

\$381,604,920



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2006-36**

**The Certificates**

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

**Payments to Certificateholders**

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

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

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

**The Fannie Mae Guaranty**

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

**The Trust and its Assets**

The trust will own Fannie Mae MBS.

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

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

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

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

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

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
FA	.... 1	\$100,000,000	PT	(1)	FLT	31395D P P 8	May 2036
SA	.... 1	20,833,334	PT	(1)	INV	31395D P Q 6	May 2036
FB	.... 1	18,400,000	PT	(1)	FLT	31395D P R 4	May 2036
SB	.... 1	4,600,000	PT	(1)	INV	31395D P S 2	May 2036
PO	.... 2	5,912,000	PAC	(2)	PO	31395D P T 0	May 2036
SO	.... 2	3,516,572	SUP	(2)	PO	31395D P U 7	May 2036
PF	.... 2	56,571,428	PT	(1)	FLT	31395D P V 5	May 2036
PS	.... 2	56,571,428 (3)	NTL	(1)	INV/IO	31395D P W 3	May 2036
VO	.... 2	7,246,575	SEG(SCH)/PAC	(2)	PO	31395D P X 1	May 2036
JO	.... 2	2,211,140	SEG(SCH)/SUP	(2)	PO	31395D P Y 9	May 2036
FP	.... 2	56,746,285	SCH	(1)	FLT	31395D P Z 6	May 2036
SP	.... 2	56,746,285 (3)	NTL	(1)	INV/IO	31395D Q A 0	May 2036
NO	.... 2	1,362,250	SUP	(2)	PO	31395D Q B 8	May 2036
VF	.... 2	9,247,732	TAC/AD	(1)	FLT	31395D Q C 6	May 2036
VS	.... 2	866,975	TAC/AD	(1)	INV	31395D Q D 4	May 2036
ZT	.... 2	10,000,000	TAC/AD	6.4%	FIX/Z	31395D Q E 2	May 2036
TZ	.... 2	319,043	SUP	6.4	FIX/Z	31395D Q F 9	May 2036
OG	.... 3	2,115,859	PAC	(2)	PO	31395D Q G 7	May 2036
TO	.... 3	1,170,612	SUP	(2)	PO	31395D Q H 5	May 2036
GF	.... 3	42,724,115	PT	(1)	FLT	31395D Q J 1	May 2036
TS	.... 3	42,724,115 (3)	NTL	(1)	INV/IO	31395D Q K 8	May 2036
CO	.... 4	1,420,000	SEG(PAC)/PAC	(2)	PO	31395D Q L 6	May 2036
DO	.... 4	429,572	SEG(PAC)/SUP	(2)	PO	31395D Q M 4	May 2036
MF	.... 4	24,044,428	PAC	(1)	FLT	31395D Q N 2	May 2036
MS	.... 4	24,044,428 (3)	NTL	(1)	INV/IO	31395D Q P 7	May 2036
FM	.... 4	10,000,000	SEG(TAC)/TAC/AD	(1)	FLT	31395D Q Q 5	May 2036
SM	.... 4	769,231	SEG(TAC)/TAC/AD	(1)	INV	31395D Q R 3	May 2036
ZM	.... 4	1,769	SEG(TAC)/TAC/AD	6.5	FIX/Z	31395D Q S 1	May 2036
MZ	.... 4	373,000	SEG(TAC)/SUP/AD	6.5	FIX/Z	31395D Q T 9	May 2036
NZ	.... 4	723,000	SUP	6.5	FIX/Z	31395D Q U 6	May 2036
R	....	0	NPR	0	NPR	31395D Q V 4	May 2036
RL	....	0	NPR	0	NPR	31395D Q W 2	May 2036

(1) Based on LIBOR.

(2) Principal only classes.

(3) Notional balances. These classes are interest only classes. See page S-7 for a description of how their notional balances are calculated.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be April 28 2006.

**Credit Suisse**

The date of this Prospectus Supplement is March 29, 2006

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2002 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Mortgage Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated 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:

Credit Suisse Securities (USA) LLC  
Prospectus Department  
11 Madison Avenue  
New York, New York 10010  
(telephone 212-325-2580).

## 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

Our safety and soundness regulator, the Office of Federal Housing Enterprise Oversight ("OFHEO"), announced in July 2003 that it was conducting a special examination of our accounting policies and practices, and in September 2004 issued a preliminary report of its findings to date. This report raised questions about Fannie Mae's application of certain accounting practices. OFHEO subsequently identified additional accounting and internal control issues in February 2005.

On December 22, 2004, we reported that the Audit Committee of our Board of Directors (the "Board") had determined that our previously filed interim and audited financial statements and the independent auditor's reports thereon for the period from January 2001 through the second quarter of 2004 should no longer be relied upon because such financial statements were prepared using accounting principles that did not comply with U.S. generally accepted accounting principles ("GAAP"). We have subsequently initiated an extensive restatement and re-audit of our financial statements with our new independent auditor, Deloitte & Touche LLP. We anticipate that the impact of the restatement will be material to Fannie Mae's financial statements for many, if not all, of the periods involved.

Our Board and management have initiated numerous internal and external reviews of our accounting processes and controls, our financial reporting processes, and our application of GAAP. Investigations into our accounting policies and practices and our financial reporting also continue to be ongoing with OFHEO, the U.S. Securities and Exchange Commission (the "SEC"), and the U.S. Attorney's Office for the District of Columbia. See "Risk Factors—There are numerous ongoing internal reviews and external investigations of Fannie Mae" in the MBS Prospectus. One of these external investigations was conducted by the law firm of Paul, Weiss, Rifkind, Wharton & Garrison LLP ("Paul Weiss"), under the direction of former U.S. Senator Warren Rudman. On February 23, 2006, the Paul Weiss report to the Special Committee of the Board was publicly released, and included numerous findings about Fannie Mae's accounting policies, practices and systems, compensation practices, corporate governance, and internal controls. On February 24, 2006, we filed a Form 8-K with the SEC that includes the Paul Weiss report.

We have not filed Quarterly Reports on Form 10-Q for the third quarter of 2004 or the first, second and third quarters of 2005, nor have we filed our Annual Report on Form 10-K for the years ended December 31, 2004 or December 31, 2005. As we most recently reported in a Current Report on Form 8-K filed with the SEC on March 13, 2006, we estimate that it is unlikely we will complete our

Annual Report on Form 10-K for the year ended December 31, 2004, which will include our restated results, prior to the second half of 2006. See “Risk Factors—There is a lack of financial information about us available in the market” in the MBS Prospectus.

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

### Assumed Characteristics of the Mortgage Loans Underlying the MBS (as of April 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	\$143,833,334*	360	358	2	6.550%
Group 2 MBS	\$154,000,000	360	357	2	6.500%
Group 3 MBS	\$ 46,010,586	360	335	23	6.896%
Group 4 MBS	\$ 37,761,000	360	355	3	6.920%

\* As further described in this prospectus supplement, the mortgage loans underlying the Group 1 MBS provide for interest only periods that may range from at least 7 to no more than 10 years following origination. The approximate weighted average remaining term to expiration of the interest only payment period for these mortgage loans is assumed to be 118 months.

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 April 28, 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

### 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.

During the initial interest accrual period, the floating rate and inverse floating rate classes will bear interest at the initial interest rates listed below. During subsequent interest accrual periods, the floating rate and inverse floating rate 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>
FA .....	5.12900%	7.25000%	0.30%	LIBOR + 30 basis points
SA .....	10.18080%	33.36000%	0.00%	33.36% - (4.79999985 × LIBOR)
FB .....	5.12900%	7.50000%	0.30%	LIBOR + 30 basis points
SB .....	9.48400%	28.80000%	0.00%	28.8% - (4 × LIBOR)
PF .....	5.26000%	7.00000%	0.40%	LIBOR + 40 basis points
PS .....	1.74000%	6.60000%	0.00%	6.6% - LIBOR
FP .....	5.16000%	7.00000%	0.30%	LIBOR + 30 basis points
SP .....	1.84000%	6.70000%	0.00%	6.7% - LIBOR
VF .....	5.16000%	7.00000%	0.30%	LIBOR + 30 basis points
VS .....	19.62664%	71.46658%	0.00%	71.46658% - (10.66665283 × LIBOR)
GF .....	5.14000%	7.00000%	0.30%	LIBOR + 30 basis points
TS .....	1.86000%	6.70000%	0.00%	6.7% - LIBOR
MF .....	5.14000%	7.00000%	0.30%	LIBOR + 30 basis points
MS .....	1.86000%	6.70000%	0.00%	6.7% - LIBOR
FM .....	5.34000%	7.00000%	0.50%	LIBOR + 50 basis points
SM .....	21.57999%	84.49998%	0.00%	84.49998% - (12.9999961 × LIBOR)

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

### Notional Classes

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

<u>Class</u>	
PS .....	100% of the PF Class
SP .....	100% of the FP Class
TS .....	100% of the GF Class
MS .....	100% of the MF Class

### Distributions of Principal

#### *Group 1 Principal Distribution Amount*

- (a) 84.0092700625% to the FA and SA Classes, pro rata, to zero, and
- (b) 15.9907299375% to the FB and SB Classes, pro rata, to zero.



*Group 2 Principal Distribution Amount*

*ZT Accrual Amount*

To Aggregate Group II to its Targeted Balance, and thereafter to the ZT Class.

*TZ Accrual Amount*

1. To Aggregate Group II to zero.
2. To the ZT Class to its Targeted Balance.
3. Thereafter to the TZ Class.

*Group 2 Cash Flow Distribution Amount*

(a) 42.8571428571% as follows:

(x) 14.2857151515% as follows:

*first*, to the PO Class to its Planned Balance;

*second*, to the SO Class to zero;

*third*, to the PO Class to zero, and

(y) 85.7142848485% to the PF Class to zero, and

(b) 57.1428571429% as follows:

*first*, to Aggregate Group I to its Scheduled Balance;

*second*, (x) 6.25% of the remaining amount to the NO Class to zero, and

(y) 93.75% of such remaining amount as follows:

first, to Aggregate Group II to its Targeted Balance;

second, to the ZT Class to its Targeted Balance;

third, to the TZ Class to zero;

fourth, to the ZT Class to zero; and

fifth, to Aggregate Group II to zero; and

*third*, to Aggregate Group I to zero.

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

*Group 3 Principal Distribution Amount*

(a) 7.1428583848% as follows:

*first*, to the OG Class to its Planned Balance;

*second*, to the TO Class to zero; and

*third*, to the OG Class to zero, and

(b) 92.8571416152% to the GF Class to zero.



*Group 4 Principal Distribution Amount*

*ZM Accrual Amount*

To the FM and SM Classes, pro rata, to zero, and thereafter to the ZM Class.

*MZ Accrual Amount*

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

*NZ Accrual Amount*

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

*Group 4 Cash Flow Distribution Amount*

1. To Aggregate Group III to its Planned Balance.
2. To Aggregate Group IV to its Targeted Balance.
3. To the NZ Class to zero.
4. To Aggregate Group IV to zero.
5. To Aggregate Group III to zero.

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

**Weighted Average Lives (years) \***

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>					
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
FA, SA, FB and SB .....	22.7	12.5	6.9	4.7	3.3	2.9

  

<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
PO .....	16.7	6.7	6.7	6.7	6.7	6.7	6.7	5.6	4.2	3.7
SO .....	27.7	19.0	17.0	8.3	7.4	7.3	3.0	2.2	1.6	1.4
PF and PS .....	20.8	11.3	10.6	7.3	7.0	6.9	5.3	4.3	3.2	2.8
VO .....	16.0	5.9	5.6	5.6	5.6	5.6	5.6	5.6	4.3	3.8
JO .....	25.6	13.3	11.7	3.0	3.0	3.0	3.0	3.0	2.2	2.0
FP and SP .....	18.2	7.7	7.0	5.0	5.0	5.0	5.0	5.0	3.8	3.4
NO .....	28.6	22.5	21.4	14.4	13.0	12.9	6.4	2.3	1.4	1.2
VF and VS .....	6.0	6.0	6.0	5.4	4.4	4.3	2.2	2.2	1.6	1.5
ZT .....	28.5	22.2	21.1	15.0	14.4	14.4	10.2	2.4	1.2	1.0
TZ .....	30.0	29.5	29.4	27.9	23.3	22.0	2.0	0.7	0.4	0.3

  

<u>Group 3 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
OG .....	17.3	6.1	6.1	6.1	4.8	3.2	2.6
TO .....	27.9	18.0	4.5	2.1	1.2	0.7	0.5
GF and TS .....	21.1	10.4	5.5	4.7	3.5	2.3	1.9

<u>Group 4 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>141%</u>	<u>179%</u>	<u>334%</u>	<u>335%</u>	<u>431%</u>	<u>600%</u>	<u>713%</u>	<u>900%</u>
CO .....	15.6	5.6	5.6	5.6	5.6	5.6	5.6	4.4	3.8	3.1
DO .....	24.9	11.3	5.7	3.1	3.1	3.1	3.1	2.3	2.1	1.8
MF and MS .....	17.8	6.9	5.6	5.0	5.0	5.0	5.0	3.9	3.4	2.8
FM and SM .....	22.4	16.6	14.1	12.7	4.1	4.1	2.5	1.6	1.4	1.2
ZM .....	28.0	22.2	19.8	19.6	11.7	11.7	5.8	2.6	2.2	1.7
MZ .....	28.3	23.1	20.7	7.0	0.3	0.3	0.3	0.3	0.3	0.3
NZ .....	29.4	26.6	25.1	23.5	16.1	16.0	0.7	0.3	0.3	0.2

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

## ADDITIONAL RISK FACTORS

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

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

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

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

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

*The mortgage loans underlying the Group 1 MBS provide for interest only payments for a lengthy initial period and thus may be more likely to be refinanced than other mortgage loans.* The scheduled monthly payments on the mortgage loans underlying the Group 1 MBS represent accrued interest only during periods that may range from at least seven to no more than ten years following origination. Thereafter, the scheduled monthly payments are increased to amounts sufficient to pay current interest and to fully amortize each of these mortgage loans by its maturity date. As a result, borrowers may be more likely to refinance these mortgage loans on or before the dates on which the scheduled monthly payments increase.

*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. 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 of the certificates backed by those mortgage loans. Additionally, casualty losses on mortgage properties with hurricane or flood damage may result in early payment of principal 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.

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

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

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

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

*Uncertain market for the certificates could make them difficult to sell and cause their values to fluctuate.* We cannot be sure that a market for resale of the certificates will develop. Further, if a market develops, it may not continue or be sufficiently liquid to allow you to sell your certifi-

icates. 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 (the “Trust Agreement”) dated as of April 1, 2006 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “Certificates”) pursuant to the Trust Agreement. We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”).

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

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

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

The assets of the Lower Tier REMIC will consist of four groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS” and “Group 4 MBS,” and together, the “MBS”).

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

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

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

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

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

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

## **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 Group 1 MBS are conventional, fixed-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The scheduled monthly payments on these Mortgage Loans represent accrued interest only for periods that may range from at least seven to no more than ten years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the scheduled monthly payment on each of these Mortgage Loans will be increased by an amount sufficient to pay accrued interest and to fully amortize the Mortgage Loan by its scheduled maturity date. These Mortgage Loans have original maturities of up to 30 years.

The Mortgage Loans underlying the Group 2, Group 3 and Group 4 MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years.

See “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.



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

**Group 1 MBS**

Aggregate Unpaid Principal Balance .....	\$143,833,334
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	358 months*
Approximate Weighted Average WALA (weighted average loan age) .....	2 months

**Group 2 MBS**

Aggregate Unpaid Principal Balance .....	\$154,000,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	357 months
Approximate Weighted Average WALA .....	2 months

**Group 3 MBS**

Aggregate Unpaid Principal Balance .....	\$46,010,586
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	335 months
Approximate Weighted Average WALA .....	23 months

**Group 4 MBS**

Aggregate Unpaid Principal Balance .....	\$37,761,000
MBS Pass-Through Rate .....	6.50%
Range of WACs (annual percentages) .....	6.75% to 9.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	355 months
Approximate Weighted Average WALA .....	3 months

\* As described above, the Mortgage Loans underlying the Group 1 MBS provide for interest only periods that may range from at least 7 to no more than 10 years following origination. The approximate weighted average remaining term to expiration of the applicable interest only periods for these Mortgage Loans is expected to be 118 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>	
Floating Rate	FA and FB
Inverse Floating Rate	SA and SB
<b>Group 2 Classes</b>	
Fixed Rate	ZT and TZ
Floating Rate	PF, FP and VF
Inverse Floating Rate	PS, SP and VS
Accrual	ZT and TZ
Interest Only	PS and SP
Principal Only	PO, SO, VO, JO and NO
<b>Group 3 Classes</b>	
Floating Rate	GF
Inverse Floating Rate	TS
Interest Only	TS
Principal Only	OG and TO
<b>Group 4 Classes</b>	
Fixed Rate	ZM, MZ and NZ
Floating Rate	MF and FM
Inverse Floating Rate	MS and SM
Accrual	ZM, MZ and NZ
Interest Only	MS
Principal Only	CO and DO
<b>No Payment Residual</b>	R and RL

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

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

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

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

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

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

The Dealer will treat the PO, SO, VO, JO, NO, OG, TO, SO, CO and DO Classes as Delay Classes for the sole purpose of facilitating trading.

*Accrual Classes.* The ZT, TZ, ZM, MZ and NZ 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 ZT, ZM, MZ and NZ Classes at any time. In addition, we will not pay interest on the TZ Class until the Distribution Date following the Distribution Date on which the Aggregate II Balance (described below) is reduced to zero. On each Distribution Date when interest is not paid on an Accrual Class, interest accrued on that Class will instead be added as principal to its principal balance. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

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

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

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

Changes in 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 4.829% in the case of the FA, SA, FB and SB Classes; 4.860% in the case of the PF, PS, FP, SP, VF and VS Classes; 4.840% in the case of the GF, TS, MF, MS, FM and SM Classes.

## Distributions of Principal

### *Categories of Classes*

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

<u>Principal Type*</u>	<u>Classes</u>
<b>Group 1 Classes</b>	
Pass-Through	FA, SA, FB and SB
<b>Group 2 Classes</b>	
Pass-Through	PF
PAC	PO
Scheduled	FP
Segment (Scheduled) /PAC	VO
Segment (Scheduled) /Support	JO
TAC	VF, VS and ZT
Support	SO, NO and TZ
Accretion Directed	VF, VS and ZT
Notional	PS and SP
<b>Group 3 Classes</b>	
Pass-Through	GF
PAC	OG
Support	TO
Notional	TS
<b>Group 4 Classes</b>	
PAC	MF
Segment (PAC) /PAC	CO
Segment (PAC) /Support	DO
Segment (TAC) /TAC	FM, SM and ZM
Segment (TAC) /Support	MZ
Support	NZ
Accretion Directed	FM, SM, ZM and MZ
Notional	MS
<b>No Payment Residual</b>	R and RL

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

### *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 ZT and TZ Classes (the “ZT Accrual Amount” and “TZ 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”), and
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the ZM, MZ and NZ Classes (the “ZM Accrual Amount,” “MZ Accrual Amount” and “NZ Accrual Amount,” respectively, and together with the Group 4 Cash Flow Distribution Amount, the “Group 4 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 as follows:

- (a) 84.0092700625% of that amount, concurrently, to the FA and SA Classes, pro rata (or 82.7586202331% and 17.2413797669%, respectively), until their principal balances are reduced to zero, and
- (b) 15.9907299375% of such amount, concurrently, to the FB and SB Classes, pro rata (or 80% and 20%, respectively), until their principal balances are reduced to zero.

} Pass-Through Classes

*Group 2 Principal Distribution Amount*

*ZT Accrual Amount*

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

} Accretion Directed/TAC Group and Accrual Class

*TZ Accrual Amount*

On each Distribution Date, we will pay the TZ Accrual Amount as principal of the Group 2 Classes specified below as follows:

- first*, to Aggregate Group II, without regard to its Targeted Balance and until the Aggregate II Balance is reduced to zero;
- second*, to the ZT Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date; and
- third*, thereafter to the TZ Class.

} Accretion Directed/TAC Group and Class

} 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 as follows:

- (i) (a) 42.8571428571% of the Group 2 Cash Flow Distribution Amount as follows:

- (x) 14.2857151515% as follows:

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

} PAC Class

*second*, to the SO Class, until its principal balance is reduced to zero; and

} Support Class

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

} PAC Class

- (y) 85.7142848485% to the PF Class, until its principal balance is reduced to zero, and

} Pass-Through Class

(b) 57.1428571429% of the Group 2 Cash Flow Distribution Amount as follows:

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

*second*, (x) 6.25% of the remaining amount to the NO Class, until its principal balance is reduced to zero, and } Support Class

(y) 93.75% of such remaining amount as follows:

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

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

*third*, to the TZ Class, until its principal balance is reduced to zero; } Support Class

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

*fifth*, to Aggregate Group II, without regard to its Targeted Balance and until the Aggregate II Balance is reduced to zero; and } TAC Group

*third*, to Aggregate Group I, without regard to its Scheduled Balance and until the Aggregate I Balance is reduced to zero. } Scheduled Group

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

(a) 14.2857153646% of that amount as follows:

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

*second*, to the JO Class, until its principal balance is reduced to zero; and

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

(b) 85.7142846354% of such amount to the FP Class, until its principal balance is reduced to zero.

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

“Aggregate Group II” consists of the VF and VS Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II, concurrently, to the VF and VS Classes, pro rata (or 91.4285702987% and 8.5714297013%, respectively), until their principal balances are reduced to zero.

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

*Group 3 Principal Distribution Amount*

On each Distribution Date, we will pay the Group 3 Principal Distribution Amount as principal of the Group 3 Classes as follows:

(a) 7.1428583848% of that amount as follows:

*first*, to the OG Class, until its principal balance is reduced to its Planned Balance for that Distribution Date; } PAC Class

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

*third*, to the OG Class, without regard to its Planned Balance and until its principal balance is reduced to zero, and } PAC Class

(b) 92.8571416152% of such amount to the GF Class, until its principal balance is reduced to zero. } Pass-Through Class

*Group 4 Principal Distribution Amount*

*ZM Accrual Amount*

On each Distribution Date, we will pay the ZM Accrual Amount, concurrently to the FM and SM Classes, pro rata (or 92.8571408673% and 7.1428591327%, respectively), until their principal balances are reduced to zero. Thereafter, we will pay the ZM Accrual Amount as principal of the ZM Class. } Accretion Directed Classes and Accrual Class

*MZ Accrual Amount*

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

*NZ Accrual Amount*

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

*Group 4 Cash Flow Distribution Amount*

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

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

(ii) to Aggregate Group IV, until the Aggregate IV Balance is reduced to its Targeted Balance for that Distribution Date; } TAC Group

(iii) to the NZ Class, until its principal balance is reduced to zero; } Support Class

(iv) to Aggregate Group IV, without regard to its Targeted Balance and until the Aggregate IV Balance is reduced to zero; and } TAC  
Group

(v) 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 CO, DO and MF Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

(a) 7.1428593497% of that amount as follows:

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

*second*, to the DO Class, until its principal balance is reduced to zero; and

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

(b) 92.8571406503% of such amount to the MF Class, until its principal balance is reduced to zero.

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

“Aggregate Group IV” consists of Aggregate Group V and the MZ Class. On each Distribution Date, we will apply payments of Aggregate Group IV as follows:

*first*, to Aggregate Group V, until the Aggregate V Balance is reduced to its Targeted Balance for that Distribution Date;

*second*, to the MZ Class, until its principal balance is reduced to zero; and

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

The “Aggregate IV Balance” is equal to the *sum* of the Aggregate V Balance and the principal balance of the MZ Class. For determining principal payments on a Distribution Date, the Aggregate IV Balance will include any increase in the principal balance of the MZ Class on that date.

“Aggregate Group V” consists of the FM, SM and ZM Classes. On each Distribution Date, we will apply payments of Aggregate Group V as follows:

*first*, concurrently, to the FM and SM Classes, pro rata, until their principal balances are reduced to zero; and

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

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

## 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 April 28, 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 A-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 Classes and Groups (1)</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	PO	Between 100% and 320% PSA
Scheduled Balances	Aggregate Group I	Between 210% and 415% PSA
Targeted Balances	Aggregate Group II	(2)
Planned Balances	VO	Between 115% and 415% PSA
Targeted Balances	ZT	(3)
Planned Balances	OG	Between 100% and 300% PSA
Planned Balances	Aggregate Group III	Between 179% and 431% PSA
Planned Balances	CO	Between 100% and 431% PSA
Targeted Balances	Aggregate Group IV	335% PSA
Targeted Balances	Aggregate Group V	141% 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 Targeted Balances for Aggregate Group II were structured at 600% PSA but do not hold at any constant PSA rate.

(3) The Targeted Balances of the ZT Class were structured at 226% PSA but do not hold at any constant PSA rate.

**We cannot assure you that the balance of any Class or Group listed above will conform on any Distribution Date to the specified balance in the Principal Balance Schedules. As a result, we cannot assure you that payments of principal of any Class or Group listed above will begin or end on the Distribution Dates specified in the Principal Balance Schedules.** We will distribute any excess of principal payments over the amount needed to reduce a Class or Group to its scheduled balance on a Distribution Date. Accordingly, the ability to reduce a Class or Group to its scheduled balance will not be improved by the averaging of high and low principal payments from month to month. In addition, even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Ranges, principal distributions may be insufficient to reduce the applicable Classes and 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 Classes and 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 Class or Group is the range of prepayment rates (measured by *constant* PSA rates) which would reduce that Class or 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>Classes and Groups</u>	<u>Initial Effective Ranges</u>
PO	Between 100% and 320% PSA
Aggregate Group I	Between 210% and 415% PSA
VO	Between 115% and 415% PSA
OG	Between 100% and 300% PSA
Aggregate Group III	Between 179% and 431% PSA
CO	Between 100% and 431% 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 Classes and 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 Classes and 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 2</b>	
PAC	SO
Scheduled	TAC, NO, ZT and TZ
VO	JO
<b>Group 3</b>	
PAC	Support
<b>Group 4</b>	
PAC	TAC and Support

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

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

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

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

<u>Class</u>	<u>Price*</u>
SA .....	100.750000%
SB .....	99.250000%
PS .....	5.906250%
SP .....	6.296875%
VS .....	119.218750%
TS .....	6.562500%
MS .....	6.140625%
SM .....	121.875000%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
2.829% .....	20.3%	20.2%	20.1%	20.0%	19.9%	19.8%
4.829% .....	10.3%	10.3%	10.2%	10.2%	10.1%	10.1%
6.829% .....	0.6%	0.6%	0.6%	0.6%	0.6%	0.6%
6.950% .....	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
2.829% .....	18.2%	18.2%	18.2%	18.2%	18.2%	18.2%
4.829% .....	9.8%	9.8%	9.8%	9.9%	10.0%	10.0%
6.829% .....	1.6%	1.6%	1.7%	1.8%	1.9%	2.0%
7.200% .....	0.1%	0.1%	0.2%	0.3%	0.4%	0.5%

**Sensitivity of the PS 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>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
2.86% .....	66.5%	64.2%	63.6%	59.2%	58.5%	58.5%	54.2%	49.8%	41.0%	36.2%
4.86% .....	27.1%	24.5%	23.8%	18.8%	18.1%	18.0%	13.0%	7.9%	(2.2)%	(7.9)%
6.60% .....	*	*	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
2.86% .....	62.3%	59.0%	58.1%	51.6%	51.6%	51.6%	51.6%	51.6%	46.9%	43.4%
4.86% .....	25.1%	21.0%	19.7%	12.0%	12.0%	12.0%	12.0%	12.0%	4.1%	(0.9)%
6.70% .....	*	*	*	*	*	*	*	*	*	*

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

**Sensitivity of the VS 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>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
2.86% .....	34.4%	34.4%	34.4%	34.3%	33.3%	33.3%	29.1%	29.0%	26.3%	24.9%
4.86% .....	14.9%	14.9%	14.9%	14.6%	13.8%	13.7%	9.9%	9.8%	7.2%	5.9%
6.70% .....	(2.7)%	(2.7)%	(2.7)%	(2.9)%	(3.6)%	(3.7)%	(7.1)%	(7.1)%	(9.5)%	(10.7)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
2.84% .....	59.5%	55.7%	44.0%	40.0%	31.8%	14.2%	4.8%
4.84% .....	24.8%	21.5%	11.0%	7.4%	0.0%	(15.8)%	(24.2)%
6.70% .....	*	*	*	*	*	*	*

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

**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>141%</u>	<u>179%</u>	<u>334%</u>	<u>335%</u>	<u>431%</u>	<u>600%</u>	<u>713%</u>	<u>900%</u>
2.84%.....	64.0%	60.3%	57.0%	54.0%	54.0%	54.0%	54.0%	50.2%	46.4%	39.3%
4.84%.....	25.6%	20.8%	16.7%	13.4%	13.4%	13.4%	13.4%	6.6%	1.0%	(8.8)%
6.70%.....	*	*	*	*	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>141%</u>	<u>179%</u>	<u>334%</u>	<u>335%</u>	<u>431%</u>	<u>600%</u>	<u>713%</u>	<u>900%</u>
2.84%.....	41.5%	41.5%	41.4%	41.4%	37.4%	37.4%	35.0%	30.6%	28.2%	24.7%
4.84%.....	18.1%	18.1%	17.9%	17.8%	14.2%	14.1%	11.4%	7.4%	5.4%	2.4%
6.50%.....	(0.9)%	(1.1)%	(1.3)%	(1.4)%	(4.3)%	(4.3)%	(7.2)%	(10.8)%	(12.6)%	(15.2)%

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

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

<u>Class</u>	<u>Price</u>
PO.....	70.968750%
SO.....	67.437500%
VO.....	73.781250%
JO.....	68.953125%
NO.....	59.937500%
OG.....	70.687500%
TO.....	54.437500%
CO.....	74.093750%
DO.....	73.218750%

**Sensitivity of the PO Class to Prepayments**

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity .....	4.0%	5.6%	5.6%	5.6%	5.6%	5.6%	5.6%	6.6%	8.8%	10.0%

**Sensitivity of the SO Class to Prepayments**

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity .....	1.7%	2.1%	2.4%	5.7%	6.5%	6.6%	14.6%	20.0%	27.6%	31.1%

**Sensitivity of the VO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . . . .	3.9%	5.5%	5.9%	5.9%	5.9%	5.9%	5.9%	5.9%	7.6%	8.6%

**Sensitivity of the JO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . . . .	2.0%	2.8%	3.2%	13.4%	13.4%	13.4%	13.4%	13.4%	17.7%	19.7%

**Sensitivity of the NO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>									
	<u>50%</u>	<u>100%</u>	<u>115%</u>	<u>210%</u>	<u>225%</u>	<u>226%</u>	<u>320%</u>	<u>415%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . . . .	2.0%	2.3%	2.4%	3.7%	4.2%	4.3%	10.4%	25.1%	41.2%	48.1%

**Sensitivity of the OG Class to Prepayments**

	<b>PSA Prepayment Assumption</b>						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . . . .	4.4%	6.4%	6.4%	6.4%	8.1%	12.3%	14.8%

**Sensitivity of the TO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>						
	<u>50%</u>	<u>100%</u>	<u>250%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>700%</u>
Pre-Tax Yields to Maturity . . . . .	2.7%	3.5%	22.8%	38.3%	67.3%	133.5%	173.1%

**Sensitivity of the CO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>									
	<u>50%</u>	<u>100%</u>	<u>141%</u>	<u>179%</u>	<u>334%</u>	<u>335%</u>	<u>431%</u>	<u>600%</u>	<u>713%</u>	<u>900%</u>
Pre-Tax Yields to Maturity . . . . .	4.1%	5.8%	5.8%	5.8%	5.8%	5.8%	5.8%	7.4%	8.4%	10.3%

**Sensitivity of the DO Class to Prepayments**

	<b>PSA Prepayment Assumption</b>									
	<u>50%</u>	<u>100%</u>	<u>141%</u>	<u>179%</u>	<u>334%</u>	<u>335%</u>	<u>431%</u>	<u>600%</u>	<u>713%</u>	<u>900%</u>
Pre-Tax Yields to Maturity . . . . .	1.8%	2.8%	5.8%	10.9%	10.9%	10.9%	10.9%	14.0%	15.9%	18.5%

## Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Group 2, Group 3 and Group 4 Classes, and
- in the case of the Group 2, Group 3 and Group 4 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. In addition, in the case of information set forth for the Group 1 Classes under 0% PSA, we assumed that the related Mortgage Loans have original and remaining interest only periods of 120 months.

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



It is unlikely

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

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	FA, SA, FB and SB Classes						PO Class									
	PSA Prepayment Assumption						PSA Prepayment Assumption									
	0%	100%	250%	400%	600%	700%	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	98	96	93	90	88	99	96	96	96	96	96	96	96	96	96
April 2008	100	94	86	78	68	63	97	87	87	87	87	87	87	87	87	87
April 2009	100	89	73	59	44	37	96	77	77	77	77	77	77	77	67	56
April 2010	100	83	62	45	28	21	94	67	67	67	67	67	67	66	42	32
April 2011	100	78	53	34	18	12	93	57	57	57	57	57	57	49	27	18
April 2012	100	74	45	26	11	7	91	49	49	49	49	49	49	36	17	11
April 2013	100	69	38	20	7	4	89	40	40	40	40	40	40	27	11	6
April 2014	100	65	32	15	5	2	87	32	32	32	32	32	32	20	7	3
April 2015	100	61	28	11	3	1	84	26	26	26	26	26	26	14	4	2
April 2016	100	57	23	9	2	1	82	20	20	20	20	20	20	11	3	1
April 2017	98	52	19	6	1	*	79	16	16	16	16	16	16	8	2	1
April 2018	96	48	16	5	1	*	76	12	12	12	12	12	12	6	1	*
April 2019	93	44	13	3	*	*	73	10	10	10	10	10	10	4	1	*
April 2020	91	40	11	3	*	*	69	8	8	8	8	8	8	3	*	*
April 2021	88	36	9	2	*	*	65	6	6	6	6	6	6	2	*	*
April 2022	85	32	7	1	*	*	61	5	5	5	5	5	5	2	*	*
April 2023	82	29	6	1	*	*	56	4	4	4	4	4	4	1	*	*
April 2024	78	26	5	1	*	*	51	3	3	3	3	3	3	1	*	*
April 2025	74	23	4	1	*	*	45	2	2	2	2	2	2	1	*	*
April 2026	70	20	3	*	*	*	39	2	2	2	2	2	2	*	*	*
April 2027	65	18	2	*	*	*	33	1	1	1	1	1	1	*	*	*
April 2028	60	15	2	*	*	*	26	1	1	1	1	1	1	*	*	*
April 2029	55	13	1	*	*	*	18	1	1	1	1	1	1	*	*	*
April 2030	49	11	1	*	*	*	9	*	*	*	*	*	*	*	*	*
April 2031	42	8	1	*	*	*	*	*	*	*	*	*	*	*	*	*
April 2032	35	6	1	*	*	*	*	*	*	*	*	*	*	*	*	*
April 2033	27	5	*	*	*	*	*	*	*	*	*	*	*	*	*	*
April 2034	19	3	*	*	*	*	*	*	*	*	*	*	*	*	*	*
April 2035	10	1	*	*	*	*	*	*	*	*	*	*	*	*	*	*
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.7	12.5	6.9	4.7	3.3	2.9	16.7	6.7	6.7	6.7	6.7	6.7	6.7	5.6	4.2	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.

Date	SO Class										PF and PS+ Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	99	95	94	94	90	86	77	73	99	97	97	95	95	95	93	92	89	87
April 2008	100	100	98	84	82	82	68	55	30	17	98	92	91	86	85	85	80	75	66	61
April 2009	100	100	96	70	66	66	43	21	0	0	98	85	84	74	73	73	64	56	42	35
April 2010	100	100	94	59	54	54	25	0	0	0	97	79	77	64	62	62	51	41	27	20
April 2011	100	100	93	51	45	45	13	0	0	0	95	73	71	55	53	53	41	31	17	12
April 2012	100	100	92	45	39	39	5	0	0	0	94	68	65	47	45	45	32	23	11	7
April 2013	100	100	91	41	35	35	1	0	0	0	93	62	59	41	38	38	26	17	7	4
April 2014	100	100	90	39	33	32	0	0	0	0	92	58	54	35	32	32	20	12	4	2
April 2015	100	99	89	37	31	30	0	0	0	0	90	53	49	30	27	27	16	9	3	1
April 2016	100	96	86	34	28	28	0	0	0	0	89	49	45	25	23	23	13	7	2	1
April 2017	100	93	82	31	26	25	0	0	0	0	87	45	40	22	20	19	10	5	1	*
April 2018	100	88	77	28	23	23	0	0	0	0	85	41	37	18	16	16	8	4	1	*
April 2019	100	83	72	25	20	20	0	0	0	0	83	37	33	16	14	14	6	3	*	*
April 2020	100	77	67	22	18	18	0	0	0	0	81	34	30	13	11	11	5	2	*	*
April 2021	100	72	61	20	16	15	0	0	0	0	78	30	27	11	10	9	4	1	*	*
April 2022	100	66	56	17	14	13	0	0	0	0	75	27	24	9	8	8	3	1	*	*
April 2023	100	60	51	15	12	11	0	0	0	0	72	25	21	8	7	6	2	1	*	*
April 2024	100	54	45	13	10	10	0	0	0	0	69	22	19	6	5	5	2	*	*	*
April 2025	100	48	40	11	8	8	0	0	0	0	66	19	16	5	4	4	1	*	*	*
April 2026	100	43	35	9	7	7	0	0	0	0	62	17	14	4	4	3	1	*	*	*
April 2027	100	38	31	7	6	6	0	0	0	0	58	15	12	3	3	3	1	*	*	*
April 2028	100	32	26	6	5	4	0	0	0	0	53	13	10	3	2	2	1	*	*	*
April 2029	100	28	22	5	4	4	0	0	0	0	49	11	9	2	2	2	*	*	*	*
April 2030	100	23	18	4	3	3	0	0	0	0	43	9	7	2	1	1	*	*	*	*
April 2031	100	18	15	3	2	2	0	0	0	0	37	7	6	1	1	1	*	*	*	*
April 2032	83	14	11	2	1	1	0	0	0	0	31	5	4	1	1	1	*	*	*	*
April 2033	65	10	8	1	1	1	0	0	0	0	24	4	3	1	*	*	*	*	*	*
April 2034	45	6	5	1	1	1	0	0	0	0	17	2	2	*	*	*	*	*	*	*
April 2035	24	3	2	*	*	*	0	0	0	0	9	1	1	*	*	*	*	*	*	*
April 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)**	27.7	19.0	17.0	8.3	7.4	7.3	3.0	2.2	1.6	1.4	20.8	11.3	10.6	7.3	7.0	6.9	5.3	4.3	3.2	2.8

Date	VO Class										JO Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	95	95	95	95	95	95	95	95	95	100	100	100	91	91	91	91	91	91	91
April 2008	97	86	85	85	85	85	85	85	85	85	100	100	100	71	71	71	71	71	71	70
April 2009	96	75	72	72	72	72	72	72	72	61	100	100	100	46	46	46	46	46	3	0
April 2010	94	64	60	60	60	60	60	60	46	35	100	100	100	27	27	27	27	27	0	0
April 2011	92	54	49	49	49	49	49	49	29	20	100	100	100	12	12	12	12	12	0	0
April 2012	90	44	39	39	39	39	39	39	18	11	100	100	100	2	2	2	2	2	0	0
April 2013	88	35	29	29	29	29	29	29	11	7	100	100	100	0	0	0	0	0	0	0
April 2014	86	26	21	21	21	21	21	7	4	4	100	100	96	0	0	0	0	0	0	0
April 2015	83	18	16	16	16	16	16	4	2	2	100	100	87	0	0	0	0	0	0	0
April 2016	80	11	11	11	11	11	11	3	1	1	100	98	75	0	0	0	0	0	0	0
April 2017	77	8	8	8	8	8	8	2	1	1	100	85	62	0	0	0	0	0	0	0
April 2018	74	6	6	6	6	6	6	1	*	*	100	70	47	0	0	0	0	0	0	0
April 2019	70	4	4	4	4	4	4	1	*	*	100	55	32	0	0	0	0	0	0	0
April 2020	66	3	3	3	3	3	3	*	*	*	100	40	17	0	0	0	0	0	0	0
April 2021	62	2	2	2	2	2	2	*	*	*	100	24	3	0	0	0	0	0	0	0
April 2022	57	2	2	2	2	2	2	*	*	*	100	9	0	0	0	0	0	0	0	0
April 2023	52	1	1	1	1	1	1	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2024	47	1	1	1	1	1	1	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2025	41	1	1	1	1	1	1	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2026	34	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2027	27	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2028	19	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2029	11	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2030	2	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2031	*	*	*	*	*	*	*	*	*	*	72	0	0	0	0	0	0	0	0	0
April 2032	*	*	*	*	*	*	*	*	*	*	36	0	0	0	0	0	0	0	0	0
April 2033	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2034	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2035	*	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 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)**	16.0	5.9	5.6	5.6	5.6	5.6	5.6	5.6	4.3	3.8	25.6	13.3	11.7	3.0	3.0	3.0	3.0	3.0	2.2	2.0

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

Date	FP and SP† Classes										NO Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	96	96	94	94	94	94	94	94	94	100	100	100	100	99	99	92	86	73	66
April 2008	98	89	88	81	81	81	81	81	81	81	100	100	100	100	97	97	76	56	19	0
April 2009	97	81	79	66	66	66	66	66	56	47	100	100	100	100	94	94	59	26	0	0
April 2010	95	72	69	52	52	52	52	52	35	27	100	100	100	100	92	92	48	9	0	0
April 2011	94	64	61	40	40	40	40	40	22	15	100	100	100	100	91	91	42	1	0	0
April 2012	92	57	53	30	30	30	30	30	14	9	100	100	100	100	90	90	39	0	0	0
April 2013	91	50	46	22	22	22	22	22	9	5	100	100	100	97	87	86	36	0	0	0
April 2014	89	44	39	16	16	16	16	16	6	3	100	100	100	91	81	81	32	0	0	0
April 2015	87	37	32	12	12	12	12	12	3	2	100	100	100	84	74	74	28	0	0	0
April 2016	85	32	26	9	9	9	9	9	2	1	100	100	100	76	67	66	24	0	0	0
April 2017	83	26	21	6	6	6	6	6	1	1	100	100	100	68	59	59	21	0	0	0
April 2018	80	21	16	5	5	5	5	5	1	*	100	100	100	60	52	51	17	0	0	0
April 2019	77	16	11	3	3	3	3	3	1	*	100	100	100	52	45	45	14	0	0	0
April 2020	74	12	7	2	2	2	2	2	*	*	100	100	100	45	39	38	12	0	0	0
April 2021	71	7	2	2	2	2	2	2	*	*	100	100	100	39	33	33	10	0	0	0
April 2022	67	3	1	1	1	1	1	1	*	*	100	100	92	33	28	28	8	0	0	0
April 2023	63	1	1	1	1	1	1	1	*	*	100	96	82	28	24	23	6	0	0	0
April 2024	59	1	1	1	1	1	1	1	*	*	100	86	73	24	20	19	5	0	0	0
April 2025	55	*	*	*	*	*	*	*	*	*	100	77	64	20	16	16	4	0	0	0
April 2026	50	*	*	*	*	*	*	*	*	*	100	68	56	16	13	13	3	0	0	0
April 2027	44	*	*	*	*	*	*	*	*	*	100	59	48	13	11	11	2	0	0	0
April 2028	38	*	*	*	*	*	*	*	*	*	100	51	41	11	9	8	2	0	0	0
April 2029	32	*	*	*	*	*	*	*	*	*	100	43	35	8	7	7	1	0	0	0
April 2030	25	*	*	*	*	*	*	*	*	*	100	35	28	6	5	5	1	0	0	0
April 2031	17	*	*	*	*	*	*	*	*	*	100	28	22	5	4	4	1	0	0	0
April 2032	9	*	*	*	*	*	*	*	*	*	100	22	17	3	3	3	*	0	0	0
April 2033	*	*	*	*	*	*	*	*	*	*	98	15	12	2	2	2	*	0	0	0
April 2034	*	*	*	*	*	*	*	*	*	*	68	10	7	1	1	1	*	0	0	0
April 2035	*	*	*	*	*	*	*	*	*	*	36	4	3	1	*	*	*	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	18.2	7.7	7.0	5.0	5.0	5.0	5.0	5.0	3.8	3.4	28.6	22.5	21.4	14.4	13.0	12.9	6.4	2.3	1.4	1.2

Date	VF and VS Classes										ZT Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	93	93	93	93	91	91	80	80	80	80	107	107	107	107	107	107	105	95	69	54
April 2008	86	86	86	86	80	79	54	54	38	0	114	114	114	114	114	114	100	61	0	0
April 2009	78	78	78	78	67	66	27	27	0	0	121	121	121	121	121	121	93	26	0	0
April 2010	70	70	70	70	55	54	9	9	0	0	129	129	129	129	129	129	89	9	0	0
April 2011	62	62	62	62	44	43	0	0	0	0	138	138	138	138	138	138	85	3	0	0
April 2012	52	52	52	52	33	32	0	0	0	0	147	147	147	147	147	147	80	0	0	0
April 2013	43	43	43	36	16	15	0	0	0	0	156	156	156	156	156	156	74	0	0	0
April 2014	32	32	32	14	0	0	0	0	0	0	167	167	167	167	161	160	66	0	0	0
April 2015	21	21	21	0	0	0	0	0	0	0	178	178	178	166	147	145	58	0	0	0
April 2016	9	9	9	0	0	0	0	0	0	0	189	189	189	149	131	130	50	0	0	0
April 2017	0	0	0	0	0	0	0	0	0	0	198	198	198	133	116	115	42	0	0	0
April 2018	0	0	0	0	0	0	0	0	0	0	198	198	198	117	101	100	35	0	0	0
April 2019	0	0	0	0	0	0	0	0	0	0	198	198	198	102	88	88	29	0	0	0
April 2020	0	0	0	0	0	0	0	0	0	0	198	198	198	87	75	75	24	0	0	0
April 2021	0	0	0	0	0	0	0	0	0	0	198	198	198	74	64	64	20	0	0	0
April 2022	0	0	0	0	0	0	0	0	0	0	198	198	181	63	54	54	16	0	0	0
April 2023	0	0	0	0	0	0	0	0	0	0	198	190	162	52	44	44	13	0	0	0
April 2024	0	0	0	0	0	0	0	0	0	0	198	170	143	43	36	36	10	0	0	0
April 2025	0	0	0	0	0	0	0	0	0	0	198	150	125	35	30	30	8	0	0	0
April 2026	0	0	0	0	0	0	0	0	0	0	198	132	108	28	23	23	6	0	0	0
April 2027	0	0	0	0	0	0	0	0	0	0	198	114	93	22	18	18	5	0	0	0
April 2028	0	0	0	0	0	0	0	0	0	0	198	97	78	16	14	14	3	0	0	0
April 2029	0	0	0	0	0	0	0	0	0	0	198	81	64	12	10	10	3	0	0	0
April 2030	0	0	0	0	0	0	0	0	0	0	198	66	52	8	7	7	2	0	0	0
April 2031	0	0	0	0	0	0	0	0	0	0	198	52	40	4	4	4	1	0	0	0
April 2032	0	0	0	0	0	0	0	0	0	0	198	38	29	2	2	2	1	0	0	0
April 2033	0	0	0	0	0	0	0	0	0	0	195	25	18	*	*	*	1	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	0	133	13	9	0	0	0	*	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	66	2	0	0	0	0	*	0	0	0
April 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)**	6.0	6.0	6.0	5.4	4.4	4.3	2.2	2.2	1.6	1.5	28.5	22.2	21.1	15.0	14.4	14.4	10.2	2.4	1.2	1.0

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

Date	TZ Class										OG Class						
	PSA Prepayment Assumption										PSA Prepayment Assumption						
	0%	100%	115%	210%	225%	226%	320%	415%	600%	700%	0%	100%	250%	300%	400%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	107	107	107	107	107	107	107	107	0	0	0	99	89	89	89	89	89
April 2008	114	114	114	114	114	114	114	40	0	0	0	98	79	79	79	79	64
April 2009	121	121	121	121	121	121	121	0	0	0	0	97	69	69	69	67	40
April 2010	129	129	129	129	129	129	129	0	0	0	0	95	60	60	60	50	25
April 2011	138	138	138	138	138	138	138	0	0	0	0	94	51	51	51	37	16
April 2012	147	147	147	147	147	147	147	0	0	0	0	92	43	43	43	28	10
April 2013	156	156	156	156	156	156	156	0	0	0	0	90	35	35	35	21	6
April 2014	167	167	167	167	165	164	164	0	0	0	0	88	28	28	28	15	4
April 2015	178	178	178	173	165	164	164	0	0	0	0	86	22	22	22	11	2
April 2016	189	189	189	173	165	164	164	0	0	0	0	84	18	18	18	8	2
April 2017	199	199	199	173	165	164	164	0	0	0	0	81	14	14	14	6	1
April 2018	199	199	199	173	165	163	163	0	0	0	0	78	11	11	11	5	1
April 2019	199	199	199	173	129	100	100	0	0	0	0	75	9	9	9	3	*
April 2020	199	199	199	173	126	100	100	0	0	0	0	72	7	7	7	2	*
April 2021	199	199	199	173	124	100	100	0	0	0	0	68	6	6	6	2	*
April 2022	199	199	199	173	121	100	100	0	0	0	0	64	4	4	4	1	*
April 2023	199	199	199	173	119	100	100	0	0	0	0	59	3	3	3	1	*
April 2024	199	199	199	173	116	100	100	0	0	0	0	54	3	3	3	1	*
April 2025	199	199	199	173	114	100	100	0	0	0	0	49	2	2	2	*	*
April 2026	199	199	199	173	112	100	100	0	0	0	0	43	1	1	1	*	*
April 2027	199	199	199	173	110	100	100	0	0	0	0	37	1	1	1	*	*
April 2028	199	199	199	173	108	100	100	0	0	0	0	30	1	1	1	*	*
April 2029	199	199	199	173	107	100	100	0	0	0	0	22	1	1	1	*	*
April 2030	199	199	199	173	105	100	100	0	0	0	0	14	*	*	*	*	*
April 2031	199	199	199	173	104	100	100	0	0	0	0	5	*	*	*	*	*
April 2032	199	199	199	155	103	100	100	0	0	0	0	*	*	*	*	*	*
April 2033	199	199	199	137	102	100	100	0	0	0	0	*	*	*	*	*	*
April 2034	199	199	199	85	64	63	63	0	0	0	0	0	0	0	0	0	0
April 2035	199	199	194	33	25	24	24	0	0	0	0	0	0	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	30.0	29.5	29.4	27.9	23.3	22.0	2.0	0.7	0.4	0.3	17.3	6.1	6.1	6.1	4.8	3.2	2.6

Date	TO Class							GF and TS+ Classes						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	250%	300%	400%	600%	700%	0%	100%	250%	300%	400%	600%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	76	69	53	22	6	99	93	85	82	76	65	60
April 2008	100	100	57	44	18	0	0	99	86	71	66	57	41	34
April 2009	100	100	42	26	0	0	0	98	80	60	54	43	26	20
April 2010	100	100	32	14	0	0	0	97	74	50	43	32	16	11
April 2011	100	100	25	6	0	0	0	96	68	42	35	24	10	6
April 2012	100	100	20	2	0	0	0	95	63	35	28	18	6	4
April 2013	100	100	18	*	0	0	0	94	58	29	23	13	4	2
April 2014	100	99	17	*	0	0	0	92	53	24	18	10	3	1
April 2015	100	97	15	*	0	0	0	91	49	20	14	7	2	1
April 2016	100	94	14	*	0	0	0	89	45	17	12	5	1	*
April 2017	100	89	12	*	0	0	0	88	41	14	9	4	1	*
April 2018	100	84	11	*	0	0	0	86	37	11	7	3	*	*
April 2019	100	79	10	*	0	0	0	84	34	9	6	2	*	*
April 2020	100	73	8	*	0	0	0	82	30	7	5	2	*	*
April 2021	100	67	7	*	0	0	0	79	27	6	4	1	*	*
April 2022	100	61	6	*	0	0	0	77	24	5	3	1	*	*
April 2023	100	55	5	*	0	0	0	74	22	4	2	1	*	*
April 2024	100	49	4	*	0	0	0	71	19	3	2	*	*	*
April 2025	100	43	3	*	0	0	0	67	17	2	1	*	*	*
April 2026	100	38	3	*	0	0	0	64	14	2	1	*	*	*
April 2027	100	32	2	*	0	0	0	59	12	1	1	*	*	*
April 2028	100	27	2	*	0	0	0	55	10	1	1	*	*	*
April 2029	100	22	1	*	0	0	0	50	8	1	*	*	*	*
April 2030	100	17	1	*	0	0	0	45	6	1	*	*	*	*
April 2031	100	12	1	*	0	0	0	39	5	*	*	*	*	*
April 2032	91	8	*	*	0	0	0	32	3	*	*	*	*	*
April 2033	71	4	*	*	0	0	0	25	1	*	*	*	*	*
April 2034	49	0	0	0	0	0	0	18	0	0	0	0	0	0
April 2035	26	0	0	0	0	0	0	9	0	0	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	18.0	4.5	2.1	1.2	0.7	0.5	21.1	10.4	5.5	4.7	3.5	2.3	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	CO Class										DO Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	94	94	94	94	94	94	94	94	94	100	100	95	91	91	91	91	91	91	91
April 2008	97	84	84	84	84	84	84	84	84	84	100	100	85	71	71	71	71	71	71	30
April 2009	96	72	72	72	72	72	72	72	63	43	100	100	72	47	47	47	47	17	0	0
April 2010	94	60	60	60	60	60	60	49	36	19	100	100	62	29	29	29	29	0	0	0
April 2011	92	49	49	49	49	49	49	31	20	9	100	100	54	14	14	14	14	0	0	0
April 2012	90	39	39	39	39	39	39	19	11	4	100	100	47	3	3	3	3	0	0	0
April 2013	88	29	29	29	29	29	29	12	6	2	100	100	42	*	*	*	*	0	0	0
April 2014	85	21	21	21	21	21	21	8	4	1	100	95	34	*	*	*	*	0	0	0
April 2015	83	15	15	15	15	15	15	5	2	*	100	86	22	*	*	*	*	0	0	0
April 2016	80	11	11	11	11	11	11	3	1	*	100	72	7	*	*	*	*	0	0	0
April 2017	77	8	8	8	8	8	8	2	1	*	100	57	*	*	*	*	*	0	0	0
April 2018	73	6	6	6	6	6	6	1	*	*	100	40	*	*	*	*	*	0	0	0
April 2019	69	4	4	4	4	4	4	1	*	*	100	23	*	*	*	*	*	0	0	0
April 2020	65	3	3	3	3	3	3	*	*	*	100	5	*	*	*	*	*	0	0	0
April 2021	61	2	2	2	2	2	2	*	*	*	100	*	*	*	*	*	*	0	0	0
April 2022	56	2	2	2	2	2	2	*	*	*	100	*	*	*	*	*	*	0	0	0
April 2023	50	1	1	1	1	1	1	*	*	*	100	*	*	*	*	*	*	0	0	0
April 2024	44	1	1	1	1	1	1	*	*	*	100	*	*	*	*	*	*	0	0	0
April 2025	38	1	1	1	1	1	1	*	*	*	100	*	*	*	*	*	*	0	0	0
April 2026	31	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2027	23	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2028	14	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2029	5	*	*	*	*	*	*	*	*	*	100	0	0	0	0	0	0	0	0	0
April 2030	*	*	*	*	*	*	*	*	*	*	83	0	0	0	0	0	0	0	0	0
April 2031	*	*	*	*	*	*	*	*	*	0	46	0	0	0	0	0	0	0	0	0
April 2032	*	*	*	*	*	*	*	*	*	0	6	0	0	0	0	0	0	0	0	0
April 2033	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2034	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2035	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 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)**	15.6	5.6	5.6	5.6	5.6	5.6	5.6	4.4	3.8	3.1	24.9	11.3	5.7	3.1	3.1	3.1	3.1	2.3	2.1	1.8

Date	MF and MS† Classes										FM and SM Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	96	95	94	94	94	94	94	94	94	99	99	99	99	93	93	82	75	62	
April 2008	98	88	85	81	81	81	81	81	81	72	99	99	99	99	72	71	61	29	9	0
April 2009	97	79	72	66	66	66	66	59	48	33	98	98	98	98	50	49	29	0	0	0
April 2010	95	69	61	53	53	53	53	37	27	15	97	97	97	97	36	35	10	0	0	0
April 2011	94	61	50	41	41	41	41	24	15	7	96	96	96	96	27	27	2	0	0	0
April 2012	92	53	41	30	30	30	30	15	9	3	95	95	95	95	23	23	0	0	0	0
April 2013	91	45	32	22	22	22	22	9	5	1	94	94	94	94	20	19	0	0	0	0
April 2014	89	38	24	16	16	16	16	6	3	1	93	93	93	91	15	15	0	0	0	0
April 2015	87	32	17	12	12	12	12	4	2	*	92	92	92	83	11	11	0	0	0	0
April 2016	85	25	10	8	8	8	8	2	1	*	91	91	91	74	7	7	0	0	0	0
April 2017	82	19	6	6	6	6	6	1	*	*	89	89	85	65	3	3	0	0	0	0
April 2018	79	14	4	4	4	4	4	1	*	*	88	88	74	56	0	0	0	0	0	0
April 2019	77	8	3	3	3	3	3	1	*	*	87	87	64	47	0	0	0	0	0	0
April 2020	73	4	2	2	2	2	2	2	*	*	85	85	53	38	0	0	0	0	0	0
April 2021	70	2	2	2	2	2	2	2	*	*	83	77	43	30	0	0	0	0	0	0
April 2022	66	1	1	1	1	1	1	1	*	*	81	65	34	23	0	0	0	0	0	0
April 2023	62	1	1	1	1	1	1	1	*	*	80	54	24	16	0	0	0	0	0	0
April 2024	57	1	1	1	1	1	1	1	*	*	77	43	15	9	0	0	0	0	0	0
April 2025	52	*	*	*	*	*	*	*	*	*	75	33	7	3	0	0	0	0	0	0
April 2026	47	*	*	*	*	*	*	*	*	*	73	22	0	0	0	0	0	0	0	0
April 2027	41	*	*	*	*	*	*	*	*	*	70	12	0	0	0	0	0	0	0	0
April 2028	34	*	*	*	*	*	*	*	*	*	68	2	0	0	0	0	0	0	0	0
April 2029	27	*	*	*	*	*	*	*	*	*	65	0	0	0	0	0	0	0	0	0
April 2030	19	*	*	*	*	*	*	*	*	*	62	0	0	0	0	0	0	0	0	0
April 2031	11	*	*	*	*	*	*	*	*	0	59	0	0	0	0	0	0	0	0	0
April 2032	1	*	*	*	*	*	*	*	*	0	55	0	0	0	0	0	0	0	0	0
April 2033	*	*	*	*	*	*	*	*	*	0	30	0	0	0	0	0	0	0	0	0
April 2034	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2035	*	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 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)**	17.8	6.9	5.6	5.0	5.0	5.0	5.0	3.9	3.4	2.8	22.4	16.6	14.1	12.7	4.1	4.1	2.5	1.6	1.4	1.2

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

Date	ZM Class										MZ Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	107	107	107	107	107	107	107	107	107	107	107	107	107	107	0	0	0	0	0	0
April 2008	114	114	114	114	114	114	114	114	114	114	114	114	114	114	0	0	0	0	0	0
April 2009	121	121	121	121	121	121	121	0	0	0	121	121	121	121	0	0	0	0	0	0
April 2010	130	130	130	130	130	130	130	0	0	0	130	130	130	129	0	0	0	0	0	0
April 2011	138	138	138	138	138	138	138	0	0	0	138	138	138	138	0	0	0	0	0	0
April 2012	148	148	148	148	148	148	148	0	0	0	148	148	148	146	0	0	0	0	0	0
April 2013	157	157	157	157	157	157	0	0	0	0	157	157	157	79	0	0	0	0	0	0
April 2014	168	168	168	168	168	168	0	0	0	0	168	168	168	0	0	0	0	0	0	0
April 2015	179	179	179	179	179	179	0	0	0	0	179	179	179	0	0	0	0	0	0	0
April 2016	191	191	191	191	191	191	0	0	0	0	191	191	191	0	0	0	0	0	0	0
April 2017	204	204	204	204	204	204	0	0	0	0	204	204	204	0	0	0	0	0	0	0
April 2018	218	218	218	218	0	0	0	0	0	0	218	218	218	0	0	0	0	0	0	0
April 2019	232	232	232	232	0	0	0	0	0	0	232	232	232	0	0	0	0	0	0	0
April 2020	248	248	248	248	0	0	0	0	0	0	248	248	248	0	0	0	0	0	0	0
April 2021	264	264	264	264	0	0	0	0	0	0	264	264	264	0	0	0	0	0	0	0
April 2022	282	282	282	282	0	0	0	0	0	0	282	282	282	0	0	0	0	0	0	0
April 2023	301	301	301	301	0	0	0	0	0	0	301	301	301	0	0	0	0	0	0	0
April 2024	321	321	321	321	0	0	0	0	0	0	321	321	321	0	0	0	0	0	0	0
April 2025	343	343	343	343	0	0	0	0	0	0	343	343	343	0	0	0	0	0	0	0
April 2026	366	366	0	0	0	0	0	0	0	0	366	366	321	0	0	0	0	0	0	0
April 2027	390	390	0	0	0	0	0	0	0	0	390	390	118	0	0	0	0	0	0	0
April 2028	416	416	0	0	0	0	0	0	0	0	416	416	0	0	0	0	0	0	0	0
April 2029	444	0	0	0	0	0	0	0	0	0	444	221	0	0	0	0	0	0	0	0
April 2030	474	0	0	0	0	0	0	0	0	0	474	0	0	0	0	0	0	0	0	0
April 2031	506	0	0	0	0	0	0	0	0	0	506	0	0	0	0	0	0	0	0	0
April 2032	539	0	0	0	0	0	0	0	0	0	539	0	0	0	0	0	0	0	0	0
April 2033	576	0	0	0	0	0	0	0	0	0	576	0	0	0	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	0	592	0	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 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)**	28.0	22.2	19.8	19.6	11.7	11.7	5.8	2.6	2.2	1.7	28.3	23.1	20.7	7.0	0.3	0.3	0.3	0.3	0.3	0.3

Date	NZ Class									
	PSA Prepayment Assumption									
	0%	100%	141%	179%	334%	335%	431%	600%	713%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100
April 2007	107	107	107	107	107	107	11	0	0	0
April 2008	114	114	114	114	114	114	0	0	0	0
April 2009	121	121	121	121	121	121	0	0	0	0
April 2010	130	130	130	130	130	130	0	0	0	0
April 2011	138	138	138	138	138	138	0	0	0	0
April 2012	148	148	148	148	148	148	0	0	0	0
April 2013	157	157	157	157	157	157	0	0	0	0
April 2014	168	168	168	168	168	168	0	0	0	0
April 2015	179	179	179	179	179	179	0	0	0	0
April 2016	191	191	191	191	191	191	0	0	0	0
April 2017	204	204	204	204	204	204	0	0	0	0
April 2018	218	218	218	218	203	200	0	0	0	0
April 2019	232	232	232	232	167	164	0	0	0	0
April 2020	248	248	248	248	135	133	0	0	0	0
April 2021	264	264	264	264	109	107	0	0	0	0
April 2022	282	282	282	282	87	85	0	0	0	0
April 2023	301	301	301	301	68	67	0	0	0	0
April 2024	321	321	321	321	53	53	0	0	0	0
April 2025	343	343	343	343	41	41	0	0	0	0
April 2026	366	366	366	325	32	31	0	0	0	0
April 2027	390	390	390	270	24	23	0	0	0	0
April 2028	416	416	377	220	18	17	0	0	0	0
April 2029	444	444	310	177	13	13	0	0	0	0
April 2030	474	460	249	139	9	9	0	0	0	0
April 2031	506	367	194	105	6	6	0	0	0	0
April 2032	539	279	143	76	4	4	0	0	0	0
April 2033	576	196	98	51	3	2	0	0	0	0
April 2034	614	117	57	29	1	1	0	0	0	0
April 2035	480	42	20	10	*	*	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.4	26.6	25.1	23.5	16.1	16.0	0.7	0.3	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.

## 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 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 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 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 VS and SM Classes, and we may treat certain other Classes of 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	250% PSA
2	225% PSA
3	250% PSA
4	334% 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 5.64% (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.

## 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 Certificates to Credit Suisse Securities (USA) LLC (the “Dealer”) in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

*Increase in Certificates.* Before the applicable 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 that 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 or 4 Class bears to the aggregate original principal balance of all Group 1, 2, 3 or 4 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

### **LEGAL MATTERS**

Sidley Austin LLP will provide legal representation for Fannie Mae. McKee Nelson LLP will provide legal representation for the Dealer.

## Principal Balance Schedules

### *PO Class Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$5,912,000.00	July 2010 .....	\$3,807,573.95	October 2014 .....	\$1,700,958.59
May 2006 .....	5,899,406.47	August 2010 .....	3,760,564.43	November 2014 .....	1,667,953.40
June 2006 .....	5,884,383.22	September 2010 .....	3,713,794.38	December 2014 .....	1,635,566.92
July 2006 .....	5,867,750.40	October 2010 .....	3,667,262.58	January 2015 .....	1,603,787.79
August 2006 .....	5,849,513.03	November 2010 .....	3,620,967.79	February 2015 .....	1,572,604.86
September 2006 .....	5,829,677.00	December 2010 .....	3,574,908.79	March 2015 .....	1,542,007.18
October 2006 .....	5,808,249.03	January 2011 .....	3,529,084.38	April 2015 .....	1,511,984.01
November 2006 .....	5,785,236.63	February 2011 .....	3,483,493.34	May 2015 .....	1,482,524.78
December 2006 .....	5,760,648.19	March 2011 .....	3,438,134.48	June 2015 .....	1,453,619.13
January 2007 .....	5,734,492.88	April 2011 .....	3,393,006.60	July 2015 .....	1,425,256.89
February 2007 .....	5,706,780.70	May 2011 .....	3,348,108.51	August 2015 .....	1,397,428.06
March 2007 .....	5,677,522.46	June 2011 .....	3,303,439.03	September 2015 .....	1,370,122.84
April 2007 .....	5,646,729.78	July 2011 .....	3,258,996.99	October 2015 .....	1,343,331.59
May 2007 .....	5,614,415.06	August 2011 .....	3,214,781.20	November 2015 .....	1,317,044.85
June 2007 .....	5,580,591.50	September 2011 .....	3,170,790.52	December 2015 .....	1,291,253.34
July 2007 .....	5,545,273.09	October 2011 .....	3,127,023.77	January 2016 .....	1,265,947.94
August 2007 .....	5,508,474.57	November 2011 .....	3,083,479.81	February 2016 .....	1,241,119.70
September 2007 .....	5,470,211.46	December 2011 .....	3,040,157.50	March 2016 .....	1,216,759.82
October 2007 .....	5,430,500.02	January 2012 .....	2,997,055.68	April 2016 .....	1,192,859.68
November 2007 .....	5,389,357.27	February 2012 .....	2,954,173.23	May 2016 .....	1,169,410.80
December 2007 .....	5,346,800.92	March 2012 .....	2,911,509.02	June 2016 .....	1,146,404.87
January 2008 .....	5,302,849.44	April 2012 .....	2,869,061.93	July 2016 .....	1,123,833.71
February 2008 .....	5,257,521.97	May 2012 .....	2,826,830.83	August 2016 .....	1,101,689.30
March 2008 .....	5,210,838.36	June 2012 .....	2,784,814.62	September 2016 .....	1,079,963.77
April 2008 .....	5,162,819.12	July 2012 .....	2,743,012.18	October 2016 .....	1,058,649.39
May 2008 .....	5,113,485.44	August 2012 .....	2,701,422.43	November 2016 .....	1,037,738.56
June 2008 .....	5,062,859.13	September 2012 .....	2,660,044.27	December 2016 .....	1,017,223.83
July 2008 .....	5,010,962.64	October 2012 .....	2,618,876.60	January 2017 .....	997,097.89
August 2008 .....	4,957,819.03	November 2012 .....	2,577,918.34	February 2017 .....	977,353.56
September 2008 .....	4,904,946.47	December 2012 .....	2,537,168.43	March 2017 .....	957,983.76
October 2008 .....	4,852,343.54	January 2013 .....	2,496,625.77	April 2017 .....	938,981.59
November 2008 .....	4,800,008.86	February 2013 .....	2,456,289.32	May 2017 .....	920,340.24
December 2008 .....	4,747,941.06	March 2013 .....	2,416,158.00	June 2017 .....	902,053.04
January 2009 .....	4,696,138.76	April 2013 .....	2,376,230.76	July 2017 .....	884,113.42
February 2009 .....	4,644,600.59	May 2013 .....	2,336,506.55	August 2017 .....	866,514.97
March 2009 .....	4,593,325.20	June 2013 .....	2,296,984.33	September 2017 .....	849,251.35
April 2009 .....	4,542,311.22	July 2013 .....	2,257,663.06	October 2017 .....	832,316.36
May 2009 .....	4,491,557.33	August 2013 .....	2,218,541.70	November 2017 .....	815,703.93
June 2009 .....	4,441,062.17	September 2013 .....	2,179,619.22	December 2017 .....	799,408.06
July 2009 .....	4,390,824.43	October 2013 .....	2,140,894.61	January 2018 .....	783,422.89
August 2009 .....	4,340,842.76	November 2013 .....	2,102,366.83	February 2018 .....	767,742.65
September 2009 .....	4,291,115.87	December 2013 .....	2,064,034.89	March 2018 .....	752,361.69
October 2009 .....	4,241,642.42	January 2014 .....	2,025,897.77	April 2018 .....	737,274.45
November 2009 .....	4,192,421.13	February 2014 .....	1,987,954.47	May 2018 .....	722,475.48
December 2009 .....	4,143,450.69	March 2014 .....	1,950,203.99	June 2018 .....	707,959.42
January 2010 .....	4,094,729.82	April 2014 .....	1,912,645.33	July 2018 .....	693,721.02
February 2010 .....	4,046,257.22	May 2014 .....	1,875,677.44	August 2018 .....	679,755.13
March 2010 .....	3,998,031.63	June 2014 .....	1,839,400.92	September 2018 .....	666,056.66
April 2010 .....	3,950,051.77	July 2014 .....	1,803,803.11	October 2018 .....	652,620.65
May 2010 .....	3,902,316.37	August 2014 .....	1,768,871.56	November 2018 .....	639,442.22
June 2010 .....	3,854,824.18	September 2014 .....	1,734,594.05	December 2018 .....	626,516.58

**PO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2019 .....	\$ 613,839.00	June 2023 .....	\$ 199,919.79	November 2027 .....	\$ 57,468.29
February 2019 .....	601,404.89	July 2023 .....	195,555.57	December 2027 .....	56,018.15
March 2019 .....	589,209.70	August 2023 .....	191,278.57	January 2028 .....	54,598.93
April 2019 .....	577,248.98	September 2023 .....	187,087.13	February 2028 .....	53,210.01
May 2019 .....	565,518.35	October 2023 .....	182,979.60	March 2028 .....	51,850.81
June 2019 .....	554,013.53	November 2023 .....	178,954.41	April 2028 .....	50,520.73
July 2019 .....	542,730.31	December 2023 .....	175,009.95	May 2028 .....	49,219.20
August 2019 .....	531,664.54	January 2024 .....	171,144.71	June 2028 .....	47,945.65
September 2019 .....	520,812.17	February 2024 .....	167,357.16	July 2028 .....	46,699.52
October 2019 .....	510,169.22	March 2024 .....	163,645.81	August 2028 .....	45,480.28
November 2019 .....	499,731.76	April 2024 .....	160,009.20	September 2028 .....	44,287.38
December 2019 .....	489,495.97	May 2024 .....	156,445.91	October 2028 .....	43,120.30
January 2020 .....	479,458.06	June 2024 .....	152,954.53	November 2028 .....	41,978.54
February 2020 .....	469,614.34	July 2024 .....	149,533.68	December 2028 .....	40,861.58
March 2020 .....	459,961.18	August 2024 .....	146,182.01	January 2029 .....	39,768.93
April 2020 .....	450,495.00	September 2024 .....	142,898.19	February 2029 .....	38,700.10
May 2020 .....	441,212.30	October 2024 .....	139,680.91	March 2029 .....	37,654.63
June 2020 .....	432,109.66	November 2024 .....	136,528.90	April 2029 .....	36,632.03
July 2020 .....	423,183.68	December 2024 .....	133,440.90	May 2029 .....	35,631.87
August 2020 .....	414,431.07	January 2025 .....	130,415.68	June 2029 .....	34,653.67
September 2020 .....	405,848.57	February 2025 .....	127,452.04	July 2029 .....	33,697.02
October 2020 .....	397,432.98	March 2025 .....	124,548.77	August 2029 .....	32,761.46
November 2020 .....	389,181.18	April 2025 .....	121,704.73	September 2029 .....	31,846.59
December 2020 .....	381,090.08	May 2025 .....	118,918.77	October 2029 .....	30,951.98
January 2021 .....	373,156.68	June 2025 .....	116,189.77	November 2029 .....	30,077.22
February 2021 .....	365,378.00	July 2025 .....	113,516.62	December 2029 .....	29,221.92
March 2021 .....	357,751.14	August 2025 .....	110,898.25	January 2030 .....	28,385.68
April 2021 .....	350,273.24	September 2025 .....	108,333.60	February 2030 .....	27,568.12
May 2021 .....	342,941.49	October 2025 .....	105,821.63	March 2030 .....	26,768.86
June 2021 .....	335,753.16	November 2025 .....	103,361.32	April 2030 .....	25,987.53
July 2021 .....	328,705.52	December 2025 .....	100,951.67	May 2030 .....	25,223.77
August 2021 .....	321,795.94	January 2026 .....	98,591.69	June 2030 .....	24,477.22
September 2021 .....	315,021.81	February 2026 .....	96,280.43	July 2030 .....	23,747.53
October 2021 .....	308,380.58	March 2026 .....	94,016.93	August 2030 .....	23,034.36
November 2021 .....	301,869.74	April 2026 .....	91,800.28	September 2030 .....	22,337.38
December 2021 .....	295,486.82	May 2026 .....	89,629.55	October 2030 .....	21,656.24
January 2022 .....	289,229.42	June 2026 .....	87,503.85	November 2030 .....	20,990.64
February 2022 .....	283,095.16	July 2026 .....	85,422.32	December 2030 .....	20,340.25
March 2022 .....	277,081.71	August 2026 .....	83,384.08	January 2031 .....	19,704.77
April 2022 .....	271,186.79	September 2026 .....	81,388.29	February 2031 .....	19,083.88
May 2022 .....	265,408.16	October 2026 .....	79,434.13	March 2031 .....	18,477.29
June 2022 .....	259,743.61	November 2026 .....	77,520.79	April 2031 .....	17,884.71
July 2022 .....	254,190.98	December 2026 .....	75,647.46	May 2031 .....	17,305.84
August 2022 .....	248,748.16	January 2027 .....	73,813.36	June 2031 .....	16,740.41
September 2022 .....	243,413.06	February 2027 .....	72,017.73	July 2031 .....	16,188.15
October 2022 .....	238,183.65	March 2027 .....	70,259.81	August 2031 .....	15,648.77
November 2022 .....	233,057.90	April 2027 .....	68,538.86	September 2031 .....	15,122.01
December 2022 .....	228,033.87	May 2027 .....	66,854.16	October 2031 .....	14,607.62
January 2023 .....	223,109.61	June 2027 .....	65,205.00	November 2031 .....	14,105.33
February 2023 .....	218,283.22	July 2027 .....	63,590.68	December 2031 .....	13,614.90
March 2023 .....	213,552.86	August 2027 .....	62,010.52	January 2032 .....	13,136.08
April 2023 .....	208,916.69	September 2027 .....	60,463.83	February 2032 .....	12,668.63
May 2023 .....	204,372.92	October 2027 .....	58,949.97	March 2032 .....	12,212.31

**PO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2032 .....	\$ 11,766.89	August 2033 .....	\$ 5,950.31	December 2034 .....	\$ 2,094.34
May 2032 .....	11,332.15	September 2033 .....	5,658.84	January 2035 .....	1,904.28
June 2032 .....	10,907.86	October 2033 .....	5,374.79	February 2035 .....	1,719.44
July 2032 .....	10,493.80	November 2033 .....	5,098.00	March 2035 .....	1,539.72
August 2032 .....	10,089.76	December 2033 .....	4,828.33	April 2035 .....	1,364.99
September 2032 .....	9,695.53	January 2034 .....	4,565.62	May 2035 .....	1,195.16
October 2032 .....	9,310.91	February 2034 .....	4,309.72	June 2035 .....	1,030.11
November 2032 .....	8,935.68	March 2034 .....	4,060.48	July 2035 .....	869.74
December 2032 .....	8,569.66	April 2034 .....	3,817.76	August 2035 .....	713.94
January 2033 .....	8,212.65	May 2034 .....	3,581.42	September 2035 .....	562.60
February 2033 .....	7,864.45	June 2034 .....	3,351.32	October 2035 .....	415.64
March 2033 .....	7,524.89	July 2034 .....	3,127.32	November 2035 .....	272.95
April 2033 .....	7,193.78	August 2034 .....	2,909.29	December 2035 .....	134.44
May 2033 .....	6,870.94	September 2034 .....	2,697.11	January 2036 and thereafter .....	0.00
June 2033 .....	6,556.20	October 2034 .....	2,490.64		
July 2033 .....	6,249.38	November 2034 .....	2,289.76		

**VO Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$7,246,575.00	December 2008 .....	\$5,526,208.15	August 2011 .....	\$3,289,164.53
May 2006 .....	7,227,748.90	January 2009 .....	5,449,545.06	September 2011 .....	3,226,005.33
June 2006 .....	7,206,455.35	February 2009 .....	5,373,344.15	October 2011 .....	3,163,227.97
July 2006 .....	7,182,701.63	March 2009 .....	5,297,602.69	November 2011 .....	3,100,830.20
August 2006 .....	7,156,495.68	April 2009 .....	5,222,317.92	December 2011 .....	3,038,809.73
September 2006 .....	7,127,846.95	May 2009 .....	5,147,487.14	January 2012 .....	2,977,164.34
October 2006 .....	7,096,766.31	June 2009 .....	5,073,107.64	February 2012 .....	2,915,891.79
November 2006 .....	7,063,266.10	July 2009 .....	4,999,176.74	March 2012 .....	2,854,989.87
December 2006 .....	7,027,360.11	August 2009 .....	4,925,691.78	April 2012 .....	2,794,456.36
January 2007 .....	6,989,063.54	September 2009 .....	4,852,650.09	May 2012 .....	2,734,289.07
February 2007 .....	6,948,393.06	October 2009 .....	4,780,049.04	June 2012 .....	2,674,485.83
March 2007 .....	6,905,366.73	November 2009 .....	4,707,886.02	July 2012 .....	2,615,044.46
April 2007 .....	6,860,004.02	December 2009 .....	4,636,158.41	August 2012 .....	2,555,962.82
May 2007 .....	6,812,325.81	January 2010 .....	4,564,863.62	September 2012 .....	2,497,238.77
June 2007 .....	6,762,354.34	February 2010 .....	4,493,999.08	October 2012 .....	2,438,870.18
July 2007 .....	6,710,113.22	March 2010 .....	4,423,562.24	November 2012 .....	2,380,854.92
August 2007 .....	6,655,627.41	April 2010 .....	4,353,550.54	December 2012 .....	2,323,190.91
September 2007 .....	6,598,923.18	May 2010 .....	4,283,961.45	January 2013 .....	2,265,876.04
October 2007 .....	6,540,028.13	June 2010 .....	4,214,792.47	February 2013 .....	2,208,964.31
November 2007 .....	6,478,971.12	July 2010 .....	4,146,041.09	March 2013 .....	2,153,458.26
December 2007 .....	6,415,782.29	August 2010 .....	4,077,704.83	April 2013 .....	2,099,323.56
January 2008 .....	6,350,493.01	September 2010 .....	4,009,781.22	May 2013 .....	2,046,526.76
February 2008 .....	6,283,135.85	October 2010 .....	3,942,267.81	June 2013 .....	1,995,035.16
March 2008 .....	6,213,744.59	November 2010 .....	3,875,162.14	July 2013 .....	1,944,816.90
April 2008 .....	6,142,354.16	December 2010 .....	3,808,461.81	August 2013 .....	1,895,840.87
May 2008 .....	6,069,000.59	January 2011 .....	3,742,164.39	September 2013 .....	1,848,076.71
June 2008 .....	5,993,721.04	February 2011 .....	3,676,267.49	October 2013 .....	1,801,494.80
July 2008 .....	5,916,553.73	March 2011 .....	3,610,768.72	November 2013 .....	1,756,066.25
August 2008 .....	5,837,537.90	April 2011 .....	3,545,665.73	December 2013 .....	1,711,762.85
September 2008 .....	5,758,998.25	May 2011 .....	3,480,956.14	January 2014 .....	1,668,557.08
October 2008 .....	5,680,931.95	June 2011 .....	3,416,637.63	February 2014 .....	1,626,422.09
November 2008 .....	5,603,336.18	July 2011 .....	3,352,707.86	March 2014 .....	1,585,331.69



**VO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2014 .....	\$1,545,260.30	September 2018 .....	\$ 389,542.24	February 2023 .....	\$ 92,414.44
May 2014 .....	1,506,182.99	October 2018 .....	379,364.40	March 2023 .....	89,862.24
June 2014 .....	1,468,075.41	November 2018 .....	369,444.71	April 2023 .....	87,377.05
July 2014 .....	1,430,913.81	December 2018 .....	359,776.74	May 2023 .....	84,957.15
August 2014 .....	1,394,675.03	January 2019 .....	350,354.24	June 2023 .....	82,600.90
September 2014 .....	1,359,336.44	February 2019 .....	341,171.10	July 2023 .....	80,306.66
October 2014 .....	1,324,875.99	March 2019 .....	332,221.36	August 2023 .....	78,072.85
November 2014 .....	1,291,272.15	April 2019 .....	323,499.20	September 2023 .....	75,897.94
December 2014 .....	1,258,503.91	May 2019 .....	314,998.96	October 2023 .....	73,780.43
January 2015 .....	1,226,550.79	June 2019 .....	306,715.11	November 2023 .....	71,718.84
February 2015 .....	1,195,392.78	July 2019 .....	298,642.25	December 2023 .....	69,711.75
March 2015 .....	1,165,010.37	August 2019 .....	290,775.13	January 2024 .....	67,757.77
April 2015 .....	1,135,384.53	September 2019 .....	283,108.60	February 2024 .....	65,855.53
May 2015 .....	1,106,496.68	October 2019 .....	275,637.67	March 2024 .....	64,003.72
June 2015 .....	1,078,328.71	November 2019 .....	268,357.45	April 2024 .....	62,201.05
July 2015 .....	1,050,862.92	December 2019 .....	261,263.17	May 2024 .....	60,446.25
August 2015 .....	1,024,082.06	January 2020 .....	254,350.20	June 2024 .....	58,738.09
September 2015 .....	997,969.31	February 2020 .....	247,614.00	July 2024 .....	57,075.39
October 2015 .....	972,508.24	March 2020 .....	241,050.14	August 2024 .....	55,456.98
November 2015 .....	947,682.82	April 2020 .....	234,654.33	September 2024 .....	53,881.71
December 2015 .....	923,477.42	May 2020 .....	228,422.35	October 2024 .....	52,348.48
January 2016 .....	899,876.79	June 2020 .....	222,350.10	November 2024 .....	50,856.21
February 2016 .....	876,866.04	July 2020 .....	216,433.58	December 2024 .....	49,403.84
March 2016 .....	854,430.66	August 2020 .....	210,668.90	January 2025 .....	47,990.36
April 2016 .....	832,556.48	September 2020 .....	205,052.24	February 2025 .....	46,614.74
May 2016 .....	811,229.67	October 2020 .....	199,579.89	March 2025 .....	45,276.03
June 2016 .....	790,436.76	November 2020 .....	194,248.23	April 2025 .....	43,973.27
July 2016 .....	770,164.58	December 2020 .....	189,053.74	May 2025 .....	42,705.52
August 2016 .....	750,400.30	January 2021 .....	183,992.97	June 2025 .....	41,471.90
September 2016 .....	731,131.40	February 2021 .....	179,062.56	July 2025 .....	40,271.50
October 2016 .....	712,345.66	March 2021 .....	174,259.23	August 2025 .....	39,103.49
November 2016 .....	694,031.15	April 2021 .....	169,579.79	September 2025 .....	37,967.00
December 2016 .....	676,176.26	May 2021 .....	165,021.13	October 2025 .....	36,861.24
January 2017 .....	658,769.63	June 2021 .....	160,580.20	November 2025 .....	35,785.41
February 2017 .....	641,800.20	July 2021 .....	156,254.05	December 2025 .....	34,738.72
March 2017 .....	625,257.17	August 2021 .....	152,039.78	January 2026 .....	33,720.42
April 2017 .....	609,130.00	September 2021 .....	147,934.57	February 2026 .....	32,729.78
May 2017 .....	593,408.42	October 2021 .....	143,935.67	March 2026 .....	31,766.07
June 2017 .....	578,082.40	November 2021 .....	140,040.41	April 2026 .....	30,828.60
July 2017 .....	563,142.16	December 2021 .....	136,246.17	May 2026 .....	29,916.68
August 2017 .....	548,578.15	January 2022 .....	132,550.39	June 2026 .....	29,029.64
September 2017 .....	534,381.06	February 2022 .....	128,950.60	July 2026 .....	28,166.85
October 2017 .....	520,541.82	March 2022 .....	125,444.37	August 2026 .....	27,327.66
November 2017 .....	507,051.57	April 2022 .....	122,029.33	September 2026 .....	26,511.46
December 2017 .....	493,901.65	May 2022 .....	118,703.17	October 2026 .....	25,717.64
January 2018 .....	481,083.64	June 2022 .....	115,463.66	November 2026 .....	24,945.63
February 2018 .....	468,589.32	July 2022 .....	112,308.59	December 2026 .....	24,194.86
March 2018 .....	456,410.65	August 2022 .....	109,235.82	January 2027 .....	23,464.76
April 2018 .....	444,539.81	September 2022 .....	106,243.28	February 2027 .....	22,754.79
May 2018 .....	432,969.17	October 2022 .....	103,328.92	March 2027 .....	22,064.44
June 2018 .....	421,691.26	November 2022 .....	100,490.77	April 2027 .....	21,393.17
July 2018 .....	410,698.84	December 2022 .....	97,726.89	May 2027 .....	20,740.49
August 2018 .....	399,984.80	January 2023 .....	95,035.39	June 2027 .....	20,105.92



**VO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2027 .....	\$ 19,488.97	June 2030 .....	\$ 6,060.25	May 2033 .....	\$ 1,374.29
August 2027 .....	18,889.18	July 2030 .....	5,843.85	June 2033 .....	1,303.36
September 2027 .....	18,306.10	August 2030 .....	5,633.90	July 2033 .....	1,234.82
October 2027 .....	17,739.28	September 2030 .....	5,430.22	August 2033 .....	1,168.58
November 2027 .....	17,188.31	October 2030 .....	5,232.64	September 2033 .....	1,104.58
December 2027 .....	16,652.75	November 2030 .....	5,040.99	October 2033 .....	1,042.76
January 2028 .....	16,132.20	December 2030 .....	4,855.11	November 2033 .....	983.05
February 2028 .....	15,626.27	January 2031 .....	4,674.83	December 2033 .....	925.39
March 2028 .....	15,134.56	February 2031 .....	4,500.01	January 2034 .....	869.72
April 2028 .....	14,656.71	March 2031 .....	4,330.50	February 2034 .....	815.98
May 2028 .....	14,192.33	April 2031 .....	4,166.14	March 2034 .....	764.12
June 2028 .....	13,741.07	May 2031 .....	4,006.79	April 2034 .....	714.08
July 2028 .....	13,302.59	June 2031 .....	3,852.32	May 2034 .....	665.80
August 2028 .....	12,876.54	July 2031 .....	3,702.59	June 2034 .....	619.24
September 2028 .....	12,462.60	August 2031 .....	3,557.47	July 2034 .....	574.34
October 2028 .....	12,060.43	September 2031 .....	3,416.83	August 2034 .....	531.05
November 2028 .....	11,669.72	October 2031 .....	3,280.54	September 2034 .....	489.33
December 2028 .....	11,290.18	November 2031 .....	3,148.48	October 2034 .....	449.12
January 2029 .....	10,921.49	December 2031 .....	3,020.54	November 2034 .....	410.39
February 2029 .....	10,563.37	January 2032 .....	2,896.60	December 2034 .....	373.08
March 2029 .....	10,215.53	February 2032 .....	2,776.55	January 2035 .....	337.16
April 2029 .....	9,877.71	March 2032 .....	2,660.27	February 2035 .....	302.59
May 2029 .....	9,549.62	April 2032 .....	2,547.66	March 2035 .....	269.31
June 2029 .....	9,231.01	May 2032 .....	2,438.62	April 2035 .....	237.30
July 2029 .....	8,921.62	June 2032 .....	2,333.05	May 2035 .....	206.52
August 2029 .....	8,621.20	July 2032 .....	2,230.85	June 2035 .....	176.91
September 2029 .....	8,329.52	August 2032 .....	2,131.92	July 2035 .....	148.46
October 2029 .....	8,046.33	September 2032 .....	2,036.17	August 2035 .....	121.13
November 2029 .....	7,771.40	October 2032 .....	1,943.51	September 2035 .....	94.87
December 2029 .....	7,504.52	November 2032 .....	1,853.85	October 2035 .....	69.67
January 2030 .....	7,245.46	December 2032 .....	1,767.11	November 2035 .....	45.47
February 2030 .....	6,994.01	January 2033 .....	1,683.20	December 2035 .....	22.26
March 2030 .....	6,749.96	February 2033 .....	1,602.04	January 2036 and thereafter .....	0.00
April 2030 .....	6,513.11	March 2033 .....	1,523.55		
May 2030 .....	6,283.27	April 2033 .....	1,447.66		

**Aggregate Group I Scheduled Balances**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance .....	\$66,204,000.00	May 2007 .....	\$61,551,282.90	June 2008 .....	\$52,220,906.46
May 2006 .....	66,031,646.21	June 2007 .....	60,986,600.08	July 2008 .....	51,344,456.46
June 2006 .....	65,826,420.46	July 2007 .....	60,394,300.18	August 2008 .....	50,449,005.34
July 2006 .....	65,589,979.83	August 2007 .....	59,774,889.24	September 2008 .....	49,564,007.33
August 2006 .....	65,322,442.41	September 2007 .....	59,128,902.58	October 2008 .....	48,689,343.10
September 2006 .....	65,023,959.88	October 2007 .....	58,456,904.09	November 2008 .....	47,824,894.67
October 2006 .....	64,694,717.49	November 2007 .....	57,759,485.42	December 2008 .....	46,970,545.39
November 2006 .....	64,334,933.93	December 2007 .....	57,037,265.15	January 2009 .....	46,126,179.95
December 2006 .....	63,944,861.24	January 2008 .....	56,290,887.88	February 2009 .....	45,291,684.29
January 2007 .....	63,524,784.57	February 2008 .....	55,521,023.28	March 2009 .....	44,466,945.70
February 2007 .....	63,075,021.88	March 2008 .....	54,728,365.14	April 2009 .....	43,651,852.70
March 2007 .....	62,595,923.68	April 2008 .....	53,913,630.29	May 2009 .....	42,846,295.07
April 2007 .....	62,087,872.59	May 2008 .....	53,077,557.51	June 2009 .....	42,050,163.87

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
July 2009 .....	\$41,263,351.35	December 2013 .....	\$11,982,339.29	May 2018 .....	\$ 3,030,784.21
August 2009 .....	40,485,751.00	January 2014 .....	11,679,898.94	June 2018 .....	2,951,838.90
September 2009 .....	39,717,257.51	February 2014 .....	11,384,954.06	July 2018 .....	2,874,891.93
October 2009 .....	38,957,766.76	March 2014 .....	11,097,321.26	August 2018 .....	2,799,893.68
November 2009 .....	38,207,175.80	April 2014 .....	10,816,821.58	September 2018 .....	2,726,795.73
December 2009 .....	37,465,382.84	May 2014 .....	10,543,280.41	October 2018 .....	2,655,550.87
January 2010 .....	36,732,287.27	June 2014 .....	10,276,527.37	November 2018 .....	2,586,113.03
February 2010 .....	36,007,789.57	July 2014 .....	10,016,396.22	December 2018 .....	2,518,437.28
March 2010 .....	35,291,791.38	August 2014 .....	9,762,724.73	January 2019 .....	2,452,479.79
April 2010 .....	34,584,195.44	September 2014 .....	9,515,354.64	February 2019 .....	2,388,197.80
May 2010 .....	33,884,905.59	October 2014 .....	9,274,131.50	March 2019 .....	2,325,549.60
June 2010 .....	33,193,826.77	November 2014 .....	9,038,904.63	April 2019 .....	2,264,494.51
July 2010 .....	32,510,864.96	December 2014 .....	8,809,526.99	May 2019 .....	2,204,992.84
August 2010 .....	31,835,927.24	January 2015 .....	8,585,855.13	June 2019 .....	2,147,005.89
September 2010 .....	31,168,921.73	February 2015 .....	8,367,749.07	July 2019 .....	2,090,495.89
October 2010 .....	30,509,757.57	March 2015 .....	8,155,072.24	August 2019 .....	2,035,426.02
November 2010 .....	29,858,344.95	April 2015 .....	7,947,691.38	September 2019 .....	1,981,760.35
December 2010 .....	29,214,595.07	May 2015 .....	7,745,476.47	October 2019 .....	1,929,463.82
January 2011 .....	28,578,420.14	June 2015 .....	7,548,300.64	November 2019 .....	1,878,502.27
February 2011 .....	27,949,733.33	July 2015 .....	7,356,040.13	December 2019 .....	1,828,842.35
March 2011 .....	27,328,448.84	August 2015 .....	7,168,574.16	January 2020 .....	1,780,451.54
April 2011 .....	26,714,481.82	September 2015 .....	6,985,784.91	February 2020 .....	1,733,298.12
May 2011 .....	26,107,748.36	October 2015 .....	6,807,557.41	March 2020 .....	1,687,351.14
June 2011 .....	25,508,165.53	November 2015 .....	6,633,779.50	April 2020 .....	1,642,580.44
July 2011 .....	24,915,651.32	December 2015 .....	6,464,341.72	May 2020 .....	1,598,956.58
August 2011 .....	24,330,124.66	January 2016 .....	6,299,137.32	June 2020 .....	1,556,450.84
September 2011 .....	23,751,505.39	February 2016 .....	6,138,062.12	July 2020 .....	1,515,035.23
October 2011 .....	23,179,714.25	March 2016 .....	5,981,014.46	August 2020 .....	1,474,682.43
November 2011 .....	22,614,672.90	April 2016 .....	5,827,895.19	September 2020 .....	1,435,365.81
December 2011 .....	22,056,303.86	May 2016 .....	5,678,607.56	October 2020 .....	1,397,059.38
January 2012 .....	21,505,227.91	June 2016 .....	5,533,057.17	November 2020 .....	1,359,737.81
February 2012 .....	20,967,713.13	July 2016 .....	5,391,151.92	December 2020 .....	1,323,376.37
March 2012 .....	20,443,429.40	August 2016 .....	5,252,801.98	January 2021 .....	1,287,950.96
April 2012 .....	19,932,054.54	September 2016 .....	5,117,919.67	February 2021 .....	1,253,438.08
May 2012 .....	19,433,274.18	October 2016 .....	4,986,419.48	March 2021 .....	1,219,814.79
June 2012 .....	18,946,781.52	November 2016 .....	4,858,217.97	April 2021 .....	1,187,058.73
July 2012 .....	18,472,277.19	December 2016 .....	4,733,233.73	May 2021 .....	1,155,148.10
August 2012 .....	18,009,469.06	January 2017 .....	4,611,387.35	June 2021 .....	1,124,061.61
September 2012 .....	17,558,072.04	February 2017 .....	4,492,601.35	July 2021 .....	1,093,778.53
October 2012 .....	17,117,807.95	March 2017 .....	4,376,800.14	August 2021 .....	1,064,278.62
November 2012 .....	16,688,405.34	April 2017 .....	4,263,909.97	September 2021 .....	1,035,542.16
December 2012 .....	16,269,599.31	May 2017 .....	4,153,858.91	October 2021 .....	1,007,549.89
January 2013 .....	15,861,131.37	June 2017 .....	4,046,576.77	November 2021 .....	980,283.06
February 2013 .....	15,462,749.28	July 2017 .....	3,941,995.07	December 2021 .....	953,723.36
March 2013 .....	15,074,206.92	August 2017 .....	3,840,047.02	January 2022 .....	927,852.94
April 2013 .....	14,695,264.11	September 2017 .....	3,740,667.44	February 2022 .....	902,654.41
May 2013 .....	14,325,686.48	October 2017 .....	3,643,792.77	March 2022 .....	878,110.77
June 2013 .....	13,965,245.35	November 2017 .....	3,549,360.98	April 2022 .....	854,205.49
July 2013 .....	13,613,717.56	December 2017 .....	3,457,311.58	May 2022 .....	830,922.41
August 2013 .....	13,270,885.35	January 2018 .....	3,367,585.53	June 2022 .....	808,245.80
September 2013 .....	12,936,536.26	February 2018 .....	3,280,125.25	July 2022 .....	786,160.30
October 2013 .....	12,610,462.94	March 2018 .....	3,194,874.58	August 2022 .....	764,650.95
November 2013 .....	12,292,463.09	April 2018 .....	3,111,778.72	September 2022 .....	743,703.14

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
October 2022 .....	\$ 723,302.65	March 2027 .....	\$ 154,451.19	August 2031 .....	\$ 24,902.37
November 2022 .....	703,435.58	April 2027 .....	149,752.33	September 2031 .....	23,917.87
December 2022 .....	684,088.41	May 2027 .....	145,183.59	October 2031 .....	22,963.85
January 2023 .....	665,247.92	June 2027 .....	140,741.57	November 2031 .....	22,039.46
February 2023 .....	646,901.26	July 2027 .....	136,422.91	December 2031 .....	21,143.87
March 2023 .....	629,035.87	August 2027 .....	132,224.39	January 2032 .....	20,276.27
April 2023 .....	611,639.52	September 2027 .....	128,142.82	February 2032 .....	19,435.89
May 2023 .....	594,700.26	October 2027 .....	124,175.12	March 2032 .....	18,621.94
June 2023 .....	578,206.46	November 2027 .....	120,318.28	April 2032 .....	17,833.70
July 2023 .....	562,146.78	December 2027 .....	116,569.38	May 2032 .....	17,070.42
August 2023 .....	546,510.16	January 2028 .....	112,925.55	June 2032 .....	16,331.42
September 2023 .....	531,285.80	February 2028 .....	109,384.02	July 2032 .....	15,615.99
October 2023 .....	516,463.19	March 2028 .....	105,942.07	August 2032 .....	14,923.48
November 2023 .....	502,032.07	April 2028 .....	102,597.06	September 2032 .....	14,253.23
December 2023 .....	487,982.45	May 2028 .....	99,346.42	October 2032 .....	13,604.60
January 2024 .....	474,304.57	June 2028 .....	96,187.63	November 2032 .....	12,976.99
February 2024 .....	460,988.93	July 2028 .....	93,118.26	December 2032 .....	12,369.78
March 2024 .....	448,026.26	August 2028 .....	90,135.92	January 2033 .....	11,782.41
April 2024 .....	435,407.53	September 2028 .....	87,238.29	February 2033 .....	11,214.29
May 2024 .....	423,123.92	October 2028 .....	84,423.11	March 2033 .....	10,664.88
June 2024 .....	411,166.85	November 2028 .....	81,688.18	April 2033 .....	10,133.64
July 2024 .....	399,527.93	December 2028 .....	79,031.36	May 2033 .....	9,620.04
August 2024 .....	388,199.02	January 2029 .....	76,450.54	June 2033 .....	9,123.57
September 2024 .....	377,172.13	February 2029 .....	73,943.70	July 2033 .....	8,643.75
October 2024 .....	366,439.53	March 2029 .....	71,508.85	August 2033 .....	8,180.08
November 2024 .....	355,993.63	April 2029 .....	69,144.06	September 2033 .....	7,732.09
December 2024 .....	345,827.07	May 2029 .....	66,847.44	October 2033 .....	7,299.34
January 2025 .....	335,932.66	June 2029 .....	64,617.16	November 2033 .....	6,881.37
February 2025 .....	326,303.37	July 2029 .....	62,451.44	December 2033 .....	6,477.75
March 2025 .....	316,932.39	August 2029 .....	60,348.52	January 2034 .....	6,088.07
April 2025 .....	307,813.04	September 2029 .....	58,306.73	February 2034 .....	5,711.90
May 2025 .....	298,938.84	October 2029 .....	56,324.39	March 2034 .....	5,348.87
June 2025 .....	290,303.45	November 2029 .....	54,399.91	April 2034 .....	4,998.56
July 2025 .....	281,900.69	December 2029 .....	52,531.72	May 2034 .....	4,660.62
August 2025 .....	273,724.56	January 2030 .....	50,718.29	June 2034 .....	4,334.68
September 2025 .....	265,769.19	February 2030 .....	48,958.13	July 2034 .....	4,020.37
October 2025 .....	258,028.86	March 2030 .....	47,249.80	August 2034 .....	3,717.35
November 2025 .....	250,498.00	April 2030 .....	45,591.88	September 2034 .....	3,425.29
December 2025 .....	243,171.18	May 2030 .....	43,983.00	October 2034 .....	3,143.85
January 2026 .....	236,043.10	June 2030 .....	42,421.82	November 2034 .....	2,872.72
February 2026 .....	229,108.59	July 2030 .....	40,907.04	December 2034 .....	2,611.58
March 2026 .....	222,362.64	August 2030 .....	39,437.39	January 2035 .....	2,360.14
April 2026 .....	215,800.33	September 2030 .....	38,011.63	February 2035 .....	2,118.10
May 2026 .....	209,416.89	October 2030 .....	36,628.56	March 2035 .....	1,885.18
June 2026 .....	203,207.65	November 2030 .....	35,287.00	April 2035 .....	1,661.10
July 2026 .....	197,168.08	December 2030 .....	33,985.82	May 2035 .....	1,445.59
August 2026 .....	191,293.75	January 2031 .....	32,723.90	June 2035 .....	1,238.38
September 2026 .....	185,580.34	February 2031 .....	31,500.17	July 2035 .....	1,039.23
October 2026 .....	180,023.65	March 2031 .....	30,313.55	August 2035 .....	847.88
November 2026 .....	174,619.59	April 2031 .....	29,163.04	September 2035 .....	664.09
December 2026 .....	169,364.15	May 2031 .....	28,047.62	October 2035 .....	487.64
January 2027 .....	164,253.46	June 2031 .....	26,966.33	November 2035 .....	318.29
February 2027 .....	159,283.70	July 2031 .....	25,918.22		

**Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>
December 2035 .....	\$ 155.81
January 2036 and thereafter .....	0.00

**Aggregate Group II Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$10,114,707.00	December 2007 .....	\$ 6,456,033.78	August 2009 .....	\$ 1,991,022.03
May 2006 .....	9,893,798.55	January 2008 .....	6,217,709.50	September 2009 .....	1,828,096.35
June 2006 .....	9,647,416.93	February 2008 .....	5,973,590.01	October 2009 .....	1,671,872.43
July 2006 .....	9,444,237.51	March 2008 .....	5,724,261.48	November 2009 .....	1,522,191.20
August 2006 .....	9,243,482.34	April 2008 .....	5,470,326.04	December 2009 .....	1,378,896.78
September 2006 .....	9,059,573.56	May 2008 .....	5,212,400.06	January 2010 .....	1,241,836.39
October 2006 .....	8,906,678.23	June 2008 .....	4,951,112.26	February 2010 .....	1,110,860.35
November 2006 .....	8,798,608.22	July 2008 .....	4,687,101.97	March 2010 .....	985,821.96
December 2006 .....	8,679,001.74	August 2008 .....	4,421,017.12	April 2010 .....	866,577.48
January 2007 .....	8,548,083.75	September 2008 .....	4,274,383.44	May 2010 .....	752,986.08
February 2007 .....	8,406,110.75	October 2008 .....	4,026,268.04	June 2010 .....	644,909.75
March 2007 .....	8,253,370.18	November 2008 .....	3,786,832.01	July 2010 .....	542,213.31
April 2007 .....	8,090,179.93	December 2008 .....	3,555,877.08	August 2010 .....	444,764.28
May 2007 .....	7,916,887.69	January 2009 .....	3,333,208.90	September 2010 .....	352,432.88
June 2007 .....	7,733,870.09	February 2009 .....	3,118,636.96	October 2010 .....	265,091.99
July 2007 .....	7,541,531.91	March 2009 .....	2,911,974.48	November 2010 .....	182,617.06
August 2007 .....	7,340,305.02	April 2009 .....	2,713,038.40	December 2010 .....	104,886.08
September 2007 .....	7,130,647.34	May 2009 .....	2,521,649.27	January 2011 .....	31,779.53
October 2007 .....	6,913,041.64	June 2009 .....	2,337,631.19	February 2011 and thereafter .....	0.00
November 2007 .....	6,687,994.27	July 2009 .....	2,160,811.77		

**ZT Class Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance through May 2018 .....	\$10,000,000.00	December 2019 .....	\$ 7,950,778.92	August 2021 .....	\$ 6,028,177.86
June 2018 .....	9,964,026.95	January 2020 .....	7,846,543.49	September 2021 .....	5,941,042.84
July 2018 .....	9,845,802.82	February 2020 .....	7,743,149.15	October 2021 .....	5,854,757.83
August 2018 .....	9,728,270.08	March 2020 .....	7,640,599.43	November 2021 .....	5,769,320.57
September 2018 .....	9,611,442.25	April 2020 .....	7,538,897.46	December 2021 .....	5,684,728.64
October 2018 .....	9,495,332.10	May 2020 .....	7,438,046.00	January 2022 .....	5,600,979.45
November 2018 .....	9,379,951.73	June 2020 .....	7,338,047.45	February 2022 .....	5,518,070.20
December 2018 .....	9,265,312.55	July 2020 .....	7,238,903.83	March 2022 .....	5,435,997.97
January 2019 .....	9,151,425.32	August 2020 .....	7,140,616.82	April 2022 .....	5,354,759.63
February 2019 .....	9,038,300.19	September 2020 .....	7,043,187.76	May 2022 .....	5,274,351.95
March 2019 .....	8,925,946.67	October 2020 .....	6,946,617.69	June 2022 .....	5,194,771.51
April 2019 .....	8,814,373.68	November 2020 .....	6,850,907.31	July 2022 .....	5,116,014.77
May 2019 .....	8,703,589.58	December 2020 .....	6,756,057.04	August 2022 .....	5,038,078.06
June 2019 .....	8,593,602.16	January 2021 .....	6,662,067.01	September 2022 .....	4,960,957.57
July 2019 .....	8,484,418.69	February 2021 .....	6,568,937.05	October 2022 .....	4,884,649.37
August 2019 .....	8,376,045.89	March 2021 .....	6,476,666.76	November 2022 .....	4,809,149.43
September 2019 .....	8,268,489.99	April 2021 .....	6,385,255.45	December 2022 .....	4,734,453.58
October 2019 .....	8,161,756.77	May 2021 .....	6,294,702.17	January 2023 .....	4,660,557.59
November 2019 .....	8,055,851.47	June 2021 .....	6,205,005.79	February 2023 .....	4,587,457.08
		July 2021 .....	6,116,164.89	March 2023 .....	4,515,147.60

**ZT Class (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
April 2023 .....	\$ 4,443,624.61	October 2026 .....	\$ 2,081,504.85	April 2030 .....	\$ 702,695.66
May 2023 .....	4,372,883.48	November 2026 .....	2,038,821.90	May 2030 .....	678,745.18
June 2023 .....	4,302,919.50	December 2026 .....	1,996,688.41	June 2030 .....	655,141.99
July 2023 .....	4,233,727.89	January 2027 .....	1,955,098.93	July 2030 .....	631,882.01
August 2023 .....	4,165,303.78	February 2027 .....	1,914,048.08	August 2030 .....	608,961.20
September 2023 .....	4,097,642.25	March 2027 .....	1,873,530.48	September 2030 .....	586,375.55
October 2023 .....	4,030,738.30	April 2027 .....	1,833,540.77	October 2030 .....	564,121.09
November 2023 .....	3,964,586.89	May 2027 .....	1,794,073.64	November 2030 .....	542,193.89
December 2023 .....	3,899,182.91	June 2027 .....	1,755,123.77	December 2030 .....	520,590.04
January 2024 .....	3,834,521.19	July 2027 .....	1,716,685.90	January 2031 .....	499,305.69
February 2024 .....	3,770,596.53	August 2027 .....	1,678,754.76	February 2031 .....	478,336.99
March 2024 .....	3,707,403.66	September 2027 .....	1,641,325.15	March 2031 .....	457,680.17
April 2024 .....	3,644,937.29	October 2027 .....	1,604,391.86	April 2031 .....	437,331.45
May 2024 .....	3,583,192.09	November 2027 .....	1,567,949.74	May 2031 .....	417,287.13
June 2024 .....	3,522,162.66	December 2027 .....	1,531,993.63	June 2031 .....	397,543.51
July 2024 .....	3,461,843.63	January 2028 .....	1,496,518.45	July 2031 .....	378,096.94
August 2024 .....	3,402,229.52	February 2028 .....	1,461,519.10	August 2031 .....	358,943.80
September 2024 .....	3,343,314.89	March 2028 .....	1,426,990.54	September 2031 .....	340,080.52
October 2024 .....	3,285,094.24	April 2028 .....	1,392,927.76	October 2031 .....	321,503.54
November 2024 .....	3,227,562.06	May 2028 .....	1,359,325.78	November 2031 .....	303,209.35
December 2024 .....	3,170,712.81	June 2028 .....	1,326,179.64	December 2031 .....	285,194.48
January 2025 .....	3,114,540.94	July 2028 .....	1,293,484.42	January 2032 .....	267,455.47
February 2025 .....	3,059,040.90	August 2028 .....	1,261,235.24	February 2032 .....	249,988.91
March 2025 .....	3,004,207.09	September 2028 .....	1,229,427.24	March 2032 .....	232,791.44
April 2025 .....	2,950,033.93	October 2028 .....	1,198,055.61	April 2032 .....	215,859.70
May 2025 .....	2,896,515.83	November 2028 .....	1,167,115.56	May 2032 .....	199,190.40
June 2025 .....	2,843,647.17	December 2028 .....	1,136,602.32	June 2032 .....	182,780.24
July 2025 .....	2,791,422.37	January 2029 .....	1,106,511.20	July 2032 .....	166,626.00
August 2025 .....	2,739,835.79	February 2029 .....	1,076,837.50	August 2032 .....	150,724.45
September 2025 .....	2,688,881.83	March 2029 .....	1,047,576.57	September 2032 .....	135,072.42
October 2025 .....	2,638,554.88	April 2029 .....	1,018,723.80	October 2032 .....	119,666.78
November 2025 .....	2,588,849.33	May 2029 .....	990,274.61	November 2032 .....	104,504.40
December 2025 .....	2,539,759.58	June 2029 .....	962,224.46	December 2032 .....	89,582.21
January 2026 .....	2,491,280.04	July 2029 .....	934,568.84	January 2033 .....	74,897.15
February 2026 .....	2,443,405.12	August 2029 .....	907,303.27	February 2033 .....	60,446.23
March 2026 .....	2,396,129.23	September 2029 .....	880,423.31	March 2033 .....	46,226.43
April 2026 .....	2,349,446.81	October 2029 .....	853,924.58	April 2033 .....	32,234.83
May 2026 .....	2,303,352.29	November 2029 .....	827,802.69	May 2033 .....	18,468.49
June 2026 .....	2,257,840.14	December 2029 .....	802,053.32	June 2033 .....	4,924.53
July 2026 .....	2,212,904.83	January 2030 .....	776,672.17	July 2033 and thereafter .....	0.00
August 2026 .....	2,168,540.83	February 2030 .....	751,654.99		
September 2026 .....	2,124,742.67	March 2030 .....	726,997.54		

**OG Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$2,115,859.00	October 2006 .....	\$2,008,344.57	April 2007 .....	\$1,892,207.48
May 2006 .....	2,099,182.03	November 2006 .....	1,988,742.72	May 2007 .....	1,873,191.70
June 2006 .....	2,081,997.93	December 2006 .....	1,969,239.81	June 2007 .....	1,854,271.85
July 2006 .....	2,064,314.22	January 2007 .....	1,949,835.34	July 2007 .....	1,835,447.42
August 2006 .....	2,046,138.70	February 2007 .....	1,930,528.80	August 2007 .....	1,816,717.94
September 2006 .....	2,027,479.40	March 2007 .....	1,911,319.68	September 2007 .....	1,798,082.91



**OG Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2007 .....	\$1,779,541.83	March 2012 .....	\$ 919,425.25	August 2016 .....	\$ 351,996.20
November 2007 .....	1,761,094.24	April 2012 .....	905,300.09	September 2016 .....	345,376.40
December 2007 .....	1,742,739.64	May 2012 .....	891,245.65	October 2016 .....	338,874.26
January 2008 .....	1,724,477.56	June 2012 .....	877,261.55	November 2016 .....	332,487.78
February 2008 .....	1,706,307.51	July 2012 .....	863,347.42	December 2016 .....	326,214.95
March 2008 .....	1,688,229.04	August 2012 .....	849,502.92	January 2017 .....	320,053.81
April 2008 .....	1,670,241.65	September 2012 .....	835,727.68	February 2017 .....	314,002.44
May 2008 .....	1,652,344.89	October 2012 .....	822,021.34	March 2017 .....	308,058.94
June 2008 .....	1,634,538.29	November 2012 .....	808,383.54	April 2017 .....	302,221.45
July 2008 .....	1,616,821.38	December 2012 .....	794,813.94	May 2017 .....	296,488.14
August 2008 .....	1,599,193.70	January 2013 .....	781,312.18	June 2017 .....	290,857.22
September 2008 .....	1,581,654.79	February 2013 .....	767,877.91	July 2017 .....	285,326.90
October 2008 .....	1,564,204.19	March 2013 .....	754,510.79	August 2017 .....	279,895.46
November 2008 .....	1,546,841.44	April 2013 .....	741,210.46	September 2017 .....	274,561.18
December 2008 .....	1,529,566.10	May 2013 .....	727,976.59	October 2017 .....	269,322.39
January 2009 .....	1,512,377.72	June 2013 .....	714,808.82	November 2017 .....	264,177.42
February 2009 .....	1,495,275.84	July 2013 .....	701,808.42	December 2017 .....	259,124.67
March 2009 .....	1,478,260.01	August 2013 .....	689,034.97	January 2018 .....	254,162.52
April 2009 .....	1,461,329.80	September 2013 .....	676,484.59	February 2018 .....	249,289.42
May 2009 .....	1,444,484.77	October 2013 .....	664,153.49	March 2018 .....	244,503.81
June 2009 .....	1,427,724.47	November 2013 .....	652,037.91	April 2018 .....	239,804.19
July 2009 .....	1,411,048.47	December 2013 .....	640,134.20	May 2018 .....	235,189.05
August 2009 .....	1,394,456.33	January 2014 .....	628,438.72	June 2018 .....	230,656.95
September 2009 .....	1,377,947.62	February 2014 .....	616,947.92	July 2018 .....	226,206.43
October 2009 .....	1,361,521.91	March 2014 .....	605,658.32	August 2018 .....	221,836.08
November 2009 .....	1,345,178.78	April 2014 .....	594,566.46	September 2018 .....	217,544.50
December 2009 .....	1,328,917.79	May 2014 .....	583,668.98	October 2018 .....	213,330.34
January 2010 .....	1,312,738.52	June 2014 .....	572,962.54	November 2018 .....	209,192.24
February 2010 .....	1,296,640.56	July 2014 .....	562,443.90	December 2018 .....	205,128.88
March 2010 .....	1,280,623.48	August 2014 .....	552,109.82	January 2019 .....	201,138.96
April 2010 .....	1,264,686.86	September 2014 .....	541,957.17	February 2019 .....	197,221.21
May 2010 .....	1,248,830.30	October 2014 .....	531,982.82	March 2019 .....	193,374.36
June 2010 .....	1,233,053.37	November 2014 .....	522,183.74	April 2019 .....	189,597.19
July 2010 .....	1,217,355.67	December 2014 .....	512,556.92	May 2019 .....	185,888.48
August 2010 .....	1,201,736.79	January 2015 .....	503,099.41	June 2019 .....	182,247.04
September 2010 .....	1,186,196.32	February 2015 .....	493,808.32	July 2019 .....	178,671.69
October 2010 .....	1,170,733.86	March 2015 .....	484,680.79	August 2019 .....	175,161.29
November 2010 .....	1,155,349.00	April 2015 .....	475,714.02	September 2019 .....	171,714.69
December 2010 .....	1,140,041.35	May 2015 .....	466,905.25	October 2019 .....	168,330.79
January 2011 .....	1,124,810.51	June 2015 .....	458,251.77	November 2019 .....	165,008.50
February 2011 .....	1,109,656.07	July 2015 .....	449,750.93	December 2019 .....	161,746.72
March 2011 .....	1,094,577.65	August 2015 .....	441,400.10	January 2020 .....	158,544.42
April 2011 .....	1,079,574.86	September 2015 .....	433,196.71	February 2020 .....	155,400.55
May 2011 .....	1,064,647.31	October 2015 .....	425,138.23	March 2020 .....	152,314.08
June 2011 .....	1,049,794.59	November 2015 .....	417,222.16	April 2020 .....	149,284.01
July 2011 .....	1,035,016.34	December 2015 .....	409,446.07	May 2020 .....	146,309.36
August 2011 .....	1,020,312.17	January 2016 .....	401,807.55	June 2020 .....	143,389.15
September 2011 .....	1,005,681.69	February 2016 .....	394,304.24	July 2020 .....	140,522.44
October 2011 .....	991,124.53	March 2016 .....	386,933.80	August 2020 .....	137,708.27
November 2011 .....	976,640.30	April 2016 .....	379,693.96	September 2020 .....	134,945.74
December 2011 .....	962,228.63	May 2016 .....	372,582.47	October 2020 .....	132,233.94
January 2012 .....	947,889.14	June 2016 .....	365,597.12	November 2020 .....	129,571.97
February 2012 .....	933,621.47	July 2016 .....	358,735.75	December 2020 .....	126,958.97

**OG Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2021 .....	\$ 124,394.06	June 2025 .....	\$ 39,302.68	October 2029 .....	\$ 9,635.51
February 2021 .....	121,876.41	July 2025 .....	38,388.83	November 2029 .....	9,323.99
March 2021 .....	119,405.19	August 2025 .....	37,492.87	December 2029 .....	9,019.23
April 2021 .....	116,979.57	September 2025 .....	36,614.46	January 2030 .....	8,721.11
May 2021 .....	114,598.76	October 2025 .....	35,753.29	February 2030 .....	8,429.48
June 2021 .....	112,261.97	November 2025 .....	34,909.04	March 2030 .....	8,144.24
July 2021 .....	109,968.41	December 2025 .....	34,081.42	April 2030 .....	7,865.26
August 2021 .....	107,717.34	January 2026 .....	33,270.11	May 2030 .....	7,592.41
September 2021 .....	105,508.00	February 2026 .....	32,474.81	June 2030 .....	7,325.59
October 2021 .....	103,339.65	March 2026 .....	31,695.25	July 2030 .....	7,064.67
November 2021 .....	101,211.58	April 2026 .....	30,931.13	August 2030 .....	6,809.54
December 2021 .....	99,123.06	May 2026 .....	30,182.16	September 2030 .....	6,560.10
January 2022 .....	97,073.40	June 2026 .....	29,448.08	October 2030 .....	6,316.23
February 2022 .....	95,061.92	July 2026 .....	28,728.61	November 2030 .....	6,077.82
March 2022 .....	93,087.94	August 2026 .....	28,023.47	December 2030 .....	5,844.77
April 2022 .....	91,150.79	September 2026 .....	27,332.42	January 2031 .....	5,616.98
May 2022 .....	89,249.82	October 2026 .....	26,655.19	February 2031 .....	5,394.34
June 2022 .....	87,384.40	November 2026 .....	25,991.53	March 2031 .....	5,176.76
July 2022 .....	85,553.89	December 2026 .....	25,341.19	April 2031 .....	4,964.13
August 2022 .....	83,757.68	January 2027 .....	24,703.93	May 2031 .....	4,756.37
September 2022 .....	81,995.14	February 2027 .....	24,079.49	June 2031 .....	4,553.36
October 2022 .....	80,265.70	March 2027 .....	23,467.66	July 2031 .....	4,355.04
November 2022 .....	78,568.76	April 2027 .....	22,868.19	August 2031 .....	4,161.29
December 2022 .....	76,903.74	May 2027 .....	22,280.87	September 2031 .....	3,972.04
January 2023 .....	75,270.07	June 2027 .....	21,705.45	October 2031 .....	3,787.19
February 2023 .....	73,667.20	July 2027 .....	21,141.73	November 2031 .....	3,606.66
March 2023 .....	72,094.58	August 2027 .....	20,589.49	December 2031 .....	3,430.36
April 2023 .....	70,551.66	September 2027 .....	20,048.52	January 2032 .....	3,258.22
May 2023 .....	69,037.93	October 2027 .....	19,518.60	February 2032 .....	3,090.14
June 2023 .....	67,552.86	November 2027 .....	18,999.54	March 2032 .....	2,926.05
July 2023 .....	66,095.94	December 2027 .....	18,491.13	April 2032 .....	2,765.88
August 2023 .....	64,666.67	January 2028 .....	17,993.17	May 2032 .....	2,609.53
September 2023 .....	63,264.55	February 2028 .....	17,505.47	June 2032 .....	2,456.95
October 2023 .....	61,889.09	March 2028 .....	17,027.84	July 2032 .....	2,308.04
November 2023 .....	60,539.83	April 2028 .....	16,560.10	August 2032 .....	2,162.75
December 2023 .....	59,216.29	May 2028 .....	16,102.05	September 2032 .....	2,020.99
January 2024 .....	57,918.01	June 2028 .....	15,653.51	October 2032 .....	1,882.70
February 2024 .....	56,644.54	July 2028 .....	15,214.32	November 2032 .....	1,747.81
March 2024 .....	55,395.43	August 2028 .....	14,784.29	December 2032 .....	1,616.25
April 2024 .....	54,170.26	September 2028 .....	14,363.26	January 2033 .....	1,487.95
May 2024 .....	52,968.58	October 2028 .....	13,951.05	February 2033 .....	1,362.86
June 2024 .....	51,789.97	November 2028 .....	13,547.50	March 2033 .....	1,240.89
July 2024 .....	50,634.03	December 2028 .....	13,152.44	April 2033 .....	1,122.00
August 2024 .....	49,500.34	January 2029 .....	12,765.73	May 2033 .....	1,006.12
September 2024 .....	48,388.51	February 2029 .....	12,387.19	June 2033 .....	893.18
October 2024 .....	47,298.13	March 2029 .....	12,016.68	July 2033 .....	783.14
November 2024 .....	46,228.83	April 2029 .....	11,654.05	August 2033 .....	675.92
December 2024 .....	45,180.22	May 2029 .....	11,299.14	September 2033 .....	571.48
January 2025 .....	44,151.94	June 2029 .....	10,951.82	October 2033 .....	469.75
February 2025 .....	43,143.60	July 2029 .....	10,611.93	November 2033 .....	370.69
March 2025 .....	42,154.86	August 2029 .....	10,279.34	December 2033 .....	274.23
April 2025 .....	41,185.36	September 2029 .....	9,953.91	January 2034 .....	180.32
May 2025 .....	40,234.75				



**OG Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>
February 2034 .....	\$ 88.92
March 2034 and thereafter .....	0.00

**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 .....	\$25,894,000.00	January 2010 .....	\$14,537,209.52	October 2013 .....	\$ 4,904,807.94
May 2006 .....	25,816,650.40	February 2010 .....	14,257,895.52	November 2013 .....	4,776,335.10
June 2006 .....	25,727,375.82	March 2010 .....	13,981,326.79	December 2013 .....	4,651,172.11
July 2006 .....	25,626,684.96	April 2010 .....	13,707,477.04	January 2014 .....	4,529,234.69
August 2006 .....	25,514,627.42	May 2010 .....	13,436,320.24	February 2014 .....	4,410,440.67
September 2006 .....	25,391,263.33	June 2010 .....	13,167,830.59	March 2014 .....	4,294,709.98
October 2006 .....	25,256,663.29	July 2010 .....	12,901,982.55	April 2014 .....	4,181,964.56
November 2006 .....	25,110,908.31	August 2010 .....	12,638,750.79	May 2014 .....	4,072,128.32
December 2006 .....	24,954,089.82	September 2010 .....	12,378,110.27	June 2014 .....	3,965,127.10
January 2007 .....	24,786,309.51	October 2010 .....	12,120,036.14	July 2014 .....	3,860,888.61
February 2007 .....	24,607,679.30	November 2010 .....	11,864,503.83	August 2014 .....	3,759,342.39
March 2007 .....	24,418,321.23	December 2010 .....	11,611,488.95	September 2014 .....	3,660,419.76
April 2007 .....	24,218,367.29	January 2011 .....	11,360,967.40	October 2014 .....	3,564,053.77
May 2007 .....	24,007,959.32	February 2011 .....	11,112,915.26	November 2014 .....	3,470,179.17
June 2007 .....	23,787,248.85	March 2011 .....	10,867,308.86	December 2014 .....	3,378,732.36
July 2007 .....	23,556,396.95	April 2011 .....	10,624,124.76	January 2015 .....	3,289,651.35
August 2007 .....	23,315,573.98	May 2011 .....	10,383,339.73	February 2015 .....	3,202,875.72
September 2007 .....	23,064,959.46	June 2011 .....	10,144,930.76	March 2015 .....	3,118,346.57
October 2007 .....	22,804,741.82	July 2011 .....	9,908,875.06	April 2015 .....	3,036,006.50
November 2007 .....	22,535,118.19	August 2011 .....	9,675,150.06	May 2015 .....	2,955,799.56
December 2007 .....	22,256,294.12	September 2011 .....	9,443,733.41	June 2015 .....	2,877,671.21
January 2008 .....	21,968,483.39	October 2011 .....	9,214,602.96	July 2015 .....	2,801,568.30
February 2008 .....	21,671,907.65	November 2011 .....	8,987,736.78	August 2015 .....	2,727,439.03
March 2008 .....	21,366,796.23	December 2011 .....	8,763,113.13	September 2015 .....	2,655,232.89
April 2008 .....	21,053,385.77	January 2012 .....	8,540,710.49	October 2015 .....	2,584,900.69
May 2008 .....	20,731,919.97	February 2012 .....	8,320,507.56	November 2015 .....	2,516,394.44
June 2008 .....	20,402,649.24	March 2012 .....	8,104,324.24	December 2015 .....	2,449,667.40
July 2008 .....	20,065,830.38	April 2012 .....	7,893,679.05	January 2016 .....	2,384,674.00
August 2008 .....	19,732,306.97	May 2012 .....	7,688,431.53	February 2016 .....	2,321,369.83
September 2008 .....	19,402,047.50	June 2012 .....	7,488,444.77	March 2016 .....	2,259,711.61
October 2008 .....	19,075,020.77	July 2012 .....	7,293,585.30	April 2016 .....	2,199,657.15
November 2008 .....	18,751,195.87	August 2012 .....	7,103,723.00	May 2016 .....	2,141,165.33
December 2008 .....	18,430,542.18	September 2012 .....	6,918,731.04	June 2016 .....	2,084,196.07
January 2009 .....	18,113,029.37	October 2012 .....	6,738,485.77	July 2016 .....	2,028,710.34
February 2009 .....	17,798,627.40	November 2012 .....	6,562,866.69	August 2016 .....	1,974,670.05
March 2009 .....	17,487,306.52	December 2012 .....	6,391,756.30	September 2016 .....	1,922,038.11
April 2009 .....	17,179,037.25	January 2013 .....	6,225,040.07	October 2016 .....	1,870,778.37
May 2009 .....	16,873,790.40	February 2013 .....	6,062,606.36	November 2016 .....	1,820,855.58
June 2009 .....	16,571,537.05	March 2013 .....	5,904,346.36	December 2016 .....	1,772,235.42
July 2009 .....	16,272,248.57	April 2013 .....	5,750,153.98	January 2017 .....	1,724,884.39
August 2009 .....	15,975,896.56	May 2013 .....	5,599,925.81	February 2017 .....	1,678,769.90
September 2009 .....	15,682,452.94	June 2013 .....	5,453,561.06	March 2017 .....	1,633,860.14
October 2009 .....	15,391,889.87	July 2013 .....	5,310,961.47	April 2017 .....	1,590,124.14
November 2009 .....	15,104,179.78	August 2013 .....	5,172,031.27	May 2017 .....	1,547,531.70
December 2009 .....	14,819,295.34	September 2013 .....	5,036,677.09	June 2017 .....	1,506,053.40

**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 2017 .....	\$ 1,465,660.56	December 2021 .....	\$ 336,161.50	May 2026 .....	\$ 69,850.08
August 2017 .....	1,426,325.23	January 2022 .....	326,710.43	June 2026 .....	67,705.71
September 2017.....	1,388,020.18	February 2022 .....	317,514.38	July 2026 .....	65,622.21
October 2017 .....	1,350,718.87	March 2022 .....	308,566.67	August 2026 .....	63,597.92
November 2017 .....	1,314,395.43	April 2022.....	299,860.74	September 2026.....	61,631.25
December 2017 .....	1,279,024.64	May 2022 .....	291,390.24	October 2026 .....	59,720.62
January 2018 .....	1,244,581.95	June 2022 .....	283,148.98	November 2026 .....	57,864.50
February 2018 .....	1,211,043.42	July 2022 .....	275,130.92	December 2026 .....	56,061.42
March 2018 .....	1,178,385.72	August 2022 .....	267,330.17	January 2027 .....	54,309.92
April 2018.....	1,146,586.11	September 2022.....	259,741.00	February 2027 .....	52,608.61
May 2018 .....	1,115,622.43	October 2022 .....	252,357.84	March 2027 .....	50,956.10
June 2018 .....	1,085,473.11	November 2022 .....	245,175.25	April 2027.....	49,351.08
July 2018 .....	1,056,117.09	December 2022 .....	238,187.93	May 2027.....	47,792.23
August 2018 .....	1,027,533.88	January 2023 .....	231,390.73	June 2027 .....	46,278.30
September 2018.....	999,703.49	February 2023 .....	224,778.62	July 2027 .....	44,808.06
October 2018 .....	972,606.46	March 2023 .....	218,346.70	August 2027 .....	43,380.30
November 2018 .....	946,223.82	April 2023.....	212,090.21	September 2027.....	41,993.87
December 2018 .....	920,537.08	May 2023 .....	206,004.51	October 2027 .....	40,647.62
January 2019 .....	895,528.22	June 2023 .....	200,085.06	November 2027 .....	39,340.46
February 2019 .....	871,179.69	July 2023 .....	194,327.48	December 2027 .....	38,071.30
March 2019 .....	847,474.38	August 2023 .....	188,727.45	January 2028 .....	36,839.11
April 2019.....	824,395.63	September 2023.....	183,280.81	February 2028 .....	35,642.86
May 2019 .....	801,927.18	October 2023 .....	177,983.48	March 2028 .....	34,481.56
June 2019 .....	780,053.22	November 2023 .....	172,831.50	April 2028.....	33,354.25
July 2019 .....	758,758.32	December 2023 .....	167,821.01	May 2028 .....	32,259.99
August 2019 .....	738,027.46	January 2024 .....	162,948.24	June 2028 .....	31,197.85
September 2019.....	717,845.99	February 2024 .....	158,209.52	July 2028 .....	30,166.96
October 2019 .....	698,199.64	March 2024 .....	153,601.30	August 2028 .....	29,166.45
November 2019 .....	679,074.51	April 2024.....	149,120.09	September 2028.....	28,195.47
December 2019 .....	660,457.06	May 2024 .....	144,762.51	October 2028 .....	27,253.21
January 2020 .....	642,334.08	June 2024 .....	140,525.26	November 2028 .....	26,338.86
February 2020 .....	624,692.71	July 2024 .....	136,405.14	December 2028 .....	25,451.65
March 2020 .....	607,520.43	August 2024 .....	132,399.01	January 2029 .....	24,590.82
April 2020.....	590,805.02	September 2024.....	128,503.83	February 2029 .....	23,755.63
May 2020 .....	574,534.59	October 2024 .....	124,716.63	March 2029 .....	22,945.38
June 2020 .....	558,697.54	November 2024 .....	121,034.53	April 2029.....	22,159.36
July 2020 .....	543,282.58	December 2024 .....	117,454.71	May 2029 .....	21,396.90
August 2020 .....	528,278.70	January 2025 .....	113,974.44	June 2029 .....	20,657.33
September 2020.....	513,675.19	February 2025 .....	110,591.04	July 2029 .....	19,940.01
October 2020 .....	499,461.60	March 2025 .....	107,301.92	August 2029 .....	19,244.33
November 2020 .....	485,627.75	April 2025.....	104,104.54	September 2029.....	18,569.66
December 2020 .....	472,163.72	May 2025 .....	100,996.45	October 2029 .....	17,915.42
January 2021 .....	459,059.86	June 2025 .....	97,975.25	November 2029 .....	17,281.04
February 2021 .....	446,306.74	July 2025 .....	95,038.59	December 2029 .....	16,665.95
March 2021 .....	433,895.21	August 2025 .....	92,184.21	January 2030 .....	16,069.61
April 2021.....	421,816.32	September 2025.....	89,409.88	February 2030 .....	15,491.49
May 2021 .....	410,061.37	October 2025 .....	86,713.46	March 2030 .....	14,931.07
June 2021.....	398,621.88	November 2025 .....	84,092.84	April 2030.....	14,387.85
July 2021 .....	387,489.58	December 2025 .....	81,545.97	May 2030 .....	13,861.34
August 2021 .....	376,656.44	January 2026 .....	79,070.87	June 2030 .....	13,351.07
September 2021.....	366,114.60	February 2026 .....	76,665.59	July 2030 .....	12,856.58
October 2021 .....	355,856.42	March 2026 .....	74,328.25	August 2030 .....	12,377.41
November 2021 .....	345,874.47	April 2026.....	72,057.01	September 2030.....	11,913.14

**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>
October 2030 .....	\$ 11,463.32	July 2032 .....	\$ 4,716.14	April 2034 .....	\$ 1,407.19
November 2030 .....	11,027.56	August 2032 .....	4,497.42	May 2034 .....	1,303.98
December 2030 .....	10,605.44	September 2032 .....	4,286.04	June 2034 .....	1,204.61
January 2031 .....	10,196.58	October 2032 .....	4,081.78	July 2034 .....	1,108.96
February 2031 .....	9,800.59	November 2032 .....	3,884.42	August 2034 .....	1,016.93
March 2031 .....	9,417.11	December 2032 .....	3,693.76	September 2034 .....	928.39
April 2031 .....	9,045.77	January 2033 .....	3,509.61	October 2034 .....	843.23
May 2031 .....	8,686.23	February 2033 .....	3,331.76	November 2034 .....	761.36
June 2031 .....	8,338.14	March 2033 .....	3,160.02	December 2034 .....	682.67
July 2031 .....	8,001.17	April 2033 .....	2,994.22	January 2035 .....	607.05
August 2031 .....	7,675.00	May 2033 .....	2,834.17	February 2035 .....	534.41
September 2031 .....	7,359.32	June 2033 .....	2,679.71	March 2035 .....	464.66
October 2031 .....	7,053.82	July 2033 .....	2,530.66	April 2035 .....	397.70
November 2031 .....	6,758.20	August 2033 .....	2,386.85	May 2035 .....	333.44
December 2031 .....	6,472.18	September 2033 .....	2,248.14	June 2035 .....	271.80
January 2032 .....	6,195.48	October 2033 .....	2,114.36	July 2035 .....	212.69
February 2032 .....	5,927.82	November 2033 .....	1,985.37	August 2035 .....	156.04
March 2032 .....	5,668.94	December 2033 .....	1,861.01	September 2035 .....	101.76
April 2032 .....	5,418.57	January 2034 .....	1,741.15	October 2035 .....	49.77
May 2032 .....	5,176.48	February 2034 .....	1,625.65	November 2035 and thereafter .....	0.00
June 2032 .....	4,942.42	March 2034 .....	1,514.38		

**Aggregate Group IV Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$11,144,000.00	July 2008 .....	\$ 7,033,048.49	October 2010 .....	\$ 3,266,840.47
May 2006 .....	11,099,621.67	August 2008 .....	6,816,247.13	November 2010 .....	3,194,217.59
June 2006 .....	11,045,703.31	September 2008 .....	6,606,632.23	December 2010 .....	3,125,287.46
July 2006 .....	10,981,825.87	October 2008 .....	6,404,036.13	January 2011 .....	3,059,955.18
August 2006 .....	10,908,066.16	November 2008 .....	6,208,294.61	February 2011 .....	2,998,127.86
September 2006 .....	10,824,527.30	December 2008 .....	6,019,246.83	March 2011 .....	2,939,714.61
October 2006 .....	10,731,338.74	January 2009 .....	5,836,735.27	April 2011 .....	2,884,626.44
November 2006 .....	10,628,656.17	February 2009 .....	5,660,605.65	May 2011 .....	2,832,776.28
December 2006 .....	10,516,661.25	March 2009 .....	5,490,706.86	June 2011 .....	2,784,078.91
January 2007 .....	10,395,561.42	April 2009 .....	5,326,890.94	July 2011 .....	2,738,450.95
February 2007 .....	10,265,589.49	May 2009 .....	5,169,012.98	August 2011 .....	2,695,810.79
March 2007 .....	10,127,003.12	June 2009 .....	5,016,931.06	September 2011 .....	2,656,078.57
April 2007 .....	9,980,084.40	July 2009 .....	4,870,506.20	October 2011 .....	2,619,176.14
May 2007 .....	9,825,139.09	August 2009 .....	4,729,602.33	November 2011 .....	2,585,027.05
June 2007 .....	9,662,495.96	September 2009 .....	4,594,086.18	December 2011 .....	2,553,556.49
July 2007 .....	9,492,505.91	October 2009 .....	4,463,827.27	January 2012 .....	2,524,691.28
August 2007 .....	9,315,541.19	November 2009 .....	4,338,697.81	February 2012 .....	2,498,359.78
September 2007 .....	9,131,994.31	December 2009 .....	4,218,572.72	March 2012 .....	2,472,650.92
October 2007 .....	8,942,277.02	January 2010 .....	4,103,329.48	April 2012 .....	2,445,956.73
November 2007 .....	8,746,819.19	February 2010 .....	3,992,848.16	May 2012 .....	2,418,329.89
December 2007 .....	8,546,067.63	March 2010 .....	3,887,011.35	June 2012 .....	2,389,821.20
January 2008 .....	8,340,484.73	April 2010 .....	3,785,704.07	July 2012 .....	2,360,479.66
February 2008 .....	8,130,547.26	May 2010 .....	3,688,813.77	August 2012 .....	2,330,352.49
March 2008 .....	7,916,744.84	June 2010 .....	3,596,230.26	September 2012 .....	2,299,485.19
April 2008 .....	7,699,578.61	July 2010 .....	3,507,845.65	October 2012 .....	2,267,921.63
May 2008 .....	7,479,559.65	August 2010 .....	3,423,554.38	November 2012 .....	2,235,704.02
June 2008 .....	7,257,207.48	September 2010 .....	3,343,253.05	December 2012 .....	2,202,873.06

**Aggregate Group IV (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
January 2013 .....	\$ 2,169,467.91	October 2014 .....	\$ 1,390,911.75	July 2016 .....	\$ 595,110.47
February 2013 .....	2,135,526.29	November 2014 .....	1,352,255.06	August 2016 .....	558,746.26
March 2013 .....	2,101,084.47	December 2014 .....	1,313,600.84	September 2016 .....	522,571.21
April 2013 .....	2,066,177.38	January 2015 .....	1,274,963.42	October 2016 .....	486,589.53
May 2013 .....	2,030,838.60	February 2015 .....	1,236,356.44	November 2016 .....	450,805.15
June 2013 .....	1,995,100.41	March 2015 .....	1,197,792.91	December 2016 .....	415,221.65
July 2013 .....	1,958,993.87	April 2015 .....	1,159,285.21	January 2017 .....	379,842.37
August 2013 .....	1,922,548.81	May 2015 .....	1,120,845.11	February 2017 .....	344,670.33
September 2013 .....	1,885,793.89	June 2015 .....	1,082,483.82	March 2017 .....	309,708.30
October 2013 .....	1,848,756.65	July 2015 .....	1,044,211.97	April 2017 .....	274,958.78
November 2013 .....	1,811,463.53	August 2015 .....	1,006,039.66	May 2017 .....	240,424.02
December 2013 .....	1,773,939.88	September 2015 .....	967,976.45	June 2017 .....	206,106.03
January 2014 .....	1,736,210.05	October 2015 .....	930,031.40	July 2017 .....	172,006.61
February 2014 .....	1,698,297.40	November 2015 .....	892,213.11	August 2017 .....	138,127.31
March 2014 .....	1,660,224.30	December 2015 .....	854,529.65	September 2017 .....	104,469.49
April 2014 .....	1,622,012.19	January 2016 .....	816,988.70	October 2017 .....	71,034.27
May 2014 .....	1,583,681.64	February 2016 .....	779,597.45	November 2017 .....	37,822.61
June 2014 .....	1,545,252.32	March 2016 .....	742,362.70	December 2017 .....	4,835.28
July 2014 .....	1,506,743.04	April 2016 .....	705,290.83	January 2018 and thereafter .....	0.00
August 2014 .....	1,468,171.83	May 2016 .....	668,387.82		
September 2014 .....	1,429,555.91	June 2016 .....	631,659.30		

**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 .....	\$10,771,000.00	July 2008 .....	\$10,598,896.45	October 2010 .....	\$10,399,767.68
May 2006 .....	10,765,063.33	August 2008 .....	10,592,027.55	November 2010 .....	10,391,820.17
June 2006 .....	10,759,094.51	September 2008 .....	10,585,121.45	December 2010 .....	10,383,829.61
July 2006 .....	10,753,093.35	October 2008 .....	10,578,177.94	January 2011 .....	10,375,795.78
August 2006 .....	10,747,059.69	November 2008 .....	10,571,196.82	February 2011 .....	10,367,718.42
September 2006 .....	10,740,993.35	December 2008 .....	10,564,177.89	March 2011 .....	10,359,597.31
October 2006 .....	10,734,894.15	January 2009 .....	10,557,120.94	April 2011 .....	10,351,432.21
November 2006 .....	10,728,761.91	February 2009 .....	10,550,025.76	May 2011 .....	10,343,222.89
December 2006 .....	10,722,596.45	March 2009 .....	10,542,892.15	June 2011 .....	10,334,969.09
January 2007 .....	10,716,397.60	April 2009 .....	10,535,719.90	July 2011 .....	10,326,670.59
February 2007 .....	10,710,165.17	May 2009 .....	10,528,508.80	August 2011 .....	10,318,327.14
March 2007 .....	10,703,898.98	June 2009 .....	10,521,258.64	September 2011 .....	10,309,938.50
April 2007 .....	10,697,598.85	July 2009 .....	10,513,969.20	October 2011 .....	10,301,504.41
May 2007 .....	10,691,264.59	August 2009 .....	10,506,640.29	November 2011 .....	10,293,024.65
June 2007 .....	10,684,896.03	September 2009 .....	10,499,271.67	December 2011 .....	10,284,498.95
July 2007 .....	10,678,492.96	October 2009 .....	10,491,863.14	January 2012 .....	10,275,927.07
August 2007 .....	10,672,055.22	November 2009 .....	10,484,414.48	February 2012 .....	10,267,308.75
September 2007 .....	10,665,582.60	December 2009 .....	10,476,925.48	March 2012 .....	10,258,643.76
October 2007 .....	10,659,074.92	January 2010 .....	10,469,395.91	April 2012 .....	10,249,931.83
November 2007 .....	10,652,531.99	February 2010 .....	10,461,825.55	May 2012 .....	10,241,172.71
December 2007 .....	10,645,953.63	March 2010 .....	10,454,214.19	June 2012 .....	10,232,366.15
January 2008 .....	10,639,339.63	April 2010 .....	10,446,561.60	July 2012 .....	10,223,511.88
February 2008 .....	10,632,689.80	May 2010 .....	10,438,867.56	August 2012 .....	10,214,609.65
March 2008 .....	10,626,003.95	June 2010 .....	10,431,131.84	September 2012 .....	10,205,659.21
April 2008 .....	10,619,281.89	July 2010 .....	10,423,354.22	October 2012 .....	10,196,660.28
May 2008 .....	10,612,523.42	August 2010 .....	10,415,534.48	November 2012 .....	10,187,612.60
June 2008 .....	10,605,728.33	September 2010 .....	10,407,672.37	December 2012 .....	10,178,515.92

**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>
January 2013 .....	\$10,169,369.97	June 2017 .....	\$ 8,934,855.84	November 2021 .....	\$ 4,045,716.33
February 2013 .....	10,160,174.47	July 2017 .....	8,841,427.37	December 2021 .....	3,958,774.41
March 2013 .....	10,150,929.16	August 2017 .....	8,747,813.14	January 2022 .....	3,872,114.03
April 2013 .....	10,141,633.78	September 2017 .....	8,654,033.06	February 2022 .....	3,785,736.89
May 2013 .....	10,132,288.05	October 2017 .....	8,560,106.40	March 2022 .....	3,699,644.53
June 2013 .....	10,122,891.69	November 2017 .....	8,466,051.81	April 2022 .....	3,613,838.38
July 2013 .....	10,113,444.44	December 2017 .....	8,371,887.34	May 2022 .....	3,528,319.71
August 2013 .....	10,103,946.01	January 2018 .....	8,277,630.42	June 2022 .....	3,443,089.64
September 2013 .....	10,094,396.14	February 2018 .....	8,183,297.91	July 2022 .....	3,358,149.20
October 2013 .....	10,084,794.53	March 2018 .....	8,088,906.11	August 2022 .....	3,273,499.28
November 2013 .....	10,075,140.92	April 2018 .....	7,994,470.78	September 2022 .....	3,189,140.64
December 2013 .....	10,065,435.02	May 2018 .....	7,900,007.15	October 2022 .....	3,105,073.93
January 2014 .....	10,055,676.54	June 2018 .....	7,805,529.90	November 2022 .....	3,021,299.68
February 2014 .....	10,045,865.20	July 2018 .....	7,711,053.25	December 2022 .....	2,937,818.30
March 2014 .....	10,036,000.72	August 2018 .....	7,616,590.89	January 2023 .....	2,854,630.12
April 2014 .....	10,026,082.81	September 2018 .....	7,522,156.05	February 2023 .....	2,771,735.35
May 2014 .....	10,016,111.18	October 2018 .....	7,427,761.50	March 2023 .....	2,689,134.08
June 2014 .....	10,006,085.53	November 2018 .....	7,333,419.54	April 2023 .....	2,606,826.34
July 2014 .....	9,996,005.57	December 2018 .....	7,239,142.03	May 2023 .....	2,524,812.03
August 2014 .....	9,985,871.02	January 2019 .....	7,144,940.43	June 2023 .....	2,443,090.99
September 2014 .....	9,975,681.57	February 2019 .....	7,050,825.76	July 2023 .....	2,361,662.92
October 2014 .....	9,965,436.93	March 2019 .....	6,956,808.63	August 2023 .....	2,280,527.51
November 2014 .....	9,955,136.80	April 2019 .....	6,862,899.26	September 2023 .....	2,199,684.28
December 2014 .....	9,944,780.87	May 2019 .....	6,769,107.51	October 2023 .....	2,119,132.74
January 2015 .....	9,934,368.85	June 2019 .....	6,675,442.82	November 2023 .....	2,038,872.27
February 2015 .....	9,923,900.43	July 2019 .....	6,581,914.31	December 2023 .....	1,958,902.21
March 2015 .....	9,913,375.31	August 2019 .....	6,488,530.72	January 2024 .....	1,879,221.80
April 2015 .....	9,902,793.18	September 2019 .....	6,395,300.45	February 2024 .....	1,799,830.24
May 2015 .....	9,892,153.72	October 2019 .....	6,302,231.59	March 2024 .....	1,720,726.62
June 2015 .....	9,881,456.64	November 2019 .....	6,209,331.88	April 2024 .....	1,641,909.99
July 2015 .....	9,870,701.61	December 2019 .....	6,116,608.73	May 2024 .....	1,563,379.33
August 2015 .....	9,859,888.33	January 2020 .....	6,024,069.29	June 2024 .....	1,485,133.56
September 2015 .....	9,849,016.47	February 2020 .....	5,931,720.38	July 2024 .....	1,407,171.51
October 2015 .....	9,838,085.73	March 2020 .....	5,839,568.52	August 2024 .....	1,329,492.01
November 2015 .....	9,827,095.78	April 2020 .....	5,747,619.96	September 2024 .....	1,252,093.78
December 2015 .....	9,816,046.30	May 2020 .....	5,655,880.69	October 2024 .....	1,174,975.51
January 2016 .....	9,804,936.96	June 2020 .....	5,564,356.41	November 2024 .....	1,098,135.83
February 2016 .....	9,793,767.46	July 2020 .....	5,473,052.56	December 2024 .....	1,021,573.31
March 2016 .....	9,782,537.45	August 2020 .....	5,381,974.37	January 2025 .....	945,286.48
April 2016 .....	9,771,246.61	September 2020 .....	5,291,126.75	February 2025 .....	869,273.84
May 2016 .....	9,759,894.61	October 2020 .....	5,200,514.44	March 2025 .....	793,533.81
June 2016 .....	9,748,481.12	November 2020 .....	5,110,141.90	April 2025 .....	718,064.79
July 2016 .....	9,737,005.81	December 2020 .....	5,020,013.41	May 2025 .....	642,865.11
August 2016 .....	9,725,468.34	January 2021 .....	4,930,132.99	June 2025 .....	567,933.09
September 2016 .....	9,713,868.38	February 2021 .....	4,840,504.47	July 2025 .....	493,267.00
October 2016 .....	9,672,978.92	March 2021 .....	4,751,131.46	August 2025 .....	418,865.04
November 2016 .....	9,581,836.95	April 2021 .....	4,662,017.38	September 2025 .....	344,725.43
December 2016 .....	9,490,324.46	May 2021 .....	4,573,165.46	October 2025 .....	270,846.30
January 2017 .....	9,398,467.22	June 2021 .....	4,484,578.72	November 2025 .....	197,225.78
February 2017 .....	9,306,290.15	July 2021 .....	4,396,260.03	December 2025 .....	123,861.95
March 2017 .....	9,213,817.43	August 2021 .....	4,308,212.02	January 2026 .....	50,752.85
April 2017 .....	9,121,072.48	September 2021 .....	4,220,437.21	February 2026 and thereafter .....	0.00
May 2017 .....	9,028,077.97	October 2021 .....	4,132,937.93		



**CO Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$1,420,000.00	July 2010 .....	\$ 815,439.03	October 2014 .....	\$ 254,575.33
May 2006 .....	1,416,474.04	August 2010 .....	802,149.22	November 2014 .....	247,870.00
June 2006 .....	1,411,888.26	September 2010 .....	788,926.25	December 2014 .....	241,338.08
July 2006 .....	1,406,842.59	October 2010 .....	775,769.79	January 2015 .....	234,975.15
August 2006 .....	1,401,338.62	November 2010 .....	762,679.49	February 2015 .....	228,776.89
September 2006 .....	1,395,378.16	December 2010 .....	749,655.00	March 2015 .....	222,739.09
October 2006 .....	1,388,963.29	January 2011 .....	736,695.99	April 2015 .....	216,857.66
November 2006 .....	1,382,096.31	February 2011 .....	723,802.12	May 2015 .....	211,128.59
December 2006 .....	1,374,779.75	March 2011 .....	710,973.06	June 2015 .....	205,547.99
January 2007 .....	1,367,016.38	April 2011 .....	698,208.47	July 2015 .....	200,112.07
February 2007 .....	1,358,809.21	May 2011 .....	685,508.02	August 2015 .....	194,817.12
March 2007 .....	1,350,161.47	June 2011 .....	672,871.37	September 2015 .....	189,659.53
April 2007 .....	1,341,076.63	July 2011 .....	660,298.20	October 2015 .....	184,635.80
May 2007 .....	1,331,558.38	August 2011 .....	647,788.19	November 2015 .....	179,742.50
June 2007 .....	1,321,610.62	September 2011 .....	635,340.99	December 2015 .....	174,976.28
July 2007 .....	1,311,237.50	October 2011 .....	622,956.31	January 2016 .....	170,333.89
August 2007 .....	1,300,443.38	November 2011 .....	610,633.79	February 2016 .....	165,812.17
September 2007 .....	1,289,232.81	December 2011 .....	598,373.14	March 2016 .....	161,408.01
October 2007 .....	1,277,610.59	January 2012 .....	586,174.03	April 2016 .....	157,118.40
November 2007 .....	1,265,581.72	February 2012 .....	574,036.14	May 2016 .....	152,940.41
December 2007 .....	1,253,151.39	March 2012 .....	561,959.15	June 2016 .....	148,871.18
January 2008 .....	1,240,325.00	April 2012 .....	549,942.76	July 2016 .....	144,907.91
February 2008 .....	1,227,108.17	May 2012 .....	537,986.65	August 2016 .....	141,047.89
March 2008 .....	1,213,506.68	June 2012 .....	526,090.50	September 2016 .....	137,288.46
April 2008 .....	1,199,526.53	July 2012 .....	514,254.02	October 2016 .....	133,627.05
May 2008 .....	1,185,173.89	August 2012 .....	502,476.88	November 2016 .....	130,061.14
June 2008 .....	1,170,455.11	September 2012 .....	490,758.80	December 2016 .....	126,588.27
July 2008 .....	1,155,376.73	October 2012 .....	479,099.45	January 2017 .....	123,206.05
August 2008 .....	1,140,374.42	November 2012 .....	467,498.54	February 2017 .....	119,912.16
September 2008 .....	1,125,447.79	December 2012 .....	455,955.77	March 2017 .....	116,704.32
October 2008 .....	1,110,596.44	January 2013 .....	444,470.83	April 2017 .....	113,580.31
November 2008 .....	1,095,819.98	February 2013 .....	433,043.43	May 2017 .....	110,538.00
December 2008 .....	1,081,118.04	March 2013 .....	421,739.14	June 2017 .....	107,575.26
January 2009 .....	1,066,490.23	April 2013 .....	410,725.39	July 2017 .....	104,690.06
February 2009 .....	1,051,936.16	May 2013 .....	399,994.81	August 2017 .....	101,880.39
March 2009 .....	1,037,455.45	June 2013 .....	389,540.18	September 2017 .....	99,144.31
April 2009 .....	1,023,047.73	July 2013 .....	379,354.49	October 2017 .....	96,479.93
May 2009 .....	1,008,712.63	August 2013 .....	369,430.90	November 2017 .....	93,885.40
June 2009 .....	994,449.75	September 2013 .....	359,762.74	December 2017 .....	91,358.91
July 2009 .....	980,258.75	October 2013 .....	350,343.52	January 2018 .....	88,898.72
August 2009 .....	966,139.23	November 2013 .....	341,166.88	February 2018 .....	86,503.11
September 2009 .....	952,090.84	December 2013 .....	332,226.67	March 2018 .....	84,170.42
October 2009 .....	938,113.21	January 2014 .....	323,516.85	April 2018 .....	81,899.02
November 2009 .....	924,205.97	February 2014 .....	315,031.56	May 2018 .....	79,687.32
December 2009 .....	910,368.76	March 2014 .....	306,765.08	June 2018 .....	77,533.80
January 2010 .....	896,601.21	April 2014 .....	298,711.83	July 2018 .....	75,436.94
February 2010 .....	882,902.98	May 2014 .....	290,866.38	August 2018 .....	73,395.28
March 2010 .....	869,273.70	June 2014 .....	283,223.44	September 2018 .....	71,407.40
April 2010 .....	855,713.02	July 2014 .....	275,777.83	October 2018 .....	69,471.90
May 2010 .....	842,220.58	August 2014 .....	268,524.52	November 2018 .....	67,587.42
June 2010 .....	828,796.04	September 2014 .....	261,458.62	December 2018 .....	65,752.65

**CO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2019 .....	\$ 63,966.30	June 2023 .....	\$ 14,291.78	November 2027 .....	\$ 2,810.03
February 2019 .....	62,227.12	July 2023 .....	13,880.53	December 2027 .....	2,719.37
March 2019 .....	60,533.89	August 2023 .....	13,480.52	January 2028 .....	2,631.36
April 2019 .....	58,885.40	September 2023 .....	13,091.48	February 2028 .....	2,545.91
May 2019 .....	57,280.51	October 2023 .....	12,713.10	March 2028 .....	2,462.96
June 2019 .....	55,718.09	November 2023 .....	12,345.10	April 2028 .....	2,382.44
July 2019 .....	54,197.02	December 2023 .....	11,987.21	May 2028 .....	2,304.28
August 2019 .....	52,716.25	January 2024 .....	11,639.15	June 2028 .....	2,228.41
September 2019 .....	51,274.71	February 2024 .....	11,300.67	July 2028 .....	2,154.78
October 2019 .....	49,871.40	March 2024 .....	10,971.51	August 2028 .....	2,083.31
November 2019 .....	48,505.32	April 2024 .....	10,651.43	September 2028 .....	2,013.96
December 2019 .....	47,175.50	May 2024 .....	10,340.17	October 2028 .....	1,946.65
January 2020 .....	45,881.00	June 2024 .....	10,037.51	November 2028 .....	1,881.34
February 2020 .....	44,620.91	July 2024 .....	9,743.22	December 2028 .....	1,817.97
March 2020 .....	43,394.31	August 2024 .....	9,457.06	January 2029 .....	1,756.48
April 2020 .....	42,200.36	September 2024 .....	9,178.84	February 2029 .....	1,696.83
May 2020 .....	41,038.18	October 2024 .....	8,908.32	March 2029 .....	1,638.95
June 2020 .....	39,906.96	November 2024 .....	8,645.32	April 2029 .....	1,582.81
July 2020 .....	38,805.89	December 2024 .....	8,389.61	May 2029 .....	1,528.35
August 2020 .....	37,734.19	January 2025 .....	8,141.02	June 2029 .....	1,475.52
September 2020 .....	36,691.08	February 2025 .....	7,899.35	July 2029 .....	1,424.28
October 2020 .....	35,675.82	March 2025 .....	7,664.42	August 2029 .....	1,374.59
November 2020 .....	34,687.69	April 2025 .....	7,436.03	September 2029 .....	1,326.40
December 2020 .....	33,725.97	May 2025 .....	7,214.02	October 2029 .....	1,279.67
January 2021 .....	32,789.98	June 2025 .....	6,998.22	November 2029 .....	1,234.36
February 2021 .....	31,879.05	July 2025 .....	6,788.46	December 2029 .....	1,190.42
March 2021 .....	30,992.51	August 2025 .....	6,584.58	January 2030 .....	1,147.83
April 2021 .....	30,129.73	September 2025 .....	6,386.41	February 2030 .....	1,106.53
May 2021 .....	29,290.09	October 2025 .....	6,193.81	March 2030 .....	1,066.50
June 2021 .....	28,472.98	November 2025 .....	6,006.62	April 2030 .....	1,027.70
July 2021 .....	27,677.82	December 2025 .....	5,824.71	May 2030 .....	990.09
August 2021 .....	26,904.02	January 2026 .....	5,647.91	June 2030 .....	953.65
September 2021 .....	26,151.04	February 2026 .....	5,476.11	July 2030 .....	918.32
October 2021 .....	25,418.31	March 2026 .....	5,309.15	August 2030 .....	884.10
November 2021 .....	24,705.31	April 2026 .....	5,146.92	September 2030 .....	850.94
December 2021 .....	24,011.53	May 2026 .....	4,989.28	October 2030 .....	818.81
January 2022 .....	23,336.45	June 2026 .....	4,836.12	November 2030 .....	787.68
February 2022 .....	22,679.59	July 2026 .....	4,687.29	December 2030 .....	757.53
March 2022 .....	22,040.47	August 2026 .....	4,542.70	January 2031 .....	728.33
April 2022 .....	21,418.62	September 2026 .....	4,402.23	February 2031 .....	700.04
May 2022 .....	20,813.58	October 2026 .....	4,265.75	March 2031 .....	672.65
June 2022 .....	20,224.92	November 2026 .....	4,133.17	April 2031 .....	646.13
July 2022 .....	19,652.20	December 2026 .....	4,004.38	May 2031 .....	620.44
August 2022 .....	19,095.00	January 2027 .....	3,879.27	June 2031 .....	595.58
September 2022 .....	18,552.92	February 2027 .....	3,757.75	July 2031 .....	571.51
October 2022 .....	18,025.55	March 2027 .....	3,639.72	August 2031 .....	548.21
November 2022 .....	17,512.51	April 2027 .....	3,525.07	September 2031 .....	525.66
December 2022 .....	17,013.42	May 2027 .....	3,413.73	October 2031 .....	503.84
January 2023 .....	16,527.90	June 2027 .....	3,305.59	November 2031 .....	482.73
February 2023 .....	16,055.61	July 2027 .....	3,200.57	December 2031 .....	462.30
March 2023 .....	15,596.19	August 2027 .....	3,098.59	January 2032 .....	442.53
April 2023 .....	15,149.29	September 2027 .....	2,999.56	February 2032 .....	423.41
May 2023 .....	14,714.60	October 2027 .....	2,903.40	March 2032 .....	404.92



**CO Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2032.....	\$ 387.04	July 2033 .....	\$ 180.76	October 2034 .....	\$ 60.23
May 2032 .....	369.75	August 2033 .....	170.49	November 2034 .....	54.39
June 2032 .....	353.03	September 2033.....	160.58	December 2034 .....	48.77
July 2032 .....	336.87	October 2033 .....	151.03	January 2035 .....	43.36
August 2032 .....	321.24	November 2033 .....	141.81	February 2035 .....	38.18
September 2032.....	306.15	December 2033 .....	132.93	March 2035 .....	33.19
October 2032 .....	291.56	January 2034 .....	124.37	April 2035.....	28.41
November 2032 .....	277.46	February 2034 .....	116.12	May 2035 .....	23.82
December 2032 .....	263.84	March 2034 .....	108.17	June 2035 .....	19.42
January 2033 .....	250.69	April 2034.....	100.52	July 2035 .....	15.20
February 2033 .....	237.98	May 2034 .....	93.14	August 2035 .....	11.15
March 2033 .....	225.72	June 2034 .....	86.05	September 2035.....	7.27
April 2033.....	213.87	July 2034 .....	79.21	October 2035 .....	3.56
May 2033 .....	202.44	August 2034 .....	72.64	November 2035 and thereafter .....	0.00
June 2033 .....	191.41	September 2034.....	66.32		

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

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

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**\$381,604,920**



**Guaranteed REMIC  
Pass-Through  
Certificates**

**Fannie Mae REMIC Trust 2006-36**

*PROSPECTUS SUPPLEMENT*

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**Credit Suisse**

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March 29, 2006

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