298,000(4)	NTL	(2)	INV/IO/T	31395BMR1	July 2035
PV(1)	2	15,298,000(4)	NTL	(2)	FLT/IO/T	31395BMS9	July 2035
PW(1)	2	10,391,000	PAC	(3)	PO	31395BMT7	March 2036
PX(1)	2	10,391,000(4)	NTL	(2)	INV/IO/T	31395BMU4	March 2036
PY(1)	2	10,391,000(4)	NTL	(2)	FLT/IO/T	31395BMV2	March 2036
OA(1)	2	7,768,890	SEG(PAC)/TAC/AD	5.750	FIX	31395BMW0	October 2035
OB(1)	2	1,188,255	SEG(PAC)/TAC/AD	5.750	FIX	31395BMX8	March 2036
OC(1)	2	6,035,355	SEG(PAC)/SUP/AD	5.750	FIX	31395BMY6	March 2036
OZ(1)	2	7,500	SEG(PAC)/SUP/AD	5.750	FIX/Z	31395BMZ3	March 2036
XA(1)	2	11,375,079	SEG(PAC)/TAC/AD	5.500	FIX	31395BNA7	January 2036
XB(1)	2	567,781	SEG(PAC)/TAC/AD	5.500	FIX	31395BNB5	March 2036
XC(1)	2	8,047,140	SEG(PAC)/SUP/AD	5.500	FIX	31395BNC3	March 2036
XZ(1)	2	10,000	SEG(PAC)/SUP/AD	5.500	FIX/Z	31395BND1	March 2036
YB(1)	2	15,682,000	PAC/AD	5.500	FIX	31395BNE9	March 2036
YD(1)	2	11,894,000	PAC/AD	6.500	FIX	31395BNF6	March 2036
YF(1)	2	15,644,000	PAC/AD	(2)	FLT	31395BNG4	March 2036
YS(1)	2	15,644,000(4)	NTL	(2)	INV/IO	31395BNH2	March 2036
NA(1)	2	17,117,000	TAC/SUP/AD	5.750	FIX	31395BNJ8	November 2019
NB(1)	2	2,000,000	TAC/SUP/AD	5.500	FIX	31395BNK5	November 2019
ND(1)	2	11,250,000	TAC/SUP/AD	5.000	FIX	31395BNL3	November 2019
NE(1)	2	3,750,000	TAC/SUP/AD	7.000	FIX	31395BNM1	November 2019
NI(1)	2	2,129,875(4)	NTL	6.000	FIX/IO	31395BNN9	November 2019
NZ(1)	2	30,000,000	SUP	6.000	FIX/Z	31395BNP4	March 2036
JA	3	50,000,000	SEQ	5.375	FIX	31395BNQ2	September 2022
JI	3	1,136,363(4)	NTL	5.500	FIX/IO	31395BNR0	September 2022
JB	3	9,506,000	SEQ	5.500	FIX	31395BNS8	April 2024
JW(1)	3	12,974,542	SEQ	(3)	PO	31395BNT6	March 2026
JX(1)	3	12,974,542(4)	NTL	(2)	FLT/IO/T	31395BNU3	March 2026
JY(1)	3	12,974,542(4)	NTL	(2)	INV/IO/T	31395BNV1	March 2026
TA(1)	4	172,185,000	PAC	6.000	FIX	31395BNW9	April 2029
TB(1)	4	66,751,000	PAC	6.000	FIX	31395BNX7	October 2032
TC(1)	4	36,389,000	PAC	6.000	FIX	31395BNY5	April 2034
TS(1)	4	40,394,000	PAC	(3)	PO	31395BNZ2	October 2035
TU(1)	4	40,394,000(4)	NTL	(2)	FLT/IO/T	31395BPA5	October 2035
TV(1)	4	40,394,000(4)	NTL	(2)	INV/IO/T	31395BPB3	October 2035
TW(1)	4	13,954,000	PAC	(3)	PO	31395BPC1	March 2036
TX(1)	4	13,954,000(4)	NTL	(2)	FLT/IO/T	31395BPD9	March 2036
TY(1)	4	13,954,000(4)	NTL	(2)	INV/IO/T	31395BPE7	March 2036

(table continued on next page)

Citigroup

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
KA(1) . . . .	4	\$ 12,000,000	PAC	5.500%	FIX	31395 B P F 4	March 2036
KB(1) . . . .	4	35,234,000	PAC	5.750	FIX	31395 B P G 2	March 2036
KD(1) . . . .	4	4,000,000	PAC	6.500	FIX	31395 B P H 0	March 2036
KI(1) . . . . .	4	2,134,750(4)	NTL	6.000	FIX/IO	31395 B P J 6	March 2036
LF(1) . . . .	4	4,019,231	SUP	(2)	FLT/T	31395 B P K 3	September 2033
LS(1) . . . .	4	48,230,769	SUP	(2)	INV/T	31395 B P L 1	September 2033
LB(1) . . . .	4	43,147,830	TAC/SUP/AD	5.500	FIX	31395 B P M 9	September 2020
LI(1) . . . . .	4	1,797,826(4)	NTL	6.000	FIX/IO	31395 B P N 7	September 2020
FL(1) . . . .	4	16,779,711	TAC/SUP/AD	(2)	FLT	31395 B P P 2	September 2020
SL(1) . . . .	4	16,779,711(4)	NTL	(2)	INV/IO	31395 B P Q 0	September 2020
LZ(1) . . . .	4	55,000,000	SUP	6.100	FIX/Z	31395 B P R 8	March 2036
LO(1) . . . .	4	1,915,459	SUP	(3)	PO	31395 B P S 6	March 2036
GA(1) . . . .	5	170,911,000	PAC	6.000	FIX	31395 B P T 4	May 2029
GB(1) . . . .	5	54,977,000	PAC	6.000	FIX	31395 B P U 1	April 2032
GC(1) . . . .	5	55,184,000	PAC	6.000	FIX	31395 B P V 9	September 2034
GT(1) . . . .	5	23,993,000	PAC	(3)	PO	31395 B P W 7	July 2035
GV(1) . . . .	5	23,993,000(4)	NTL	(2)	INV/IO/T	31395 B P X 5	July 2035
GW(1) . . . .	5	19,375,000	PAC	(3)	PO	31395 B P Y 3	March 2036
GX(1) . . . .	5	19,375,000(4)	NTL	(2)	FLT/IO/T	31395 B P Z 0	March 2036
GY(1) . . . .	5	19,375,000(4)	NTL	(2)	INV/IO/T	31395 B Q A 4	March 2036
GU(1) . . . .	5	23,993,000(4)	NTL	(2)	FLT/IO/T	31395 B Q B 2	July 2035
FD(1) . . . .	5	32,192,771	PAC	(2)	FLT	31395 B Q C 0	March 2036
SD(1) . . . .	5	6,998,429	PAC	(2)	INV	31395 B Q D 8	March 2036
DE(1) . . . .	5	5,000,000	PAC	6.500	FIX	31395 B Q E 6	March 2036
DF(1) . . . .	5	3,648,900	PAC	(2)	FLT	31395 B Q F 3	March 2036
DS(1) . . . .	5	3,648,900(4)	NTL	(2)	INV/IO	31395 B Q G 1	March 2036
DH(1) . . . .	5	3,648,900	PAC	6.500	FIX	31395 B Q H 9	March 2036
BF(1) . . . .	5	4,135,385	SUP	(2)	FLT/T	31395 B Q J 5	November 2033
BS(1) . . . .	5	49,624,615	SUP	(2)	INV/T	31395 B Q K 2	November 2033
CA(1) . . . .	5	40,422,216	TAC/SUP/AD	5.500	FIX	31395 B Q L 0	February 2021
CI(1) . . . . .	5	1,684,259(4)	NTL	6.000	FIX/IO	31395 B Q M 8	February 2021
CF(1) . . . .	5	15,719,751	TAC/SUP/AD	(2)	FLT	31395 B Q N 6	February 2021
CS(1) . . . .	5	15,719,751(4)	NTL	(2)	INV/IO	31395 B Q P 1	February 2021
CZ(1) . . . .	5	50,000,000	SUP	6.100	FIX/Z	31395 B Q Q 9	March 2036
CO(1) . . . .	5	1,769,033	SUP	(3)	PO	31395 B Q R 7	March 2036
R . . . . .		0	NPR	0	NPR	31395 B Q S 5	March 2036
RL . . . . .		0	NPR	0	NPR	31395 B Q T 3	March 2036

(1) Exchangeable classes.

(2) Based on LIBOR.

(3) Principal only classes.

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

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	<i>Group 4 Cash Flow Distribution</i>	
<b>INCORPORATION BY REFERENCE</b> .....	S- 3	<i>Amount</i> .....	S-27
<b>RECENT DEVELOPMENTS</b> .....	S- 4	<i>Group 5 Principal Distribution</i>	
<b>REFERENCE SHEET</b> .....	S- 7	<i>Amount</i> .....	S-28
<b>ADDITIONAL RISK FACTORS</b> .....	S-14	<i>CZ Accrual Amount</i> .....	S-28
<b>DESCRIPTION OF THE</b>		<i>Group 5 Cash Flow Distribution</i>	
<b>CERTIFICATES</b> .....	S-15	<i>Amount</i> .....	S-29
<b>GENERAL</b> .....	S-15	<b>STRUCTURING ASSUMPTIONS</b> .....	S-30
<i>Structure</i> .....	S-15	<i>Pricing Assumptions</i> .....	S-30
<i>Fannie Mae Guaranty</i> .....	S-16	<i>Prepayment Assumptions</i> .....	S-30
<i>Characteristics of Certificates</i> .....	S-16	<i>Structuring Ranges and Rates</i> .....	S-30
<i>Authorized Denominations</i> .....	S-17	<i>Initial Effective Ranges</i> .....	S-31
<i>Distribution Dates</i> .....	S-17	<b>YIELD TABLES</b> .....	S-32
<i>Record Date</i> .....	S-17	<i>General</i> .....	S-32
<i>Class Factors</i> .....	S-17	<i>The Inverse Floating Rate Classes and</i>	
<i>No Optional Termination</i> .....	S-17	<i>the Toggle Classes</i> .....	S-32
<b>COMBINATION AND RECOMBINATION</b> ....	S-17	<i>The Principal Only Classes</i> .....	S-38
<i>General</i> .....	S-17	<i>The Fixed Rate Interest Only Classes</i>	S-40
<i>Procedures</i> .....	S-17	<b>WEIGHTED AVERAGE LIVES OF THE</b>	
<i>Additional Considerations</i> .....	S-18	<b>CERTIFICATES</b> .....	S-44
<b>THE MBS</b> .....	S-18	<b>DECREMENT TABLES</b> .....	S-45
<b>FINAL DATA STATEMENT</b> .....	S-19	<b>CHARACTERISTICS OF THE R AND</b>	
<b>DISTRIBUTIONS OF INTEREST</b> .....	S-20	<b>RL CLASSES</b> .....	S-61
<i>Categories of Classes</i> .....	S-20	<b>CERTAIN ADDITIONAL FEDERAL</b>	
<i>General</i> .....	S-21	<b>INCOME TAX CONSEQUENCES</b> ..	S-62
<i>Interest Accrual Periods</i> .....	S-21	<b>U.S. TREASURY CIRCULAR 230 NOTICE</b>	S-62
<i>Accrual Classes</i> .....	S-21	<b>REMIC ELECTIONS AND SPECIAL TAX</b>	
<i>Notional Classes</i> .....	S-22	<b>ATTRIBUTES</b> .....	S-62
<i>Floating Rate, Inverse Floating Rate</i>		<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>and Toggle Classes</i> .....	S-22	<b>REGULAR CERTIFICATES</b> .....	S-63
<b>CALCULATION OF LIBOR</b> .....	S-22	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<b>DISTRIBUTIONS OF PRINCIPAL</b> .....	S-22	<b>RESIDUAL CERTIFICATES</b> .....	S-63
<i>Categories of Classes</i> .....	S-22	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>Principal Distribution Amount</i> .....	S-23	<b>RCR CERTIFICATES</b> .....	S-63
<i>Group 1 Principal Distribution Amount</i>	S-24	<i>General</i> .....	S-63
<i>Group 2 Principal Distribution Amount</i>	S-25	<i>Strip RCR Certificates</i> .....	S-64
<i>NZ Accrual Amount</i> .....	S-25	<i>Combination RCR Classes</i> .....	S-65
<i>OZ Accrual Amount</i> .....	S-25	<i>Exchanges</i> .....	S-65
<i>XZ Accrual Amount</i> .....	S-25	<b>TAX RETURN DISCLOSURE</b>	
<i>Group 2 Cash Flow Distribution</i>		<b>REQUIREMENTS</b> .....	S-65
<i>Amount</i> .....	S-25	<b>PLAN OF DISTRIBUTION</b> .....	S-66
<i>Group 3 Principal Distribution</i>		<i>General</i> .....	S-66
<i>Amount</i> .....	S-27	<i>Increase in Certificates</i> .....	S-66
<i>Group 4 Principal Distribution</i>		<b>LEGAL MATTERS</b> .....	S-66
<i>Amount</i> .....	S-27	<b>SCHEDULE 1</b> .....	A- 1
<i>LZ Accrual Amount</i> .....	S-27	<b>PRINCIPAL BALANCE</b>	
		<b>SCHEDULES</b> .....	B- 1

## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2002 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated January 1, 2006 (the “MBS Prospectus”); 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](http://www.fanniemae.com).

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

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

## INCORPORATION BY REFERENCE

In this prospectus supplement, we are incorporating by reference the MBS Prospectus 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](http://www.sec.gov). 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, 2004 and 2005.

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 (the "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	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS

### Assumed Characteristics of the Mortgage Loans Underlying the MBS (as of February 1, 2006)

	<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	\$240,000,000	360	352	5	5.97%
Group 2 MBS	\$300,000,000	360	316	41	6.54%
Group 3 MBS	\$ 72,480,542	240	232	7	5.93%
Group 4 MBS	\$550,000,000	360	316	41	6.54%
Group 5 MBS	\$537,600,000	360	305	49	6.50%

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

### Class Factors

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

### Settlement Date

We expect to issue the certificates on February 27, 2006.

### Distribution Dates

We will make payments on the certificates on the 25th day of each calendar month, or on the next business day if the 25th day is not a business day.

### Book-Entry and Physical Certificates

We will issue the book-entry certificates through the U.S. Federal Reserve Banks, which will electronically track ownership of the certificates and payments on them. We will issue physical certificates in registered, certificated form.



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

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

### Exchanging Certificates Through Combination and Recombination

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

### Interest Rates

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

During the initial interest accrual period, the floating rate, 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>
FH .....	4.830%	7.00000%	0.30%	LIBOR + 30 basis points
FK .....	4.830%	7.00000%	0.30%	LIBOR + 30 basis points
HI .....	2.170%	6.70000%	0.00%	6.7% - LIBOR
MF .....	0.000%	24.64286%	0.00%	$(49.28571429 \times \text{LIBOR}) - 295.71429\%$
MS .....	7.500%	7.50000%	0.00%	$97.5\% - (15 \times \text{LIBOR})$
PU .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
PV .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
PX .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
PY .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
YF .....	4.850%	7.00000%	0.32%	LIBOR + 32 basis points
YS .....	2.150%	6.68000%	0.00%	6.68% - LIBOR
JX .....	0.000%	5.50000%	0.00%	$(11 \times \text{LIBOR}) - 55\%$
JY .....	5.500%	5.50000%	0.00%	$60.5\% - (11 \times \text{LIBOR})$
TU .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
TV .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
TX .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
TY .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
LF .....	0.000%	78.00000%	0.00%	$(7,800 \times \text{LIBOR}) - 50,700\%$
LS .....	6.500%	6.50000%	0.00%	$4,231.5\% - (650 \times \text{LIBOR})$
FL .....	4.920%	7.00000%	0.35%	LIBOR + 35 basis points
SL .....	2.080%	6.65000%	0.00%	6.65% - LIBOR
GV .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
GX .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
GY .....	6.000%	6.00000%	0.00%	$72\% - (12 \times \text{LIBOR})$
GU .....	0.000%	6.00000%	0.00%	$(12 \times \text{LIBOR}) - 66\%$
FD .....	4.920%	7.00000%	0.35%	LIBOR + 35 basis points
SD .....	9.568%	30.59000%	0.00%	$30.59\% - (4.6 \times \text{LIBOR})$
DF .....	4.870%	7.50000%	0.30%	LIBOR + 30 basis points
DS .....	2.630%	7.20000%	0.00%	7.2% - LIBOR

<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>
BF .....	0.000%	78.00000%	0.00%	$(7,800 \times \text{LIBOR}) - 50,700\%$
BS .....	6.500%	6.50000%	0.00%	$4,231.5\% - (650 \times \text{LIBOR})$
CF .....	4.920%	7.00000%	0.35%	LIBOR + 35 basis points
CS .....	2.080%	6.65000%	0.00%	6.65% - LIBOR
HF .....	4.830%	7.00000%	0.30%	LIBOR + 30 basis points

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

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

### Notional Classes

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

<u>Class</u>	
HI .....	100% of the <i>sum</i> of the FH and FK Classes
PU .....	100% of the PT Class
PV .....	100% of the PT Class
PX .....	100% of the PW Class
PY .....	100% of the PW Class
YS .....	100% of the YF Class
NI .....	4.1666666667% of the NA Class
	8.3333333333% of the <i>sum</i> of the NB, ND and NE Classes
UI .....	33.3333333333% of the PA Class
VI .....	25% of the PB Class
WI .....	16.6666652296% of the PC Class
XI .....	8.3333344971% of the PD Class
AI .....	8.3333311544% of the PT Class
JI .....	2.2727272727% of the JA Class
JX .....	100% of the JW Class
JY .....	100% of the JW Class
TU .....	100% of the TS Class
TV .....	100% of the TS Class
TX .....	100% of the TW Class
TY .....	100% of the TW Class
KI .....	4.1666666667% of the <i>sum</i> of the KA, KB and KD Classes
LI .....	4.1666660873% of the LB Class
SL .....	100% of the FL Class
MU .....	25% of the TA Class
MV .....	16.6666671660% of the TB Class
MW .....	8.3333342494% of the TC Class
NX .....	8.3333341585% of the TS Class
GV .....	100% of the GT Class
GX .....	100% of the GW Class
GY .....	100% of the GW Class
GU .....	100% of the GT Class
DS .....	100% of the DF Class
CI .....	4.1666666667% of the CA Class
CS .....	100% of the CF Class

Class

IU .....	25% of the GA Class
IV .....	16.6666660604% of the GB Class
IW .....	8.3333339374% of the GC Class
IX .....	8.3333347226% of the GT Class

**Distributions of Principal**

*Group 1 Principal Distribution Amount*

1. To Aggregate Group I to its Planned Balance.
2. To Aggregate Group II to its Planned Balance.
3. To the MA, ME, MF, MS and MO Classes, pro rata, to zero.
4. To the MB, MC and MD Classes, in that order, to zero.
5. To Aggregate Group II to zero.
6. To Aggregate Group I to zero.

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

*Group 2 Principal Distribution Amount*

*NZ Accrual Amount*

1. Up to 0.0333333% to Aggregate Group IV to its Planned Balance.
2. To Aggregate Group V to its Targeted Balance.
3. Until the *earlier* to occur of (x) the NZ Class being reduced to its Specified Balance and (y) the Aggregate V Balance being reduced to zero, as follows:
  - (a) 54.5% of the remaining amount to Aggregate Group V, and
  - (b) 45.5% of such remaining amount to the NZ Class.
4. To the NZ Class to its Specified Balance.
5. To Aggregate Group V to zero.
6. To Aggregate Group IV to zero.
7. Thereafter to the NZ Class.

*OZ Accrual Amount*

To the OC Class to zero, and thereafter to the OZ Class.

*XZ Accrual Amount*

To the XC Class to zero, and thereafter to the XZ Class.

*Group 2 Cash Flow Distribution Amount*

1. To Aggregate Group III to its Planned Balance.
2. To Aggregate Group IV to its Planned Balance.
3. To Aggregate Group V to its Targeted Balance.

4. Until the *earlier* to occur of (x) the NZ Class being reduced to its Specified Balance and (y) the Aggregate V Balance being reduced to zero, as follows:

- (a) 54.5% of the remaining amount to Aggregate Group V, and
- (b) 45.5% of such remaining amount to the NZ Class.

5. To the NZ Class to its Specified Balance.

6. To Aggregate Group V to zero.

7. To Aggregate Group IV to zero.

8. To the NZ Class to zero.

9. To Aggregate Group III to zero.

For a description of Aggregate Groups III, IV and V and the Aggregate V Balance, see “Description of the Certificates—Distributions of Principal—*Group 2 Principal Distribution Amount*” in this prospectus supplement.

*Group 3 Principal Distribution Amount*

To the JA, JB and JW Classes, in that order, to zero.

*Group 4 Principal Distribution Amount*

*LZ Accrual Amount*

To Aggregate Group VIII to its Targeted Balance, and thereafter to Aggregate Group VIII and the LZ Class in proportion to their then current principal balances.

*Group 4 Cash Flow Distribution Amount*

1. To Aggregate Group VI to its Planned Balance.

2. To Aggregate Group VII to its Planned Balance.

3. To the LF and LS Classes, pro rata, to zero.

4. (a) 1.6393442483% of the remaining amount to the LO Class to zero, and

(b) 98.3606557517% of such remaining amount as follows:

*first*, to Aggregate Group VIII to its Targeted Balance; and

*second*, to Aggregate Group VIII and the LZ Class in proportion to their then current principal balances, to zero.

5. To Aggregate Group VII to zero.

6. To Aggregate Group VI to zero.

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

*Group 5 Principal Distribution Amount*

*CZ Accrual Amount*

To Aggregate Group XI to its Targeted Balance, and thereafter to Aggregate Group XI and the CZ Class in proportion to their then current principal balances.

*Group 5 Cash Flow Distribution Amount*

1. To Aggregate Group IX to its Planned Balance.
2. To Aggregate Group X to its Planned Balance.
3. To the BF and BS Classes, pro rata, to zero.
4. (a) 1.6393444598% of the remaining amount to the CO Class to zero, and  
(b) 98.3606555402% of such remaining amount as follows:  
*first*, to Aggregate Group XI to its Targeted Balance; and  
*second*, to Aggregate Group XI and the CZ Class in proportion to their then current principal balances, to zero.
5. To Aggregate Group X to zero.
6. To Aggregate Group IX to zero.

For a description of Aggregate Groups IX, X and XI, see “Description of the Certificates—Distributions of Principal—*Group 5 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%	124%	191%	230%	250%	350%	500%
FH	.....	16.8	6.5	6.5	6.5	6.5	6.5	5.2	3.9
FK	.....	26.0	20.8	20.8	20.8	20.8	20.8	16.2	11.7
HO, HI and HF	.....	17.4	7.5	7.5	7.5	7.5	7.5	5.9	4.4
QA	.....	26.5	11.6	2.5	2.5	2.5	2.5	2.1	1.7
QB	.....	26.9	13.8	6.0	6.0	6.0	5.2	2.9	2.0
QC	.....	27.2	14.8	11.0	11.0	11.0	5.9	3.1	2.1
QD	.....	27.4	19.9	19.8	19.8	19.8	7.0	3.3	2.2
MA, ME, MF, MS and MO	.....	28.4	19.6	15.9	3.0	1.9	1.7	1.2	0.8
MB	.....	29.4	25.2	23.3	11.6	4.1	3.4	2.1	1.5
MC	.....	29.7	26.7	25.3	16.7	4.9	3.9	2.3	1.6
MD	.....	29.9	28.2	27.5	22.4	6.1	4.5	2.5	1.7

Group 2 Classes		PSA Prepayment Assumption									
		0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
PA, UA, UB, UC, UD and UI	....	6.5	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.7
PB, VA, VB, VC and VI	.....	14.1	4.0	4.0	4.0	4.0	4.0	4.0	4.0	3.4	2.7
PC, WA, WB and WI	.....	18.2	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.6	3.7
PD, XE and XI	.....	20.5	8.0	8.0	8.0	8.0	8.0	8.0	8.0	6.1	4.9
PT, PU, PV, PE, AB and AI	.....	22.2	11.0	11.0	11.0	11.0	11.0	11.0	11.0	8.5	6.8
PW, PX, PY and PG	.....	23.1	16.1	16.1	16.1	16.1	16.1	16.1	16.1	12.8	10.3
OA	.....	23.2	4.4	2.0	2.0	2.0	2.0	2.0	1.5	1.1	0.9
OB	.....	25.8	11.7	11.3	11.3	11.3	11.3	11.3	4.8	2.5	1.7
OC	.....	26.7	13.6	11.0	2.3	2.3	2.3	2.3	1.9	1.3	1.0
OZ	.....	27.4	15.8	13.9	6.3	6.3	6.3	6.3	3.6	2.0	1.4
XA	.....	23.4	5.0	2.8	2.7	2.7	2.7	2.7	1.8	1.2	1.0
XB	.....	25.9	12.8	12.8	12.7	12.7	12.7	12.7	5.2	2.6	1.8
XC	.....	26.7	13.6	11.0	2.3	2.3	2.3	2.3	1.9	1.3	1.0
XZ	.....	27.4	15.8	13.9	6.3	6.3	6.3	6.3	3.6	2.0	1.4
YB, YD, YF, YS and YA	.....	24.8	8.7	6.4	2.8	2.8	2.8	2.8	1.9	1.3	1.0
NA, NB, ND, NE and NI	.....	7.2	7.2	7.2	6.2	3.3	3.4	1.6	1.0	0.6	0.4
NZ	.....	28.8	20.7	19.4	16.7	15.3	10.9	4.7	1.5	0.8	0.5
P	.....	15.6	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.8	3.9
N	.....	26.6	14.1	12.2	8.4	6.9	4.8	2.9	1.6	1.0	0.8



<u>Group 3 Classes</u>		<u>PSA Prepayment Assumption</u>							
		<u>0%</u>	<u>100%</u>	<u>233%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>		
JA and JI .....		10.0	5.1	3.2	2.7	2.2	1.9		
JB .....		17.3	12.3	8.0	6.6	5.3	4.4		
JW, JX, JY and JC .....		19.1	16.5	12.8	11.1	9.1	7.5		
<u>Group 4 Classes</u>		<u>PSA Prepayment Assumption</u>							
		<u>0%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
TA, UM, UN, UP and MU .....		11.4	2.3	2.3	2.3	2.3	2.3	2.1	1.8
TB, VM, VN and MV .....		19.8	5.9	5.9	5.9	5.9	5.9	4.6	3.6
TC, WM and MW .....		22.1	8.0	8.0	8.0	8.0	8.0	6.1	4.9
TS, TU, TV, TD, XN and NX .....		23.5	11.0	11.0	11.0	11.0	11.0	8.5	6.8
TW, TX, TY and TE .....		24.4	17.1	17.1	17.1	17.1	17.1	13.6	11.0
KA, KB, KD and KI .....		25.4	9.9	2.4	2.4	2.4	2.4	1.7	1.3
LF and LS .....		26.8	14.0	9.5	9.1	0.8	0.4	0.3	0.2
LB, LI, FL, SL and LC .....		6.8	6.8	6.8	6.8	2.9	2.1	1.2	0.8
LZ .....		28.8	20.7	18.0	17.9	12.6	2.3	1.2	0.9
LO .....		28.8	20.7	17.9	17.8	9.2	2.2	1.2	0.9
T .....		16.3	5.3	5.3	5.3	5.3	5.3	4.3	3.5
L .....		27.5	16.6	12.3	12.1	5.6	1.8	1.1	0.8
<u>Group 5 Classes</u>		<u>PSA Prepayment Assumption</u>							
		<u>0%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
GA, UG, UH, UJ and IU .....		11.5	2.3	2.3	2.3	2.3	2.3	2.1	1.8
GB, VE, VG and IV .....		19.7	5.7	5.7	5.7	5.7	5.7	4.4	3.5
GC, WD and IW .....		22.1	8.0	8.0	8.0	8.0	8.0	6.2	4.9
GT, GV, GU, GD, XG and IX .....		23.6	11.0	11.0	11.0	11.0	11.0	8.5	6.8
GW, GX, GY and GE .....		24.4	15.8	15.8	15.8	15.8	15.8	12.6	10.2
FD, SD, DE, DF, DS, DH and DB .....		25.5	9.8	2.5	2.3	2.3	2.3	1.7	1.3
BF and BS .....		26.9	13.9	9.8	9.5	0.9	0.4	0.3	0.2
CA, CI, CF, CS and CB .....		7.0	7.0	7.0	7.0	3.1	2.1	1.2	0.8
CZ .....		28.9	20.3	17.8	17.7	12.7	2.3	1.2	0.9
CO .....		28.9	20.3	17.8	17.6	9.4	2.2	1.2	0.9
G .....		16.4	5.3	5.3	5.3	5.3	5.3	4.3	3.5
C .....		27.6	16.2	12.1	11.9	5.5	1.8	1.1	0.8
<u>Group 4 and Group 5 Class</u>		<u>PSA Prepayment Assumption</u>							
		<u>0%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
MX† .....		28.8	20.5	17.9	17.7	9.3	2.2	1.2	0.9

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

† The MX Class is formed from a combination of the LO Class in Group 4 and the CO Class in Group 5.

## ADDITIONAL RISK FACTORS

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

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

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

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

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

*Recent hurricanes in the Gulf Coast region may present risk of increased mortgage loan prepayments.* In August and September 2005, Hurricane Katrina and Hurricane Rita and related events caused catastrophic damage to extensive areas along the Gulf Coast of the United States, including portions of coastal and inland Alabama, Florida, Louisiana, Mississippi and Texas. 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. Additionally, casualty losses on mortgaged properties with hurricane or flood damage may result in early payment of principal to holders of the related certificates.

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

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

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

*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.* Certain classes that do not receive interest immediately following each interest

accrual period 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 February 1, 2006 (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 five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS” and, together, the “MBS”).

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

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

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

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

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

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

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

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

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

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

<u>Classes</u>	<u>Denomination</u>
The Principal Only, Interest Only, Inverse Floating Rate and Toggle 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.

## **Combination and Recombination**

*General.* You are permitted to exchange all or a portion of the FH, FK, JW, JX and JY Classes and the Group 2, Group 4 and Group 5 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 MBS**

The following table contains certain information about the MBS. The MBS included in each specified Group will have the aggregate unpaid principal balance and Pass-Through Rate shown below and the general characteristics described in the MBS Prospectus. The MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the cases of the Group 1, Group 2, Group 4 and Group 5 MBS, and up to 20 years in the case of the Group 3 MBS. See "The Mortgage Pools" and "Yield, Maturity, and Prepayment Considerations" in the MBS Prospectus.

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

**Group 1 MBS**

Aggregate Unpaid Principal Balance .....	\$240,000,000
MBS Pass-Through Rate .....	5.50%
Range of WACs (annual percentages) .....	5.75% to 8.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM.....	352 months
Approximate Weighted Average WALA (weighted average loan age) .....	5 months

**Group 2 MBS**

Aggregate Unpaid Principal Balance .....	\$300,000,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	100 months to 360 months
Approximate Weighted Average WAM.....	316 months
Approximate Weighted Average WALA.....	41 months

**Group 3 MBS**

Aggregate Unpaid Principal Balance .....	\$72,480,542
MBS Pass-Through Rate .....	5.50%
Range of WACs (annual percentages) .....	5.75% to 8.00%
Range of WAMs .....	181 months to 240 months
Approximate Weighted Average WAM.....	232 months
Approximate Weighted Average WALA.....	7 months

**Group 4 MBS**

Aggregate Unpaid Principal Balance .....	\$550,000,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	100 months to 360 months
Approximate Weighted Average WAM.....	316 months
Approximate Weighted Average WALA.....	41 months

**Group 5 MBS**

Aggregate Unpaid Principal Balance .....	\$537,600,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	100 months to 360 months
Approximate Weighted Average WAM.....	305 months
Approximate Weighted Average WALA.....	49 months

**Final Data Statement**

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

## Distributions of Interest

### *Categories of Classes*

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

<u>Interest Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Fixed Rate	QA, QB, QC, QD, MA, ME, MB, MC and MD
Floating Rate	FH, FK and MF
Inverse Floating Rate	HI and MS
Toggle†	MF and MS
Interest Only	HI
Principal Only	HO and MO
RCR**	HF
<b>Group 2 Classes</b>	
Fixed Rate	PA, PB, PC, PD, OA, OB, OC, OZ, XA, XB, XC, XZ, YB, YD, NA, NB, ND, NE, NI and NZ
Floating Rate	PV, PY and YF
Inverse Floating Rate	PU, PX and YS
Toggle†	PU, PV, PX and PY
Interest Only	PU, PV, PX, PY, YS and NI
Principal Only	PT and PW
Accrual	OZ, XZ and NZ
RCR**	P, N, PE, PG, YA, UA, UI, UB, UC, UD, VA, VI, VB, VC, WA, WI, WB, XE, XI, AB and AI
<b>Group 3 Classes</b>	
Fixed Rate	JA, JI and JB
Floating Rate	JX
Inverse Floating Rate	JY
Toggle†	JX and JY
Interest Only	JI, JX, and JY
Principal Only	JW
RCR**	JC
<b>Group 4 Classes</b>	
Fixed Rate	TA, TB, TC, KA, KB, KD, KI, LB, LI and LZ
Floating Rate	TU, TX, LF and FL
Inverse Floating Rate	TV, TY, LS and SL
Toggle†	TU, TV, TX, TY, LF and LS
Interest Only	TU, TV, TX, TY, KI, LI and SL
Principal Only	TS, TW and LO
Accrual	LZ
RCR**	LC, TD, TE, UM, MU, UN, UP, VM, MV, VN, WM, MW, XN, NX, T, L and MX††

**Interest Type\*****Classes****Group 5 Classes**

Fixed Rate	GA, GB, GC, DE, DH, CA, CI and CZ
Floating Rate	GX, GU, FD, DF, BF and CF
Inverse Floating Rate	GV, GY, SD, DS, BS and CS
Toggle†	GV, GX, GY, GU, BF and BS
Interest Only	GV, GX, GY, GU, DS, CI and CS
Principal Only	GT, GW and CO
Accrual	CZ
RCR**	G, GD, GE, UG, IU, UH, UJ, VE, IV, VG, WD, IW, XG, IX, CB, C, DB and MX††

**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.

†† The MX Class is formed from a combination of the LO Class in Group 4 and the CO Class in Group 5.

**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”).

<b><u>Classes</u></b>	<b><u>Interest Accrual Periods</u></b>
All interest-bearing Classes other than the FH, FK, HI, YF, YS, FL, SL, FD, SD, DF, DS, CF, CS and HF Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
The FH, FK, HI, YF, YS, FL, SL, FD, SD, DF, DS, CF, CS and HF Classes (collectively, the “No-Delay Classes”)	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

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

The Dealer will treat the HO Class as a No-Delay Class and the MO, PT, PW, JW, TS, TW, LO, GT, GW, CO and MX Classes as Delay Classes for the sole purpose of facilitating trading.

**Accrual Classes.** The OZ, XZ, NZ, LZ and CZ Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on the Accrual

Classes will be added as principal to their principal balances on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

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

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

*Floating Rate, 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 4.53% in the case of the FH, FK, HI, MF, MS, PU, PV, PX, PY, YF, YS, JX, JY and HF Classes and 4.57% in the case of the TU, TV, TX, TY LF, LS, FL, SL, GV, GX, GY, GU, FD, SD, DF, DS, BF, BS, CF and CS Classes.

## Distributions of Principal

### *Categories of Classes*

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

#### Principal Type\*

#### Classes

#### **Group 1 Classes**

PAC	FH, FK, HO, QA, QB, QC and QD
Support	MA, ME, MF, MS, MO, MB, MC and MD
Notional	HI
RCR**	HF



<u>Principal Type*</u>	<u>Classes</u>
<b>Group 2 Classes</b>	
PAC	PA, PB, PC, PD, PT, PW, YB, YD and YF
Segment (PAC) /TAC	OA, OB, XA and XB
TAC	NA, NB, ND and NE
Segment (PAC) /Support	OC, OZ, XC and XZ
Support	NA, NB, ND, NE and NZ
Accretion Directed	OA, OB, OC, OZ, XA, XB, XC, XZ, YB, YD, YF, NA, NB, ND and NE
Notional	PU, PV, PX, PY, YS and NI
RCR**	P, N, PE, PG, YA, UA, UI, UB, UC, UD, VA, VI, VB, VC, WA, WI, WB, XE, XI, AB and AI
<b>Group 3 Classes</b>	
Sequential Pay	JA, JB and JW
Notional	JI, JX and JY
RCR**	JC
<b>Group 4 Classes</b>	
PAC	TA, TB, TC, TS, TW, KA, KB and KD
TAC	LB and FL
Support	LF, LS, LB, FL, LZ and LO
Accretion Directed	LB and FL
Notional	TU, TV, TX, TY, KI, LI and SL
RCR**	LC, TD, TE, UM, MU, UN, UP, VM, MV, VN, WM, MW, XN, NX, T, L and MX†
<b>Group 5 Classes</b>	
PAC	GA, GB, GC, GT, GW, FD, SD, DE, DF and DH
TAC	CA and CF
Support	BF, BS, CA, CF, CZ and CO
Accretion Directed	CA and CF
Notional	GV, GX, GY, GU, DS, CI and CS
RCR**	G, GD, GE, UG, IU, UH, UJ, VE, IV, VG, WD, IW, XG, IX, CB, C, DB and MX†
<b>No Payment Residual</b>	R and RL

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

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

† The MX Class is formed from a combination of the LO Class in Group 4 and the CO Class in Group 5.

### *Principal Distribution Amount*

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

- the principal then paid on the Group 1 MBS (the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the NZ, OZ and XZ Classes (the “NZ Accrual Amount”, “OZ Accrual Amount” and “XZ Accrual Amount,” respectively, and together with the Group 2 Cash Flow Distribution Amount, the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 MBS (the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the LZ Class (the

“LZ Accrual Amount,” and together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”), and

- the principal then paid on the Group 5 MBS (the “Group 5 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the CZ Class (the “CZ Accrual Amount,” and together with the Group 5 Cash Flow Distribution Amount, the “Group 5 Principal Distribution Amount”).

#### *Group 1 Principal Distribution Amount*

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

- |  |                   |
|--|-------------------|
| (i) to Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Planned Balance for that Distribution Date;  | } PAC Groups      |
| (ii) to Aggregate Group II (described below), until the Aggregate II Balance (described below) is reduced to its Planned Balance for that Distribution Date;   |                   |
| (iii) concurrently, to the MA, ME, MF, MS and MO Classes, pro rata (or 34.4956963142%, 33.8690954378%, 6.7170129584%, 22.0701831825% and 2.8480121071%, respectively), until their principal balances are reduced to zero; | } Support Classes |
| (iv) sequentially, to the MB, MC and MD Classes, in that order, until their principal balances are reduced to zero;  |                   |
| (v) to Aggregate Group II, without regard to its Planned Balance and until the Aggregate II Balance is reduced to zero; and  | } PAC Groups      |
| (vi) to Aggregate Group I, without regard to its Planned Balance and until the Aggregate I Balance is reduced to zero.   |                   |

“Aggregate Group I” consists of the FH, FK and HO Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

- (a) 78.5714284879% of that amount, sequentially, to the FH and FK Classes, in that order, until their principal balances are reduced to zero, and
- (b) 21.4285715121% of that amount to the HO Class, until its principal balance is reduced to zero.

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

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

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

## *Group 2 Principal Distribution Amount*

### *NZ Accrual Amount*

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

- (i) up to 0.0333333% of such amount to Aggregate Group IV (described below), until the Aggregate IV Balance (described below) is reduced to its Planned Balance for that Distribution Date; } Accretion Directed/  
PAC  
Group
- (ii) to Aggregate Group V (described below), until the Aggregate V Balance (described below) is reduced to its Targeted Balance for that Distribution Date; } Accretion Directed/  
TAC  
Group
- (iii) until the *earlier* to occur of (x) the principal balance of the NZ Class being reduced to its Specified Balance for that Distribution Date and (y) the Aggregate V Balance being reduced to zero, as follows:
  - (a) 54.5% of the remaining amount to Aggregate Group V without regard to its Targeted Balance, and } Accretion Directed/  
TAC/Support  
Group
  - (b) 45.5% of such remaining amount to the NZ Class; }
  - (iv) to the NZ Class, until its principal balance is reduced to its Specified Balance for that Distribution Date; } Support  
Class
  - (v) to Aggregate Group V, without regard to its Targeted Balance and until the Aggregate V Balance is reduced to zero; } Accretion Directed/  
TAC/Support  
Group
  - (vi) to Aggregate Group IV, without regard to its Planned Balance and until the Aggregate IV Balance is reduced to zero; and } Accretion Directed/  
PAC  
Group
  - (vii) thereafter to the NZ Class without regard to its Specified Balance. } Accrual  
Class

### *OZ Accrual Amount*

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

### *XZ Accrual Amount*

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

## *Group 2 Cash Flow Distribution Amount*

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

- (i) to Aggregate Group III (described below), until the Aggregate III Balance (described below) is reduced to its Planned Balance for that Distribution Date;
  - (ii) to Aggregate Group IV, until the Aggregate IV Balance is reduced to its Planned Balance for that Distribution Date;
- } PAC
- 
- Groups

(iii) to Aggregate Group V, until the Aggregate V Balance is reduced to its Targeted Balance for that Distribution Date; } TAC/Support Group

(iv) until the *earlier* to occur of (x) the principal balance of the NZ Class being reduced to its Specified Balance for that Distribution Date and (y) the Aggregate V Balance being reduced to zero, as follows:

(a) 54.5% of the remaining amount to Aggregate Group V without regard to its Targeted Balance, and } TAC/Support Group

(b) 45.5% of such remaining amount to the NZ Class;

(v) to the NZ Class, until its principal balance is reduced to its Specified Balance for that Distribution Date; } Support Class

(vi) to Aggregate Group V, without regard to its Targeted Balance and until the Aggregate V Balance is reduced to zero; } TAC/Support Group

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

(viii) to the NZ Class, without regard to its Specified Balance and until its principal balance is reduced to zero; and } Support Class

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

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

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

“Aggregate Group IV” consists of Aggregate Group XII (described below) and Aggregate Group XIII (described below) and the OC, OZ, XC, XZ, YB, YD and YF Classes. On each Distribution Date, we will apply payments of Aggregate Group IV as follows:

(a) 19.1766811557% of that amount as follows:

*first*, to Aggregate Group XII, until the Aggregate XII Balance (described below) is reduced to its Targeted Balance for that Distribution Date;

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

*third*, to Aggregate Group XII, without regard to its Targeted Balance and until the Aggregate XII Balance is reduced to zero,

(b) 25.5689082076% of such amount as follows:

*first*, to Aggregate Group XIII, until the Aggregate XIII Balance (described below) is reduced to its Targeted Balance for that Distribution Date;

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

*third*, to Aggregate Group XIII, without regard to its Targeted Balance and until the Aggregate XIII Balance is reduced to zero, and

(c) 55.2544106367% of such amount, concurrently, to the YB, YD and YF Classes, pro rata (or 36.2841277187%, 27.5196668209% and 36.1962054604%, respectively), until their principal balances are reduced to zero.

The “Aggregate IV Balance” is equal to the *sum* of the Aggregate XII Balance, the Aggregate XIII Balance and the aggregate principal balance of the OC, OZ, XC, XZ, YB, YD and YF Classes. For determining principal payments on a Distribution Date, the Aggregate IV Balance will include any increase in the principal balances of the OZ and XZ Classes on that date.

“Aggregate Group V” consists of the NA, NB, ND and NE Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V, concurrently, to the NA, NB, ND and NE Classes, pro rata (or 50.1714687692%, 5.8621801448%, 32.9747633145% and 10.9915877715%, respectively), until their principal balances are reduced to zero.

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

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

The “Aggregate XII Balance” is equal to the aggregate principal balance of the Classes included in Aggregate Group XII.

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

The “Aggregate XIII Balance” is equal to the aggregate principal balance of the Classes included in Aggregate Group XIII.

### *Group 3 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 3 Principal Distribution Amount, sequentially, as principal of the JA, JB and JW Classes, in that order, until their principal balances are reduced to zero.

Sequential  
Pay  
Classes

### *Group 4 Principal Distribution Amount*

#### *LZ Accrual Amount*

On each Distribution Date, we will pay the LZ Accrual Amount as principal of Aggregate Group VIII (described below), until the Aggregate VIII Balance (described below) is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the LZ Accrual Amount, concurrently, as principal of Aggregate Group VIII and the LZ Class, in proportion to their then current principal balances.

Accretion  
Directed/  
TAC/Support  
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 VI (described below), until the Aggregate VI Balance (described below) is reduced to its Planned Balance for that Distribution Date;
- (ii) to Aggregate Group VII (described below), until the Aggregate VII Balance is reduced to its Planned Balance for that Distribution Date;

PAC  
Groups



(iii) concurrently, to the LF and LS Classes, pro rata (or 7.6923081340% and 92.3076918660%, respectively), until their principal balances are reduced to zero; }  
 (iv) (a) 1.6393442483% of the remaining amount to the LO Class, until its principal balance is reduced to zero, and } **Support Classes**

(b) 98.3606557517% 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; and } **TAC/Support Group**

*second*, concurrently, to Aggregate Group VIII and the LZ Class, in proportion to their then current principal balances, without regard to the Targeted Balance of Aggregate Group VIII and until the Aggregate VIII Balance and the principal balance of the LZ Class are reduced to zero; } **TAC/Support Group and Support Class**

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

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

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

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

“Aggregate Group VII” consists of the KA, KB and KD Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VII, concurrently, to the KA, KB and KD Classes, pro rata (or 23.4219463637%, 68.7707381817% and 7.8073154546%, respectively), until their principal balances are reduced to zero.

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

“Aggregate Group VIII” consists of the LB and FL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VIII, concurrently, as principal of the LB and FL Classes, pro rata (or 72.0000008010% and 27.9999991990%, respectively), until their principal balances are reduced to zero.

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

#### *Group 5 Principal Distribution Amount*

##### *CZ Accrual Amount*

On each Distribution Date, we will pay the CZ Accrual Amount as principal of Aggregate Group XI (described below), until the Aggregate XI Balance (described below) is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the CZ Accrual Amount, concurrently, as principal of Aggregate Group XI and the CZ Class, in proportion to their then current principal balances. } **Accretion Directed / TAC/Support Group and Accrual Class**

*Group 5 Cash Flow Distribution Amount*

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

- |   |                   |
|---|-------------------|
| (i) to Aggregate Group IX (described below), until the Aggregate IX Balance (described below) is reduced to its Planned Balance for that Distribution Date;     | } PAC Groups      |
| (ii) to Aggregate Group X (described below), until the Aggregate X Balance (described below) is reduced to its Planned Balance for that Distribution Date;      |                   |
| (iii) concurrently, to the BF and BS Classes, pro rata (or 7.6923084077% and 92.3076915923%, respectively), until their principal balances are reduced to zero; | } Support Classes |
| (iv) (a) 1.6393444598% of the remaining amount to the CO Class, until its principal balance is reduced to zero, and   |                   |

(b) 98.3606555402% of such remaining amount as follows:

- |  |                       |
|--|-----------------------|
| <i>first</i> , to Aggregate Group XI, until the Aggregate XI Balance is reduced to its Targeted Balance for that Distribution Date; and  | } TAC / Support Group |
| <i>second</i> , concurrently, to Aggregate Group XI and the CZ Class, in proportion to their then current balances, without regard to the Targeted Balance of Aggregate Group XI and until the Aggregate XI Balance and the principal balance of the CZ Class are reduced to zero; |                       |
| (v) to Aggregate Group X, without regard to its Planned Balance until the Aggregate X Balance is reduced to zero; and  | } PAC Groups          |
| (vi) to Aggregate Group IX, without regard to its Planned Balance until the Aggregate IX Balance is reduced to zero.   |                       |

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

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

“Aggregate Group X” consists of the FD, SD, DE, DF and DH Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group X, concurrently, to the FD, SD, DE, DF and DH Classes, pro rata (or 62.5235895045%, 13.5920856882%, 9.7108120181%, 7.0867563946% and 7.0867563946%, respectively), until their principal balances are reduced to zero.

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

“Aggregate Group XI” consists of the CA and CF Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group XI, concurrently, to the CA and CF Classes, pro rata (or 71.9999995725% and 28.0000004275%, respectively), until their principal balances are reduced to zero.

The “Aggregate XI Balance” is equal to the aggregate principal balance of the Classes included in Aggregate Group XI.

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

## Structuring Assumptions

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is February 27, 2006; and
- each Distribution Date occurs on the 25th day of a month.

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

*Structuring Ranges and Rates.* The Principal Balance Schedules are found beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules have been prepared on the basis of the Pricing Assumptions and the assumption that the related Mortgage Loans will prepay at a constant PSA rate within the applicable Structuring Ranges or at the applicable PSA rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Groups and Class (1)</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	Aggregate Group I	Between 100% and 250% PSA
Planned Balances	Aggregate Group II	Between 124% and 230% PSA
Planned Balances	Aggregate Group III	Between 100% and 350% PSA
Planned Balances	Aggregate Group IV	Between 172% and 300% PSA
Targeted Balances	Aggregate Group V	199% PSA
Targeted Balances	Aggregate Group XII	120% PSA
Targeted Balances	Aggregate Group XIII	120% PSA
Specified Balances	NZ Class	(2)
Planned Balances	Aggregate Group VI	Between 100% and 350% PSA
Planned Balances	Aggregate Group VII	Between 142% and 350% PSA
Targeted Balances	Aggregate Group VIII	245% PSA
Planned Balances	Aggregate Group IX	Between 100% and 350% PSA
Planned Balances	Aggregate Group X	Between 144% and 350% PSA
Targeted Balances	Aggregate Group XI	245% 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 Specified Balances of the NZ Class have not been structured to hold at any constant PSA rate.

**We cannot assure you that the balance of any Group or Class listed above will conform on any Distribution Date to the specified balance in the Principal Balance Schedules. As a result, we cannot assure you that payments of principal of any Group or Class listed above will begin or end on the Distribution Dates specified in the Principal Balance Schedules.** We will distribute any excess of principal payments over the amount needed to reduce a Group or Class to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Group or Class to its

scheduled balance will not be improved by the averaging of high and low principal payments from month to month. In addition, even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges, principal distributions may be insufficient to reduce the applicable Groups to their scheduled balances if the prepayments do not occur at a *constant* PSA rate. Moreover, because of the diverse remaining terms to maturity of the related Mortgage Loans, which may include recently originated Mortgage Loans, the Groups 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 is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Group to its scheduled balance on each Distribution Date. The Initial Effective Ranges shown in the table below are based upon the assumed characteristics of the related Mortgage Loans specified in the Pricing Assumptions.

<u>Groups</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 250% PSA
Aggregate Group II	Between 124% and 230% PSA
Aggregate Group III	Between 100% and 350% PSA
Aggregate Group IV	Between 171% and 300% PSA
Aggregate Group VI	Between 100% and 350% PSA
Aggregate Group VII	Between 142% and 350% PSA
Aggregate Group IX	Between 100% and 350% PSA
Aggregate Group X	Between 144% and 350% 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 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 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>
<b>Group 1</b>	
Aggregate Group I	Aggregate Group II and Support
Aggregate Group II	Support
<b>Group 2</b>	
Aggregate Group III	Aggregate Group IV, TAC and NZ
Aggregate Group IV	Aggregate Group V and NZ
<b>Group 4</b>	
Aggregate Group VI	Aggregate Group VII, TAC and Support
Aggregate Group VII	TAC and Support
<b>Group 5</b>	
Aggregate Group IX	Aggregate Group X, TAC and Support
Aggregate Group X	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 and, where specified, to changes in the Index. We calculated the yields set forth in the tables by

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

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

We cannot assure you that

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

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

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

*The Inverse Floating Rate Classes and the Toggle Classes.* **The yields on the Inverse Floating Rate Classes and the Toggle 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 HI, PU, PV, PX, PY, YS, JX, JY, TU, TV, TX, TY, SL, GV, GX, GY, GU, DS and CS 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 and the Toggle 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 each applicable 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>
HI .....	8.26562%
MF .....	99.87500%
MS .....	99.87500%
PU .....	24.00000%
PV .....	19.00000%
PX .....	24.00000%
PY .....	19.00000%
YS .....	2.25000%
JX .....	17.76562%
JY .....	20.00000%
TU .....	15.00000%
TV .....	26.00000%
TX .....	15.00000%
LF .....	99.75000%
TY .....	26.00000%
LS .....	99.75000%
SL .....	3.00000%
GX .....	15.00000%
GV .....	26.00000%
GU .....	15.00000%
GY .....	26.00000%
SD .....	98.81250%
DS .....	2.15625%
BF .....	98.25000%
BS .....	99.93750%
CS .....	2.96875%

\* 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 HI 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>124%</u>	<u>191%</u>	<u>230%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
2.53% .....	48.6%	44.5%	44.5%	44.5%	44.5%	44.5%	42.5%	37.0%
4.53% .....	20.5%	16.0%	16.0%	16.0%	16.0%	16.0%	12.3%	4.8%
6.53% .....	(16.2)%	(19.2)%	(19.2)%	(19.2)%	(19.2)%	(19.2)%	(25.1)%	(34.6)%
6.70% .....	*	*	*	*	*	*	*	*

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

**Sensitivity of the MF 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>124%</u>	<u>191%</u>	<u>230%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
6.0% and below.....	0.0%	0.0%	0.0%	0.0%	0.1%	0.1%	0.1%	0.2%
6.5% and above.....	25.5%	25.5%	25.5%	25.0%	24.6%	24.5%	24.0%	23.3%

**Sensitivity of the MS 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>124%</u>	<u>191%</u>	<u>230%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
6.0% and below.....	7.6%	7.6%	7.6%	7.5%	7.4%	7.4%	7.3%	7.1%
6.5% and above.....	0.0%	0.0%	0.0%	0.1%	0.1%	0.1%	0.2%	0.3%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below.....	24.4%	23.5%	23.5%	23.5%	23.5%	23.5%	23.5%	23.5%	20.8%	17.1%
6.0% and above.....	*	*	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below.....	*	*	*	*	*	*	*	*	*	*
6.0% and above.....	32.1%	31.4%	31.4%	31.4%	31.4%	31.4%	31.4%	31.4%	29.5%	26.4%

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . . .	25.2%	25.2%	25.2%	25.2%	25.2%	25.2%	25.2%	25.2%	24.2%	22.7%
6.0% and above . . . . .	*	*	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . . .	*	*	*	*	*	*	*	*	*	*
6.0% and above . . . . .	32.5%	32.5%	32.5%	32.5%	32.5%	32.5%	32.5%	32.5%	31.9%	30.8%

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
2.53% . . . . .	222.3%	202.4%	191.9%	161.8%	161.8%	161.8%	161.8%	160.6%	146.0%	117.7%
4.53% . . . . .	101.2%	90.3%	82.5%	57.7%	57.7%	57.7%	57.7%	52.0%	25.6%	(8.3)%
6.53% . . . . .	0.2%	(6.9)%	(12.6)%	(29.0)%	(29.0)%	(29.0)%	(29.0)%	(69.9)%	*	*
6.68% . . . . .	*	*	*	*	*	*	*	*	*	*

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

**Sensitivity of the JX 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>233%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>
5.0% and below . . . . .	*	*	*	*	*	*
5.5% and above . . . . .	32.0%	31.9%	31.2%	30.4%	28.6%	26.2%

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

**Sensitivity of the JY 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>233%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>
5.0% and below . . . . .	28.3%	28.1%	27.2%	26.3%	24.3%	21.6%
5.5% and above . . . . .	*	*	*	*	*	*

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

**Sensitivity of the TU 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . .	*	*	*	*	*	*	*	*
6.0% and above . . . .	41.8%	41.3%	41.3%	41.3%	41.3%	41.3%	39.9%	37.6%

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

**Sensitivity of the TV 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . .	22.4%	21.0%	21.0%	21.0%	21.0%	21.0%	18.1%	14.0%
6.0% and above . . . .	*	*	*	*	*	*	*	*

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

**Sensitivity of the TX 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . .	*	*	*	*	*	*	*	*
6.0% and above . . . .	42.0%	42.0%	42.0%	42.0%	42.0%	42.0%	41.8%	41.2%

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

**Sensitivity of the LF 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
6.50% and below . . .	0.0%	0.0%	0.0%	0.0%	0.3%	0.6%	1.0%	1.3%
6.51% and above . . .	86.3%	86.3%	86.3%	86.2%	78.9%	69.5%	61.0%	52.5%

**Sensitivity of the TY 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below . . . .	23.2%	23.1%	23.1%	23.1%	23.1%	23.1%	22.3%	20.8%
6.0% and above . . . .	*	*	*	*	*	*	*	*

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

**Sensitivity of the LS 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
6.50% and below . . .	6.6%	6.6%	6.6%	6.6%	6.4%	6.1%	5.9%	5.6%
6.51% and above . . .	0.0%	0.0%	0.0%	0.0%	0.4%	0.8%	1.2%	1.6%

**Sensitivity of the SL 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
2.57% .....	160.2%	160.2%	160.2%	160.2%	152.7%	129.2%	76.9%	16.1%
4.57% .....	71.1%	71.1%	71.1%	71.1%	54.7%	31.9%	(23.3)%	(75.6)%
6.57% .....	(27.1)%	(27.1)%	(27.1)%	(27.1)%	(82.6)%	(94.2)%	*	*
6.65% .....	*	*	*	*	*	*	*	*

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

**Sensitivity of the GX 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below .....	*	*	*	*	*	*	*	*
6.0% and above .....	42.0%	41.9%	41.9%	41.9%	41.9%	41.9%	41.6%	40.8%

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

**Sensitivity of the GV 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below .....	22.3%	21.0%	21.0%	21.0%	21.0%	21.0%	18.2%	14.2%
6.0% and above .....	*	*	*	*	*	*	*	*

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

**Sensitivity of the GU 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below .....	*	*	*	*	*	*	*	*
6.0% and above .....	41.8%	41.3%	41.3%	41.3%	41.3%	41.3%	40.0%	37.8%

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

**Sensitivity of the GY 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
5.5% and below .....	23.0%	22.9%	22.9%	22.9%	22.9%	22.9%	21.8%	20.0%
6.0% and above .....	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
2.57% .....	19.6%	19.6%	19.8%	19.8%	19.8%	19.8%	19.9%	20.0%
4.57% .....	9.9%	10.0%	10.4%	10.4%	10.4%	10.4%	10.6%	10.8%
6.57% .....	0.5%	0.6%	1.1%	1.2%	1.2%	1.2%	1.5%	1.9%
6.65% .....	0.1%	0.2%	0.8%	0.8%	0.8%	0.8%	1.2%	1.5%

**Sensitivity of the DS 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
2.57% .....	308.9%	308.9%	246.3%	242.9%	242.9%	242.9%	239.3%	223.5%
4.57% .....	157.4%	157.4%	109.6%	106.6%	106.6%	106.6%	96.9%	73.4%
6.57% .....	33.3%	31.3%	(11.1)%	(15.4)%	(15.4)%	(15.4)%	(45.5)%	(78.5)%
7.20% .....	*	*	*	*	*	*	*	*

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

**Sensitivity of the BF 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
6.50% and below ...	0.1%	0.1%	0.2%	0.2%	2.0%	4.3%	6.5%	8.6%
6.51% and above ...	87.8%	87.8%	87.8%	87.8%	82.8%	76.1%	69.8%	63.9%

**Sensitivity of the BS 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
6.50% and below ...	6.6%	6.5%	6.5%	6.5%	6.1%	5.7%	5.2%	4.8%
6.51% and above ...	0.0%	0.0%	0.0%	0.0%	0.2%	0.3%	0.5%	0.6%

**Sensitivity of the CS 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>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
2.57% .....	162.7%	162.7%	162.7%	162.7%	157.1%	133.2%	80.5%	18.2%
4.57% .....	72.4%	72.4%	72.4%	72.4%	59.2%	34.0%	(22.1)%	(75.3)%
6.57% .....	(26.1)%	(26.1)%	(26.1)%	(26.2)%	(76.0)%	(93.3)%	*	*
6.65% .....	*	*	*	*	*	*	*	*

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

*The Principal Only Classes.* The Principal Only Classes will not bear interest. As indicated in the applicable 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>
HO .....	73.25000%
MO .....	76.87500%
PT .....	58.97500%
PW .....	58.97500%
JW .....	60.00000%
TS .....	60.67371%
TW .....	60.67371%
LO .....	67.87500%
GT .....	60.43750%
GW .....	60.43750%
CO .....	66.75000%
MX .....	69.08321%

#### Sensitivity of the HO Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>124%</u>	<u>191%</u>	<u>230%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yield to Maturity.....	3.4%	4.6%	4.6%	4.6%	4.6%	4.6%	5.8%	7.7%

#### Sensitivity of the MO Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>124%</u>	<u>191%</u>	<u>230%</u>	<u>250%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yield to Maturity.....	1.1%	1.3%	1.7%	9.4%	14.4%	16.4%	24.8%	35.7%

#### Sensitivity of the PT Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity.....	4.2%	4.9%	4.9%	4.9%	4.9%	4.9%	4.9%	4.9%	6.3%	7.9%

#### Sensitivity of the PW Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity.....	3.3%	3.3%	3.3%	3.3%	3.3%	3.3%	3.3%	3.3%	4.2%	5.2%

#### Sensitivity of the JW Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>233%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yield to Maturity .....	2.9%	3.1%	4.1%	4.7%	5.8%	7.1%



### Sensitivity of the TS Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity.....	3.8%	4.6%	4.6%	4.6%	4.6%	4.6%	6.0%	7.5%

### Sensitivity of the TW Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	3.0%	3.0%	3.0%	3.0%	3.0%	3.0%	3.7%	4.6%

### Sensitivity of the LO Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	1.7%	1.9%	2.2%	2.2%	4.7%	19.3%	35.3%	52.4%

### Sensitivity of the GT Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	3.9%	4.6%	4.6%	4.6%	4.6%	4.6%	6.0%	7.5%

### Sensitivity of the GW Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	3.2%	3.2%	3.2%	3.2%	3.2%	3.2%	4.1%	5.1%

### Sensitivity of the CO Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	1.8%	2.0%	2.3%	2.3%	4.7%	20.0%	36.8%	55.0%

### Sensitivity of the MX Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity.....	1.6%	1.8%	2.1%	2.1%	4.4%	18.3%	33.4%	49.6%

*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>
NI .....	295% PSA
JI .....	324% PSA
KI .....	444% PSA
LI .....	340% PSA
CI .....	341% PSA
UI .....	541% PSA
VI .....	460% PSA
WI .....	457% PSA
XI .....	480% PSA
AI .....	517% PSA
MU .....	478% PSA
MV .....	456% PSA
MW .....	480% PSA
NX .....	518% PSA
IU .....	480% PSA
IV .....	457% PSA
IW .....	612% PSA
IX .....	519% 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>
NI .....	10.12500%
JI .....	13.50000%
KI .....	10.12500%
LI .....	13.00000%
CI .....	13.37500%
UI .....	10.16748%
VI .....	19.40021%
WI .....	26.85464%
XI .....	33.99375%
AI .....	43.41583%
MU .....	11.63807%
MV .....	26.55983%
MW .....	34.03079%
NX .....	43.35325%
IU .....	11.56459%
IV .....	25.64659%
IW .....	25.64700%
IX .....	43.41444%

\* 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 NI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	55.8%	55.8%	55.8%	54.8%	34.2%	31.6%	(5.0)%	(50.0)%	*	*

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

### Sensitivity of the JI Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>233%</u>	<u>300%</u>	<u>400%</u>	<u>500%</u>
Pre-Tax Yield to	Maturity . . . . .	32.0%	26.9%	11.5%	3.1%	(9.6)%	(21.9)%

### Sensitivity of the KI Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	64.2%	63.8%	19.4%	19.4%	19.4%	19.4%	(1.7)%	(32.0)%

### Sensitivity of the LI Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	39.7%	39.7%	39.7%	39.7%	16.2%	(5.1)%	(62.6)%	*

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

### Sensitivity of the CI Class to Prepayments

		PSA Prepayment Assumption							
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	38.6%	38.6%	38.6%	38.6%	18.2%	(6.3)%	(65.1)%	*

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

### Sensitivity of the UI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	25.8%	6.9%	6.9%	6.9%	6.9%	6.9%	6.9%	6.9%	6.9%	(1.1)%

### Sensitivity of the VI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity . . . . .	21.2%	9.6%	9.6%	9.6%	9.6%	9.6%	9.6%	9.6%	1.4%	(13.4)%

### Sensitivity of the WI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	17.0%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	0.7%	(10.5)%

### Sensitivity of the XI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	13.5%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	2.3%	(5.9)%

### Sensitivity of the AI Class to Prepayments

		PSA Prepayment Assumption									
		<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>172%</u>	<u>199%</u>	<u>245%</u>	<u>300%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to	Maturity.....	9.8%	8.1%	8.1%	8.1%	8.1%	8.1%	8.1%	8.1%	3.7%	(2.0)%

### Sensitivity of the MU Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>	
Pre-Tax Yield to	Maturity.....	31.0%	8.8%	8.8%	8.8%	8.8%	8.8%	3.2%	(9.8)%	

### Sensitivity of the MV Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>	
Pre-Tax Yield to	Maturity.....	18.3%	9.6%	9.6%	9.6%	9.6%	9.6%	0.6%	(10.6)%	

### Sensitivity of the MW Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>	
Pre-Tax Yield to	Maturity.....	14.3%	8.9%	8.9%	8.9%	8.9%	8.9%	2.2%	(6.0)%	

### Sensitivity of the NX Class to Prepayments

		PSA Prepayment Assumption								
		<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>	
Pre-Tax Yield to	Maturity.....	10.4%	8.1%	8.1%	8.1%	8.1%	8.1%	3.7%	(1.9)%	

### Sensitivity of the IU Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity . . . . .	31.0%	9.2%	9.2%	9.2%	9.2%	9.2%	3.4%	(9.7)%

### Sensitivity of the IV Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity . . . . .	18.9%	10.0%	10.0%	10.0%	10.0%	10.0%	0.7%	(10.8)%

### Sensitivity of the IW Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity . . . . .	21.7%	17.6%	17.6%	17.6%	17.6%	17.6%	12.2%	5.2%

### Sensitivity of the IX Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>142%</u>	<u>144%</u>	<u>245%</u>	<u>350%</u>	<u>450%</u>	<u>550%</u>
Pre-Tax Yield to Maturity . . . . .	10.2%	8.1%	8.1%	8.1%	8.1%	8.1%	3.7%	(1.9)%

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

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

See “—Distributions of Principal” above.

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

### **Decrement Tables**

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

<b><u>Mortgage Loans Relating to Trust Assets Specified Below</u></b>	<b><u>Original Terms to Maturity</u></b>	<b><u>Remaining Terms to Maturity</u></b>	<b><u>Interest Rates</u></b>
Group 1 MBS	360 months	360 months	8.00%
Group 2 MBS	360 months	360 months	8.50%
Group 3 MBS	240 months	240 months	8.00%
Group 4 MBS	360 months	360 months	8.50%
Group 5 MBS	360 months	360 months	8.50%



It is unlikely

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

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

### Percent of Original Principal Balances Outstanding

Date	FH Class								FK Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	124%	191%	230%	250%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	99	95	95	95	95	95	95	95	100	100	100	100	100	100	100	100
February 2008 .....	97	86	86	86	86	86	86	86	100	100	100	100	100	100	100	100
February 2009 .....	96	76	76	76	76	76	76	61	100	100	100	100	100	100	100	100
February 2010 .....	94	66	66	66	66	66	61	40	100	100	100	100	100	100	100	100
February 2011 .....	93	58	58	58	58	58	46	25	100	100	100	100	100	100	100	100
February 2012 .....	91	49	49	49	49	49	34	15	100	100	100	100	100	100	100	100
February 2013 .....	89	41	41	41	41	41	25	8	100	100	100	100	100	100	100	100
February 2014 .....	87	34	34	34	34	34	17	3	100	100	100	100	100	100	100	100
February 2015 .....	84	27	27	27	27	27	12	*	100	100	100	100	100	100	100	100
February 2016 .....	82	21	21	21	21	21	8	0	100	100	100	100	100	100	100	70
February 2017 .....	79	16	16	16	16	16	4	0	100	100	100	100	100	100	100	48
February 2018 .....	76	12	12	12	12	12	2	0	100	100	100	100	100	100	100	32
February 2019 .....	73	9	9	9	9	9	0	0	100	100	100	100	100	100	94	22
February 2020 .....	69	6	6	6	6	6	0	0	100	100	100	100	100	100	71	15
February 2021 .....	65	4	4	4	4	4	0	0	100	100	100	100	100	100	54	10
February 2022 .....	61	2	2	2	2	2	0	0	100	100	100	100	100	100	41	7
February 2023 .....	57	0	0	0	0	0	0	0	100	99	99	99	99	99	31	4
February 2024 .....	52	0	0	0	0	0	0	0	100	80	80	80	80	80	23	3
February 2025 .....	46	0	0	0	0	0	0	0	100	63	63	63	63	63	17	2
February 2026 .....	41	0	0	0	0	0	0	0	100	50	50	50	50	50	12	1
February 2027 .....	35	0	0	0	0	0	0	0	100	39	39	39	39	39	9	1
February 2028 .....	28	0	0	0	0	0	0	0	100	30	30	30	30	30	6	1
February 2029 .....	21	0	0	0	0	0	0	0	100	23	23	23	23	23	4	*
February 2030 .....	13	0	0	0	0	0	0	0	100	17	17	17	17	17	3	*
February 2031 .....	4	0	0	0	0	0	0	0	100	12	12	12	12	12	2	*
February 2032 .....	0	0	0	0	0	0	0	0	29	8	8	8	8	8	1	*
February 2033 .....	0	0	0	0	0	0	0	0	5	5	5	5	5	5	1	*
February 2034 .....	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	*
February 2035 .....	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	16.8	6.5	6.5	6.5	6.5	6.5	5.2	3.9	26.0	20.8	20.8	20.8	20.8	20.8	16.2	11.7

\* 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	HO, HI† and HF Classes								QA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	124%	191%	230%	250%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	99	95	95	95	95	95	95	95	100	100	87	87	87	87	87	87
February 2008 .....	98	87	87	87	87	87	87	87	100	100	62	62	62	62	62	0
February 2009 .....	96	77	77	77	77	77	77	64	100	100	35	35	35	35	0	0
February 2010 .....	95	69	69	69	69	69	63	44	100	100	12	12	12	12	0	0
February 2011 .....	93	60	60	60	60	60	49	30	100	100	0	0	0	0	0	0
February 2012 .....	91	52	52	52	52	52	38	21	100	100	0	0	0	0	0	0
February 2013 .....	89	45	45	45	45	45	30	14	100	100	0	0	0	0	0	0
February 2014 .....	87	38	38	38	38	38	23	10	100	100	0	0	0	0	0	0
February 2015 .....	85	32	32	32	32	32	18	7	100	99	0	0	0	0	0	0
February 2016 .....	83	26	26	26	26	26	14	5	100	88	0	0	0	0	0	0
February 2017 .....	80	22	22	22	22	22	10	3	100	69	0	0	0	0	0	0
February 2018 .....	77	18	18	18	18	18	8	2	100	42	0	0	0	0	0	0
February 2019 .....	74	15	15	15	15	15	6	1	100	10	0	0	0	0	0	0
February 2020 .....	71	12	12	12	12	12	5	1	100	0	0	0	0	0	0	0
February 2021 .....	67	10	10	10	10	10	3	1	100	0	0	0	0	0	0	0
February 2022 .....	64	8	8	8	8	8	3	*	100	0	0	0	0	0	0	0
February 2023 .....	59	6	6	6	6	6	2	*	100	0	0	0	0	0	0	0
February 2024 .....	55	5	5	5	5	5	1	*	100	0	0	0	0	0	0	0
February 2025 .....	50	4	4	4	4	4	1	*	100	0	0	0	0	0	0	0
February 2026 .....	45	3	3	3	3	3	1	*	100	0	0	0	0	0	0	0
February 2027 .....	39	3	3	3	3	3	1	*	100	0	0	0	0	0	0	0
February 2028 .....	33	2	2	2	2	2	*	*	100	0	0	0	0	0	0	0
February 2029 .....	26	1	1	1	1	1	*	*	100	0	0	0	0	0	0	0
February 2030 .....	18	1	1	1	1	1	*	*	100	0	0	0	0	0	0	0
February 2031 .....	10	1	1	1	1	1	*	*	100	0	0	0	0	0	0	0
February 2032 .....	2	1	1	1	1	1	*	*	100	0	0	0	0	0	0	0
February 2033 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0
February 2034 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0
February 2035 .....	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	17.4	7.5	7.5	7.5	7.5	7.5	5.9	4.4	26.5	11.6	2.5	2.5	2.5	2.5	2.1	1.7

Date	QB Class								QC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	124%	191%	230%	250%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	57	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	0	0	100	100	100	100	100	100	96	0
February 2010 .....	100	100	100	100	100	100	0	0	100	100	100	100	100	100	0	0
February 2011 .....	100	100	84	84	84	84	0	0	100	100	100	100	100	100	0	0
February 2012 .....	100	100	45	45	45	0	0	0	100	100	100	100	100	31	0	0
February 2013 .....	100	100	15	15	15	0	0	0	100	100	100	100	100	0	0	0
February 2014 .....	100	100	0	0	0	0	0	0	100	100	93	93	93	0	0	0
February 2015 .....	100	100	0	0	0	0	0	0	100	100	78	78	78	0	0	0
February 2016 .....	100	100	0	0	0	0	0	0	100	100	65	65	65	0	0	0
February 2017 .....	100	100	0	0	0	0	0	0	100	100	51	51	51	0	0	0
February 2018 .....	100	100	0	0	0	0	0	0	100	100	35	35	35	0	0	0
February 2019 .....	100	100	0	0	0	0	0	0	100	100	19	19	19	0	0	0
February 2020 .....	100	30	0	0	0	0	0	0	100	100	4	4	4	0	0	0
February 2021 .....	100	0	0	0	0	0	0	0	100	16	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2025 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2026 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2027 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2028 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2029 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2030 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2031 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2032 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2033 .....	6	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.9	13.8	6.0	6.0	6.0	5.2	2.9	2.0	27.2	14.8	11.0	11.0	11.0	5.9	3.1	2.1

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

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

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

Date	QD Class								MA, ME, MF, MS and MO Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	124%	191%	230%	250%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	88	82	78	61	35
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	67	48	38	0	0
February 2009 .....	100	100	100	100	100	100	100	0	100	100	100	44	13	0	0	0
February 2010 .....	100	100	100	100	100	100	0	0	100	100	99	27	0	0	0	0
February 2011 .....	100	100	100	100	100	100	0	0	100	100	99	14	0	0	0	0
February 2012 .....	100	100	100	100	100	100	0	0	100	100	99	5	0	0	0	0
February 2013 .....	100	100	100	100	100	43	0	0	100	100	99	0	0	0	0	0
February 2014 .....	100	100	100	100	100	5	0	0	100	100	99	0	0	0	0	0
February 2015 .....	100	100	100	100	100	*	0	0	100	100	99	0	0	0	0	0
February 2016 .....	100	100	100	100	100	*	0	0	100	100	96	0	0	0	0	0
February 2017 .....	100	100	100	100	100	*	0	0	100	100	91	0	0	0	0	0
February 2018 .....	100	100	100	100	100	*	0	0	100	100	84	0	0	0	0	0
February 2019 .....	100	100	100	100	100	*	0	0	100	100	77	0	0	0	0	0
February 2020 .....	100	100	100	100	100	*	0	0	100	100	69	0	0	0	0	0
February 2021 .....	100	100	91	91	91	*	0	0	100	100	60	0	0	0	0	0
February 2022 .....	100	80	80	80	80	*	0	0	100	92	51	0	0	0	0	0
February 2023 .....	100	69	69	69	69	*	0	0	100	80	41	0	0	0	0	0
February 2024 .....	100	59	59	59	59	*	0	0	100	68	32	0	0	0	0	0
February 2025 .....	100	50	50	50	50	*	0	0	100	57	23	0	0	0	0	0
February 2026 .....	100	42	42	42	42	*	0	0	100	45	14	0	0	0	0	0
February 2027 .....	100	35	35	35	35	*	0	0	100	33	6	0	0	0	0	0
February 2028 .....	100	28	28	28	28	*	0	0	100	22	0	0	0	0	0	0
February 2029 .....	100	23	23	23	23	*	0	0	100	10	0	0	0	0	0	0
February 2030 .....	100	17	17	17	17	*	0	0	100	0	0	0	0	0	0	0
February 2031 .....	100	13	13	13	13	*	0	0	100	0	0	0	0	0	0	0
February 2032 .....	100	9	9	9	9	*	0	0	100	0	0	0	0	0	0	0
February 2033 .....	100	6	6	6	6	*	0	0	100	0	0	0	0	0	0	0
February 2034 .....	3	3	3	3	3	*	0	0	70	0	0	0	0	0	0	0
February 2035 .....	1	1	1	1	1	*	0	0	12	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.4	19.9	19.8	19.8	19.8	7.0	3.3	2.2	28.4	19.6	15.9	3.0	1.9	1.7	1.2	0.8

Date	MB Class								MC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	124%	191%	230%	250%	350%	500%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	65	0	100	100	100	100	100	100	100	0
February 2009 .....	100	100	100	100	100	92	0	0	100	100	100	100	100	100	0	0
February 2010 .....	100	100	100	100	51	0	0	0	100	100	100	100	100	0	0	0
February 2011 .....	100	100	100	100	0	0	0	0	100	100	100	100	4	0	0	0
February 2012 .....	100	100	100	100	0	0	0	0	100	100	100	100	0	0	0	0
February 2013 .....	100	100	100	97	0	0	0	0	100	100	100	100	0	0	0	0
February 2014 .....	100	100	100	85	0	0	0	0	100	100	100	100	0	0	0	0
February 2015 .....	100	100	100	79	0	0	0	0	100	100	100	100	0	0	0	0
February 2016 .....	100	100	100	70	0	0	0	0	100	100	100	100	0	0	0	0
February 2017 .....	100	100	100	60	0	0	0	0	100	100	100	100	0	0	0	0
February 2018 .....	100	100	100	48	0	0	0	0	100	100	100	100	0	0	0	0
February 2019 .....	100	100	100	36	0	0	0	0	100	100	100	100	0	0	0	0
February 2020 .....	100	100	100	23	0	0	0	0	100	100	100	100	0	0	0	0
February 2021 .....	100	100	100	10	0	0	0	0	100	100	100	100	0	0	0	0
February 2022 .....	100	100	100	0	0	0	0	0	100	100	100	87	0	0	0	0
February 2023 .....	100	100	100	0	0	0	0	0	100	100	100	33	0	0	0	0
February 2024 .....	100	100	100	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2025 .....	100	100	100	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2026 .....	100	100	100	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2027 .....	100	100	100	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2028 .....	100	100	89	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2029 .....	100	100	57	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2030 .....	100	98	26	0	0	0	0	0	100	100	100	0	0	0	0	0
February 2031 .....	100	56	0	0	0	0	0	0	100	100	87	0	0	0	0	0
February 2032 .....	100	15	0	0	0	0	0	0	100	100	0	0	0	0	0	0
February 2033 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2034 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2035 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.4	25.2	23.3	11.6	4.1	3.4	2.1	1.5	29.7	26.7	25.3	16.7	4.9	3.9	2.3	1.6

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

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

Date	MD Class								PA, UA, UB, UC, UD and UI† Classes										
	PSA Prepayment Assumption								PSA Prepayment Assumption										
	0%	100%	124%	191%	230%	250%	350%	500%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	93	41	41	41	41	41	41	41	41	41	24
February 2009 .....	100	100	100	100	100	100	0	0	85	0	0	0	0	0	0	0	0	0	0
February 2010 .....	100	100	100	100	100	96	0	0	77	0	0	0	0	0	0	0	0	0	0
February 2011 .....	100	100	100	100	100	3	0	0	68	0	0	0	0	0	0	0	0	0	0
February 2012 .....	100	100	100	100	46	0	0	0	58	0	0	0	0	0	0	0	0	0	0
February 2013 .....	100	100	100	100	14	0	0	0	48	0	0	0	0	0	0	0	0	0	0
February 2014 .....	100	100	100	100	1	0	0	0	36	0	0	0	0	0	0	0	0	0	0
February 2015 .....	100	100	100	100	*	0	0	0	24	0	0	0	0	0	0	0	0	0	0
February 2016 .....	100	100	100	100	*	0	0	0	10	0	0	0	0	0	0	0	0	0	0
February 2017 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2018 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2019 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2020 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2021 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2022 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2023 .....	100	100	100	100	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2024 .....	100	100	100	95	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2025 .....	100	100	100	82	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2026 .....	100	100	100	71	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027 .....	100	100	100	60	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028 .....	100	100	100	49	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	100	100	100	40	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	100	100	100	32	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	100	100	100	24	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032 .....	100	100	91	18	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	100	98	62	11	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	100	55	34	6	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	100	13	8	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	29.9	28.2	27.5	22.4	6.1	4.5	2.5	1.7	6.5	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.9	1.7

Date	PB, VA, VB, VC and VI† Classes										PC, WA, WB and WI† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	89	89	89	89	89	89	89	75	19	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	48	48	48	48	48	48	48	5	0	100	100	100	100	100	100	100	100	100	9
February 2011 .....	100	9	9	9	9	9	9	9	0	0	100	100	100	100	100	100	100	100	11	0
February 2012 .....	100	0	0	0	0	0	0	0	0	0	100	46	46	46	46	46	46	46	0	0
February 2013 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2014 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2015 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2016 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2017 .....	96	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2018 .....	83	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2019 .....	69	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2020 .....	54	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2021 .....	37	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2022 .....	19	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2023 .....	0	0	0	0	0	0	0	0	0	0	99	0	0	0	0	0	0	0	0	0
February 2024 .....	0	0	0	0	0	0	0	0	0	0	58	0	0	0	0	0	0	0	0	0
February 2025 .....	0	0	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0	0
February 2026 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	14.1	4.0	4.0	4.0	4.0	4.0	4.0	4.0	3.4	2.7	18.2	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.6	3.7

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

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

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

Date	PD, XE and XI† Classes										PT, PU†, PV†, PE, AB and AI† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2011 .....	100	100	100	100	100	100	100	100	100	40	100	100	100	100	100	100	100	100	100	100
February 2012 .....	100	100	100	100	100	100	100	100	52	0	100	100	100	100	100	100	100	100	100	91
February 2013 .....	100	86	86	86	86	86	86	86	11	0	100	100	100	100	100	100	100	100	100	36
February 2014 .....	100	45	45	45	45	45	45	45	0	0	100	100	100	100	100	100	100	100	67	0
February 2015 .....	100	14	14	14	14	14	14	14	0	0	100	100	100	100	100	100	100	100	27	0
February 2016 .....	100	0	0	0	0	0	0	0	0	0	100	80	80	80	80	80	80	80	0	0
February 2017 .....	100	0	0	0	0	0	0	0	0	0	100	45	45	45	45	45	45	45	0	0
February 2018 .....	100	0	0	0	0	0	0	0	0	0	100	18	18	18	18	18	18	18	0	0
February 2019 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2020 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2021 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2025 .....	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2026 .....	71	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2027 .....	28	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	0	0	64	0	0	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	20.5	8.0	8.0	8.0	8.0	8.0	8.0	8.0	6.1	4.9	22.2	11.0	11.0	11.0	11.0	11.0	11.0	11.0	8.5	6.8

Date	PW, PX†, PY† and PG Classes									
	PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	100	100	100	100
February 2011 .....	100	100	100	100	100	100	100	100	100	100
February 2012 .....	100	100	100	100	100	100	100	100	100	100
February 2013 .....	100	100	100	100	100	100	100	100	100	100
February 2014 .....	100	100	100	100	100	100	100	100	100	100
February 2015 .....	100	100	100	100	100	100	100	100	100	65
February 2016 .....	100	100	100	100	100	100	100	100	99	42
February 2017 .....	100	100	100	100	100	100	100	100	70	27
February 2018 .....	100	100	100	100	100	100	100	100	49	17
February 2019 .....	100	95	95	95	95	95	95	95	34	11
February 2020 .....	100	72	72	72	72	72	72	72	24	7
February 2021 .....	100	54	54	54	54	54	54	54	16	5
February 2022 .....	100	40	40	40	40	40	40	40	11	3
February 2023 .....	100	29	29	29	29	29	29	29	8	2
February 2024 .....	100	21	21	21	21	21	21	21	5	1
February 2025 .....	100	15	15	15	15	15	15	15	3	1
February 2026 .....	100	11	11	11	11	11	11	11	2	*
February 2027 .....	100	7	7	7	7	7	7	7	1	*
February 2028 .....	100	5	5	5	5	5	5	5	1	*
February 2029 .....	54	3	3	3	3	3	3	3	*	*
February 2030 .....	2	2	2	2	2	2	2	2	*	*
February 2031 .....	1	1	1	1	1	1	1	1	*	*
February 2032 .....	*	*	*	*	*	*	*	*	*	*
February 2033 .....	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	23.1	16.1	16.1	16.1	16.1	16.1	16.1	16.1	12.8	10.3

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

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

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

Date	OA Class										OB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	94	45	37	37	37	37	37	37	37	37	100	100	100	100	100	100	100	100	100	100
February 2008 .....	94	45	29	29	29	29	29	29	29	26	0	100	100	100	100	100	100	100	100	100
February 2009 .....	94	45	23	23	23	23	23	23	23	0	0	100	100	100	100	100	100	100	100	0
February 2010 .....	94	45	18	18	18	18	18	18	7	0	0	100	100	100	100	100	100	100	100	0
February 2011 .....	94	45	14	14	14	14	14	0	0	0	0	100	100	100	100	100	100	100	26	0
February 2012 .....	94	45	11	11	11	11	11	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2013 .....	94	44	8	8	8	8	8	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2014 .....	94	37	5	4	4	4	4	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2015 .....	94	26	1	*	*	*	*	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2016 .....	94	11	0	0	0	0	0	0	0	0	0	100	100	79	77	77	77	77	0	0
February 2017 .....	94	0	0	0	0	0	0	0	0	0	0	100	66	55	53	53	53	53	0	0
February 2018 .....	94	0	0	0	0	0	0	0	0	0	0	100	33	33	31	31	31	31	0	0
February 2019 .....	94	0	0	0	0	0	0	0	0	0	0	100	13	13	12	12	12	12	0	0
February 2020 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2021 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2022 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2023 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2024 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2025 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2026 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2027 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2028 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2029 .....	94	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2030 .....	68	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2031 .....	26	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	23.2	4.4	2.0	2.0	2.0	2.0	2.0	1.5	1.1	0.9	25.8	11.7	11.3	11.3	11.3	11.3	11.3	4.8	2.5	1.7

Date	OC Class										OZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	71	71	71	71	71	71	57	106	106	106	106	106	106	106	106	106	106
February 2008 .....	100	100	100	48	48	48	48	48	0	0	112	112	112	112	112	112	112	112	0	0
February 2009 .....	100	100	100	30	30	30	30	21	0	0	119	119	119	119	119	119	119	119	0	0
February 2010 .....	100	100	100	17	17	17	17	0	0	0	126	126	126	126	126	126	126	0	0	0
February 2011 .....	100	100	100	7	7	7	7	0	0	0	133	133	133	133	133	133	133	0	0	0
February 2012 .....	100	100	100	1	1	1	1	0	0	0	141	141	141	141	141	141	141	0	0	0
February 2013 .....	100	100	99	0	0	0	0	0	0	0	149	149	149	0	0	0	0	0	0	0
February 2014 .....	100	100	93	0	0	0	0	0	0	0	158	158	158	0	0	0	0	0	0	0
February 2015 .....	100	100	83	0	0	0	0	0	0	0	168	168	168	0	0	0	0	0	0	0
February 2016 .....	100	100	69	0	0	0	0	0	0	0	177	177	177	0	0	0	0	0	0	0
February 2017 .....	100	100	53	0	0	0	0	0	0	0	188	188	188	0	0	0	0	0	0	0
February 2018 .....	100	84	36	0	0	0	0	0	0	0	199	199	199	0	0	0	0	0	0	0
February 2019 .....	100	64	17	0	0	0	0	0	0	0	211	211	211	0	0	0	0	0	0	0
February 2020 .....	100	42	0	0	0	0	0	0	0	0	223	223	0	0	0	0	0	0	0	0
February 2021 .....	100	18	0	0	0	0	0	0	0	0	236	236	0	0	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	0	0	250	0	0	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	0	0	265	0	0	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	0	0	281	0	0	0	0	0	0	0	0	0
February 2025 .....	100	0	0	0	0	0	0	0	0	0	297	0	0	0	0	0	0	0	0	0
February 2026 .....	100	0	0	0	0	0	0	0	0	0	315	0	0	0	0	0	0	0	0	0
February 2027 .....	100	0	0	0	0	0	0	0	0	0	334	0	0	0	0	0	0	0	0	0
February 2028 .....	100	0	0	0	0	0	0	0	0	0	353	0	0	0	0	0	0	0	0	0
February 2029 .....	100	0	0	0	0	0	0	0	0	0	374	0	0	0	0	0	0	0	0	0
February 2030 .....	100	0	0	0	0	0	0	0	0	0	396	0	0	0	0	0	0	0	0	0
February 2031 .....	100	0	0	0	0	0	0	0	0	0	420	0	0	0	0	0	0	0	0	0
February 2032 .....	93	0	0	0	0	0	0	0	0	0	444	0	0	0	0	0	0	0	0	0
February 2033 .....	28	0	0	0	0	0	0	0	0	0	471	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.7	13.6	11.0	2.3	2.3	2.3	2.3	1.9	1.3	1.0	27.4	15.8	13.9	6.3	6.3	6.3	6.3	3.6	2.0	1.4

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

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



Date	XA Class										XB Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	95	50	42	42	42	42	42	42	42	42	100	100	100	100	100	100	100	100	100	100
February 2008	95	50	36	36	36	36	36	36	36	32	0	100	100	100	100	100	100	100	100	100
February 2009	95	50	30	30	30	30	30	30	30	0	0	100	100	100	100	100	100	100	100	0
February 2010	95	50	26	26	26	26	26	26	15	0	0	100	100	100	100	100	100	100	100	0
February 2011	95	50	22	22	22	22	22	0	0	0	0	100	100	100	100	100	100	100	72	0
February 2012	95	50	19	19	19	19	19	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2013	95	49	17	16	16	16	16	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2014	95	43	13	13	13	13	13	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2015	95	32	10	9	9	9	9	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2016	95	19	6	6	6	6	6	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2017	95	4	3	2	2	2	2	0	0	0	0	100	100	100	100	100	100	100	0	0
February 2018	95	0	0	0	0	0	0	0	0	0	0	100	92	92	88	88	88	88	0	0
February 2019	95	0	0	0	0	0	0	0	0	0	0	100	37	37	33	33	33	33	0	0
February 2020	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2021	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2022	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2023	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2024	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2025	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2026	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2027	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2028	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2029	95	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2030	71	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2031	33	0	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	5.0	2.8	2.7	2.7	2.7	2.7	1.8	1.2	1.0	25.9	12.8	12.8	12.7	12.7	12.7	12.7	5.2	2.6	1.8

Date	XC Class										XZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	100	100	100	71	71	71	71	71	71	57	106	106	106	106	106	106	106	106	106	106
February 2008	100	100	100	48	48	48	48	48	0	0	112	112	112	112	112	112	112	112	0	0
February 2009	100	100	100	30	30	30	30	21	0	0	118	118	118	118	118	118	118	118	0	0
February 2010	100	100	100	17	17	17	17	0	0	0	125	125	125	125	125	125	125	0	0	0
February 2011	100	100	100	7	7	7	7	0	0	0	132	132	132	132	132	132	132	0	0	0
February 2012	100	100	100	1	1	1	1	0	0	0	139	139	139	139	139	139	139	0	0	0
February 2013	100	100	99	0	0	0	0	0	0	0	147	147	147	0	0	0	0	0	0	0
February 2014	100	100	93	0	0	0	0	0	0	0	155	155	155	0	0	0	0	0	0	0
February 2015	100	100	83	0	0	0	0	0	0	0	164	164	164	0	0	0	0	0	0	0
February 2016	100	100	69	0	0	0	0	0	0	0	173	173	173	0	0	0	0	0	0	0
February 2017	100	100	53	0	0	0	0	0	0	0	183	183	183	0	0	0	0	0	0	0
February 2018	100	84	36	0	0	0	0	0	0	0	193	193	193	0	0	0	0	0	0	0
February 2019	100	64	17	0	0	0	0	0	0	0	204	204	204	0	0	0	0	0	0	0
February 2020	100	42	0	0	0	0	0	0	0	0	216	216	0	0	0	0	0	0	0	0
February 2021	100	18	0	0	0	0	0	0	0	0	228	228	0	0	0	0	0	0	0	0
February 2022	100	0	0	0	0	0	0	0	0	0	241	0	0	0	0	0	0	0	0	0
February 2023	100	0	0	0	0	0	0	0	0	0	254	0	0	0	0	0	0	0	0	0
February 2024	100	0	0	0	0	0	0	0	0	0	269	0	0	0	0	0	0	0	0	0
February 2025	100	0	0	0	0	0	0	0	0	0	284	0	0	0	0	0	0	0	0	0
February 2026	100	0	0	0	0	0	0	0	0	0	300	0	0	0	0	0	0	0	0	0
February 2027	100	0	0	0	0	0	0	0	0	0	317	0	0	0	0	0	0	0	0	0
February 2028	100	0	0	0	0	0	0	0	0	0	334	0	0	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	0	0	353	0	0	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	0	0	373	0	0	0	0	0	0	0	0	0
February 2031	100	0	0	0	0	0	0	0	0	0	394	0	0	0	0	0	0	0	0	0
February 2032	93	0	0	0	0	0	0	0	0	0	417	0	0	0	0	0	0	0	0	0
February 2033	28	0	0	0	0	0	0	0	0	0	440	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	13.6	11.0	2.3	2.3	2.3	2.3	1.9	1.3	1.0	27.4	15.8	13.9	6.3	6.3	6.3	6.3	3.6	2.0	1.4

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

Date	YB, YD, YF, YS† and YA Classes										NA, NB, ND, NE and NI† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	97	72	67	56	56	56	56	56	56	50	95	95	95	94	80	75	60	46	18	0
February 2008	97	72	63	43	43	43	43	43	21	0	89	89	89	88	63	58	33	12	0	0
February 2009	97	72	60	32	32	32	32	28	0	0	83	83	83	81	49	45	16	0	0	0
February 2010	97	72	58	24	24	24	24	11	0	0	76	76	76	75	37	37	5	0	0	0
February 2011	97	72	56	18	18	18	18	2	0	0	69	69	69	68	27	27	0	0	0	0
February 2012	97	72	54	14	14	14	14	0	0	0	62	62	62	60	18	21	0	0	0	0
February 2013	97	71	52	12	12	12	12	0	0	0	54	54	54	49	6	14	0	0	0	0
February 2014	97	67	48	10	10	10	10	0	0	0	46	46	46	34	0	6	0	0	0	0
February 2015	97	61	42	8	8	8	8	0	0	0	37	37	37	16	0	0	0	0	0	0
February 2016	97	54	34	6	6	6	6	0	0	0	28	28	28	0	0	0	0	0	0	0
February 2017	97	46	26	4	4	4	4	0	0	0	18	18	18	0	0	0	0	0	0	0
February 2018	97	36	17	2	2	2	2	0	0	0	8	8	8	0	0	0	0	0	0	0
February 2019	97	27	8	1	1	1	1	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2020	97	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2021	97	7	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2022	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2023	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2024	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2025	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2026	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	97	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	84	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	62	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	38	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	11	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.8	8.7	6.4	2.8	2.8	2.8	2.8	1.9	1.3	1.0	7.2	7.2	7.2	6.2	3.3	3.4	1.6	1.0	0.6	0.4

Date	NZ Class										JA and JI† Classes					
	PSA Prepayment Assumption										PSA Prepayment Assumption					
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	233%	300%	400%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	106	106	106	106	106	84	69	55	28	5	97	92	87	84	81	77
February 2008	113	113	113	113	113	73	47	25	5	0	94	81	68	61	52	43
February 2009	120	120	120	120	120	65	33	5	0	0	90	69	49	39	26	14
February 2010	127	127	127	127	127	60	24	5	0	0	86	59	33	21	7	0
February 2011	135	135	135	135	135	63	20	5	0	0	82	48	19	7	0	0
February 2012	143	143	143	143	143	67	18	1	0	0	77	39	8	0	0	0
February 2013	152	152	152	152	152	71	18	*	0	0	72	30	0	0	0	0
February 2014	161	161	161	161	152	76	18	*	0	0	67	21	0	0	0	0
February 2015	171	171	171	171	143	77	18	*	0	0	61	13	0	0	0	0
February 2016	182	182	182	177	132	71	18	*	0	0	55	6	0	0	0	0
February 2017	193	193	193	164	122	65	18	*	0	0	48	0	0	0	0	0
February 2018	205	205	205	150	111	60	18	*	0	0	41	0	0	0	0	0
February 2019	214	214	214	136	100	54	18	*	0	0	33	0	0	0	0	0
February 2020	214	214	212	122	89	48	17	*	0	0	24	0	0	0	0	0
February 2021	214	214	189	106	76	40	14	*	0	0	15	0	0	0	0	0
February 2022	214	208	167	91	64	33	11	*	0	0	5	0	0	0	0	0
February 2023	214	184	146	77	54	27	9	*	0	0	0	0	0	0	0	0
February 2024	214	160	126	65	44	22	7	*	0	0	0	0	0	0	0	0
February 2025	214	138	107	53	36	17	5	*	0	0	0	0	0	0	0	0
February 2026	214	116	89	43	29	13	4	*	0	0	0	0	0	0	0	0
February 2027	214	95	72	34	22	10	3	*	0	0	0	0	0	0	0	0
February 2028	214	75	56	26	17	7	2	*	0	0	0	0	0	0	0	0
February 2029	214	56	42	18	12	5	1	*	0	0	0	0	0	0	0	0
February 2030	214	38	28	12	8	3	1	*	0	0	0	0	0	0	0	0
February 2031	214	21	15	6	4	2	*	*	0	0	0	0	0	0	0	0
February 2032	214	5	4	1	1	*	*	*	0	0	0	0	0	0	0	0
February 2033	214	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	169	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	88	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.8	20.7	19.4	16.7	15.3	10.9	4.7	1.5	0.8	0.5	10.0	5.1	3.2	2.7	2.2	1.9

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

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

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

Date	JB Class						JW, JX†, JY† and JC Classes						TA, UM, UN, UP and MU† Classes							
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption							
	0%	100%	233%	300%	400%	500%	0%	100%	233%	300%	400%	500%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	100	100	100	100	100	100	100	100	100	100	100	100	98	76	76	76	76	76	76	76
February 2008	100	100	100	100	100	100	100	100	100	100	100	100	95	54	54	54	54	54	54	48
February 2009	100	100	100	100	100	100	100	100	100	100	100	100	92	33	33	33	33	33	27	*
February 2010	100	100	100	100	100	74	100	100	100	100	100	100	89	14	14	14	14	14	0	0
February 2011	100	100	100	100	63	5	100	100	100	100	100	100	86	0	0	0	0	0	0	0
February 2012	100	100	100	78	8	0	100	100	100	100	100	69	82	0	0	0	0	0	0	0
February 2013	100	100	89	31	0	0	100	100	100	100	76	46	78	0	0	0	0	0	0	0
February 2014	100	100	46	0	0	0	100	100	100	95	55	30	74	0	0	0	0	0	0	0
February 2015	100	100	11	0	0	0	100	100	100	73	39	20	69	0	0	0	0	0	0	0
February 2016	100	100	0	0	0	0	100	100	86	55	27	13	64	0	0	0	0	0	0	0
February 2017	100	94	0	0	0	0	100	100	68	42	19	8	58	0	0	0	0	0	0	0
February 2018	100	59	0	0	0	0	100	100	53	31	13	5	52	0	0	0	0	0	0	0
February 2019	100	27	0	0	0	0	100	100	40	22	9	3	45	0	0	0	0	0	0	0
February 2020	100	0	0	0	0	0	100	98	30	16	6	2	38	0	0	0	0	0	0	0
February 2021	100	0	0	0	0	0	100	77	22	11	4	1	30	0	0	0	0	0	0	0
February 2022	100	0	0	0	0	0	100	57	15	7	2	1	21	0	0	0	0	0	0	0
February 2023	67	0	0	0	0	0	100	39	9	4	1	*	12	0	0	0	0	0	0	0
February 2024	5	0	0	0	0	0	100	21	5	2	1	*	2	0	0	0	0	0	0	0
February 2025	0	0	0	0	0	0	54	5	1	*	*	*	0	0	0	0	0	0	0	0
February 2026	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2028	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2029	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.3	12.3	8.0	6.6	5.3	4.4	19.1	16.5	12.8	11.1	9.1	7.5	11.4	2.3	2.3	2.3	2.3	2.3	2.1	1.8

Date	TB, VM, VN and MV† Classes								TC, WM and MW† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	83	19	100	100	100	100	100	100	100	100
February 2011 .....	100	88	88	88	88	88	20	0	100	100	100	100	100	100	100	37
February 2012 .....	100	43	43	43	43	43	0	0	100	100	100	100	100	100	55	0
February 2013 .....	100	2	2	2	2	2	0	0	100	100	100	100	100	100	0	0
February 2014 .....	100	0	0	0	0	0	0	0	100	46	46	46	46	46	0	0
February 2015 .....	100	0	0	0	0	0	0	0	100	*	*	*	*	*	0	0
February 2016 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2017 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2018 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2019 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2020 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2021 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2025 .....	76	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2026 .....	45	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2027 .....	11	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	53	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	19.8	5.9	5.9	5.9	5.9	5.9	4.6	3.6	22.1	8.0	8.0	8.0	8.0	8.0	6.1	4.9

\* 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	TS, TU†, TV†, TD, XN and NX† Classes								TW, TX†, TY† and TE Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2011 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2012 .....	100	100	100	100	100	100	100	76	100	100	100	100	100	100	100	100
February 2013 .....	100	100	100	100	100	100	97	38	100	100	100	100	100	100	100	100
February 2014 .....	100	100	100	100	100	100	59	12	100	100	100	100	100	100	100	100
February 2015 .....	100	100	100	100	100	100	32	0	100	100	100	100	100	100	100	88
February 2016 .....	100	68	68	68	68	68	12	0	100	100	100	100	100	100	100	57
February 2017 .....	100	44	44	44	44	44	0	0	100	100	100	100	100	100	95	37
February 2018 .....	100	25	25	25	25	25	0	0	100	100	100	100	100	100	67	24
February 2019 .....	100	10	10	10	10	10	0	0	100	100	100	100	100	100	47	15
February 2020 .....	100	0	0	0	0	0	0	0	100	98	98	98	98	98	32	10
February 2021 .....	100	0	0	0	0	0	0	0	100	73	73	73	73	73	22	6
February 2022 .....	100	0	0	0	0	0	0	0	100	54	54	54	54	54	15	4
February 2023 .....	100	0	0	0	0	0	0	0	100	40	40	40	40	40	10	2
February 2024 .....	100	0	0	0	0	0	0	0	100	29	29	29	29	29	7	1
February 2025 .....	100	0	0	0	0	0	0	0	100	21	21	21	21	21	5	1
February 2026 .....	100	0	0	0	0	0	0	0	100	15	15	15	15	15	3	1
February 2027 .....	100	0	0	0	0	0	0	0	100	10	10	10	10	10	2	*
February 2028 .....	100	0	0	0	0	0	0	0	100	7	7	7	7	7	1	*
February 2029 .....	81	0	0	0	0	0	0	0	100	4	4	4	4	4	1	*
February 2030 .....	9	0	0	0	0	0	0	0	100	2	2	2	2	2	*	*
February 2031 .....	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	*
February 2032 .....	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	23.5	11.0	11.0	11.0	11.0	11.0	8.5	6.8	24.4	17.1	17.1	17.1	17.1	17.1	13.6	11.0

Date	KA, KB, KD and KI† Classes								LF and LS Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	73	73	73	73	73	73	100	100	100	99	36	0	0	0
February 2008 .....	100	100	51	51	51	51	51	0	100	100	100	98	0	0	0	0
February 2009 .....	100	100	33	33	33	33	0	0	100	100	100	97	0	0	0	0
February 2010 .....	100	100	19	19	19	19	0	0	100	100	100	96	0	0	0	0
February 2011 .....	100	100	8	8	8	8	0	0	100	100	100	96	0	0	0	0
February 2012 .....	100	100	1	1	1	1	0	0	100	100	100	95	0	0	0	0
February 2013 .....	100	98	0	0	0	0	0	0	100	100	93	88	0	0	0	0
February 2014 .....	100	88	0	0	0	0	0	0	100	100	80	75	0	0	0	0
February 2015 .....	100	71	0	0	0	0	0	0	100	100	62	57	0	0	0	0
February 2016 .....	100	51	0	0	0	0	0	0	100	100	42	37	0	0	0	0
February 2017 .....	100	27	0	0	0	0	0	0	100	100	20	16	0	0	0	0
February 2018 .....	100	1	0	0	0	0	0	0	100	100	0	0	0	0	0	0
February 2019 .....	100	0	0	0	0	0	0	0	100	75	0	0	0	0	0	0
February 2020 .....	100	0	0	0	0	0	0	0	100	48	0	0	0	0	0	0
February 2021 .....	100	0	0	0	0	0	0	0	100	22	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2025 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2026 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2027 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2028 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2029 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2030 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2031 .....	72	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2032 .....	5	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	25.4	9.9	2.4	2.4	2.4	2.4	1.7	1.3	26.8	14.0	9.5	9.1	0.8	0.4	0.3	0.2

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

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

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

Date	LB, LI†, FL, SL† and LC Classes								LZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	94	94	94	94	94	82	56	30	106	106	106	106	106	92	62	33
February 2008	88	88	88	88	78	44	6	0	113	113	113	113	113	52	6	0
February 2009	82	82	82	82	43	20	0	0	120	120	120	120	120	25	0	0
February 2010	75	75	75	75	16	7	0	0	128	128	128	128	128	9	0	0
February 2011	67	67	67	67	0	0	0	0	136	136	136	136	132	3	0	0
February 2012	60	60	60	60	0	0	0	0	144	144	144	144	125	*	0	0
February 2013	51	51	51	51	0	0	0	0	153	153	153	153	117	*	0	0
February 2014	42	42	42	42	0	0	0	0	163	163	163	163	108	*	0	0
February 2015	33	33	33	33	0	0	0	0	173	173	173	173	97	*	0	0
February 2016	23	23	23	23	0	0	0	0	184	184	184	184	86	*	0	0
February 2017	13	13	13	13	0	0	0	0	195	195	195	195	75	*	0	0
February 2018	1	1	0	0	0	0	0	0	208	208	207	203	65	*	0	0
February 2019	0	0	0	0	0	0	0	0	209	209	186	183	56	*	0	0
February 2020	0	0	0	0	0	0	0	0	209	209	166	163	47	*	0	0
February 2021	0	0	0	0	0	0	0	0	209	209	146	143	39	*	0	0
February 2022	0	0	0	0	0	0	0	0	209	205	128	125	33	*	0	0
February 2023	0	0	0	0	0	0	0	0	209	181	110	108	27	*	0	0
February 2024	0	0	0	0	0	0	0	0	209	158	94	92	22	*	0	0
February 2025	0	0	0	0	0	0	0	0	209	135	79	77	17	*	0	0
February 2026	0	0	0	0	0	0	0	0	209	114	65	63	13	*	0	0
February 2027	0	0	0	0	0	0	0	0	209	94	52	50	10	*	0	0
February 2028	0	0	0	0	0	0	0	0	209	74	40	39	7	*	0	0
February 2029	0	0	0	0	0	0	0	0	209	55	29	28	5	*	0	0
February 2030	0	0	0	0	0	0	0	0	209	38	19	19	3	*	0	0
February 2031	0	0	0	0	0	0	0	0	209	21	11	10	2	*	0	0
February 2032	0	0	0	0	0	0	0	0	209	5	2	2	*	*	0	0
February 2033	0	0	0	0	0	0	0	0	209	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	166	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	6.8	6.8	6.8	6.8	2.9	2.1	1.2	0.8	28.8	20.7	18.0	17.9	12.6	2.3	1.2	0.9

Date	LO Class								GA, UG, UH, UJ and IU† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	100	100	100	100	100	87	59	31	98	76	76	76	76	76	76	76
February 2008	100	100	100	100	95	48	6	0	95	54	54	54	54	54	54	47
February 2009	100	100	100	100	80	23	0	0	92	33	33	33	33	33	26	0
February 2010	100	100	100	100	70	8	0	0	89	14	14	14	14	14	0	0
February 2011	100	100	100	100	63	1	0	0	86	0	0	0	0	0	0	0
February 2012	100	100	100	100	60	*	0	0	82	0	0	0	0	0	0	0
February 2013	100	100	100	100	56	*	0	0	78	0	0	0	0	0	0	0
February 2014	100	100	100	100	51	*	0	0	74	0	0	0	0	0	0	0
February 2015	100	100	100	100	46	*	0	0	69	0	0	0	0	0	0	0
February 2016	100	100	100	100	41	*	0	0	64	0	0	0	0	0	0	0
February 2017	100	100	100	100	36	*	0	0	59	0	0	0	0	0	0	0
February 2018	100	100	99	97	31	*	0	0	53	0	0	0	0	0	0	0
February 2019	100	100	89	87	27	*	0	0	46	0	0	0	0	0	0	0
February 2020	100	100	79	78	23	*	0	0	39	0	0	0	0	0	0	0
February 2021	100	100	70	69	19	*	0	0	31	0	0	0	0	0	0	0
February 2022	100	98	61	60	16	*	0	0	23	0	0	0	0	0	0	0
February 2023	100	87	53	52	13	*	0	0	13	0	0	0	0	0	0	0
February 2024	100	76	45	44	10	*	0	0	3	0	0	0	0	0	0	0
February 2025	100	65	38	37	8	*	0	0	0	0	0	0	0	0	0	0
February 2026	100	55	31	30	6	*	0	0	0	0	0	0	0	0	0	0
February 2027	100	45	25	24	5	*	0	0	0	0	0	0	0	0	0	0
February 2028	100	35	19	19	3	*	0	0	0	0	0	0	0	0	0	0
February 2029	100	27	14	14	2	*	0	0	0	0	0	0	0	0	0	0
February 2030	100	18	9	9	2	*	0	0	0	0	0	0	0	0	0	0
February 2031	100	10	5	5	1	*	0	0	0	0	0	0	0	0	0	0
February 2032	100	2	1	1	*	*	0	0	0	0	0	0	0	0	0	0
February 2033	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034	80	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.8	20.7	17.9	17.8	9.2	2.2	1.2	0.9	11.5	2.3	2.3	2.3	2.3	2.3	2.1	1.8

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

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

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

	GB, VE, VG and IV† Classes								GC, WD and IW† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	79	4	100	100	100	100	100	100	100	100
February 2011 .....	100	85	85	85	85	85	5	0	100	100	100	100	100	100	100	41
February 2012 .....	100	31	31	31	31	31	0	0	100	100	100	100	100	100	52	0
February 2013 .....	100	0	0	0	0	0	0	0	100	83	83	83	83	83	14	0
February 2014 .....	100	0	0	0	0	0	0	0	100	45	45	45	45	45	0	0
February 2015 .....	100	0	0	0	0	0	0	0	100	16	16	16	16	16	0	0
February 2016 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2017 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2018 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2019 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2020 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2021 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2022 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2023 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2024 .....	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2025 .....	76	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2026 .....	39	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2027 .....	0	0	0	0	0	0	0	0	99	0	0	0	0	0	0	0
February 2028 .....	0	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0
February 2029 .....	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
February 2030 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2031 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	19.7	5.7	5.7	5.7	5.7	5.7	4.4	3.5	22.1	8.0	8.0	8.0	8.0	8.0	6.2	4.9

	GT, GV†, GU†, GD, XG and IX† Classes								GW, GX†, GY† and GE Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2008 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2009 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2010 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2011 .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2012 .....	100	100	100	100	100	100	100	99	100	100	100	100	100	100	100	100
February 2013 .....	100	100	100	100	100	100	100	36	100	100	100	100	100	100	100	100
February 2014 .....	100	100	100	100	100	100	71	0	100	100	100	100	100	100	100	94
February 2015 .....	100	100	100	100	100	100	26	0	100	100	100	100	100	100	100	61
February 2016 .....	100	85	85	85	85	85	0	0	100	100	100	100	100	100	93	40
February 2017 .....	100	45	45	45	45	45	0	0	100	100	100	100	100	100	65	25
February 2018 .....	100	15	15	15	15	15	0	0	100	100	100	100	100	100	46	16
February 2019 .....	100	0	0	0	0	0	0	0	100	89	89	89	89	89	32	10
February 2020 .....	100	0	0	0	0	0	0	0	100	66	66	66	66	66	22	7
February 2021 .....	100	0	0	0	0	0	0	0	100	49	49	49	49	49	15	4
February 2022 .....	100	0	0	0	0	0	0	0	100	36	36	36	36	36	10	3
February 2023 .....	100	0	0	0	0	0	0	0	100	26	26	26	26	26	7	2
February 2024 .....	100	0	0	0	0	0	0	0	100	19	19	19	19	19	5	1
February 2025 .....	100	0	0	0	0	0	0	0	100	13	13	13	13	13	3	1
February 2026 .....	100	0	0	0	0	0	0	0	100	9	9	9	9	9	2	*
February 2027 .....	100	0	0	0	0	0	0	0	100	6	6	6	6	6	1	*
February 2028 .....	100	0	0	0	0	0	0	0	100	4	4	4	4	4	1	*
February 2029 .....	100	0	0	0	0	0	0	0	100	2	2	2	2	2	*	*
February 2030 .....	0	0	0	0	0	0	0	0	100	1	1	1	1	1	*	*
February 2031 .....	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*
February 2032 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2033 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	23.6	11.0	11.0	11.0	11.0	11.0	8.5	6.8	24.4	15.8	15.8	15.8	15.8	15.8	12.6	10.2

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

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

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

FD, SD, DE, DF, DS†, DH and DB Classes									BF and BS Classes							
Date	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	100	100	74	73	73	73	73	73	100	100	100	100	40	0	0	0
February 2008	100	100	53	51	51	51	51	0	100	100	100	100	0	0	0	0
February 2009	100	100	36	33	33	33	0	0	100	100	100	100	0	0	0	0
February 2010	100	100	22	18	18	18	0	0	100	100	100	100	0	0	0	0
February 2011	100	100	12	8	8	8	0	0	100	100	100	100	0	0	0	0
February 2012	100	100	4	*	*	*	0	0	100	100	100	99	0	0	0	0
February 2013	100	97	0	0	0	0	0	0	100	100	96	92	0	0	0	0
February 2014	100	87	0	0	0	0	0	0	100	100	83	79	0	0	0	0
February 2015	100	70	0	0	0	0	0	0	100	100	66	62	0	0	0	0
February 2016	100	49	0	0	0	0	0	0	100	100	46	42	0	0	0	0
February 2017	100	25	0	0	0	0	0	0	100	100	25	21	0	0	0	0
February 2018	100	0	0	0	0	0	0	0	100	99	4	*	0	0	0	0
February 2019	100	0	0	0	0	0	0	0	100	74	0	0	0	0	0	0
February 2020	100	0	0	0	0	0	0	0	100	48	0	0	0	0	0	0
February 2021	100	0	0	0	0	0	0	0	100	22	0	0	0	0	0	0
February 2022	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2023	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2024	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2025	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2026	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2027	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2028	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2029	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2030	100	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2031	77	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2032	12	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	43	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.5	9.8	2.5	2.3	2.3	2.3	1.7	1.3	26.9	13.9	9.8	9.5	0.9	0.4	0.3	0.2

CA, CI†, CF, CS† and CB Classes									CZ Class							
Date	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007	94	94	94	94	94	85	57	29	106	106	106	106	106	94	63	32
February 2008	88	88	88	88	85	45	4	0	113	113	113	113	113	53	5	0
February 2009	82	82	82	82	50	20	0	0	120	120	120	120	120	25	0	0
February 2010	75	75	75	75	23	7	0	0	128	128	128	128	128	9	0	0
February 2011	68	68	68	68	4	1	0	0	136	136	136	136	136	1	0	0
February 2012	61	61	61	61	0	0	0	0	144	144	144	144	133	*	0	0
February 2013	53	53	53	53	0	0	0	0	153	153	153	153	125	*	0	0
February 2014	44	44	44	44	0	0	0	0	163	163	163	163	114	*	0	0
February 2015	35	35	35	35	0	0	0	0	173	173	173	173	102	*	0	0
February 2016	25	25	25	25	0	0	0	0	184	184	184	184	90	*	0	0
February 2017	15	15	15	15	0	0	0	0	195	195	195	195	79	*	0	0
February 2018	4	4	4	4	0	0	0	0	208	208	208	208	68	*	0	0
February 2019	0	0	0	0	0	0	0	0	212	212	194	190	58	*	0	0
February 2020	0	0	0	0	0	0	0	0	212	212	172	168	49	*	0	0
February 2021	0	0	0	0	0	0	0	0	212	212	150	147	40	*	0	0
February 2022	0	0	0	0	0	0	0	0	212	209	130	127	33	*	0	0
February 2023	0	0	0	0	0	0	0	0	212	182	111	109	27	*	0	0
February 2024	0	0	0	0	0	0	0	0	212	157	93	91	21	*	0	0
February 2025	0	0	0	0	0	0	0	0	212	132	77	75	17	*	0	0
February 2026	0	0	0	0	0	0	0	0	212	109	62	60	13	*	0	0
February 2027	0	0	0	0	0	0	0	0	212	87	48	47	9	*	0	0
February 2028	0	0	0	0	0	0	0	0	212	65	35	34	6	*	0	0
February 2029	0	0	0	0	0	0	0	0	212	45	24	23	4	*	0	0
February 2030	0	0	0	0	0	0	0	0	212	26	13	13	2	*	0	0
February 2031	0	0	0	0	0	0	0	0	212	7	4	4	1	*	0	0
February 2032	0	0	0	0	0	0	0	0	212	0	0	0	0	0	0	0
February 2033	0	0	0	0	0	0	0	0	212	0	0	0	0	0	0	0
February 2034	0	0	0	0	0	0	0	0	179	0	0	0	0	0	0	0
February 2035	0	0	0	0	0	0	0	0	93	0	0	0	0	0	0	0
February 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	7.0	7.0	3.1	2.1	1.2	0.8	28.9	20.3	17.8	17.7	12.7	2.3	1.2	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.

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



Date	CO Class								P Class										
	PSA Prepayment Assumption								PSA Prepayment Assumption										
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
February 2007 .....	100	100	100	100	100	89	60	30	100	100	100	100	100	100	100	100	100	100	
February 2008 .....	100	100	100	100	98	48	4	0	98	87	87	87	87	87	87	87	87	83	
February 2009 .....	100	100	100	100	83	22	0	0	97	74	74	74	74	74	74	74	71	55	
February 2010 .....	100	100	100	100	72	8	0	0	95	63	63	63	63	63	63	63	51	36	
February 2011 .....	100	100	100	100	66	1	0	0	93	52	52	52	52	52	52	52	36	24	
February 2012 .....	100	100	100	100	63	*	0	0	91	41	41	41	41	41	41	41	26	15	
February 2013 .....	100	100	100	100	59	*	0	0	88	32	32	32	32	32	32	32	18	10	
February 2014 .....	100	100	100	100	54	*	0	0	86	25	25	25	25	25	25	25	13	7	
February 2015 .....	100	100	100	100	48	*	0	0	83	19	19	19	19	19	19	19	9	4	
February 2016 .....	100	100	100	100	43	*	0	0	80	14	14	14	14	14	14	14	7	3	
February 2017 .....	100	100	100	100	37	*	0	0	76	11	11	11	11	11	11	11	5	2	
February 2018 .....	100	100	100	100	32	*	0	0	73	8	8	8	8	8	8	8	3	1	
February 2019 .....	100	100	91	89	27	*	0	0	69	6	6	6	6	6	6	6	2	1	
February 2020 .....	100	100	81	79	23	*	0	0	64	5	5	5	5	5	5	5	2	*	
February 2021 .....	100	100	71	69	19	*	0	0	60	4	4	4	4	4	4	4	1	*	
February 2022 .....	100	98	61	60	16	*	0	0	55	3	3	3	3	3	3	3	1	*	
February 2023 .....	100	86	52	51	13	*	0	0	49	2	2	2	2	2	2	2	1	*	
February 2024 .....	100	74	44	43	10	*	0	0	43	1	1	1	1	1	1	1	*	*	
February 2025 .....	100	62	36	35	8	*	0	0	36	1	1	1	1	1	1	1	*	*	
February 2026 .....	100	51	29	28	6	*	0	0	29	1	1	1	1	1	1	1	*	*	
February 2027 .....	100	41	23	22	4	*	0	0	21	*	*	*	*	*	*	*	*	*	
February 2028 .....	100	31	17	16	3	*	0	0	13	*	*	*	*	*	*	*	*	*	
February 2029 .....	100	21	11	11	2	*	0	0	4	*	*	*	*	*	*	*	*	*	
February 2030 .....	100	12	6	6	1	*	0	0	*	*	*	*	*	*	*	*	*	*	
February 2031 .....	100	3	2	2	*	*	0	0	*	*	*	*	*	*	*	*	*	*	
February 2032 .....	100	0	0	0	0	*	0	0	*	*	*	*	*	*	*	*	*	*	
February 2033 .....	100	0	0	0	0	*	0	0	0	0	0	0	0	0	0	0	0	0	
February 2034 .....	84	0	0	0	0	*	0	0	0	0	0	0	0	0	0	0	0	0	
February 2035 .....	44	0	0	0	0	*	0	0	0	0	0	0	0	0	0	0	0	0	
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)** .....	28.9	20.3	17.8	17.6	9.4	2.2	1.2	0.9	15.6	6.0	6.0	6.0	6.0	6.0	6.0	6.0	4.8	3.9	

Date	N Class										T Class							
	PSA Prepayment Assumption										PSA Prepayment Assumption							
	0%	100%	120%	172%	199%	245%	300%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	98	84	82	75	72	66	60	53	41	28	99	88	88	88	88	88	88	88
February 2008 .....	98	84	80	68	62	53	41	31	13	0	97	76	76	76	76	76	76	73
February 2009 .....	98	84	78	62	55	42	28	17	0	0	96	65	65	65	65	65	62	48
February 2010 .....	98	84	77	58	49	35	20	7	0	0	94	55	55	55	55	55	44	31
February 2011 .....	98	84	76	55	45	30	14	2	0	0	92	45	45	45	45	45	32	21
February 2012 .....	98	84	75	52	42	27	12	*	0	0	91	36	36	36	36	36	23	14
February 2013 .....	98	84	74	51	40	25	11	*	0	0	88	28	28	28	28	28	16	9
February 2014 .....	98	82	71	48	38	23	9	*	0	0	86	22	22	22	22	22	11	6
February 2015 .....	98	79	68	44	35	21	8	*	0	0	84	17	17	17	17	17	8	4
February 2016 .....	98	75	64	41	31	18	7	*	0	0	81	13	13	13	13	13	6	2
February 2017 .....	98	70	59	37	28	16	6	*	0	0	78	10	10	10	10	10	4	2
February 2018 .....	98	65	54	33	25	14	5	*	0	0	75	7	7	7	7	7	3	1
February 2019 .....	98	60	50	29	22	12	4	*	0	0	71	6	6	6	6	6	2	1
February 2020 .....	98	54	45	26	19	10	4	*	0	0	68	4	4	4	4	4	1	*
February 2021 .....	98	49	40	22	16	8	3	*	0	0	63	3	3	3	3	3	1	*
February 2022 .....	98	44	35	19	14	7	2	*	0	0	59	2	2	2	2	2	1	*
February 2023 .....	98	39	31	16	11	6	2	*	0	0	54	2	2	2	2	2	*	*
February 2024 .....	98	34	27	14	9	5	1	*	0	0	49	1	1	1	1	1	*	*
February 2025 .....	98	29	23	11	8	4	1	*	0	0	43	1	1	1	1	1	*	*
February 2026 .....	98	24	19	9	6	3	1	*	0	0	37	1	1	1	1	1	*	*
February 2027 .....	98	20	15	7	5	2	1	*	0	0	30	*	*	*	*	*	*	*
February 2028 .....	98	16	12	5	4	2	*	*	0	0	22	*	*	*	*	*	*	*
February 2029 .....	98	12	9	4	2	1	*	*	0	0	14	*	*	*	*	*	*	*
February 2030 .....	91	8	6	3	2	1	*	*	0	0	5	*	*	*	*	*	*	*
February 2031 .....	79	4	3	1	1	*	*	*	0	0	*	*	*	*	*	*	*	*
February 2032 .....	66	1	1	*	*	*	*	*	0	0	*	*	*	*	*	*	*	*
February 2033 .....	51	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.6	14.1	12.2	8.4	6.9	4.8	2.9	1.6	1.0	0.8	16.3	5.3	5.3	5.3	5.3	5.3	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.

Date	L Class								G Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	94	94	79	63	48	34	99	88	88	88	88	88	88	88
February 2008 .....	100	100	89	88	62	37	15	0	97	76	76	76	76	76	76	72
February 2009 .....	100	100	85	84	50	20	0	0	96	65	65	65	65	65	61	47
February 2010 .....	100	100	81	80	41	9	0	0	94	55	55	55	55	55	44	31
February 2011 .....	100	100	79	78	35	3	0	0	93	45	45	45	45	45	31	20
February 2012 .....	100	100	77	76	32	*	0	0	91	36	36	36	36	36	22	13
February 2013 .....	100	100	75	74	30	*	0	0	89	27	27	27	27	27	16	9
February 2014 .....	100	97	72	71	27	*	0	0	86	21	21	21	21	21	11	6
February 2015 .....	100	93	68	67	25	*	0	0	84	16	16	16	16	16	8	4
February 2016 .....	100	89	63	62	22	*	0	0	81	12	12	12	12	12	6	2
February 2017 .....	100	83	58	57	19	*	0	0	78	9	9	9	9	9	4	2
February 2018 .....	100	77	53	52	16	*	0	0	75	7	7	7	7	7	3	1
February 2019 .....	100	71	47	46	14	*	0	0	72	5	5	5	5	5	2	1
February 2020 .....	100	65	42	41	12	*	0	0	68	4	4	4	4	4	1	*
February 2021 .....	100	58	37	36	10	*	0	0	64	3	3	3	3	3	1	*
February 2022 .....	100	52	32	32	8	*	0	0	59	2	2	2	2	2	1	*
February 2023 .....	100	46	28	27	7	*	0	0	54	2	2	2	2	2	*	*
February 2024 .....	100	40	24	23	5	*	0	0	49	1	1	1	1	1	*	*
February 2025 .....	100	34	20	19	4	*	0	0	43	1	1	1	1	1	*	*
February 2026 .....	100	29	16	16	3	*	0	0	37	1	1	1	1	1	*	*
February 2027 .....	100	24	13	13	3	*	0	0	30	*	*	*	*	*	*	*
February 2028 .....	100	19	10	10	2	*	0	0	23	*	*	*	*	*	*	*
February 2029 .....	100	14	7	7	1	*	0	0	15	*	*	*	*	*	*	*
February 2030 .....	100	10	5	5	1	*	0	0	6	*	*	*	*	*	*	*
February 2031 .....	93	5	3	3	*	*	0	0	*	*	*	*	*	*	*	*
February 2032 .....	78	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0
February 2033 .....	61	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2034 .....	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2035 .....	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.5	16.6	12.3	12.1	5.6	1.8	1.1	0.8	16.4	5.3	5.3	5.3	5.3	5.3	4.3	3.5

Date	C Class								MX Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	142%	144%	245%	350%	450%	550%	0%	100%	142%	144%	245%	350%	450%	550%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
February 2007 .....	100	100	94	93	78	63	48	33	100	100	100	100	100	88	59	31
February 2008 .....	100	100	89	88	62	37	14	0	100	100	100	100	96	48	5	0
February 2009 .....	100	100	84	84	50	19	0	0	100	100	100	100	81	22	0	0
February 2010 .....	100	100	81	80	41	8	0	0	100	100	100	100	71	8	0	0
February 2011 .....	100	100	79	78	35	2	0	0	100	100	100	100	65	1	0	0
February 2012 .....	100	100	77	76	32	*	0	0	100	100	100	100	61	*	0	0
February 2013 .....	100	99	75	74	30	*	0	0	100	100	100	100	57	*	0	0
February 2014 .....	100	97	72	71	27	*	0	0	100	100	100	100	53	*	0	0
February 2015 .....	100	93	67	66	24	*	0	0	100	100	100	100	47	*	0	0
February 2016 .....	100	88	62	61	22	*	0	0	100	100	100	100	42	*	0	0
February 2017 .....	100	82	57	56	19	*	0	0	100	100	100	100	37	*	0	0
February 2018 .....	100	76	52	51	16	*	0	0	100	100	100	99	32	*	0	0
February 2019 .....	100	69	46	45	14	*	0	0	100	100	90	88	27	*	0	0
February 2020 .....	100	63	41	40	12	*	0	0	100	100	80	78	23	*	0	0
February 2021 .....	100	56	36	35	10	*	0	0	100	100	70	69	19	*	0	0
February 2022 .....	100	50	31	30	8	*	0	0	100	98	61	60	16	*	0	0
February 2023 .....	100	43	27	26	6	*	0	0	100	86	53	51	13	*	0	0
February 2024 .....	100	37	22	22	5	*	0	0	100	75	45	43	10	*	0	0
February 2025 .....	100	32	18	18	4	*	0	0	100	64	37	36	8	*	0	0
February 2026 .....	100	26	15	14	3	*	0	0	100	53	30	29	6	*	0	0
February 2027 .....	100	21	11	11	2	*	0	0	100	43	24	23	5	*	0	0
February 2028 .....	100	16	8	8	2	*	0	0	100	33	18	17	3	*	0	0
February 2029 .....	100	11	6	5	1	*	0	0	100	24	13	12	2	*	0	0
February 2030 .....	100	6	3	3	1	*	0	0	100	15	8	8	1	*	0	0
February 2031 .....	94	2	1	1	*	*	0	0	100	7	3	3	1	*	0	0
February 2032 .....	79	0	0	0	0	0	0	0	100	1	1	1	*	*	0	0
February 2033 .....	61	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
February 2034 .....	43	0	0	0	0	0	0	0	82	0	0	0	0	0	0	0
February 2035 .....	22	0	0	0	0	0	0	0	43	0	0	0	0	0	0	0
February 2036 .....	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	27.6	16.2	12.1	11.9	5.5	1.8	1.1	0.8	28.8	20.5	17.9	17.7	9.3	2.2	1.2	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.

## 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 Principal Only Classes, the Notional Classes and the Accrual 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 LF and BF Classes, 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	191% PSA
2	245% PSA
3	233% PSA
4	245% PSA
5	245% 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 5.43% (which is 120% of the “federal long-term rate”). 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 will represent the beneficial ownership of the underlying REMIC Certificates set forth in Schedule 1. The ownership interest represented by RCR Certificates will be one of two types. A Certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying REMIC Certificates. A Certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in two or more underlying REMIC Certificates.

The P, N, PE, PG, YA, JC, LC, TD, TE, T, L, G, GD, GE, CB, C, DB, MX and HF Classes are Combination RCR Classes. The other RCR Classes are Strip RCR Classes.

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

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

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

The rules of section 1286 of the Code also apply if (i) a beneficial owner of REMIC Certificates exchanges them for Strip RCR Certificates, (ii) the beneficial owner sells some, but not all, of the Strip RCR Certificates, and (iii) the combination of retained Strip RCR Certificates cannot be exchanged for the related REMIC Certificates. As of the date of such a sale, the beneficial owner must allocate its basis in the REMIC Certificates between the part of the REMIC Certificates underlying the Strip RCR Certificates sold and the part of the REMIC Certificates underlying the Strip RCR Certificates retained in proportion to their relative fair market values. Section 1286 of the Code treats

the beneficial owner as purchasing the Strip RCR Certificates retained for the amount of the basis allocated to the retained Certificates, and the beneficial owner must then accrue any OID with respect to the retained Certificates as described above. Section 1286 does not apply, however, if a beneficial owner exchanges REMIC Certificates for the related RCR Certificates and retains all the RCR Certificates, see “—*Exchanges*” below.

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

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

**Combination RCR Classes.** A beneficial owner of a Combination RCR Certificate will be treated as the beneficial owner of a proportionate interest in the REMIC Certificates underlying that Combination RCR Certificate. 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.* We are obligated to deliver the Group 1 and Group 3 Classes and the R and RL Classes to Citigroup Global Markets Inc. (the “Dealer”) in exchange for the Group 1 and Group 3 MBS. The Group 2, Group 4 and Group 5 MBS will be provided by Fannie Mae. We will sell the Group 2, Group 4 and Group 5 Classes (other than the PA, PB, PC, PD, PT, PU, PV, PW, PX, PY, TA, TB, TC, TS, TU, TV, TW, TX, TY, GA, GB, GC, GT, GW, GU, GV, GX and GY Classes) to the Dealer for cash proceeds estimated to be approximately \$577,031,094.

The Dealer proposes to offer the Certificates (other than the PA, PB, PC, PD, PT, PU, PV, PW, PX, PY, TA, TB, TC, TS, TU, TV, TW, TX, TY, GA, GB, GC, GT, GW, GU, GV, GX and GY 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 PA, PB, PC, PD, PT, PU, PV, PW, PX, PY, TA, TB, TC, TS, TU, TV, TW, TX, TY, GA, GB, GC, GT, GW, GU, GV, GX and GY Classes initially will be retained by Fannie Mae.

*Increase in Certificates.* Before the Settlement Date, we and the Dealer may agree to offer Classes in addition to those contemplated as of the date of this prospectus supplement. In this event, we will increase the related MBS in principal balance, but we expect that all these additional MBS will have the same characteristics as described under “Description of the Certificates—The MBS” in this prospectus supplement. The proportion that the original principal balance of each Group 1, 2, 3, 4 or 5 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 4 or 5 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 LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

Available Recombinations ( 1 ) ( 2 )

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 1								
PA	\$ 35,427,000	P	\$157,663,000	6.00%	FIX	PAC	31395BQV8	March 2036
PB	44,709,000							
PC	23,195,000							
PD	28,643,000							
PT	15,298,000							
PU	15,298,000 (4)							
PV	15,298,000 (4)							
PW	10,391,000							
PX	10,391,000 (4)							
PY	10,391,000 (4)							
Recombination 2								
OA	7,768,890	N (5)	142,337,000	6.00	FIX	SUP	31395BQW6	March 2036
OB	1,188,255							
OC	6,035,355							
OZ	7,500							
XA	11,375,079							
XB	567,781							
XC	8,047,140							
XZ	10,000							
YB	15,682,000							
YD	11,894,000							
YF	15,644,000							
YS	15,644,000 (4)							
NA	17,117,000							
NB	2,000,000							
ND	11,250,000							
NE	3,750,000							
NI	2,129,875 (4)							
NZ	30,000,000							
Recombination 3								
PT	15,298,000	PE	15,298,000	6.00	FIX	PAC	31395BQX4	July 2035
PU	15,298,000 (4)							
PV	15,298,000 (4)							

REMIC Certificates			RCR Certificates						
Classes	Original Principal or Notional Principal Balances		RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 4			PG	\$ 10,391,000	6.00%	FIX	PAC	31395BQY2	March 2036
PW	\$ 10,391,000								
PX	10,391,000 (4)								
PY	10,391,000 (4)								
Recombination 5			YA (6)	15,000,000	5.75	FIX	PAC	31395BQZ9	March 2036
OA	7,768,890								
OB	1,188,255								
OC	6,035,355								
OZ	7,500								
Recombination 6			UA	35,427,000	4.00	FIX	PAC	31395BRA3	September 2021
PA	35,427,000		UI	11,809,000 (4)	6.00	FIX/IO	NTL	31395BRE5	September 2021
Recombination 7			UB	35,427,000	4.50	FIX	PAC	31395BRB1	September 2021
PA	35,427,000		UI	8,856,750 (4)	6.00	FIX/IO	NTL	31395BRE5	September 2021
Recombination 8			UC	35,427,000	5.00	FIX	PAC	31395BRC9	September 2021
PA	35,427,000		UI	5,904,500 (4)	6.00	FIX/IO	NTL	31395BRE5	September 2021
Recombination 9			UD	35,427,000	5.50	FIX	PAC	31395BRD7	September 2021
PA	35,427,000		UI	2,952,250 (4)	6.00	FIX/IO	NTL	31395BRE5	September 2021
Recombination 10			VA	44,709,000	4.50	FIX	PAC	31395BRF2	March 2029
PB	44,709,000		VI	11,177,250 (4)	6.00	FIX/IO	NTL	31395BRJ4	March 2029
Recombination 11			VB	44,709,000	5.00	FIX	PAC	31395BRG0	March 2029
PB	44,709,000		VI	7,451,500 (4)	6.00	FIX/IO	NTL	31395BRJ4	March 2029
Recombination 12			VC	44,709,000	5.50	FIX	PAC	31395BRH8	March 2029
PB	44,709,000		VI	3,725,750 (4)	6.00	FIX/IO	NTL	31395BRJ4	March 2029
Recombination 13			WA	23,195,000	5.00	FIX	PAC	31395BRK1	October 2031
PC	23,195,000		WI	3,865,833 (4)	6.00	FIX/IO	NTL	31395BRM7	October 2031
Recombination 14			WB	23,195,000	5.50	FIX	PAC	31395BRL9	October 2031
PC	23,195,000		WI	1,932,917 (4)	6.00	FIX/IO	NTL	31395BRM7	October 2031

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 15								
PD	\$ 28,643,000	XE	\$ 28,643,000	5.50%	FIX	PAC	31395BRN5	May 2034
		XI	2,386,917 (4)	6.00	FIX/IO	NTL	31395BRP0	May 2034
Recombination 16								
PT	15,298,000	AB	15,298,000	5.50	FIX	PAC	31395BRQ8	July 2035
PU	15,298,000 (4)	AI	1,274,833 (4)	6.00	FIX/IO	NTL	31395BRR6	July 2035
PV	15,298,000 (4)							
Recombination 17								
JW	12,974,542	JC	12,974,542	5.50	FIX	SEQ	31395BRS4	March 2026
JX	12,974,542 (4)							
JY	12,974,542 (4)							
Recombination 18								
LB	43,147,830	LC	43,147,830	5.75	FIX	TAC/SUP/AD	31395BSJ3	September 2020
LI	1,797,826 (4)							
Recombination 19								
TS	40,394,000	TD	40,394,000	6.00	FIX	PAC	31395BRU9	October 2035
TU	40,394,000 (4)							
TV	40,394,000 (4)							
Recombination 20								
TW	13,954,000	TE	13,954,000	6.00	FIX	PAC	31395BRV7	March 2036
TX	13,954,000 (4)							
TY	13,954,000 (4)							
Recombination 21								
TA	172,185,000	UM	172,185,000	4.50	FIX	PAC	31395BRW5	April 2029
		MU	43,046,250 (4)	6.00	FIX/IO	NTL	31395BRZ8	April 2029
Recombination 22								
TA	172,185,000	UN	172,185,000	5.00	FIX	PAC	31395BRX3	April 2029
		MU	28,697,500 (4)	6.00	FIX/IO	NTL	31395BRZ8	April 2029
Recombination 23								
TA	172,185,000	UP	172,185,000	5.50	FIX	PAC	31395BRY1	April 2029
		MU	14,348,750 (4)	6.00	FIX/IO	NTL	31395BRZ8	April 2029
Recombination 24								
TB	66,751,000	VM	66,751,000	5.00	FIX	PAC	31395BSA2	October 2032
		MV	11,125,167 (4)	6.00	FIX/IO	NTL	31395BSC8	October 2032
Recombination 25								
TB	66,751,000	VN	66,751,000	5.50	FIX	PAC	31395BSB0	October 2032
		MV	5,562,583 (4)	6.00	FIX/IO	NTL	31395BSC8	October 2032

REMIC Certificates			RCR Certificates						
Classes	Original Principal or Notional Principal Balances		RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 26									
TC	\$ 36,389,000		WM	\$ 36,389,000	5.50%	FIX	PAC	31395BSD6	April 2034
			MW	3,032,417 (4)	6.00	FIX/IO	NTL	31395BSE4	April 2034
Recombination 27									
TS	40,394,000		XN	40,394,000	5.50	FIX	PAC	31395BSF1	October 2035
TU	40,394,000 (4)		NX	3,366,167 (4)	6.00	FIX/IO	NTL	31395BSG9	October 2035
TV	40,394,000 (4)								
Recombination 28									
TA	172,185,000		T	329,673,000	6.00	FIX	PAC	31395BRT2	March 2036
TB	66,751,000								
TC	36,389,000								
TS	40,394,000								
TU	40,394,000 (4)								
TV	40,394,000 (4)								
TW	13,954,000								
TX	13,954,000 (4)								
TY	13,954,000 (4)								
Recombination 29									
KA	12,000,000		L (7)	220,327,000	6.00	FIX	SUP	31395BSH7	March 2036
KB	35,234,000								
KD	4,000,000								
KI	2,134,750 (4)								
LF	4,019,231								
LS	48,230,769								
LB	43,147,830								
FL	16,779,711								
SL	16,779,711 (4)								
LI	1,797,826 (4)								
LZ	55,000,000								
LO	1,915,459								
Recombination 30									
GA	170,911,000		G	324,440,000	6.00	FIX	PAC	31395BSK0	March 2036
GB	54,977,000								
GC	55,184,000								
GT	23,993,000								
GW	19,375,000								
GU	23,993,000 (4)								
GV	23,993,000 (4)								
GX	19,375,000 (4)								
GY	19,375,000 (4)								

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 31								
GT	\$ 23,993,000	GD	\$ 23,993,000	6.00%	FIX	PAC	31395BSL8	July 2035
GV	23,993,000(4)							
GU	23,993,000(4)							
Recombination 32								
GW	19,375,000	GE	19,375,000	6.00	FIX	PAC	31395BSM6	March 2036
GX	19,375,000(4)							
GY	19,375,000(4)							
Recombination 33								
GA	170,911,000	UG	170,911,000	4.50	FIX	PAC	31395BSQ7	May 2029
		IU	42,727,750(4)	6.00	FIX/IO	NTL	31395BST1	May 2029
Recombination 34								
GA	170,911,000	UH	170,911,000	5.00	FIX	PAC	31395BSR5	May 2029
		IU	28,485,167(4)	6.00	FIX/IO	NTL	31395BST1	May 2029
Recombination 35								
GA	170,911,000	UJ	170,911,000	5.50	FIX	PAC	31395BSS3	May 2029
		IU	14,242,583(4)	6.00	FIX/IO	NTL	31395BST1	May 2029
Recombination 36								
GB	54,977,000	VE	54,977,000	5.00	FIX	PAC	31395BSU8	April 2032
		IV	9,162,833(4)	6.00	FIX/IO	NTL	31395BSW4	April 2032
Recombination 37								
GB	54,977,000	VG	54,977,000	5.50	FIX	PAC	31395BSV6	April 2032
		IV	4,581,417(4)	6.00	FIX/IO	NTL	31395BSW4	April 2032
Recombination 38								
GC	55,184,000	WD	55,184,000	5.50	FIX	PAC	31395BSX2	September 2034
		IW	4,598,667(4)	6.00	FIX/IO	NTL	31395BSY0	September 2034
Recombination 39								
GT	23,993,000	XG	23,993,000	5.50	FIX	PAC	31395BSZ7	July 2035
GV	23,993,000(4)	IX	1,999,417(4)	6.00	FIX/IO	NTL	31395BTA1	July 2035
GU	23,993,000(4)							
Recombination 40								
CA	40,422,216	CB	40,422,216	5.75	FIX	TAC/SUP/AD	31395BTB9	February 2021
CI	1,684,259(4)							

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal or Notional Principal Balance	Interest Rate	Interest Type (3)	Principal Type (3)	CUSIP Number	Final Distribution Date
Recombination 41								
FD	\$ 32,192,771	C (8)	\$213,160,000	6.00%	FIX	SUP	31395BSN4	March 2036
SD	6,998,429							
DE	5,000,000							
DF	3,648,900							
DS	3,648,900 (4)							
DH	3,648,900							
BF	4,135,385							
BS	49,624,615							
CA	40,422,216							
CI	1,684,259 (4)							
CF	15,719,751							
CS	15,719,751 (4)							
CZ	50,000,000							
CO	1,769,033							
Recombination 42								
FD	32,192,771	DB	39,191,200	5.75	FIX	PAC	31395BSP9	March 2036
SD	6,998,429							
Recombination 43								
LO	1,915,459	MX (9)	3,684,492	(10)	PO	SUP	31395BTC7	March 2036
CO	1,769,033							
Recombination 44								
FH	125,730,000	HF	134,411,357	(11)	FLT	PAC	31395BQU0	March 2036
FK	8,681,357							

- (1) In any exchange under Recombination 1, 2, 5, 28, 29, 30, 41, 43 or 44, 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 or notional principal balances of the related REMIC Classes at the time of exchange. REMIC Certificates and RCR Certificates in any other Recombination 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) Notional principal balance.
- (5) Principal payments on the REMIC Certificates in Recombination 2 from the OZ Accrual Amount, XZ Accrual Amount and NZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (6) Principal payments on the REMIC Certificates in Recombination 5 from the OZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (7) Principal payments on the REMIC Certificates in Recombination 29 from the LZ Accrual Amount 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 41 from the CZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (9) The MX Class is formed from a combination of the LO Class in Group 4 and the CO Class in Group 5.
- (10) Principal only class.
- (11) For a description of this interest rate, see “Description of the Certificates—Distributions of Interest” in this prospectus supplement.



## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$171,069,000.00	May 2010 .....	\$113,655,989.23	August 2014 .....	\$ 59,730,554.62
March 2006 .....	170,575,841.15	June 2010 .....	112,455,290.19	September 2014 .....	58,809,765.75
April 2006 .....	170,041,823.01	July 2010 .....	111,260,817.01	October 2014 .....	57,900,392.90
May 2006 .....	169,467,131.11	August 2010 .....	110,072,537.67	November 2014 .....	57,004,263.27
June 2006 .....	168,851,972.15	September 2010 .....	108,890,420.30	December 2014 .....	56,121,190.09
July 2006 .....	168,196,573.93	October 2010 .....	107,714,433.20	January 2015 .....	55,250,989.16
August 2006 .....	167,501,185.22	November 2010 .....	106,544,544.83	February 2015 .....	54,393,478.83
September 2006 .....	166,766,075.60	December 2010 .....	105,380,723.82	March 2015 .....	53,548,479.98
October 2006 .....	165,991,535.34	January 2011 .....	104,222,938.96	April 2015 .....	52,715,815.97
November 2006 .....	165,177,875.21	February 2011 .....	103,071,159.19	May 2015 .....	51,895,312.60
December 2006 .....	164,325,426.29	March 2011 .....	101,925,353.61	June 2015 .....	51,086,798.08
January 2007 .....	163,434,539.75	April 2011 .....	100,785,491.49	July 2015 .....	50,290,103.01
February 2007 .....	162,505,586.65	May 2011 .....	99,651,542.25	August 2015 .....	49,505,060.34
March 2007 .....	161,538,957.65	June 2011 .....	98,523,475.48	September 2015 .....	48,731,505.33
April 2007 .....	160,535,062.81	July 2011 .....	97,401,260.91	October 2015 .....	47,969,275.52
May 2007 .....	159,494,331.24	August 2011 .....	96,284,868.43	November 2015 .....	47,218,210.71
June 2007 .....	158,417,210.87	September 2011 .....	95,174,268.09	December 2015 .....	46,478,152.93
July 2007 .....	157,304,168.09	October 2011 .....	94,069,430.09	January 2016 .....	45,748,946.38
August 2007 .....	156,155,687.44	November 2011 .....	92,970,324.78	February 2016 .....	45,030,437.45
September 2007 .....	154,972,271.27	December 2011 .....	91,876,922.68	March 2016 .....	44,322,474.63
October 2007 .....	153,754,439.37	January 2012 .....	90,789,194.44	April 2016 .....	43,624,908.54
November 2007 .....	152,502,728.59	February 2012 .....	89,707,110.87	May 2016 .....	42,937,591.86
December 2007 .....	151,217,692.45	March 2012 .....	88,630,642.93	June 2016 .....	42,260,379.31
January 2008 .....	149,899,900.74	April 2012 .....	87,559,761.72	July 2016 .....	41,593,127.65
February 2008 .....	148,549,939.11	May 2012 .....	86,494,438.51	August 2016 .....	40,935,695.61
March 2008 .....	147,168,408.62	June 2012 .....	85,434,644.70	September 2016 .....	40,287,943.88
April 2008 .....	145,794,034.28	July 2012 .....	84,380,351.85	October 2016 .....	39,649,735.10
May 2008 .....	144,426,779.27	August 2012 .....	83,331,531.65	November 2016 .....	39,020,933.81
June 2008 .....	143,066,606.98	September 2012 .....	82,288,155.95	December 2016 .....	38,401,406.44
July 2008 .....	141,713,480.96	October 2012 .....	81,250,196.73	January 2017 .....	37,791,021.27
August 2008 .....	140,367,364.97	November 2012 .....	80,217,626.13	February 2017 .....	37,189,648.41
September 2008 .....	139,028,222.94	December 2012 .....	79,190,416.43	March 2017 .....	36,597,159.78
October 2008 .....	137,696,019.00	January 2013 .....	78,168,540.04	April 2017 .....	36,013,429.08
November 2008 .....	136,370,717.45	February 2013 .....	77,151,969.53	May 2017 .....	35,438,331.77
December 2008 .....	135,052,282.79	March 2013 .....	76,140,677.60	June 2017 .....	34,871,745.04
January 2009 .....	133,740,679.69	April 2013 .....	75,134,637.09	July 2017 .....	34,313,547.80
February 2009 .....	132,435,873.00	May 2013 .....	74,133,820.98	August 2017 .....	33,763,620.62
March 2009 .....	131,137,827.76	June 2013 .....	73,138,202.39	September 2017 .....	33,221,845.75
April 2009 .....	129,846,509.19	July 2013 .....	72,147,754.59	October 2017 .....	32,688,107.08
May 2009 .....	128,561,882.68	August 2013 .....	71,162,450.97	November 2017 .....	32,162,290.12
June 2009 .....	127,283,913.80	September 2013 .....	70,182,265.06	December 2017 .....	31,644,281.96
July 2009 .....	126,012,568.31	October 2013 .....	69,207,170.53	January 2018 .....	31,133,971.28
August 2009 .....	124,747,812.12	November 2013 .....	68,237,141.19	February 2018 .....	30,631,248.30
September 2009 .....	123,489,611.35	December 2013 .....	67,272,150.98	March 2018 .....	30,136,004.77
October 2009 .....	122,237,932.26	January 2014 .....	66,312,173.97	April 2018 .....	29,648,133.96
November 2009 .....	120,992,741.31	February 2014 .....	65,357,184.37	May 2018 .....	29,167,530.61
December 2009 .....	119,754,005.12	March 2014 .....	64,407,156.52	June 2018 .....	28,694,090.94
January 2010 .....	118,521,690.48	April 2014 .....	63,462,064.89	July 2018 .....	28,227,712.62
February 2010 .....	117,295,764.35	May 2014 .....	62,521,884.09	August 2018 .....	27,768,294.74
March 2010 .....	116,076,193.87	June 2014 .....	61,586,588.85	September 2018 .....	27,315,737.81
April 2010 .....	114,862,946.34	July 2014 .....	60,656,154.03	October 2018 .....	26,869,943.71

**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>
November 2018 .....	\$ 26,430,815.70	April 2023 .....	\$ 10,590,774.24	September 2027 .....	\$ 3,704,943.69
December 2018 .....	25,998,258.39	May 2023 .....	10,399,433.78	October 2027 .....	3,624,086.90
January 2019 .....	25,572,177.72	June 2023 .....	10,211,084.72	November 2027 .....	3,544,582.74
February 2019 .....	25,152,480.95	July 2023 .....	10,025,683.26	December 2027 .....	3,466,410.74
March 2019 .....	24,739,076.63	August 2023 .....	9,843,186.21	January 2028 .....	3,389,550.74
April 2019 .....	24,331,874.59	September 2023 .....	9,663,550.99	February 2028 .....	3,313,982.87
May 2019 .....	23,930,785.92	October 2023 .....	9,486,735.63	March 2028 .....	3,239,687.54
June 2019 .....	23,535,722.95	November 2023 .....	9,312,698.75	April 2028 .....	3,166,645.45
July 2019 .....	23,146,599.23	December 2023 .....	9,141,399.56	May 2028 .....	3,094,837.56
August 2019 .....	22,763,329.54	January 2024 .....	8,972,797.84	June 2028 .....	3,024,245.13
September 2019 .....	22,385,829.83	February 2024 .....	8,806,853.94	July 2028 .....	2,954,849.67
October 2019 .....	22,014,017.24	March 2024 .....	8,643,528.79	August 2028 .....	2,886,632.97
November 2019 .....	21,647,810.06	April 2024 .....	8,482,783.85	September 2028 .....	2,819,577.07
December 2019 .....	21,287,127.72	May 2024 .....	8,324,581.14	October 2028 .....	2,753,664.29
January 2020 .....	20,931,890.80	June 2024 .....	8,168,883.22	November 2028 .....	2,688,877.18
February 2020 .....	20,582,020.97	July 2024 .....	8,015,653.17	December 2028 .....	2,625,198.57
March 2020 .....	20,237,441.00	August 2024 .....	7,864,854.61	January 2029 .....	2,562,611.51
April 2020 .....	19,898,074.75	September 2024 .....	7,716,451.66	February 2029 .....	2,501,099.32
May 2020 .....	19,563,847.15	October 2024 .....	7,570,408.97	March 2029 .....	2,440,645.54
June 2020 .....	19,234,684.17	November 2024 .....	7,426,691.67	April 2029 .....	2,381,233.97
July 2020 .....	18,910,512.82	December 2024 .....	7,285,265.40	May 2029 .....	2,322,848.62
August 2020 .....	18,591,261.14	January 2025 .....	7,146,096.28	June 2029 .....	2,265,473.76
September 2020 .....	18,276,858.17	February 2025 .....	7,009,150.92	July 2029 .....	2,209,093.87
October 2020 .....	17,967,233.96	March 2025 .....	6,874,396.40	August 2029 .....	2,153,693.65
November 2020 .....	17,662,319.52	April 2025 .....	6,741,800.28	September 2029 .....	2,099,258.04
December 2020 .....	17,362,046.85	May 2025 .....	6,611,330.56	October 2029 .....	2,045,772.19
January 2021 .....	17,066,348.89	June 2025 .....	6,482,955.71	November 2029 .....	1,993,221.46
February 2021 .....	16,775,159.53	July 2025 .....	6,356,644.65	December 2029 .....	1,941,591.43
March 2021 .....	16,488,413.59	August 2025 .....	6,232,366.74	January 2030 .....	1,890,867.89
April 2021 .....	16,206,046.79	September 2025 .....	6,110,091.77	February 2030 .....	1,841,036.84
May 2021 .....	15,927,995.77	October 2025 .....	5,989,789.97	March 2030 .....	1,792,084.47
June 2021 .....	15,654,198.05	November 2025 .....	5,871,431.99	April 2030 .....	1,743,997.19
July 2021 .....	15,384,592.03	December 2025 .....	5,754,988.91	May 2030 .....	1,696,761.59
August 2021 .....	15,119,116.98	January 2026 .....	5,640,432.20	June 2030 .....	1,650,364.46
September 2021 .....	14,857,713.02	February 2026 .....	5,527,733.76	July 2030 .....	1,604,792.79
October 2021 .....	14,600,321.12	March 2026 .....	5,416,865.88	August 2030 .....	1,560,033.76
November 2021 .....	14,346,883.07	April 2026 .....	5,307,801.25	September 2030 .....	1,516,074.73
December 2021 .....	14,097,341.49	May 2026 .....	5,200,512.94	October 2030 .....	1,472,903.25
January 2022 .....	13,851,639.80	June 2026 .....	5,094,974.42	November 2030 .....	1,430,507.04
February 2022 .....	13,609,722.22	July 2026 .....	4,991,159.54	December 2030 .....	1,388,874.02
March 2022 .....	13,371,533.75	August 2026 .....	4,889,042.50	January 2031 .....	1,347,992.27
April 2022 .....	13,137,020.17	September 2026 .....	4,788,597.90	February 2031 .....	1,307,850.05
May 2022 .....	12,906,128.03	October 2026 .....	4,689,800.68	March 2031 .....	1,268,435.80
June 2022 .....	12,678,804.62	November 2026 .....	4,592,626.16	April 2031 .....	1,229,738.11
July 2022 .....	12,454,997.98	December 2026 .....	4,497,049.99	May 2031 .....	1,191,745.75
August 2022 .....	12,234,656.88	January 2027 .....	4,403,048.19	June 2031 .....	1,154,447.66
September 2022 .....	12,017,730.82	February 2027 .....	4,310,597.11	July 2031 .....	1,117,832.93
October 2022 .....	11,804,170.01	March 2027 .....	4,219,673.45	August 2031 .....	1,081,890.82
November 2022 .....	11,593,925.35	April 2027 .....	4,130,254.24	September 2031 .....	1,046,610.74
December 2022 .....	11,386,948.45	May 2027 .....	4,042,316.83	October 2031 .....	1,011,982.26
January 2023 .....	11,183,191.60	June 2027 .....	3,955,838.91	November 2031 .....	977,995.11
February 2023 .....	10,982,607.75	July 2027 .....	3,870,798.48	December 2031 .....	944,639.15
March 2023 .....	10,785,150.54	August 2027 .....	3,787,173.86	January 2032 .....	911,904.41

**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>
February 2032 .....	\$ 879,781.06	April 2033 .....	\$ 489,077.11	June 2034 .....	\$ 192,866.64
March 2032 .....	848,259.41	May 2033 .....	465,038.68	July 2034 .....	174,788.17
April 2032 .....	817,329.92	June 2033 .....	441,472.71	August 2034 .....	157,085.11
May 2032 .....	786,983.19	July 2033 .....	418,371.58	September 2034 .....	139,751.29
June 2032 .....	757,209.95	August 2033 .....	395,727.77	October 2034 .....	122,780.61
July 2032 .....	728,001.08	September 2033 .....	373,533.87	November 2034 .....	106,167.09
August 2032 .....	699,347.58	October 2033 .....	351,782.59	December 2034 .....	89,904.81
September 2032 .....	671,240.60	November 2033 .....	330,466.75	January 2035 .....	73,987.96
October 2032 .....	643,671.41	December 2033 .....	309,579.27	February 2035 .....	58,410.81
November 2032 .....	616,631.41	January 2034 .....	289,113.17	March 2035 .....	43,167.72
December 2032 .....	590,112.13	February 2034 .....	269,061.59	April 2035 .....	28,253.13
January 2033 .....	564,105.22	March 2034 .....	249,417.76	May 2035 .....	13,661.57
February 2033 .....	538,602.46	April 2034 .....	230,175.02	June 2035 and thereafter .....	0.00
March 2033 .....	513,595.75	May 2034 .....	211,326.80		

**Aggregate Group II Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$20,748,000.00	December 2008 .....	\$14,753,440.06	October 2011 .....	\$ 9,325,956.74
March 2006 .....	20,690,957.62	January 2009 .....	14,544,383.31	November 2011 .....	9,213,473.37
April 2006 .....	20,624,550.16	February 2009 .....	14,338,624.61	December 2011 .....	9,103,386.86
May 2006 .....	20,548,840.36	March 2009 .....	14,136,133.83	January 2012 .....	8,995,674.25
June 2006 .....	20,463,901.85	April 2009 .....	13,936,881.08	February 2012 .....	8,890,312.75
July 2006 .....	20,369,819.06	May 2009 .....	13,740,836.70	March 2012 .....	8,787,279.76
August 2006 .....	20,266,687.14	June 2009 .....	13,547,971.27	April 2012 .....	8,686,552.86
September 2006 .....	20,154,611.91	July 2009 .....	13,358,255.59	May 2012 .....	8,588,109.80
October 2006 .....	20,033,709.72	August 2009 .....	13,171,660.72	June 2012 .....	8,491,928.53
November 2006 .....	19,904,107.35	September 2009 .....	12,988,157.90	July 2012 .....	8,397,987.15
December 2006 .....	19,765,941.88	October 2009 .....	12,807,718.65	August 2012 .....	8,306,263.96
January 2007 .....	19,619,360.53	November 2009 .....	12,630,314.68	September 2012 .....	8,216,737.42
February 2007 .....	19,464,520.49	December 2009 .....	12,455,917.93	October 2012 .....	8,129,386.19
March 2007 .....	19,301,588.77	January 2010 .....	12,284,500.58	November 2012 .....	8,044,189.06
April 2007 .....	19,130,741.96	February 2010 .....	12,116,035.01	December 2012 .....	7,961,125.02
May 2007 .....	18,952,166.06	March 2010 .....	11,950,493.82	January 2013 .....	7,880,173.23
June 2007 .....	18,766,056.23	April 2010 .....	11,787,849.84	February 2013 .....	7,801,313.00
July 2007 .....	18,572,616.57	May 2010 .....	11,628,076.11	March 2013 .....	7,724,523.83
August 2007 .....	18,372,059.86	June 2010 .....	11,471,145.87	April 2013 .....	7,649,785.37
September 2007 .....	18,164,607.29	July 2010 .....	11,317,032.60	May 2013 .....	7,577,077.44
October 2007 .....	17,950,488.19	August 2010 .....	11,165,709.97	June 2013 .....	7,506,380.03
November 2007 .....	17,729,939.76	September 2010 .....	11,017,151.86	July 2013 .....	7,437,673.27
December 2007 .....	17,503,206.72	October 2010 .....	10,871,332.37	August 2013 .....	7,370,937.48
January 2008 .....	17,270,541.05	November 2010 .....	10,728,225.79	September 2013 .....	7,306,153.13
February 2008 .....	17,032,201.61	December 2010 .....	10,587,806.63	October 2013 .....	7,243,300.85
March 2008 .....	16,788,453.84	January 2011 .....	10,450,049.58	November 2013 .....	7,182,361.41
April 2008 .....	16,548,318.85	February 2011 .....	10,314,929.56	December 2013 .....	7,123,315.76
May 2008 .....	16,311,764.04	March 2011 .....	10,182,421.68	January 2014 .....	7,066,144.99
June 2008 .....	16,078,757.06	April 2011 .....	10,052,501.25	February 2014 .....	7,010,830.35
July 2008 .....	15,849,265.82	May 2011 .....	9,925,143.77	March 2014 .....	6,957,353.24
August 2008 .....	15,623,258.48	June 2011 .....	9,800,324.92	April 2014 .....	6,905,695.22
September 2008 .....	15,400,703.46	July 2011 .....	9,678,020.61	May 2014 .....	6,855,837.99
October 2008 .....	15,181,569.40	August 2011 .....	9,558,206.93	June 2014 .....	6,807,763.41
November 2008 .....	14,965,825.22	September 2011 .....	9,440,860.15	July 2014 .....	6,762,188.87

**Aggregate Group II (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2014 .....	\$ 6,724,778.40	January 2019 .....	\$ 4,695,568.05	June 2023 .....	\$ 2,647,232.37
September 2014 .....	6,695,389.64	February 2019 .....	4,653,310.59	July 2023 .....	2,613,933.23
October 2014 .....	6,667,251.99	March 2019 .....	4,611,104.53	August 2023 .....	2,580,866.62
November 2014 .....	6,638,375.22	April 2019 .....	4,568,957.13	September 2023 .....	2,548,033.24
December 2014 .....	6,608,785.11	May 2019 .....	4,526,875.44	October 2023 .....	2,515,433.72
January 2015 .....	6,578,506.93	June 2019 .....	4,484,866.31	November 2023 .....	2,483,068.62
February 2015 .....	6,547,565.39	July 2019 .....	4,442,936.41	December 2023 .....	2,450,938.45
March 2015 .....	6,515,984.65	August 2019 .....	4,401,092.19	January 2024 .....	2,419,043.67
April 2015 .....	6,483,788.36	September 2019 .....	4,359,339.94	February 2024 .....	2,387,384.67
May 2015 .....	6,450,999.65	October 2019 .....	4,317,685.74	March 2024 .....	2,355,961.78
June 2015 .....	6,417,641.16	November 2019 .....	4,276,135.51	April 2024 .....	2,324,775.28
July 2015 .....	6,383,735.02	December 2019 .....	4,234,694.99	May 2024 .....	2,293,825.41
August 2015 .....	6,349,302.88	January 2020 .....	4,193,369.73	June 2024 .....	2,263,112.34
September 2015 .....	6,314,365.90	February 2020 .....	4,152,165.12	July 2024 .....	2,232,636.21
October 2015 .....	6,278,944.80	March 2020 .....	4,111,086.40	August 2024 .....	2,202,397.08
November 2015 .....	6,243,059.81	April 2020 .....	4,070,138.62	September 2024 .....	2,172,395.00
December 2015 .....	6,206,730.71	May 2020 .....	4,029,326.67	October 2024 .....	2,142,629.93
January 2016 .....	6,169,976.86	June 2020 .....	3,988,655.31	November 2024 .....	2,113,101.83
February 2016 .....	6,132,817.16	July 2020 .....	3,948,129.13	December 2024 .....	2,083,810.59
March 2016 .....	6,095,270.10	August 2020 .....	3,907,752.57	January 2025 .....	2,054,756.06
April 2016 .....	6,057,353.73	September 2020 .....	3,867,529.94	February 2025 .....	2,025,938.06
May 2016 .....	6,019,085.71	October 2020 .....	3,827,465.37	March 2025 .....	1,997,356.35
June 2016 .....	5,980,483.30	November 2020 .....	3,787,562.89	April 2025 .....	1,969,010.65
July 2016 .....	5,941,563.33	December 2020 .....	3,747,826.37	May 2025 .....	1,940,900.67
August 2016 .....	5,902,342.27	January 2021 .....	3,708,259.55	June 2025 .....	1,913,026.06
September 2016 .....	5,862,836.21	February 2021 .....	3,668,866.03	July 2025 .....	1,885,386.44
October 2016 .....	5,823,060.85	March 2021 .....	3,629,649.29	August 2025 .....	1,857,981.39
November 2016 .....	5,783,031.53	April 2021 .....	3,590,612.69	September 2025 .....	1,830,810.46
December 2016 .....	5,742,763.23	May 2021 .....	3,551,759.45	October 2025 .....	1,803,873.17
January 2017 .....	5,702,270.57	June 2021 .....	3,513,092.68	November 2025 .....	1,777,169.01
February 2017 .....	5,661,567.83	July 2021 .....	3,474,615.38	December 2025 .....	1,750,697.41
March 2017 .....	5,620,668.94	August 2021 .....	3,436,330.42	January 2026 .....	1,724,457.81
April 2017 .....	5,579,587.51	September 2021 .....	3,398,240.56	February 2026 .....	1,698,449.60
May 2017 .....	5,538,336.81	October 2021 .....	3,360,348.45	March 2026 .....	1,672,672.14
June 2017 .....	5,496,929.80	November 2021 .....	3,322,656.63	April 2026 .....	1,647,124.76
July 2017 .....	5,455,379.10	December 2021 .....	3,285,167.53	May 2026 .....	1,621,806.78
August 2017 .....	5,413,697.06	January 2022 .....	3,247,883.49	June 2026 .....	1,596,717.48
September 2017 .....	5,371,895.69	February 2022 .....	3,210,806.74	July 2026 .....	1,571,856.11
October 2017 .....	5,329,986.73	March 2022 .....	3,173,939.42	August 2026 .....	1,547,221.92
November 2017 .....	5,287,981.60	April 2022 .....	3,137,283.56	September 2026 .....	1,522,814.10
December 2017 .....	5,245,891.46	May 2022 .....	3,100,841.09	October 2026 .....	1,498,631.85
January 2018 .....	5,203,727.17	June 2022 .....	3,064,613.87	November 2026 .....	1,474,674.33
February 2018 .....	5,161,499.33	July 2022 .....	3,028,603.66	December 2026 .....	1,450,940.69
March 2018 .....	5,119,218.26	August 2022 .....	2,992,812.13	January 2027 .....	1,427,430.04
April 2018 .....	5,076,894.01	September 2022 .....	2,957,240.86	February 2027 .....	1,404,141.49
May 2018 .....	5,034,536.39	October 2022 .....	2,921,891.35	March 2027 .....	1,381,074.12
June 2018 .....	4,992,154.95	November 2022 .....	2,886,765.02	April 2027 .....	1,358,226.99
July 2018 .....	4,949,758.97	December 2022 .....	2,851,863.21	May 2027 .....	1,335,599.16
August 2018 .....	4,907,357.50	January 2023 .....	2,817,187.17	June 2027 .....	1,313,189.65
September 2018 .....	4,864,959.35	February 2023 .....	2,782,738.09	July 2027 .....	1,290,997.47
October 2018 .....	4,822,573.10	March 2023 .....	2,748,517.07	August 2027 .....	1,269,021.63
November 2018 .....	4,780,207.09	April 2023 .....	2,714,525.15	September 2027 .....	1,247,261.09
December 2018 .....	4,737,869.44	May 2023 .....	2,680,763.28	October 2027 .....	1,225,714.83

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

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2027 .....	\$ 1,204,381.80	June 2030 .....	\$ 642,604.07	January 2033 .....	\$ 248,933.97
December 2027 .....	1,183,260.94	July 2030 .....	627,481.52	February 2033 .....	238,613.74
January 2028 .....	1,162,351.17	August 2030 .....	612,532.73	March 2033 .....	228,428.72
February 2028 .....	1,141,651.41	September 2030 .....	597,756.44	April 2033 .....	218,377.71
March 2028 .....	1,121,160.55	October 2030 .....	583,151.37	May 2033 .....	208,459.53
April 2028 .....	1,100,877.48	November 2030 .....	568,716.27	June 2033 .....	198,672.99
May 2028 .....	1,080,801.09	December 2030 .....	554,449.86	July 2033 .....	189,016.92
June 2028 .....	1,060,930.23	January 2031 .....	540,350.88	August 2033 .....	179,490.14
July 2028 .....	1,041,263.77	February 2031 .....	526,418.06	September 2033 .....	170,091.49
August 2028 .....	1,021,800.55	March 2031 .....	512,650.13	October 2033 .....	160,819.81
September 2028 .....	1,002,539.42	April 2031 .....	499,045.83	November 2033 .....	151,673.93
October 2028 .....	983,479.19	May 2031 .....	485,603.90	December 2033 .....	142,652.70
November 2028 .....	964,618.70	June 2031 .....	472,323.07	January 2034 .....	133,754.99
December 2028 .....	945,956.75	July 2031 .....	459,202.09	February 2034 .....	124,979.64
January 2029 .....	927,492.16	August 2031 .....	446,239.69	March 2034 .....	116,325.53
February 2029 .....	909,223.71	September 2031 .....	433,434.62	April 2034 .....	107,791.52
March 2029 .....	891,150.21	October 2031 .....	420,785.62	May 2034 .....	99,376.49
April 2029 .....	873,270.43	November 2031 .....	408,291.43	June 2034 .....	91,079.32
May 2029 .....	855,583.17	December 2031 .....	395,950.82	July 2034 .....	82,898.90
June 2029 .....	838,087.19	January 2032 .....	383,762.53	August 2034 .....	74,834.12
July 2029 .....	820,781.27	February 2032 .....	371,725.31	September 2034 .....	66,883.87
August 2029 .....	803,664.17	March 2032 .....	359,837.92	October 2034 .....	59,047.07
September 2029 .....	786,734.65	April 2032 .....	348,099.13	November 2034 .....	51,322.62
October 2029 .....	769,991.47	May 2032 .....	336,507.69	December 2034 .....	43,709.45
November 2029 .....	753,433.39	June 2032 .....	325,062.38	January 2035 .....	36,206.48
December 2029 .....	737,059.15	July 2032 .....	313,761.97	February 2035 .....	28,812.63
January 2030 .....	720,867.50	August 2032 .....	302,605.23	March 2035 .....	21,526.84
February 2030 .....	704,857.18	September 2032 .....	291,590.94	April 2035 .....	14,348.05
March 2030 .....	689,026.94	October 2032 .....	280,717.88	May 2035 .....	7,275.20
April 2030 .....	673,375.51	November 2032 .....	269,984.84	June 2035 and thereafter .....	0.00
May 2030 .....	657,901.64	December 2032 .....	259,390.60		

### ***Aggregate Group III Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		June 2008 .....	\$130,151,402.49	November 2009 .....	\$103,276,476.47
February 2007 .....	\$157,663,000.00	July 2008 .....	128,505,288.60	December 2009 .....	101,766,875.99
March 2007 .....	155,876,990.64	August 2008 .....	126,867,540.64	January 2010 .....	100,264,938.87
April 2007 .....	154,100,067.15	September 2008 .....	125,238,115.56	February 2010 .....	98,770,625.68
May 2007 .....	152,332,182.76	October 2008 .....	123,616,970.52	March 2010 .....	97,283,897.18
June 2007 .....	150,573,290.96	November 2008 .....	122,004,062.92	April 2010 .....	95,804,714.33
July 2007 .....	148,823,345.48	December 2008 .....	120,399,350.36	May 2010 .....	94,333,038.30
August 2007 .....	147,082,300.27	January 2009 .....	118,802,790.67	June 2010 .....	92,868,830.45
September 2007 .....	145,350,109.53	February 2009 .....	117,214,341.88	July 2010 .....	91,412,052.34
October 2007 .....	143,626,727.70	March 2009 .....	115,633,962.26	August 2010 .....	89,962,665.74
November 2007 .....	141,912,109.44	April 2009 .....	114,061,610.28	September 2010 .....	88,520,632.60
December 2007 .....	140,206,209.66	May 2009 .....	112,497,244.62	October 2010 .....	87,085,915.08
January 2008 .....	138,508,983.49	June 2009 .....	110,940,824.18	November 2010 .....	85,658,475.52
February 2008 .....	136,820,386.29	July 2009 .....	109,392,308.07	December 2010 .....	84,238,276.46
March 2008 .....	135,140,373.65	August 2009 .....	107,851,655.61	January 2011 .....	82,825,280.64
April 2008 .....	133,468,901.40	September 2009 .....	106,318,826.33	February 2011 .....	81,419,450.98
May 2008 .....	131,805,925.59	October 2009 .....	104,793,779.97	March 2011 .....	80,020,750.60



**Aggregate Group III (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2011.....	\$ 78,629,142.81	September 2015.....	\$ 25,382,595.97	February 2020 .....	\$ 7,451,570.35
May 2011 .....	77,244,591.10	October 2015 .....	24,820,396.49	March 2020 .....	7,274,378.04
June 2011 .....	75,867,059.15	November 2015 .....	24,270,098.53	April 2020.....	7,101,087.23
July 2011 .....	74,496,510.83	December 2015 .....	23,731,456.97	May 2020 .....	6,931,615.62
August 2011 .....	73,132,910.20	January 2016 .....	23,204,231.63	June 2020 .....	6,765,882.58
September 2011.....	71,776,221.50	February 2016 .....	22,688,187.21	July 2020 .....	6,603,809.16
October 2011 .....	70,426,409.15	March 2016 .....	22,183,093.16	August 2020 .....	6,445,318.03
November 2011 .....	69,083,437.75	April 2016.....	21,688,723.61	September 2020.....	6,290,333.44
December 2011 .....	67,747,272.10	May 2016 .....	21,204,857.25	October 2020 .....	6,138,781.20
January 2012 .....	66,417,877.16	June 2016 .....	20,731,277.27	November 2020 .....	5,990,588.66
February 2012 .....	65,095,218.09	July 2016 .....	20,267,771.24	December 2020 .....	5,845,684.66
March 2012 .....	63,779,260.21	August 2016 .....	19,814,131.04	January 2021 .....	5,703,999.50
April 2012.....	62,469,969.03	September 2016.....	19,370,152.78	February 2021 .....	5,565,464.92
May 2012 .....	61,167,310.24	October 2016 .....	18,935,636.70	March 2021 .....	5,430,014.08
June 2012 .....	59,871,249.69	November 2016 .....	18,510,387.09	April 2021.....	5,297,581.50
July 2012 .....	58,587,499.34	December 2016 .....	18,094,212.21	May 2021 .....	5,168,103.06
August 2012 .....	57,330,401.04	January 2017 .....	17,686,924.21	June 2021 .....	5,041,515.96
September 2012.....	56,099,412.65	February 2017 .....	17,288,339.06	July 2021 .....	4,917,758.70
October 2012 .....	54,894,002.90	March 2017 .....	16,898,276.46	August 2021 .....	4,796,771.06
November 2012 .....	53,713,651.20	April 2017.....	16,516,559.78	September 2021.....	4,678,494.04
December 2012 .....	52,557,847.40	May 2017 .....	16,143,015.98	October 2021 .....	4,562,869.88
January 2013 .....	51,426,091.59	June 2017 .....	15,777,475.53	November 2021 .....	4,449,842.01
February 2013 .....	50,317,893.91	July 2017 .....	15,419,772.34	December 2021 .....	4,339,355.03
March 2013 .....	49,232,774.34	August 2017.....	15,069,743.72	January 2022 .....	4,231,354.69
April 2013.....	48,170,262.50	September 2017.....	14,727,230.27	February 2022 .....	4,125,787.85
May 2013 .....	47,129,897.46	October 2017 .....	14,392,075.84	March 2022 .....	4,022,602.49
June 2013 .....	46,111,227.56	November 2017 .....	14,064,127.46	April 2022.....	3,921,747.65
July 2013 .....	45,113,810.22	December 2017 .....	13,743,235.27	May 2022 .....	3,823,173.44
August 2013 .....	44,137,211.76	January 2018 .....	13,429,252.46	June 2022 .....	3,726,831.00
September 2013.....	43,181,007.22	February 2018 .....	13,122,035.22	July 2022 .....	3,632,672.48
October 2013 .....	42,244,780.19	March 2018 .....	12,821,442.66	August 2022 .....	3,540,651.03
November 2013 .....	41,328,122.63	April 2018.....	12,527,336.76	September 2022.....	3,450,720.76
December 2013 .....	40,430,634.72	May 2018 .....	12,239,582.33	October 2022 .....	3,362,836.76
January 2014 .....	39,551,924.68	June 2018 .....	11,958,046.92	November 2022 .....	3,276,955.02
February 2014 .....	38,691,608.63	July 2018 .....	11,682,600.79	December 2022 .....	3,193,032.47
March 2014 .....	37,849,310.41	August 2018 .....	11,413,116.84	January 2023 .....	3,111,026.93
April 2014.....	37,024,661.43	September 2018.....	11,149,470.58	February 2023 .....	3,030,897.10
May 2014 .....	36,217,300.54	October 2018 .....	10,891,540.04	March 2023 .....	2,952,602.53
June 2014 .....	35,426,873.86	November 2018 .....	10,639,205.76	April 2023.....	2,876,103.62
July 2014 .....	34,653,034.64	December 2018 .....	10,392,350.72	May 2023 .....	2,801,361.59
August 2014 .....	33,895,443.13	January 2019 .....	10,150,860.27	June 2023 .....	2,728,338.48
September 2014.....	33,153,766.41	February 2019 .....	9,914,622.13	July 2023 .....	2,656,997.11
October 2014 .....	32,427,678.29	March 2019 .....	9,683,526.30	August 2023 .....	2,587,301.08
November 2014 .....	31,716,859.16	April 2019.....	9,457,465.04	September 2023.....	2,519,214.75
December 2014 .....	31,020,995.85	May 2019 .....	9,236,332.81	October 2023 .....	2,452,703.23
January 2015 .....	30,339,781.51	June 2019 .....	9,020,026.22	November 2023 .....	2,387,732.35
February 2015 .....	29,672,915.49	July 2019 .....	8,808,444.01	December 2023 .....	2,324,268.66
March 2015 .....	29,020,103.20	August 2019 .....	8,601,487.00	January 2024 .....	2,262,279.41
April 2015.....	28,381,056.01	September 2019.....	8,399,058.02	February 2024 .....	2,201,732.54
May 2015 .....	27,755,491.12	October 2019 .....	8,201,061.91	March 2024 .....	2,142,596.64
June 2015 .....	27,143,131.43	November 2019 .....	8,007,405.46	April 2024.....	2,084,840.99
July 2015 .....	26,543,705.45	December 2019 .....	7,817,997.36	May 2024 .....	2,028,435.49
August 2015 .....	25,956,947.17	January 2020 .....	7,632,748.19	June 2024 .....	1,973,350.68

**Aggregate Group III (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2024 .....	\$ 1,919,557.71	April 2027 .....	\$ 711,778.93	December 2029 .....	\$ 199,305.04
August 2024 .....	1,867,028.35	May 2027 .....	688,425.27	January 2030 .....	189,390.25
September 2024 .....	1,815,734.96	June 2027 .....	665,659.89	February 2030 .....	179,753.37
October 2024 .....	1,765,650.47	July 2027 .....	643,469.45	March 2030 .....	170,387.80
November 2024 .....	1,716,748.39	August 2027 .....	621,840.91	April 2030 .....	161,287.07
December 2024 .....	1,669,002.78	September 2027 .....	600,761.50	May 2030 .....	152,444.87
January 2025 .....	1,622,388.25	October 2027 .....	580,218.73	June 2030 .....	143,855.02
February 2025 .....	1,576,879.94	November 2027 .....	560,200.37	July 2030 .....	135,511.47
March 2025 .....	1,532,453.52	December 2027 .....	540,694.47	August 2030 .....	127,408.32
April 2025 .....	1,489,085.17	January 2028 .....	521,689.31	September 2030 .....	119,539.79
May 2025 .....	1,446,751.58	February 2028 .....	503,173.45	October 2030 .....	111,900.23
June 2025 .....	1,405,429.92	March 2028 .....	485,135.68	November 2030 .....	104,484.11
July 2025 .....	1,365,097.84	April 2028 .....	467,565.04	December 2030 .....	97,286.04
August 2025 .....	1,325,733.48	May 2028 .....	450,450.80	January 2031 .....	90,300.73
September 2025 .....	1,287,315.43	June 2028 .....	433,782.46	February 2031 .....	83,523.01
October 2025 .....	1,249,822.73	July 2028 .....	417,549.76	March 2031 .....	76,947.84
November 2025 .....	1,213,234.87	August 2028 .....	401,742.65	April 2031 .....	70,570.27
December 2025 .....	1,177,531.78	September 2028 .....	386,351.30	May 2031 .....	64,385.48
January 2026 .....	1,142,693.80	October 2028 .....	371,366.10	June 2031 .....	58,388.75
February 2026 .....	1,108,701.70	November 2028 .....	356,777.65	July 2031 .....	52,575.47
March 2026 .....	1,075,536.65	December 2028 .....	342,576.74	August 2031 .....	46,941.13
April 2026 .....	1,043,180.22	January 2029 .....	328,754.36	September 2031 .....	41,481.31
May 2026 .....	1,011,614.37	February 2029 .....	315,301.71	October 2031 .....	36,191.71
June 2026 .....	980,821.46	March 2029 .....	302,210.18	November 2031 .....	31,068.11
July 2026 .....	950,784.21	April 2029 .....	289,471.34	December 2031 .....	26,106.39
August 2026 .....	921,485.70	May 2029 .....	277,076.95	January 2032 .....	21,302.53
September 2026 .....	892,909.39	June 2029 .....	265,018.94	February 2032 .....	16,652.59
October 2026 .....	865,039.09	July 2029 .....	253,289.42	March 2032 .....	12,152.72
November 2026 .....	837,858.94	August 2029 .....	241,880.68	April 2032 .....	7,799.16
December 2026 .....	811,353.42	September 2029 .....	230,785.17	May 2032 .....	3,588.24
January 2027 .....	785,507.36	October 2029 .....	219,995.51	June 2032 and thereafter .....	0.00
February 2027 .....	760,305.90	November 2029 .....	209,504.49		
March 2027 .....	735,734.50				

**Aggregate Group IV Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$78,220,000.00	May 2007 .....	\$40,712,840.47	August 2008 .....	\$29,016,137.70
March 2006 .....	75,171,331.49	June 2007 .....	39,826,337.33	September 2008 .....	28,351,489.88
April 2006 .....	72,151,310.67	July 2007 .....	38,955,847.49	October 2008 .....	27,700,303.60
May 2006 .....	69,159,675.73	August 2007 .....	38,101,188.55	November 2008 .....	27,062,422.13
June 2006 .....	66,196,167.23	September 2007 .....	37,262,179.91	December 2008 .....	26,437,690.34
July 2006 .....	63,260,528.06	October 2007 .....	36,438,642.80	January 2009 .....	25,825,954.67
August 2006 .....	60,352,503.45	November 2007 .....	35,630,400.24	February 2009 .....	25,227,063.12
September 2006 .....	57,471,840.92	December 2007 .....	34,837,277.03	March 2009 .....	24,640,865.21
October 2006 .....	54,618,290.29	January 2008 .....	34,059,099.73	April 2009 .....	24,067,212.00
November 2006 .....	51,791,603.63	February 2008 .....	33,295,696.65	May 2009 .....	23,505,956.07
December 2006 .....	48,991,535.26	March 2008 .....	32,546,897.83	June 2009 .....	22,956,951.49
January 2007 .....	46,217,841.71	April 2008 .....	31,812,535.01	July 2009 .....	22,420,053.80
February 2007 .....	43,470,281.73	May 2008 .....	31,092,441.63	August 2009 .....	21,895,120.03
March 2007 .....	42,534,625.60	June 2008 .....	30,386,452.82	September 2009 .....	21,382,008.64
April 2007 .....	41,615,541.18	July 2008 .....	29,694,405.37	October 2009 .....	20,880,579.55



**Aggregate Group IV (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2009 .....	\$20,390,694.10	April 2013 .....	\$ 9,293,732.88	August 2016 .....	\$ 4,035,226.72
December 2009 .....	19,912,215.03	May 2013 .....	9,166,690.16	September 2016 .....	3,911,691.74
January 2010 .....	19,445,006.52	June 2013 .....	9,038,594.81	October 2016 .....	3,788,961.71
February 2010 .....	18,988,934.09	July 2013 .....	8,909,534.33	November 2016 .....	3,667,053.35
March 2010 .....	18,543,864.65	August 2013 .....	8,779,593.34	December 2016 .....	3,545,982.47
April 2010 .....	18,109,666.48	September 2013 .....	8,648,853.62	January 2017 .....	3,425,763.99
May 2010 .....	17,686,209.18	October 2013 .....	8,517,394.23	February 2017 .....	3,306,411.95
June 2010 .....	17,273,363.72	November 2013 .....	8,385,291.55	March 2017 .....	3,187,939.58
July 2010 .....	16,871,002.37	December 2013 .....	8,252,619.37	April 2017 .....	3,070,359.28
August 2010 .....	16,478,998.70	January 2014 .....	8,119,448.95	May 2017 .....	2,953,682.66
September 2010 .....	16,097,227.59	February 2014 .....	7,985,849.09	June 2017 .....	2,837,920.59
October 2010 .....	15,725,565.19	March 2014 .....	7,851,886.19	July 2017 .....	2,723,083.20
November 2010 .....	15,363,888.94	April 2014 .....	7,717,624.33	August 2017 .....	2,609,179.89
December 2010 .....	15,012,077.53	May 2014 .....	7,583,125.33	September 2017 .....	2,496,219.39
January 2011 .....	14,670,010.89	June 2014 .....	7,448,448.78	October 2017 .....	2,384,209.76
February 2011 .....	14,337,570.19	July 2014 .....	7,313,652.16	November 2017 .....	2,273,158.40
March 2011 .....	14,014,637.83	August 2014 .....	7,178,790.83	December 2017 .....	2,163,072.09
April 2011 .....	13,701,097.40	September 2014 .....	7,043,918.15	January 2018 .....	2,053,957.03
May 2011 .....	13,396,833.70	October 2014 .....	6,909,085.50	February 2018 .....	1,945,818.80
June 2011 .....	13,101,732.73	November 2014 .....	6,774,342.33	March 2018 .....	1,838,662.44
July 2011 .....	12,815,681.66	December 2014 .....	6,639,736.24	April 2018 .....	1,732,492.45
August 2011 .....	12,538,568.81	January 2015 .....	6,505,313.02	May 2018 .....	1,627,312.77
September 2011 .....	12,270,283.67	February 2015 .....	6,371,116.68	June 2018 .....	1,523,126.86
October 2011 .....	12,010,716.86	March 2015 .....	6,237,189.53	July 2018 .....	1,419,937.68
November 2011 .....	11,759,760.16	April 2015 .....	6,103,572.21	August 2018 .....	1,317,747.73
December 2011 .....	11,517,306.43	May 2015 .....	5,970,303.73	September 2018 .....	1,216,559.02
January 2012 .....	11,295,404.72	June 2015 .....	5,837,421.56	October 2018 .....	1,116,373.15
February 2012 .....	11,093,996.69	July 2015 .....	5,704,961.62	November 2018 .....	1,017,191.27
March 2012 .....	10,912,650.69	August 2015 .....	5,572,958.35	December 2018 .....	919,014.13
April 2012 .....	10,750,942.76	September 2015 .....	5,441,444.74	January 2019 .....	821,842.09
May 2012 .....	10,608,456.48	October 2015 .....	5,310,452.39	February 2019 .....	725,675.12
June 2012 .....	10,484,782.88	November 2015 .....	5,180,011.55	March 2019 .....	630,512.83
July 2012 .....	10,373,774.36	December 2015 .....	5,050,151.13	April 2019 .....	536,354.46
August 2012 .....	10,260,660.78	January 2016 .....	4,920,898.77	May 2019 .....	443,198.92
September 2012 .....	10,145,563.23	February 2016 .....	4,792,280.85	June 2019 .....	351,044.81
October 2012 .....	10,028,599.04	March 2016 .....	4,664,322.56	July 2019 .....	259,890.39
November 2012 .....	9,909,881.83	April 2016 .....	4,537,047.90	August 2019 .....	169,733.61
December 2012 .....	9,789,521.68	May 2016 .....	4,410,479.75	September 2019 .....	80,572.17
January 2013 .....	9,667,625.17	June 2016 .....	4,284,639.88	October 2019 and thereafter .....	0.00
February 2013 .....	9,544,295.48	July 2016 .....	4,159,548.98		
March 2013 .....	9,419,632.50				

**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 .....	\$34,117,000.00	September 2006 .....	\$29,989,565.88	April 2007 .....	\$26,281,294.55
March 2006 .....	33,499,714.23	October 2006 .....	29,435,346.29	May 2007 .....	25,782,834.48
April 2006 .....	32,891,910.99	November 2006 .....	28,889,524.22	June 2007 .....	25,291,781.45
May 2006 .....	32,293,429.15	December 2006 .....	28,351,952.56	July 2007 .....	24,808,001.20
June 2006 .....	31,704,109.69	January 2007 .....	27,822,486.15	August 2007 .....	24,331,361.22
July 2006 .....	31,123,795.62	February 2007 .....	27,300,981.67	September 2007 .....	23,861,730.71
August 2006 .....	30,552,332.00	March 2007 .....	26,787,297.68	October 2007 .....	23,398,980.57

### 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>
November 2007 .....	\$22,942,983.38	November 2009 .....	\$13,721,049.71	November 2011 .....	\$ 6,867,320.63
December 2007 .....	22,493,613.38	December 2009 .....	13,396,953.76	December 2011 .....	6,615,858.44
January 2008 .....	22,050,746.43	January 2010 .....	13,076,821.12	January 2012 .....	6,354,350.22
February 2008 .....	21,614,260.00	February 2010 .....	12,760,562.34	February 2012 .....	6,082,684.02
March 2008 .....	21,184,033.18	March 2010 .....	12,448,089.13	March 2012 .....	5,801,123.18
April 2008 .....	20,759,946.61	April 2010 .....	12,139,314.33	April 2012 .....	5,509,925.25
May 2008 .....	20,341,882.47	May 2010 .....	11,834,151.97	May 2012 .....	5,209,342.12
June 2008 .....	19,929,724.50	June 2010 .....	11,532,517.13	June 2012 .....	4,899,620.13
July 2008 .....	19,523,357.92	July 2010 .....	11,234,326.04	July 2012 .....	4,581,000.14
August 2008 .....	19,122,669.50	August 2010 .....	10,939,496.01	August 2012 .....	4,253,717.68
September 2008 .....	18,727,547.41	September 2010 .....	10,647,945.43	September 2012 .....	3,918,003.01
October 2008 .....	18,337,881.34	October 2010 .....	10,359,593.76	October 2012 .....	3,574,081.24
November 2008 .....	17,953,562.36	November 2010 .....	10,074,361.48	November 2012 .....	3,222,172.47
December 2008 .....	17,574,483.01	December 2010 .....	9,792,170.14	December 2012 .....	2,862,491.77
January 2009 .....	17,200,537.18	January 2011 .....	9,512,942.28	January 2013 .....	2,495,249.40
February 2009 .....	16,831,620.18	February 2011 .....	9,236,601.47	February 2013 .....	2,120,650.84
March 2009 .....	16,467,628.68	March 2011 .....	8,963,072.25	March 2013 .....	1,738,896.87
April 2009 .....	16,108,460.67	April 2011 .....	8,692,280.17	April 2013 .....	1,350,183.70
May 2009 .....	15,754,015.49	May 2011 .....	8,424,151.74	May 2013 .....	954,703.03
June 2009 .....	15,404,193.79	June 2011 .....	8,158,614.42	June 2013 .....	552,642.12
July 2009 .....	15,058,897.51	July 2011 .....	7,895,596.59	July 2013 .....	144,183.94
August 2009 .....	14,718,029.85	August 2011 .....	7,635,027.60	August 2013 and thereafter .....	0.00
September 2009 .....	14,381,495.32	September 2011 .....	7,376,837.69		
October 2009 .....	14,049,199.62	October 2011 .....	7,120,958.02		

### NZ Class 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 .....	\$30,000,000.00	February 2008 .....	\$ 1,500,000.00	February 2010 .....	\$ 1,500,000.00
March 2006 .....	1,500,000.00	March 2008 .....	1,500,000.00	March 2010 .....	1,500,000.00
April 2006 .....	1,500,000.00	April 2008 .....	1,500,000.00	April 2010 .....	1,500,000.00
May 2006 .....	1,500,000.00	May 2008 .....	1,500,000.00	May 2010 .....	1,500,000.00
June 2006 .....	1,500,000.00	June 2008 .....	1,500,000.00	June 2010 .....	1,500,000.00
July 2006 .....	1,500,000.00	July 2008 .....	1,500,000.00	July 2010 .....	1,500,000.00
August 2006 .....	1,500,000.00	August 2008 .....	1,500,000.00	August 2010 .....	1,500,000.00
September 2006 .....	1,500,000.00	September 2008 .....	1,500,000.00	September 2010 .....	1,500,000.00
October 2006 .....	1,500,000.00	October 2008 .....	1,500,000.00	October 2010 .....	1,500,000.00
November 2006 .....	1,500,000.00	November 2008 .....	1,500,000.00	November 2010 .....	1,500,000.00
December 2006 .....	1,500,000.00	December 2008 .....	1,500,000.00	December 2010 .....	1,500,000.00
January 2007 .....	1,500,000.00	January 2009 .....	1,500,000.00	January 2011 .....	1,500,000.00
February 2007 .....	1,500,000.00	February 2009 .....	1,500,000.00	February 2011 .....	1,500,000.00
March 2007 .....	1,500,000.00	March 2009 .....	1,500,000.00	March 2011 .....	1,500,000.00
April 2007 .....	1,500,000.00	April 2009 .....	1,500,000.00	April 2011 .....	1,500,000.00
May 2007 .....	1,500,000.00	May 2009 .....	1,500,000.00	May 2011 .....	1,500,000.00
June 2007 .....	1,500,000.00	June 2009 .....	1,500,000.00	June 2011 .....	1,500,000.00
July 2007 .....	1,500,000.00	July 2009 .....	1,500,000.00	July 2011 .....	1,500,000.00
August 2007 .....	1,500,000.00	August 2009 .....	1,500,000.00	August 2011 .....	1,500,000.00
September 2007 .....	1,500,000.00	September 2009 .....	1,500,000.00	September 2011 .....	1,500,000.00
October 2007 .....	1,500,000.00	October 2009 .....	1,500,000.00	October 2011 .....	1,500,000.00
November 2007 .....	1,500,000.00	November 2009 .....	1,500,000.00	November 2011 .....	1,500,000.00
December 2007 .....	1,500,000.00	December 2009 .....	1,500,000.00	December 2011 .....	1,500,000.00
January 2008 .....	1,500,000.00	January 2010 .....	1,500,000.00	January 2012 .....	1,500,000.00

**NZ Class (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>
February 2012 .....	\$ 1,500,000.00	July 2016 .....	\$ 1,500,000.00	December 2020 .....	\$ 1,500,000.00
March 2012 .....	1,500,000.00	August 2016 .....	1,500,000.00	January 2021 .....	1,500,000.00
April 2012 .....	1,500,000.00	September 2016 .....	1,500,000.00	February 2021 .....	1,500,000.00
May 2012 .....	1,500,000.00	October 2016 .....	1,500,000.00	March 2021 .....	1,500,000.00
June 2012 .....	1,500,000.00	November 2016 .....	1,500,000.00	April 2021 .....	1,500,000.00
July 2012 .....	1,500,000.00	December 2016 .....	1,500,000.00	May 2021 .....	1,500,000.00
August 2012 .....	1,500,000.00	January 2017 .....	1,500,000.00	June 2021 .....	1,500,000.00
September 2012 .....	1,500,000.00	February 2017 .....	1,500,000.00	July 2021 .....	1,500,000.00
October 2012 .....	1,500,000.00	March 2017 .....	1,500,000.00	August 2021 .....	1,500,000.00
November 2012 .....	1,500,000.00	April 2017 .....	1,500,000.00	September 2021 .....	1,500,000.00
December 2012 .....	1,500,000.00	May 2017 .....	1,500,000.00	October 2021 .....	1,500,000.00
January 2013 .....	1,500,000.00	June 2017 .....	1,500,000.00	November 2021 .....	1,500,000.00
February 2013 .....	1,500,000.00	July 2017 .....	1,500,000.00	December 2021 .....	1,500,000.00
March 2013 .....	1,500,000.00	August 2017 .....	1,500,000.00	January 2022 .....	1,500,000.00
April 2013 .....	1,500,000.00	September 2017 .....	1,500,000.00	February 2022 .....	1,500,000.00
May 2013 .....	1,500,000.00	October 2017 .....	1,500,000.00	March 2022 .....	1,500,000.00
June 2013 .....	1,500,000.00	November 2017 .....	1,500,000.00	April 2022 .....	1,500,000.00
July 2013 .....	1,500,000.00	December 2017 .....	1,500,000.00	May 2022 .....	1,500,000.00
August 2013 .....	1,500,000.00	January 2018 .....	1,500,000.00	June 2022 .....	1,500,000.00
September 2013 .....	1,500,000.00	February 2018 .....	1,500,000.00	July 2022 .....	1,500,000.00
October 2013 .....	1,500,000.00	March 2018 .....	1,500,000.00	August 2022 .....	1,500,000.00
November 2013 .....	1,500,000.00	April 2018 .....	1,500,000.00	September 2022 .....	1,500,000.00
December 2013 .....	1,500,000.00	May 2018 .....	1,500,000.00	October 2022 .....	1,500,000.00
January 2014 .....	1,500,000.00	June 2018 .....	1,500,000.00	November 2022 .....	1,500,000.00
February 2014 .....	1,500,000.00	July 2018 .....	1,500,000.00	December 2022 .....	1,500,000.00
March 2014 .....	1,500,000.00	August 2018 .....	1,500,000.00	January 2023 .....	1,500,000.00
April 2014 .....	1,500,000.00	September 2018 .....	1,500,000.00	February 2023 .....	1,500,000.00
May 2014 .....	1,500,000.00	October 2018 .....	1,500,000.00	March 2023 .....	1,500,000.00
June 2014 .....	1,500,000.00	November 2018 .....	1,500,000.00	April 2023 .....	1,500,000.00
July 2014 .....	1,500,000.00	December 2018 .....	1,500,000.00	May 2023 .....	1,500,000.00
August 2014 .....	1,500,000.00	January 2019 .....	1,500,000.00	June 2023 .....	1,500,000.00
September 2014 .....	1,500,000.00	February 2019 .....	1,500,000.00	July 2023 .....	1,500,000.00
October 2014 .....	1,500,000.00	March 2019 .....	1,500,000.00	August 2023 .....	1,500,000.00
November 2014 .....	1,500,000.00	April 2019 .....	1,500,000.00	September 2023 .....	1,500,000.00
December 2014 .....	1,500,000.00	May 2019 .....	1,500,000.00	October 2023 .....	1,500,000.00
January 2015 .....	1,500,000.00	June 2019 .....	1,500,000.00	November 2023 .....	1,500,000.00
February 2015 .....	1,500,000.00	July 2019 .....	1,500,000.00	December 2023 .....	1,500,000.00
March 2015 .....	1,500,000.00	August 2019 .....	1,500,000.00	January 2024 .....	1,500,000.00
April 2015 .....	1,500,000.00	September 2019 .....	1,500,000.00	February 2024 .....	1,500,000.00
May 2015 .....	1,500,000.00	October 2019 .....	1,500,000.00	March 2024 .....	1,500,000.00
June 2015 .....	1,500,000.00	November 2019 .....	1,500,000.00	April 2024 .....	1,500,000.00
July 2015 .....	1,500,000.00	December 2019 .....	1,500,000.00	May 2024 .....	1,500,000.00
August 2015 .....	1,500,000.00	January 2020 .....	1,500,000.00	June 2024 .....	1,500,000.00
September 2015 .....	1,500,000.00	February 2020 .....	1,500,000.00	July 2024 .....	1,500,000.00
October 2015 .....	1,500,000.00	March 2020 .....	1,500,000.00	August 2024 .....	1,500,000.00
November 2015 .....	1,500,000.00	April 2020 .....	1,500,000.00	September 2024 .....	1,500,000.00
December 2015 .....	1,500,000.00	May 2020 .....	1,500,000.00	October 2024 .....	1,500,000.00
January 2016 .....	1,500,000.00	June 2020 .....	1,500,000.00	November 2024 .....	1,500,000.00
February 2016 .....	1,500,000.00	July 2020 .....	1,500,000.00	December 2024 .....	1,500,000.00
March 2016 .....	1,500,000.00	August 2020 .....	1,500,000.00	January 2025 .....	1,500,000.00
April 2016 .....	1,500,000.00	September 2020 .....	1,500,000.00	February 2025 .....	1,500,000.00
May 2016 .....	1,500,000.00	October 2020 .....	1,500,000.00	March 2025 .....	1,500,000.00
June 2016 .....	1,500,000.00	November 2020 .....	1,500,000.00	April 2025 .....	1,500,000.00

***NZ Class (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>
May 2025 .....	\$ 1,500,000.00	January 2029 .....	\$ 1,500,000.00	August 2032 .....	\$ 1,500,000.00
June 2025 .....	1,500,000.00	February 2029 .....	1,500,000.00	September 2032 .....	1,500,000.00
July 2025 .....	1,500,000.00	March 2029 .....	1,500,000.00	October 2032 .....	1,500,000.00
August 2025 .....	1,500,000.00	April 2029 .....	1,500,000.00	November 2032 .....	1,500,000.00
September 2025 .....	1,500,000.00	May 2029 .....	1,500,000.00	December 2032 .....	1,500,000.00
October 2025 .....	1,500,000.00	June 2029 .....	1,500,000.00	January 2033 .....	1,500,000.00
November 2025 .....	1,500,000.00	July 2029 .....	1,500,000.00	February 2033 .....	1,500,000.00
December 2025 .....	1,500,000.00	August 2029 .....	1,500,000.00	March 2033 .....	1,500,000.00
January 2026 .....	1,500,000.00	September 2029 .....	1,500,000.00	April 2033 .....	1,500,000.00
February 2026 .....	1,500,000.00	October 2029 .....	1,500,000.00	May 2033 .....	1,500,000.00
March 2026 .....	1,500,000.00	November 2029 .....	1,500,000.00	June 2033 .....	1,500,000.00
April 2026 .....	1,500,000.00	December 2029 .....	1,500,000.00	July 2033 .....	1,500,000.00
May 2026 .....	1,500,000.00	January 2030 .....	1,500,000.00	August 2033 .....	1,500,000.00
June 2026 .....	1,500,000.00	February 2030 .....	1,500,000.00	September 2033 .....	1,500,000.00
July 2026 .....	1,500,000.00	March 2030 .....	1,500,000.00	October 2033 .....	1,500,000.00
August 2026 .....	1,500,000.00	April 2030 .....	1,500,000.00	November 2033 .....	1,500,000.00
September 2026 .....	1,500,000.00	May 2030 .....	1,500,000.00	December 2033 .....	1,500,000.00
October 2026 .....	1,500,000.00	June 2030 .....	1,500,000.00	January 2034 .....	1,500,000.00
November 2026 .....	1,500,000.00	July 2030 .....	1,500,000.00	February 2034 .....	1,500,000.00
December 2026 .....	1,500,000.00	August 2030 .....	1,500,000.00	March 2034 .....	1,500,000.00
January 2027 .....	1,500,000.00	September 2030 .....	1,500,000.00	April 2034 .....	1,500,000.00
February 2027 .....	1,500,000.00	October 2030 .....	1,500,000.00	May 2034 .....	1,500,000.00
March 2027 .....	1,500,000.00	November 2030 .....	1,500,000.00	June 2034 .....	1,500,000.00
April 2027 .....	1,500,000.00	December 2030 .....	1,500,000.00	July 2034 .....	1,500,000.00
May 2027 .....	1,500,000.00	January 2031 .....	1,500,000.00	August 2034 .....	1,500,000.00
June 2027 .....	1,500,000.00	February 2031 .....	1,500,000.00	September 2034 .....	1,500,000.00
July 2027 .....	1,500,000.00	March 2031 .....	1,500,000.00	October 2034 .....	1,500,000.00
August 2027 .....	1,500,000.00	April 2031 .....	1,500,000.00	November 2034 .....	1,500,000.00
September 2027 .....	1,500,000.00	May 2031 .....	1,500,000.00	December 2034 .....	1,500,000.00
October 2027 .....	1,500,000.00	June 2031 .....	1,500,000.00	January 2035 .....	1,500,000.00
November 2027 .....	1,500,000.00	July 2031 .....	1,500,000.00	February 2035 .....	1,500,000.00
December 2027 .....	1,500,000.00	August 2031 .....	1,500,000.00	March 2035 .....	1,500,000.00
January 2028 .....	1,500,000.00	September 2031 .....	1,500,000.00	April 2035 .....	1,500,000.00
February 2028 .....	1,500,000.00	October 2031 .....	1,500,000.00	May 2035 .....	1,500,000.00
March 2028 .....	1,500,000.00	November 2031 .....	1,500,000.00	June 2035 .....	1,500,000.00
April 2028 .....	1,500,000.00	December 2031 .....	1,500,000.00	July 2035 .....	1,500,000.00
May 2028 .....	1,500,000.00	January 2032 .....	1,500,000.00	August 2035 .....	1,500,000.00
June 2028 .....	1,500,000.00	February 2032 .....	1,500,000.00	September 2035 .....	1,500,000.00
July 2028 .....	1,500,000.00	March 2032 .....	1,500,000.00	October 2035 .....	1,500,000.00
August 2028 .....	1,500,000.00	April 2032 .....	1,500,000.00	November 2035 .....	1,500,000.00
September 2028 .....	1,500,000.00	May 2032 .....	1,500,000.00	December 2035 .....	1,500,000.00
October 2028 .....	1,500,000.00	June 2032 .....	1,500,000.00	January 2036 and thereafter .....	0.00
November 2028 .....	1,500,000.00	July 2032 .....	1,500,000.00		
December 2028 .....	1,500,000.00				

***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 .....	\$329,673,000.00	June 2006 .....	\$315,854,606.33	October 2006 .....	\$302,315,407.80
March 2006 .....	326,191,910.73	July 2006 .....	312,443,856.93	November 2006 .....	298,973,561.55
April 2006 .....	322,728,542.74	August 2006 .....	309,050,466.85	December 2006 .....	295,648,720.05
May 2006 .....	319,282,804.85	September 2006 .....	305,674,346.76	January 2007 .....	292,340,795.79

**Aggregate Group VI (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2007 .....	\$289,049,701.72	July 2011 .....	\$136,577,804.76	December 2015 .....	\$ 43,508,539.14
March 2007 .....	285,775,351.23	August 2011 .....	134,077,870.27	January 2016 .....	42,541,959.35
April 2007 .....	282,517,658.15	September 2011 .....	131,590,607.64	February 2016 .....	41,595,877.91
May 2007 .....	279,276,536.77	October 2011 .....	129,115,951.65	March 2016 .....	40,669,872.15
June 2007 .....	276,051,901.80	November 2011 .....	126,653,837.42	April 2016 .....	39,763,527.96
July 2007 .....	272,843,668.41	December 2011 .....	124,204,200.38	May 2016 .....	38,876,439.63
August 2007 .....	269,651,752.19	January 2012 .....	121,766,976.32	June 2016 .....	38,008,209.65
September 2007 .....	266,476,069.17	February 2012 .....	119,342,101.35	July 2016 .....	37,158,448.59
October 2007 .....	263,316,535.81	March 2012 .....	116,929,511.90	August 2016 .....	36,326,774.89
November 2007 .....	260,173,069.00	April 2012 .....	114,529,144.73	September 2016 .....	35,512,814.75
December 2007 .....	257,045,586.06	May 2012 .....	112,140,936.94	October 2016 .....	34,716,201.93
January 2008 .....	253,934,004.74	June 2012 .....	109,764,825.94	November 2016 .....	33,936,577.63
February 2008 .....	250,838,243.20	July 2012 .....	107,411,283.63	December 2016 .....	33,173,590.34
March 2008 .....	247,758,220.03	August 2012 .....	105,106,603.41	January 2017 .....	32,426,895.66
April 2008 .....	244,693,854.23	September 2012 .....	102,849,791.35	February 2017 .....	31,696,156.21
May 2008 .....	241,645,065.23	October 2012 .....	100,639,873.48	March 2017 .....	30,981,041.44
June 2008 .....	238,611,772.87	November 2012 .....	98,475,895.36	April 2017 .....	30,281,227.52
July 2008 .....	235,593,897.39	December 2012 .....	96,356,921.72	May 2017 .....	29,596,397.21
August 2008 .....	232,591,359.46	January 2013 .....	94,282,036.07	June 2017 .....	28,926,239.71
September 2008 .....	229,604,080.14	February 2013 .....	92,250,340.32	July 2017 .....	28,270,450.53
October 2008 .....	226,631,980.90	March 2013 .....	90,260,954.44	August 2017 .....	27,628,731.39
November 2008 .....	223,674,983.63	April 2013 .....	88,313,016.06	September 2017 .....	27,000,790.06
December 2008 .....	220,733,010.60	May 2013 .....	86,405,680.15	October 2017 .....	26,386,340.27
January 2009 .....	217,805,984.49	June 2013 .....	84,538,118.67	November 2017 .....	25,785,101.57
February 2009 .....	214,893,828.38	July 2013 .....	82,709,520.22	December 2017 .....	25,196,799.21
March 2009 .....	211,996,465.74	August 2013 .....	80,919,089.71	January 2018 .....	24,621,164.06
April 2009 .....	209,113,820.43	September 2013 .....	79,166,048.05	February 2018 .....	24,057,932.44
May 2009 .....	206,245,816.72	October 2013 .....	77,449,631.82	March 2018 .....	23,506,846.07
June 2009 .....	203,392,379.25	November 2013 .....	75,769,092.95	April 2018 .....	22,967,651.92
July 2009 .....	200,553,433.05	December 2013 .....	74,123,698.44	May 2018 .....	22,440,102.12
August 2009 .....	197,728,903.54	January 2014 .....	72,512,730.03	June 2018 .....	21,923,953.86
September 2009 .....	194,918,716.53	February 2014 .....	70,935,483.93	July 2018 .....	21,418,969.28
October 2009 .....	192,122,798.20	March 2014 .....	69,391,270.51	August 2018 .....	20,924,915.37
November 2009 .....	189,341,075.12	April 2014 .....	67,879,414.05	September 2018 .....	20,441,563.89
December 2009 .....	186,573,474.23	May 2014 .....	66,399,252.42	October 2018 .....	19,968,691.24
January 2010 .....	183,819,922.85	June 2014 .....	64,950,136.84	November 2018 .....	19,506,078.40
February 2010 .....	181,080,348.67	July 2014 .....	63,531,431.61	December 2018 .....	19,053,510.82
March 2010 .....	178,354,679.75	August 2014 .....	62,142,513.83	January 2019 .....	18,610,778.33
April 2010 .....	175,642,844.52	September 2014 .....	60,782,773.18	February 2019 .....	18,177,675.07
May 2010 .....	172,944,771.79	October 2014 .....	59,451,611.63	March 2019 .....	17,753,999.38
June 2010 .....	170,260,390.73	November 2014 .....	58,148,443.22	April 2019 .....	17,339,553.73
July 2010 .....	167,589,630.87	December 2014 .....	56,872,693.81	May 2019 .....	16,934,144.63
August 2010 .....	164,932,422.10	January 2015 .....	55,623,800.85	June 2019 .....	16,537,582.55
September 2010 .....	162,288,694.68	February 2015 .....	54,401,213.14	July 2019 .....	16,149,681.83
October 2010 .....	159,658,379.22	March 2015 .....	53,204,390.61	August 2019 .....	15,770,260.64
November 2010 .....	157,041,406.69	April 2015 .....	52,032,804.10	September 2019 .....	15,399,140.85
December 2010 .....	154,437,708.42	May 2015 .....	50,885,935.13	October 2019 .....	15,036,147.99
January 2011 .....	151,847,216.08	June 2015 .....	49,763,275.69	November 2019 .....	14,681,111.16
February 2011 .....	149,269,861.71	July 2015 .....	48,664,328.05	December 2019 .....	14,333,862.98
March 2011 .....	146,705,577.68	August 2015 .....	47,588,604.53	January 2020 .....	13,994,239.50
April 2011 .....	144,154,296.73	September 2015 .....	46,535,627.32	February 2020 .....	13,662,080.12
May 2011 .....	141,615,951.92	October 2015 .....	45,504,928.26	March 2020 .....	13,337,227.55
June 2011 .....	139,090,476.68	November 2015 .....	44,496,048.67	April 2020 .....	13,019,527.73



**Aggregate Group VI (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2020 .....	\$ 12,708,829.77	June 2024 .....	\$ 3,618,677.18	July 2028 .....	\$ 766,375.25
June 2020 .....	12,404,985.86	July 2024 .....	3,520,056.74	August 2028 .....	737,395.55
July 2020 .....	12,107,851.26	August 2024 .....	3,423,752.91	September 2028 .....	709,178.08
August 2020 .....	11,817,284.18	September 2024 .....	3,329,715.02	October 2028 .....	681,705.22
September 2020 .....	11,533,145.75	October 2024 .....	3,237,893.45	November 2028 .....	654,959.72
October 2020 .....	11,255,299.98	November 2024 .....	3,148,239.63	December 2028 .....	628,924.71
November 2020 .....	10,983,613.65	December 2024 .....	3,060,706.00	January 2029 .....	603,583.68
December 2020 .....	10,717,956.31	January 2025 .....	2,975,246.02	February 2029 .....	578,920.49
January 2021 .....	10,458,200.18	February 2025 .....	2,891,814.11	March 2029 .....	554,919.35
February 2021 .....	10,204,220.12	March 2025 .....	2,810,365.67	April 2029 .....	531,564.81
March 2021 .....	9,955,893.57	April 2025 .....	2,730,857.03	May 2029 .....	508,841.75
April 2021 .....	9,713,100.50	May 2025 .....	2,653,245.44	June 2029 .....	486,735.39
May 2021 .....	9,475,723.35	June 2025 .....	2,577,489.05	July 2029 .....	465,231.27
June 2021 .....	9,243,647.00	July 2025 .....	2,503,546.90	August 2029 .....	444,315.24
July 2021 .....	9,016,758.69	August 2025 .....	2,431,378.90	September 2029 .....	423,973.47
August 2021 .....	8,794,948.01	September 2025 .....	2,360,945.80	October 2029 .....	404,192.43
September 2021 .....	8,578,106.81	October 2025 .....	2,292,209.18	November 2029 .....	384,958.88
October 2021 .....	8,366,129.19	November 2025 .....	2,225,131.44	December 2029 .....	366,259.88
November 2021 .....	8,158,911.43	December 2025 .....	2,159,675.76	January 2030 .....	348,082.77
December 2021 .....	7,956,351.97	January 2026 .....	2,095,806.12	February 2030 .....	330,415.16
January 2022 .....	7,758,351.34	February 2026 .....	2,033,487.26	March 2030 .....	313,244.94
February 2022 .....	7,564,812.13	March 2026 .....	1,972,684.66	April 2030 .....	296,560.27
March 2022 .....	7,375,638.96	April 2026 .....	1,913,364.53	May 2030 .....	280,349.57
April 2022 .....	7,190,738.42	May 2026 .....	1,855,493.81	June 2030 .....	264,601.50
May 2022 .....	7,010,019.03	June 2026 .....	1,799,040.14	July 2030 .....	249,304.99
June 2022 .....	6,833,391.21	July 2026 .....	1,743,971.84	August 2030 .....	234,449.21
July 2022 .....	6,660,767.25	August 2026 .....	1,690,257.91	September 2030 .....	220,023.57
August 2022 .....	6,492,061.25	September 2026 .....	1,637,868.01	October 2030 .....	206,017.70
September 2022 .....	6,327,189.09	October 2026 .....	1,586,772.45	November 2030 .....	192,421.48
October 2022 .....	6,166,068.41	November 2026 .....	1,536,942.16	December 2030 .....	179,225.01
November 2022 .....	6,008,618.56	December 2026 .....	1,488,348.71	January 2031 .....	166,418.60
December 2022 .....	5,854,760.56	January 2027 .....	1,440,964.26	February 2031 .....	153,992.78
January 2023 .....	5,704,417.07	February 2027 .....	1,394,761.58	March 2031 .....	141,938.29
February 2023 .....	5,557,512.37	March 2027 .....	1,349,714.01	April 2031 .....	130,246.08
March 2023 .....	5,413,972.32	April 2027 .....	1,305,795.46	May 2031 .....	118,907.30
April 2023 .....	5,273,724.31	May 2027 .....	1,262,980.40	June 2031 .....	107,913.30
May 2023 .....	5,136,697.25	June 2027 .....	1,221,243.86	July 2031 .....	97,255.62
June 2023 .....	5,002,821.54	July 2027 .....	1,180,561.39	August 2031 .....	86,925.99
July 2023 .....	4,872,029.02	August 2027 .....	1,140,909.07	September 2031 .....	76,916.32
August 2023 .....	4,744,252.96	September 2027 .....	1,102,263.49	October 2031 .....	67,218.71
September 2023 .....	4,619,428.02	October 2027 .....	1,064,601.74	November 2031 .....	57,825.44
October 2023 .....	4,497,490.23	November 2027 .....	1,027,901.42	December 2031 .....	48,728.95
November 2023 .....	4,378,376.95	December 2027 .....	992,140.59	January 2032 .....	39,921.87
December 2023 .....	4,262,026.85	January 2028 .....	957,297.80	February 2032 .....	31,396.97
January 2024 .....	4,148,379.89	February 2028 .....	923,352.05	March 2032 .....	23,147.20
February 2024 .....	4,037,377.28	March 2028 .....	890,282.80	April 2032 .....	15,165.67
March 2024 .....	3,928,961.47	April 2028 .....	858,069.95	May 2032 .....	7,445.64
April 2024 .....	3,823,076.10	May 2028 .....	826,693.83	June 2032 and thereafter .....	0.00
May 2024 .....	3,719,666.01	June 2028 .....	796,135.21		

### ***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 .....	\$51,234,000.00	April 2008 .....	\$24,644,984.24	June 2010 .....	\$ 7,844,860.49
March 2006 .....	49,997,789.36	May 2008 .....	23,834,089.53	July 2010 .....	7,361,564.16
April 2006 .....	48,780,025.36	June 2008 .....	23,037,460.48	August 2010 .....	6,889,200.38
May 2006 .....	47,580,529.23	July 2008 .....	22,254,954.37	September 2010 .....	6,427,655.57
June 2006 .....	46,399,123.72	August 2008 .....	21,486,429.70	October 2010 .....	5,976,817.14
July 2006 .....	45,235,633.12	September 2008 .....	20,731,746.23	November 2010 .....	5,536,573.51
August 2006 .....	44,089,883.21	October 2008 .....	19,990,764.92	December 2010 .....	5,106,814.08
September 2006 .....	42,961,701.28	November 2008 .....	19,263,347.93	January 2011 .....	4,687,429.23
October 2006 .....	41,850,916.09	December 2008 .....	18,549,358.64	February 2011 .....	4,278,310.29
November 2006 .....	40,757,357.87	January 2009 .....	17,848,661.62	March 2011 .....	3,879,349.57
December 2006 .....	39,680,858.32	February 2009 .....	17,161,122.60	April 2011 .....	3,490,440.33
January 2007 .....	38,621,250.59	March 2009 .....	16,486,608.50	May 2011 .....	3,111,476.77
February 2007 .....	37,578,369.25	April 2009 .....	15,824,987.40	June 2011 .....	2,742,354.03
March 2007 .....	36,552,050.31	May 2009 .....	15,176,128.51	July 2011 .....	2,382,968.18
April 2007 .....	35,542,131.18	June 2009 .....	14,539,902.20	August 2011 .....	2,033,216.20
May 2007 .....	34,548,450.67	July 2009 .....	13,916,179.98	September 2011 .....	1,692,996.01
June 2007 .....	33,570,849.00	August 2009 .....	13,304,834.47	October 2011 .....	1,362,206.42
July 2007 .....	32,609,167.74	September 2009 .....	12,705,739.40	November 2011 .....	1,041,569.11
August 2007 .....	31,663,249.84	October 2009 .....	12,118,769.62	December 2011 .....	766,036.54
September 2007 .....	30,732,939.61	November 2009 .....	11,543,801.07	January 2012 .....	534,504.15
October 2007 .....	29,818,082.71	December 2009 .....	10,980,710.77	February 2012 .....	345,890.47
November 2007 .....	28,918,526.11	January 2010 .....	10,429,376.82	March 2012 .....	199,136.66
December 2007 .....	28,034,118.13	February 2010 .....	9,889,678.40	April 2012 .....	93,206.07
January 2008 .....	27,164,708.38	March 2010 .....	9,361,495.75	May 2012 .....	27,083.75
February 2008 .....	26,310,147.79	April 2010 .....	8,844,710.16	June 2012 and thereafter .....	0.00
March 2008 .....	25,470,288.58	May 2010 .....	8,339,203.95		

### ***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 .....	\$59,927,541.00	October 2007 .....	\$54,057,426.51	June 2009 .....	\$19,784,988.41
March 2006 .....	59,647,957.66	November 2007 .....	53,219,207.22	July 2009 .....	18,414,191.31
April 2006 .....	59,366,953.10	December 2007 .....	51,065,647.08	August 2009 .....	17,077,288.90
May 2006 .....	59,084,520.10	January 2008 .....	48,960,510.00	September 2009 .....	15,773,625.38
June 2006 .....	58,800,651.41	February 2008 .....	46,902,924.11	October 2009 .....	14,502,554.75
July 2006 .....	58,515,339.72	March 2008 .....	44,892,030.46	November 2009 .....	13,263,440.70
August 2006 .....	58,228,577.69	April 2008 .....	42,926,982.80	December 2009 .....	12,055,656.47
September 2006 .....	57,940,357.95	May 2008 .....	41,006,947.39	January 2010 .....	10,878,584.70
October 2006 .....	57,650,673.10	June 2008 .....	39,131,102.85	February 2010 .....	9,731,617.31
November 2006 .....	57,359,515.68	July 2008 .....	37,298,639.99	March 2010 .....	8,614,155.35
December 2006 .....	57,066,878.21	August 2008 .....	35,508,761.59	April 2010 .....	7,525,608.88
January 2007 .....	56,772,753.17	September 2008 .....	33,760,682.30	May 2010 .....	6,465,396.86
February 2007 .....	56,477,132.99	October 2008 .....	32,053,628.41	June 2010 .....	5,432,946.99
March 2007 .....	56,180,010.08	November 2008 .....	30,386,837.73	July 2010 .....	4,427,695.59
April 2007 .....	55,881,376.79	December 2008 .....	28,759,559.39	August 2010 .....	3,449,087.50
May 2007 .....	55,581,225.46	January 2009 .....	27,171,053.70	September 2010 .....	2,496,575.93
June 2007 .....	55,279,548.34	February 2009 .....	25,620,591.98	October 2010 .....	1,569,622.35
July 2007 .....	54,976,337.71	March 2009 .....	24,107,456.44	November 2010 .....	667,696.39
August 2007 .....	54,671,585.76	April 2009 .....	22,630,939.96	December 2010 and thereafter .....	0.00
September 2007 .....	54,365,284.65	May 2009 .....	21,190,346.00		



### ***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 .....	\$324,440,000.00	May 2010 .....	\$168,875,291.60	August 2014 .....	\$ 59,788,979.72
March 2006 .....	320,984,465.44	June 2010 .....	166,211,117.20	September 2014 .....	58,466,706.16
April 2006 .....	317,546,532.98	July 2010 .....	163,560,472.78	October 2014 .....	57,172,405.25
May 2006 .....	314,126,112.05	August 2010 .....	160,923,288.72	November 2014 .....	55,905,501.02
June 2006 .....	310,723,112.54	September 2010 .....	158,299,495.74	December 2014 .....	54,665,429.16
July 2006 .....	307,337,444.82	October 2010 .....	155,689,024.94	January 2015 .....	53,451,636.78
August 2006 .....	303,969,019.70	November 2010 .....	153,091,807.75	February 2015 .....	52,263,582.18
September 2006 .....	300,617,748.47	December 2010 .....	150,507,775.97	March 2015 .....	51,100,734.63
October 2006 .....	297,283,542.86	January 2011 .....	147,936,861.75	April 2015 .....	49,962,574.16
November 2006 .....	293,966,315.06	February 2011 .....	145,378,997.58	May 2015 .....	48,848,591.32
December 2006 .....	290,665,977.71	March 2011 .....	142,834,116.30	June 2015 .....	47,758,286.99
January 2007 .....	287,382,443.91	April 2011 .....	140,302,151.09	July 2015 .....	46,691,172.16
February 2007 .....	284,115,627.19	May 2011 .....	137,783,035.49	August 2015 .....	45,646,767.74
March 2007 .....	280,865,441.53	June 2011 .....	135,276,703.37	September 2015 .....	44,624,604.35
April 2007 .....	277,631,801.35	July 2011 .....	132,783,088.94	October 2015 .....	43,624,222.14
May 2007 .....	274,414,621.52	August 2011 .....	130,302,126.75	November 2015 .....	42,645,170.58
June 2007 .....	271,213,817.35	September 2011 .....	127,833,751.69	December 2015 .....	41,687,008.29
July 2007 .....	268,029,304.57	October 2011 .....	125,377,898.98	January 2016 .....	40,749,302.84
August 2007 .....	264,860,999.35	November 2011 .....	122,934,504.17	February 2016 .....	39,831,630.60
September 2007 .....	261,708,818.29	December 2011 .....	120,503,503.15	March 2016 .....	38,933,576.52
October 2007 .....	258,572,678.43	January 2012 .....	118,084,832.14	April 2016 .....	38,054,734.00
November 2007 .....	255,452,497.22	February 2012 .....	115,678,427.68	May 2016 .....	37,194,704.69
December 2007 .....	252,348,192.55	March 2012 .....	113,284,226.64	June 2016 .....	36,353,098.35
January 2008 .....	249,259,682.72	April 2012 .....	110,902,166.22	July 2016 .....	35,529,532.67
February 2008 .....	246,186,886.46	May 2012 .....	108,532,183.93	August 2016 .....	34,723,633.10
March 2008 .....	243,129,722.91	June 2012 .....	106,187,088.01	September 2016 .....	33,935,032.74
April 2008 .....	240,088,111.63	July 2012 .....	103,890,916.50	October 2016 .....	33,163,372.13
May 2008 .....	237,061,972.59	August 2012 .....	101,642,670.94	November 2016 .....	32,408,299.13
June 2008 .....	234,051,226.17	September 2012 .....	99,441,372.97	December 2016 .....	31,669,468.78
July 2008 .....	231,055,793.17	October 2012 .....	97,286,063.92	January 2017 .....	30,946,543.14
August 2008 .....	228,075,594.79	November 2012 .....	95,175,804.39	February 2017 .....	30,239,191.16
September 2008 .....	225,110,552.63	December 2012 .....	93,109,673.90	March 2017 .....	29,547,088.53
October 2008 .....	222,160,588.71	January 2013 .....	91,086,770.50	April 2017 .....	28,869,917.55
November 2008 .....	219,225,625.43	February 2013 .....	89,106,210.39	May 2017 .....	28,207,367.00
December 2008 .....	216,305,585.61	March 2013 .....	87,167,127.59	June 2017 .....	27,559,132.00
January 2009 .....	213,400,392.45	April 2013 .....	85,268,673.54	July 2017 .....	26,924,913.91
February 2009 .....	210,509,969.55	May 2013 .....	83,410,016.79	August 2017 .....	26,304,420.16
March 2009 .....	207,634,240.91	June 2013 .....	81,590,342.64	September 2017 .....	25,697,364.17
April 2009 .....	204,773,130.91	July 2013 .....	79,808,852.81	October 2017 .....	25,103,465.21
May 2009 .....	201,926,564.32	August 2013 .....	78,064,765.12	November 2017 .....	24,522,448.28
June 2009 .....	199,094,466.31	September 2013 .....	76,357,313.16	December 2017 .....	23,954,043.99
July 2009 .....	196,276,762.42	October 2013 .....	74,685,745.98	January 2018 .....	23,397,988.48
August 2009 .....	193,473,378.58	November 2013 .....	73,049,327.77	February 2018 .....	22,854,023.26
September 2009 .....	190,684,241.10	December 2013 .....	71,447,337.57	March 2018 .....	22,321,895.14
October 2009 .....	187,909,276.67	January 2014 .....	69,879,068.98	April 2018 .....	21,801,356.10
November 2009 .....	185,148,412.36	February 2014 .....	68,343,829.85	May 2018 .....	21,292,163.21
December 2009 .....	182,401,575.60	March 2014 .....	66,840,942.01	June 2018 .....	20,794,078.50
January 2010 .....	179,668,694.21	April 2014 .....	65,369,740.98	July 2018 .....	20,306,868.88
February 2010 .....	176,949,696.38	May 2014 .....	63,929,575.71	August 2018 .....	19,830,306.04
March 2010 .....	174,244,510.66	June 2014 .....	62,519,808.31	September 2018 .....	19,364,166.33
April 2010 .....	171,553,065.97	July 2014 .....	61,139,813.77	October 2018 .....	18,908,230.70

**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>
November 2018 .....	\$ 18,462,284.59	March 2023 .....	\$ 4,953,634.81	June 2027 .....	\$ 1,013,146.55
December 2018 .....	18,026,117.83	April 2023 .....	4,820,534.91	July 2027 .....	975,661.54
January 2019 .....	17,599,524.57	May 2023 .....	4,690,543.46	August 2027 .....	939,156.92
February 2019 .....	17,182,303.19	June 2023 .....	4,563,592.65	September 2027 .....	903,610.06
March 2019 .....	16,774,256.21	July 2023 .....	4,439,616.09	October 2027 .....	868,998.83
April 2019 .....	16,375,190.19	August 2023 .....	4,318,548.79	November 2027 .....	835,301.58
May 2019 .....	15,984,915.68	September 2023 .....	4,200,327.12	December 2027 .....	802,497.12
June 2019 .....	15,603,247.12	October 2023 .....	4,084,888.79	January 2028 .....	770,564.73
July 2019 .....	15,230,002.76	November 2023 .....	3,972,172.82	February 2028 .....	739,484.14
August 2019 .....	14,865,004.60	December 2023 .....	3,862,119.51	March 2028 .....	709,235.52
September 2019 .....	14,508,078.29	January 2024 .....	3,754,670.41	April 2028 .....	679,799.47
October 2019 .....	14,159,053.07	February 2024 .....	3,649,768.32	May 2028 .....	651,157.02
November 2019 .....	13,817,761.71	March 2024 .....	3,547,357.24	June 2028 .....	623,289.60
December 2019 .....	13,484,040.40	April 2024 .....	3,447,382.33	July 2028 .....	596,179.05
January 2020 .....	13,157,728.73	May 2024 .....	3,349,789.93	August 2028 .....	569,807.62
February 2020 .....	12,838,669.58	June 2024 .....	3,254,527.51	September 2028 .....	544,157.93
March 2020 .....	12,526,709.08	July 2024 .....	3,161,543.64	October 2028 .....	519,213.00
April 2020 .....	12,221,696.53	August 2024 .....	3,070,787.98	November 2028 .....	494,956.20
May 2020 .....	11,923,484.34	September 2024 .....	2,982,211.26	December 2028 .....	471,371.28
June 2020 .....	11,631,927.96	October 2024 .....	2,895,765.24	January 2029 .....	448,442.34
July 2020 .....	11,346,885.84	November 2024 .....	2,811,402.71	February 2029 .....	426,153.83
August 2020 .....	11,068,219.34	December 2024 .....	2,729,077.46	March 2029 .....	404,490.54
September 2020 .....	10,795,792.69	January 2025 .....	2,648,744.26	April 2029 .....	383,437.61
October 2020 .....	10,529,472.93	February 2025 .....	2,570,358.83	May 2029 .....	362,980.49
November 2020 .....	10,269,129.85	March 2025 .....	2,493,877.84	June 2029 .....	343,104.95
December 2020 .....	10,014,635.94	April 2025 .....	2,419,258.88	July 2029 .....	323,797.09
January 2021 .....	9,765,866.31	May 2025 .....	2,346,460.43	August 2029 .....	305,043.30
February 2021 .....	9,522,698.67	June 2025 .....	2,275,441.87	September 2029 .....	286,830.28
March 2021 .....	9,285,013.27	July 2025 .....	2,206,163.42	October 2029 .....	269,145.02
April 2021 .....	9,052,692.83	August 2025 .....	2,138,586.17	November 2029 .....	251,974.81
May 2021 .....	8,825,622.51	September 2025 .....	2,072,672.02	December 2029 .....	235,307.20
June 2021 .....	8,603,689.84	October 2025 .....	2,008,383.70	January 2030 .....	219,130.04
July 2021 .....	8,386,784.69	November 2025 .....	1,945,684.71	February 2030 .....	203,431.43
August 2021 .....	8,174,799.23	December 2025 .....	1,884,539.36	March 2030 .....	188,199.75
September 2021 .....	7,967,627.85	January 2026 .....	1,824,912.70	April 2030 .....	173,423.63
October 2021 .....	7,765,167.14	February 2026 .....	1,766,770.53	May 2030 .....	159,091.96
November 2021 .....	7,567,315.85	March 2026 .....	1,710,079.38	June 2030 .....	145,193.87
December 2021 .....	7,373,974.82	April 2026 .....	1,654,806.50	July 2030 .....	131,718.74
January 2022 .....	7,185,046.96	May 2026 .....	1,600,919.85	August 2030 .....	118,656.19
February 2022 .....	7,000,437.21	June 2026 .....	1,548,388.06	September 2030 .....	105,996.06
March 2022 .....	6,820,052.48	July 2026 .....	1,497,180.44	October 2030 .....	93,728.42
April 2022 .....	6,643,801.61	August 2026 .....	1,447,266.95	November 2030 .....	81,843.58
May 2022 .....	6,471,595.36	September 2026 .....	1,398,618.21	December 2030 .....	70,332.05
June 2022 .....	6,303,346.33	October 2026 .....	1,351,205.46	January 2031 .....	59,184.55
July 2022 .....	6,138,968.97	November 2026 .....	1,305,000.57	February 2031 .....	48,392.03
August 2022 .....	5,978,379.49	December 2026 .....	1,259,976.00	March 2031 .....	37,945.63
September 2022 .....	5,821,495.86	January 2027 .....	1,216,104.81	April 2031 .....	27,836.68
October 2022 .....	5,668,237.76	February 2027 .....	1,173,360.63	May 2031 .....	18,056.73
November 2022 .....	5,518,526.56	March 2027 .....	1,131,717.68	June 2031 .....	8,597.50
December 2022 .....	5,372,285.26	April 2027 .....	1,091,150.72	July 2031 and thereafter .....	0.00
January 2023 .....	5,229,438.48	May 2027 .....	1,051,635.06		
February 2023 .....	5,089,912.42				

### ***Aggregate Group X 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 .....	\$51,489,000.00	April 2008 .....	\$24,359,513.90	June 2010 .....	\$ 7,433,122.30
March 2006 .....	50,222,487.82	May 2008 .....	23,537,019.74	July 2010 .....	6,951,425.94
April 2006 .....	48,975,262.74	June 2008 .....	22,729,391.03	August 2010 .....	6,481,079.11
May 2006 .....	47,747,135.47	July 2008 .....	21,936,477.03	September 2010 .....	6,021,962.19
June 2006 .....	46,537,918.37	August 2008 .....	21,158,128.33	October 2010 .....	5,573,956.59
July 2006 .....	45,347,425.42	September 2008 .....	20,394,196.84	November 2010 .....	5,136,944.80
August 2006 .....	44,175,472.22	October 2008 .....	19,644,535.75	December 2010 .....	4,710,810.36
September 2006 .....	43,021,875.96	November 2008 .....	18,908,999.57	January 2011 .....	4,295,437.83
October 2006 .....	41,886,455.43	December 2008 .....	18,187,444.07	February 2011 .....	3,890,712.82
November 2006 .....	40,769,030.99	January 2009 .....	17,479,726.30	March 2011 .....	3,496,521.96
December 2006 .....	39,669,424.55	February 2009 .....	16,785,704.57	April 2011 .....	3,112,752.90
January 2007 .....	38,587,459.58	March 2009 .....	16,105,238.44	May 2011 .....	2,739,294.28
February 2007 .....	37,522,961.09	April 2009 .....	15,438,188.70	June 2011 .....	2,376,035.76
March 2007 .....	36,475,755.60	May 2009 .....	14,784,417.38	July 2011 .....	2,022,867.97
April 2007 .....	35,445,671.16	June 2009 .....	14,143,787.72	August 2011 .....	1,679,682.53
May 2007 .....	34,432,537.30	July 2009 .....	13,516,164.18	September 2011 .....	1,346,372.03
June 2007 .....	33,436,185.04	August 2009 .....	12,901,412.41	October 2011 .....	1,027,241.02
July 2007 .....	32,456,446.88	September 2009 .....	12,299,399.24	November 2011 .....	753,337.82
August 2007 .....	31,493,156.77	October 2009 .....	11,709,992.69	December 2011 .....	523,552.02
September 2007 .....	30,546,150.13	November 2009 .....	11,133,061.95	January 2012 .....	336,796.47
October 2007 .....	29,615,263.80	December 2009 .....	10,568,477.37	February 2012 .....	192,006.82
November 2007 .....	28,700,336.05	January 2010 .....	10,016,110.45	March 2012 .....	88,141.06
December 2007 .....	27,801,206.57	February 2010 .....	9,475,833.81	April 2012 .....	24,179.04
January 2008 .....	26,917,716.45	March 2010 .....	8,947,521.23	May 2012 and thereafter .....	0.00
February 2008 .....	26,049,708.16	April 2010 .....	8,431,047.60		
March 2008 .....	25,197,025.57	May 2010 .....	7,926,288.92		

### ***Aggregate Group XI 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 .....	\$56,141,967.00	October 2007 .....	\$50,805,499.28	June 2009 .....	\$22,368,080.81
March 2006 .....	55,887,800.32	November 2007 .....	50,524,205.56	July 2009 .....	21,092,113.46
April 2006 .....	55,632,341.64	December 2007 .....	50,241,481.94	August 2009 .....	19,848,967.71
May 2006 .....	55,375,584.37	January 2008 .....	49,750,671.07	September 2009 .....	18,638,004.03
June 2006 .....	55,117,521.92	February 2008 .....	47,808,823.54	October 2009 .....	17,458,592.53
July 2006 .....	54,858,147.66	March 2008 .....	45,912,290.26	November 2009 .....	16,310,112.81
August 2006 .....	54,597,454.91	April 2008 .....	44,060,244.49	December 2009 .....	15,191,953.90
September 2006 .....	54,335,436.96	May 2008 .....	42,251,871.81	January 2010 .....	14,103,514.03
October 2006 .....	54,072,087.10	June 2008 .....	40,486,369.93	February 2010 .....	13,044,200.56
November 2006 .....	53,807,398.53	July 2008 .....	38,762,948.53	March 2010 .....	12,013,429.83
December 2006 .....	53,541,364.47	August 2008 .....	37,080,829.10	April 2010 .....	11,010,627.01
January 2007 .....	53,273,978.07	September 2008 .....	35,439,244.77	May 2010 .....	10,035,226.01
February 2007 .....	53,005,232.45	October 2008 .....	33,837,440.14	June 2010 .....	9,086,669.33
March 2007 .....	52,735,120.71	November 2008 .....	32,274,671.10	July 2010 .....	8,164,407.95
April 2007 .....	52,463,635.90	December 2008 .....	30,750,204.70	August 2010 .....	7,267,901.21
May 2007 .....	52,190,771.05	January 2009 .....	29,263,318.96	September 2010 .....	6,396,616.65
June 2007 .....	51,916,519.13	February 2009 .....	27,813,302.76	October 2010 .....	5,550,029.95
July 2007 .....	51,640,873.10	March 2009 .....	26,399,455.60	November 2010 .....	4,727,624.79
August 2007 .....	51,363,825.87	April 2009 .....	25,021,087.57	December 2010 .....	3,928,892.68
September 2007 .....	51,085,370.32	May 2009 .....	23,677,519.09	January 2011 .....	3,153,332.96

**Aggregate Group XI (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2011 .....	\$ 2,400,452.59	May 2011 .....	\$ 273,069.69
March 2011 .....	1,669,766.08	June 2011 and	
April 2011.....	960,795.36	thereafter .....	0.00

**Aggregate Group XII 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 .....	\$8,957,145.00	November 2009 .....	\$2,699,927.74	August 2013 .....	\$1,699,860.71
March 2006 .....	8,532,367.50	December 2009 .....	2,670,177.95	September 2013.....	1,674,819.71
April 2006.....	8,110,280.74	January 2010 .....	2,640,991.91	October 2013 .....	1,649,640.89
May 2006 .....	7,690,867.98	February 2010 .....	2,612,364.52	November 2013 .....	1,624,338.85
June 2006 .....	7,274,112.58	March 2010 .....	2,584,290.73	December 2013 .....	1,598,927.74
July 2006 .....	6,859,998.00	April 2010.....	2,556,765.51	January 2014 .....	1,573,421.19
August 2006 .....	6,448,507.79	May 2010 .....	2,529,783.88	February 2014 .....	1,547,832.40
September 2006.....	6,039,625.63	June 2010 .....	2,503,340.92	March 2014 .....	1,522,174.06
October 2006 .....	5,633,335.29	July 2010 .....	2,477,431.70	April 2014.....	1,496,458.46
November 2006 .....	5,229,620.64	August 2010 .....	2,452,051.36	May 2014 .....	1,470,697.45
December 2006 .....	4,828,465.64	September 2010.....	2,427,195.09	June 2014 .....	1,444,902.43
January 2007 .....	4,429,854.35	October 2010 .....	2,402,858.09	July 2014 .....	1,419,084.41
February 2007 .....	4,033,770.96	November 2010 .....	2,379,035.62	August 2014 .....	1,393,254.01
March 2007 .....	3,982,279.66	December 2010 .....	2,355,722.95	September 2014.....	1,367,421.43
April 2007.....	3,931,544.63	January 2011 .....	2,332,915.42	October 2014 .....	1,341,596.51
May 2007 .....	3,881,559.30	February 2011 .....	2,310,608.39	November 2014 .....	1,315,788.72
June 2007 .....	3,832,317.11	March 2011 .....	2,288,797.24	December 2014 .....	1,290,007.20
July 2007 .....	3,783,811.61	April 2011.....	2,267,477.41	January 2015 .....	1,264,260.70
August 2007 .....	3,736,036.34	May 2011 .....	2,246,644.38	February 2015 .....	1,238,557.66
September 2007.....	3,688,984.92	June 2011 .....	2,226,293.64	March 2015 .....	1,212,906.18
October 2007 .....	3,642,651.02	July 2011 .....	2,206,420.74	April 2015.....	1,187,314.03
November 2007.....	3,597,028.35	August 2011 .....	2,187,021.24	May 2015 .....	1,161,788.71
December 2007 .....	3,552,110.67	September 2011.....	2,168,090.77	June 2015 .....	1,136,337.37
January 2008 .....	3,507,891.79	October 2011 .....	2,149,624.95	July 2015 .....	1,110,966.90
February 2008 .....	3,464,365.58	November 2011 .....	2,131,619.48	August 2015 .....	1,085,683.90
March 2008 .....	3,421,525.92	December 2011 .....	2,114,070.06	September 2015.....	1,060,494.69
April 2008.....	3,379,366.78	January 2012 .....	2,096,972.43	October 2015 .....	1,035,405.32
May 2008 .....	3,337,882.15	February 2012 .....	2,080,322.40	November 2015 .....	1,010,421.58
June 2008 .....	3,297,066.07	March 2012 .....	2,064,115.75	December 2015 .....	985,549.01
July 2008 .....	3,256,912.64	April 2012.....	2,048,348.34	January 2016 .....	960,792.90
August 2008 .....	3,217,415.99	May 2012 .....	2,033,016.05	February 2016 .....	936,158.31
September 2008.....	3,178,570.30	June 2012 .....	2,018,114.79	March 2016 .....	911,650.06
October 2008 .....	3,140,369.80	July 2012 .....	2,002,539.97	April 2016.....	887,272.75
November 2008 .....	3,102,808.75	August 2012 .....	1,983,534.16	May 2016 .....	863,030.76
December 2008 .....	3,065,881.48	September 2012.....	1,961,489.17	June 2016 .....	838,928.25
January 2009 .....	3,029,582.33	October 2012 .....	1,939,086.66	July 2016 .....	814,969.21
February 2009 .....	2,993,905.72	November 2012 .....	1,916,348.37	August 2016 .....	791,157.38
March 2009 .....	2,958,846.08	December 2012 .....	1,893,295.42	September 2016.....	767,496.33
April 2009.....	2,924,397.92	January 2013 .....	1,869,948.20	October 2016 .....	743,989.47
May 2009 .....	2,890,555.75	February 2013 .....	1,846,326.48	November 2016 .....	720,639.98
June 2009 .....	2,857,314.15	March 2013 .....	1,822,449.39	December 2016 .....	697,450.90
July 2009 .....	2,824,667.74	April 2013.....	1,798,335.45	January 2017 .....	674,425.08
August 2009 .....	2,792,611.18	May 2013 .....	1,774,002.56	February 2017 .....	651,565.21
September 2009.....	2,761,139.15	June 2013 .....	1,749,468.06	March 2017 .....	628,873.83
October 2009 .....	2,730,246.41	July 2013 .....	1,724,748.70	April 2017.....	606,353.30

**Aggregate Group XII (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2017 .....	\$ 584,005.87	April 2018 .....	\$ 350,107.50	March 2019 .....	\$ 139,041.91
June 2017 .....	561,833.60	May 2018 .....	329,962.11	April 2019 .....	121,007.46
July 2017 .....	539,838.43	June 2018 .....	310,007.06	May 2019 .....	103,165.09
August 2017 .....	518,022.18	July 2018 .....	290,242.92	June 2019 .....	85,514.53
September 2017 .....	496,386.51	August 2018 .....	270,670.15	July 2019 .....	68,055.44
October 2017 .....	474,932.95	September 2018 .....	251,289.17	August 2019 .....	50,787.43
November 2017 .....	453,662.94	October 2018 .....	232,100.25	September 2019 .....	33,710.06
December 2017 .....	432,577.76	November 2018 .....	213,103.64	October 2019 .....	16,822.83
January 2018 .....	411,678.62	December 2018 .....	194,299.47	November 2019 .....	125.19
February 2018 .....	390,966.57	January 2019 .....	175,687.80	December 2019 and thereafter .....	0.00
March 2018 .....	370,442.57	February 2019 .....	157,268.64		

**Aggregate Group XIII 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 .....	\$11,942,860.00	March 2009 .....	\$ 3,945,128.11	April 2012 .....	\$ 2,731,131.12
March 2006 .....	11,376,490.00	April 2009 .....	3,899,197.22	May 2012 .....	2,710,688.07
April 2006 .....	10,813,707.65	May 2009 .....	3,854,074.34	June 2012 .....	2,690,819.72
May 2006 .....	10,254,490.64	June 2009 .....	3,809,752.20	July 2012 .....	2,670,053.30
June 2006 .....	9,698,816.78	July 2009 .....	3,766,223.65	August 2012 .....	2,644,712.22
July 2006 .....	9,146,663.99	August 2009 .....	3,723,481.57	September 2012 .....	2,615,318.89
August 2006 .....	8,598,010.39	September 2009 .....	3,681,518.86	October 2012 .....	2,585,448.87
September 2006 .....	8,052,834.18	October 2009 .....	3,640,328.55	November 2012 .....	2,555,131.17
October 2006 .....	7,511,113.72	November 2009 .....	3,599,903.65	December 2012 .....	2,524,393.90
November 2006 .....	6,972,827.52	December 2009 .....	3,560,237.26	January 2013 .....	2,493,264.27
December 2006 .....	6,437,954.18	January 2010 .....	3,521,322.55	February 2013 .....	2,461,768.64
January 2007 .....	5,906,472.47	February 2010 .....	3,483,152.70	March 2013 .....	2,429,932.53
February 2007 .....	5,378,361.28	March 2010 .....	3,445,720.97	April 2013 .....	2,397,780.60
March 2007 .....	5,309,706.22	April 2010 .....	3,409,020.68	May 2013 .....	2,365,336.75
April 2007 .....	5,242,059.51	May 2010 .....	3,373,045.18	June 2013 .....	2,332,624.08
May 2007 .....	5,175,412.40	June 2010 .....	3,337,787.89	July 2013 .....	2,299,664.94
June 2007 .....	5,109,756.15	July 2010 .....	3,303,242.26	August 2013 .....	2,266,480.94
July 2007 .....	5,045,082.15	August 2010 .....	3,269,401.82	September 2013 .....	2,233,092.95
August 2007 .....	4,981,381.78	September 2010 .....	3,236,260.12	October 2013 .....	2,199,521.19
September 2007 .....	4,918,646.56	October 2010 .....	3,203,810.79	November 2013 .....	2,165,785.14
October 2007 .....	4,856,868.02	November 2010 .....	3,172,047.49	December 2013 .....	2,131,903.65
November 2007 .....	4,796,037.80	December 2010 .....	3,140,963.94	January 2014 .....	2,097,894.92
December 2007 .....	4,736,147.56	January 2011 .....	3,110,553.90	February 2014 .....	2,063,776.53
January 2008 .....	4,677,189.06	February 2011 .....	3,080,811.18	March 2014 .....	2,029,565.41
February 2008 .....	4,619,154.10	March 2011 .....	3,051,729.65	April 2014 .....	1,995,277.95
March 2008 .....	4,562,034.56	April 2011 .....	3,023,303.22	May 2014 .....	1,960,929.94
April 2008 .....	4,505,822.37	May 2011 .....	2,995,525.84	June 2014 .....	1,926,536.58
May 2008 .....	4,450,509.53	June 2011 .....	2,968,391.52	July 2014 .....	1,892,112.55
June 2008 .....	4,396,088.09	July 2011 .....	2,941,894.31	August 2014 .....	1,857,672.01
July 2008 .....	4,342,550.19	August 2011 .....	2,916,028.32	September 2014 .....	1,823,228.57
August 2008 .....	4,289,887.99	September 2011 .....	2,890,787.69	October 2014 .....	1,788,795.34
September 2008 .....	4,238,093.74	October 2011 .....	2,866,166.60	November 2014 .....	1,754,384.96
October 2008 .....	4,187,159.73	November 2011 .....	2,842,159.30	December 2014 .....	1,720,009.61
November 2008 .....	4,137,078.33	December 2011 .....	2,818,760.07	January 2015 .....	1,685,680.94
December 2008 .....	4,087,841.97	January 2012 .....	2,795,963.25	February 2015 .....	1,651,410.21
January 2009 .....	4,039,443.11	February 2012 .....	2,773,763.20	March 2015 .....	1,617,208.23
February 2009 .....	3,991,874.30	March 2012 .....	2,752,154.34	April 2015 .....	1,583,085.38



***Aggregate Group XIII (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2015 .....	\$ 1,549,051.61	December 2016 .....	\$ 929,934.53	July 2018 .....	\$ 386,990.56
June 2015 .....	1,515,116.49	January 2017 .....	899,233.43	August 2018 .....	360,893.54
July 2015 .....	1,481,289.21	February 2017 .....	868,753.62	September 2018 .....	335,052.22
August 2015 .....	1,447,578.54	March 2017 .....	838,498.44	October 2018 .....	309,467.00
September 2015 .....	1,413,992.92	April 2017 .....	808,471.07	November 2018 .....	284,138.19
October 2015 .....	1,380,540.42	May 2017 .....	778,674.49	December 2018 .....	259,065.96
November 2015 .....	1,347,228.78	June 2017 .....	749,111.47	January 2019 .....	234,250.40
December 2015 .....	1,314,065.35	July 2017 .....	719,784.58	February 2019 .....	209,691.52
January 2016 .....	1,281,057.20	August 2017 .....	690,696.24	March 2019 .....	185,389.21
February 2016 .....	1,248,211.08	September 2017 .....	661,848.67	April 2019 .....	161,343.29
March 2016 .....	1,215,533.41	October 2017 .....	633,243.94	May 2019 .....	137,553.46
April 2016 .....	1,183,030.33	November 2017 .....	604,883.92	June 2019 .....	114,019.37
May 2016 .....	1,150,707.67	December 2017 .....	576,770.35	July 2019 .....	90,740.58
June 2016 .....	1,118,571.01	January 2018 .....	548,904.82	August 2019 .....	67,716.57
July 2016 .....	1,086,625.61	February 2018 .....	521,288.76	September 2019 .....	44,946.75
August 2016 .....	1,054,876.50	March 2018 .....	493,923.43	October 2019 .....	22,430.44
September 2016 .....	1,023,328.44	April 2018 .....	466,810.00	November 2019 .....	166.92
October 2016 .....	991,985.96	May 2018 .....	439,949.48	December 2019 and thereafter .....	0.00
November 2016 .....	960,853.31	June 2018 .....	413,342.75		

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.

\$1,700,080,542



## Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2006-10

### TABLE OF CONTENTS

	<u>Page</u>
Table of Contents . . . . .	S- 2
Available Information . . . . .	S- 3
Incorporation By Reference . . . . .	S- 3
Recent Developments . . . . .	S- 4
Reference Sheet . . . . .	S- 7
Additional Risk Factors . . . . .	S-14
Description of the Certificates . . . . .	S-15
Certain Additional Federal Income Tax Consequences . . . . .	S-62
Plan of Distribution . . . . .	S-66
Legal Matters . . . . .	S-66
Schedule 1 . . . . .	A- 1
Principal Balance Schedules . . . . .	B- 1

Citigroup

Prospectus Supplement  
January 23, 2006