

**\$1,733,000,000**



**FannieMae®**

## Guaranteed REMIC Pass-Through Certificates Fannie Mae REMIC Trust 2006-37

### 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.

If you own certificates of certain classes, you can exchange them for the corresponding RCR certificates to be issued at the time of the exchange. The SQ, ON, KS, YO, WF and FW Classes are the RCR classes, as further described in this prospectus supplement.

Class	Group	Original Class Balance	Principal Type	Interest Rate	Interest Type	CUSIP Number	Final Distribution Date
DI	1	\$ 7,375,625(1)	NTL	6.00%	FIX/IO	31395DKY4	January 2032
DL	1	59,005,000	PAC	5.75	FIX	31395DKZ1	January 2032
DA	1	59,005,000	PAC	5.50	FIX	31395DLA5	January 2032
DB	1	41,814,000	PAC	6.00	FIX	31395DLB3	April 2035
DC	1	16,928,000	PAC	6.00	FIX	31395DLC1	May 2036
UT	1	50,784,000	TAC/AD	(2)	T	31395DLD9	May 2036
UF	1	8,464,000	TAC/AD	(2)	T	31395DLE7	May 2036
ZU	1	14,000,000	SUP	6.00	FIX/Z	31395DLF4	May 2036
PN	2	534,278,600	PAC	5.50	FIX	31395DLG2	May 2036
TN	2	75,000,000	TAC/AD	(2)	T	31395DLH0	May 2036
FN	2	12,500,000	TAC/AD	(2)	T	31395DLJ6	May 2036
FQ	2	82,105,871	TAC/AD	(3)	FLT	31395DLK3	May 2036
SP(4)	2	3,988,079	SEG(TAC)/TAC/AD	(3)	INV	31395DLL1	May 2036
PS(4)	2	4,874,317	SEG(TAC)/SUP/AD	(3)	INV	31395DLM9	May 2036
QS	2	3,214,611	SEG(TAC)/SUP/AD	(3)	INV	31395DLN7	May 2036
QT	2	1,607,305	SEG(TAC)/SUP/AD	(3)	INV	31395DLP2	May 2036
NZ	2	14,454,433	SUP	6.00	FIX/Z	31395DLQ0	May 2036
OG(4)	2	7,190,714	TAC	(5)	PO	31395DLR8	May 2036
OL(4)	2	10,786,070	SUP	(5)	PO	31395DLS6	May 2036
YP	3	284,363,000	PAC	5.50	FIX	31395DLT4	May 2036
TO(4)	3	3,854,567	TAC	(5)	PO	31395DLU1	May 2036
OT(4)	3	5,781,850	SUP	(5)	PO	31395DLV9	May 2036
KF	3	84,171,928	TAC/AD	(3)	FLT	31395DLW7	May 2036
SE(4)	3	4,078,924	SEG(TAC)/TAC/AD	(3)	INV	31395DLX5	May 2036
ES(4)	3	4,985,350	SEG(TAC)/SUP/AD	(3)	INV	31395DLY3	May 2036
SK	3	3,408,875	SEG(TAC)/SUP/AD	(3)	INV	31395DLZ0	May 2036
KT	3	1,555,506	SEG(TAC)/SUP/AD	(3)	INV	31395DMA4	May 2036
ZD	3	7,800,000	SUP	6.00	FIX/Z	31395DMB2	May 2036
MF(4)	4	43,780,285	PAC/AD	(3)	FLT	31395DMC0	May 2036
IT(4)	4	43,780,285(1)	NTL	(3)	INV/IO	31395DMD8	May 2036
TI(4)	4	43,780,285(1)	NTL	(3)	INV/IO	31395DME6	May 2036
SW	4	43,780,285(1)	NTL	(3)	INV/IO	31395DMF3	May 2036
OW	4	7,296,715	PAC/AD	(5)	PO	31395DMG1	May 2036
KW	4	35,000,000	TAC/AD	6.00	FIX	31395DMH9	May 2036
ZW	4	8,923,000	CPT(6)	6.00	FIX/Z	31395DMJ5	May 2036
LP	5	169,369,000	PAC	5.50	FIX	31395DMK2	May 2036
XF	5	49,894,000	TAC/AD	(3)	FLT	31395DML0	May 2036
SX	5	8,541,766	SEG(TAC)/TAC/AD	(3)	INV	31395DMM8	May 2036
XS	5	4,075,066	SEG(TAC)/SUP/AD	(3)	INV	31395DMN6	May 2036
XT	5	990,623	SEG(TAC)/SUP/AD	(3)	INV	31395DMP1	May 2036
ZX	5	5,129,545	SUP	5.50	FIX/Z	31395DMQ9	May 2036
R		0	NPR	0	NPR	31395DMR7	May 2036
RL		0	NPR	0	NPR	31395DMS5	May 2036

- (1) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.
- (2) These classes are toggle classes. See pages S-7 and S-8 for a description of their interest rates.
- (3) Based on LIBOR.
- (4) Exchangeable classes.
- (5) Principal only classes.
- (6) This class consists of multiple payment components as further described on page S-8.

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.

Carefully consider the risk factors starting on page S-12 of this prospectus supplement and on page 10 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.

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

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

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

**JPMorgan**

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:

J.P. Morgan Securities, Inc.  
JPMSI Operations  
10 South Dearborn Street  
Mail Code IL1-0237  
Chicago, Illinois 60670  
(telephone 312-732-8505)

## **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
5	Group 5 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	\$250,000,000	360	345	15	6.545%
Group 2 MBS	\$750,000,000	360	332	23	5.924%
Group 3 MBS	\$400,000,000	360	336	24	5.955%
Group 4 MBS	\$ 45,600,000*	360	357	3	6.540%
	\$ 49,400,000	360	357	3	6.500%
Group 5 MBS	\$238,000,000	360	336	21	5.924%

\* As further described in this prospectus supplement, the mortgage loans underlying approximately \$45,600,000 principal amount of Group 4 MBS provide for interest only periods that may range from at least 7 to no more than 10 years following origination. The weighted average remaining term to expiration of the interest only period for these mortgage loans is assumed to be approximately 117 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:

**Fed Book-Entry**

All classes of certificates other than  
the R and RL Classes

**Physical**

R and RL Classes

**Exchanging Certificates Through Combination and Recombination**

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

**Interest Rates**

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

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

<b>Class</b>	<b>Initial Interest Rate</b>	<b>Maximum Interest Rate</b>	<b>Minimum Interest Rate</b>	<b>Formula for Calculation of Interest Rate(1)</b>
UT . . . . .	7.00000%	7.00000%	0.10%	(2)
UF . . . . .	0.00000%	41.40000%	0.00%	(3)
TN . . . . .	7.00000%	7.00000%	0.10%	(4)
FN . . . . .	0.00000%	41.40000%	0.00%	(5)
FQ . . . . .	5.32563%	7.00000%	0.50%	LIBOR + 50 basis points
SP . . . . .	10.04622%	39.00000%	0.00%	39% – (5.99999993 × LIBOR)
PS . . . . .	10.04622%	39.00000%	0.00%	39% – (5.99999993 × LIBOR)
QS . . . . .	10.56932%	53.99999%	0.00%	53.99999% – (8.99999912 × LIBOR)
QT . . . . .	9.00000%	9.00000%	0.00%	117% – (17.99999973 × LIBOR)
KF . . . . .	5.39000%	7.00000%	0.53%	LIBOR + 53 basis points
SE . . . . .	9.66000%	38.82000%	0.00%	38.82% – (5.99999986 × LIBOR)
ES . . . . .	9.66000%	38.82000%	0.00%	38.82% – (5.99999986 × LIBOR)
SK . . . . .	9.96116%	52.42718%	0.00%	52.42718% – (8.73786379 × LIBOR)
KT . . . . .	9.00000%	9.00000%	0.00%	123.89361% – (19.14893532 × LIBOR)
MF . . . . .	5.20000%	7.00000%	0.32%	LIBOR + 32 basis points
IT . . . . .	0.03000%	0.03000%	0.00%	6.68% – LIBOR
TI . . . . .	0.05000%	0.05000%	0.00%	6.65% – LIBOR
SW . . . . .	1.72000%	6.60000%	0.00%	6.6% – LIBOR
XF . . . . .	5.42000%	7.00000%	0.52%	LIBOR + 52 basis points
SX . . . . .	5.79333%	23.76000%	0.00%	23.76% – (3.66666654 × LIBOR)
XS . . . . .	5.01380%	27.34806%	0.00%	27.34806% – (4.55801045 × LIBOR)
XT . . . . .	9.00000%	9.00000%	0.00%	121.49999% – (18.74999775 × LIBOR)
SQ . . . . .	10.04622%	39.00000%	0.00%	39% – (5.99999993 × LIBOR)
KS . . . . .	9.66000%	38.82000%	0.00%	38.82% – (5.99999986 × LIBOR)
WF . . . . .	5.23000%	7.00000%	0.35%	LIBOR + 35 basis points
FW . . . . .	5.28000%	7.00000%	0.40%	LIBOR + 40 basis points

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

- (2) The applicable interest rate for the UT Class (x) for the first 36 interest accrual periods will be 7.0% and (y) for each interest accrual period thereafter will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 6.5% .....	7.0%
Greater than 6.5% .....	0.1%

- (3) The applicable interest rate for the UF Class (x) for the first 36 interest accrual periods will be 0.0% and (y) for each interest accrual period thereafter will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 6.5% .....	0.0%
Greater than 6.5% .....	41.4%

- (4) The applicable interest rate for the TN Class (x) for the first 60 interest accrual periods will be 7.0% and (y) for each interest accrual period thereafter will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 6.5% .....	7.0%
Greater than 6.5% .....	0.1%

- (5) The applicable interest rate for the FN Class (x) for the first 60 interest accrual periods will be 0.0% and (y) for each interest accrual period thereafter will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate</u>
Less than or equal to 6.5% .....	0.0%
Greater than 6.5% .....	41.4%

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

### Notional Classes

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

<u>Class</u>	
DI .....	the sum of 4.166666667% of the DL Class <i>plus</i> 8.333333333% of the DA Class
IT .....	100% of the MF Class
TI .....	100% of the MF Class
SW .....	100% of the MF Class

### Components

The ZW Class is made up of payment components. Each component will have the original principal balance, principal type and interest type as set forth below.

	<u>Original Principal Balance</u>	<u>Principal Type</u>	<u>Interest Type</u>
ZW1 .....	\$ 1,000	PAC	FIX/Z
ZW2 .....	\$8,922,000	SUP	FIX/Z



## **Distributions of Principal**

### *Group 1 Principal Distribution Amount*

#### *ZU Accrual Amount*

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

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

1. To Aggregate Group I to its Planned Balance.
2. To Aggregate Group II to its Targeted Balance.
3. To the ZU Class to zero.
4. To Aggregate Group II to zero.
5. To Aggregate Group I to zero.

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

### *Group 2 Principal Distribution Amount*

#### *NZ Accrual Amount*

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

#### *Group 2 Cash Flow Distribution Amount*

1. To the PN Class to its Planned Balance.
2. (a) 8.3333336424% of the remaining amount as follows:
  - first*, to the OG Class to its Targeted Balance;
  - second*, to the OL Class to zero; and
  - third*, to the OG Class to zero, and
- (b) 91.6666663576% of such remaining amount as follows:
  - first*, to Aggregate Group III to its Targeted Balance;
  - second*, to the NZ Class to zero; and
  - third*, to Aggregate Group III to zero.
3. To the PN Class to zero.

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

### *Group 3 Principal Distribution Amount*

#### *ZD Accrual Amount*

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

*Group 3 Cash Flow Distribution Amount*

1. To the YP Class to its Planned Balance.
2. (a) 8.3333336216% of the remaining amount as follows:
  - first*, to the TO Class to its Targeted Balance;
  - second*, to the OT Class to zero; and
  - third*, to the TO Class to zero, and(b) 91.6666663784% of such remaining amount as follows:
  - first*, to Aggregate Group V to its Targeted Balance;
  - second*, to the ZD Class to zero; and
  - third*, to Aggregate Group V to zero.
3. To the YP Class to zero.

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

*Group 4 Principal Distribution Amount*

*ZW1 Accrual Amount*

To the MF and OW Classes, pro rata, to zero, and thereafter to the ZW1 Component.

*ZW2 Accrual Amount*

To the KW Class to its Targeted Balance, and thereafter to the ZW2 Component.

*Group 4 Cash Flow Distribution Amount*

1. To Aggregate Group VII to its Planned Balance.
2. To the KW Class to its Targeted Balance.
3. To the ZW2 Component to zero.
4. To the KW Class to zero.
5. To Aggregate Group VII to zero.

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

*Group 5 Principal Distribution Amount*

*ZX Accrual Amount*

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

*Group 5 Cash Flow Distribution Amount*

1. To the LP Class to its Planned Balance.
2. To Aggregate Group VIII to its Targeted Balance.
3. To the ZX Class to zero.
4. To Aggregate Group VIII to zero.

5. To the LP Class to zero.

For a description of Aggregate Group VIII, see “Description of the Certificates—Distributions of Principal—*Group 5 Principal Distribution Amount*” in this prospectus supplement.

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

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

Group 1 Classes			PSA Prepayment Assumption								
			0%	100%	150%	220%	250%	500%			
DI, DL and DA .....			14.4	4.0	4.0	4.0	4.0	2.4			
DB .....			23.8	11.0	11.0	11.0	11.0	5.6			
DC .....			25.8	18.9	18.9	18.9	18.9	10.2			
UT and UF .....			17.5	12.5	6.0	5.6	3.0	1.0			
ZU .....			28.4	23.1	20.1	1.1	0.8	0.3			
Group 2 Classes			PSA Prepayment Assumption								
			0%	100%	108%	118%	181%	185%	250%	500%	
PN .....			17.4	6.7	6.7	6.7	6.7	6.7	6.7	3.6	
TN, FN and FQ .....			24.2	15.4	14.1	12.5	5.3	5.0	2.4	0.7	
SP .....			16.2	9.9	7.3	7.3	3.5	3.3	3.3	1.1	
PS .....			26.8	15.4	14.5	11.0	1.3	1.2	1.2	0.7	
QS and QT .....			28.1	19.9	19.3	18.4	11.0	10.3	2.9	0.4	
NZ .....			29.3	24.8	24.5	24.1	20.7	20.4	0.3	0.1	
OG .....			27.1	13.2	10.8	8.2	9.1	9.3	3.7	1.1	
OL .....			29.0	21.9	21.2	20.4	6.9	6.1	1.3	0.4	
ON .....			28.2	18.4	17.0	15.5	7.8	7.4	2.3	0.7	
SQ .....			22.0	12.9	11.3	9.3	2.3	2.1	2.1	0.9	
Group 3 Classes			PSA Prepayment Assumption								
			0%	100%	108%	118%	178%	181%	185%	250%	500%
YP .....			17.4	6.7	6.7	6.7	6.7	6.7	6.7	6.7	3.6
TO .....			27.1	13.2	10.8	8.2	9.0	9.2	9.3	3.7	1.0
OT .....			29.0	22.1	21.4	20.5	7.5	6.9	6.2	1.3	0.4
KF .....			24.1	15.5	14.1	12.6	5.6	5.3	5.5	2.4	0.7
SE .....			16.1	9.9	7.3	7.3	3.7	3.5	3.5	3.5	1.1
ES .....			26.8	15.5	14.5	11.0	1.3	1.3	1.3	1.3	0.7
SK and KT .....			28.0	20.0	19.4	18.5	11.5	11.0	11.4	2.7	0.4
ZD .....			29.3	25.0	24.7	24.3	21.0	20.8	20.8	0.3	0.1
YO .....			28.2	18.5	17.2	15.6	8.1	7.8	7.4	2.3	0.7
KS .....			22.0	13.0	11.3	9.3	2.4	2.3	2.3	2.3	0.9
Group 4 Classes			PSA Prepayment Assumption								
			0%	100%	173%	225%	350%	500%			
MF, IT, TI, SW, OW, WF and FW .....			17.2	7.0	7.0	7.0	7.0	7.0	5.3		
KW .....			16.2	10.5	5.3	5.7	3.1	2.1	2.1		
ZW .....			27.6	22.6	18.6	13.0	1.3	0.9	0.9		
Group 5 Classes			PSA Prepayment Assumption								
			0%	100%	176%	180%	250%	500%			
LP .....			17.4	6.8	6.8	6.8	6.8	6.8	3.7		
XF .....			24.6	15.7	5.9	5.5	2.5	2.5	0.8		
SX .....			22.5	13.1	2.4	2.3	2.3	2.3	1.0		
XS and XT .....			28.2	20.2	11.8	11.1	2.8	2.8	0.5		
ZX .....			29.4	25.3	21.4	21.1	0.3	0.3	0.1		

\* 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.

*Approximately 48% of the mortgage loans underlying the Group 4 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 approximately 48% of the mortgage loans underlying the Group 4 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 in each case 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.

*Slight changes in LIBOR may significantly affect the interest rates of the toggle classes.* The toggle classes may be extremely sensitive to certain changes in monthly LIBOR values. In particular, they may experience dramatic declines in their interest rates and yields as a result of certain changes in LIBOR, even if those changes are slight. For an illustration of this sensitivity, see the related yield tables in this prospectus supplement. Furthermore, the interest rate will be 0% for the first 36 interest accrual periods in the case of the UF Class and for the first 60 interest accrual periods in the case of the FN Class.

*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 certificates. Even if you are able to sell your certificates, the sale price may not be comparable to similar investments that have a developed market. Moreover, you may not be able to sell small or large amounts of certificates at prices comparable to those available to other investors. You should purchase certificates only if you understand and can tolerate the risk that the value of your certificates will vary over time and that your certificates may not be easily sold.

*Terrorist activities and related military and political actions by the U.S. government could cause reductions in investor confidence and substantial market volatility in real estate and securities markets.* It is impossible to predict the extent to which terrorist activities may occur or, if they do occur, the extent of the effect on the certificates. Moreover, it is uncertain what effects any past or future terrorist activities or any related military or political actions on the part of the United States government and others will have on the United States and world financial markets, local, regional and national economies, real estate markets across the United States, or particular business sectors, including those affecting the performance of mortgage loan borrowers. Among other things, reduced investor confidence could result in substantial volatility in securities markets and a decline in real estate-related investments. In addition, defaults on the mortgage loans could increase, causing early payments of principal to you and, regardless of the performance of the underlying mortgage loans, the liquidity and market value of the certificates may be impaired.

## DESCRIPTION OF THE CERTIFICATES

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

### General

*Structure.* We will create the Fannie Mae REMIC Trust specified on the cover of this prospectus supplement (the “Trust”) and a separate trust (the “Lower Tier REMIC”) pursuant to a trust agreement dated as of April 1, 2006 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of the Issue Date (together with the trust agreement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

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

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

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

The assets of the Lower Tier REMIC will consist of five groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS” and “Group 5 MBS,” and together, the “MBS”).

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

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

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

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

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

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



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

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

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

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

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

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

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

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

*Class Factors.* On or shortly after the eleventh calendar day of each month, we will publish a factor (carried to eight decimal places) for each Class of Certificates (and each related Component). 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 and Components). Similarly, when the applicable class factor for a Component is multiplied by the original principal balance of that Component, the product will equal the current principal balance of that Component after taking into account payments on the Distribution Date in the same month.

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

## Combination and Recombination

*General.* You are permitted to exchange all or a portion of the SP, PS, OG, OL, TO, OT, SE, ES, MF, IT, and TI Classes and the Group 3 Classes of REMIC Certificates for a proportionate interest in the related RCR Certificates in the combinations shown on Schedule 1. You also may exchange all or a portion of the RCR Certificates for the related REMIC Certificates in the same manner. This process may occur repeatedly.

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

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

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

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

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

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

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

## The MBS

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

In addition, in the case of approximately 48% of the Mortgage Loans underlying the Group 4 MBS (by principal balance at the Issue Date), the scheduled monthly payments on those 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 those 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.

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 .....	\$250,000,000
MBS Pass-Through Rate .....	6.00%
Range of WACs (annual percentages) .....	6.25% to 8.50%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	345 months
Approximate Weighted Average WALA (weighted average loan age) .....	15 months

### Group 2 MBS

Aggregate Unpaid Principal Balance .....	\$750,000,000
MBS Pass-Through Rate .....	5.50%
Range of WACs (annual percentages) .....	5.75% to 8.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	332 months
Approximate Weighted Average WALA .....	23 months

### Group 3 MBS

Aggregate Unpaid Principal Balance .....	\$400,000,000
MBS Pass-Through Rate .....	5.50%
Range of WACs (annual percentages) .....	5.75% to 8.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	336 months
Approximate Weighted Average WALA .....	24 months

### Group 4 MBS

Aggregate Unpaid Principal Balance .....	\$95,000,000
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 .....	3 months

**Group 5 MBS**

Aggregate Unpaid Principal Balance .....	\$238,000,000
MBS Pass-Through Rate .....	5.50%
Range of WACs (annual percentages) .....	5.75% to 8.00%
Range of WAMs .....	241 months to 360 months
Approximate Weighted Average WAM .....	336 months
Approximate Weighted Average WALA .....	21 months

\* As described above, approximately 48% of the Mortgage Loans underlying the Group 4 MBS (by principal balance at the Issue Date) provide for interest only periods that may range from at least 7 to no more than 10 years following origination. The weighted average remaining term to expiration of the interest only periods for those Mortgage Loans is expected to be approximately 117 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 and Components*

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

<u>Interest Type*</u>	<u>Classes and Components</u>
<b>Group 1 Classes</b>	
Fixed Rate	DI, DL, DA DB, DC and ZU
Toggle***	UT and UF
Interest Only	DI
Accrual	ZU
<b>Group 2 Classes</b>	
Fixed Rate	PN and NZ
Floating Rate	FQ
Inverse Floating Rate	SP, PS, QS and QT
Toggle***	TN and FN
Accrual	NZ
Principal Only	OG and OL
RCR**	SQ and ON
<b>Group 3 Classes</b>	
Fixed Rate	YP and ZD
Floating Rate	KF
Inverse Floating Rate	SE, ES, SK and KT
Principal Only	TO and OT
Accrual	ZD
RCR**	KS and YO

<u>Interest Type*</u>	<u>Classes and Components</u>
<b>Group 4 Classes and Components</b>	
Fixed Rate	KW, ZW1 and ZW2
Floating Rate	MF
Inverse Floating Rate	IT, TI and SW
Interest Only	IT, TI and SW
Principal Only	OW
Accrual	ZW1 and ZW2
Component	ZW
RCR**	WF and FW
<b>Group 5 Classes</b>	
Fixed Rate	LP and ZX
Floating Rate	XF
Inverse Floating Rate	SX, XS and XT
Accrual	ZX
<b>No Payment Residual</b>	R and RL

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

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

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

*General.* We will pay interest on the Certificates at the applicable annual interest rates specified on the cover or described in this prospectus supplement. We calculate interest based on an assumed 360-day year consisting of twelve 30-day months. We pay interest monthly (except in the case of the Accrual Classes and Components) 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 and Components) 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 and Components, see “—*Accrual Classes and Components*” below.

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

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

<u>Classes</u>	<u>Interest Accrual Periods</u>
All Fixed Rate and Toggle Classes (collectively, the “Delay Classes”)	Calendar month preceding the month in which the Distribution Date occurs
All other Floating Rate and Inverse Floating Rate Classes (collectively, the “No-Delay Classes”)	One-month period beginning on the 25th day of the month preceding the month in which the Distribution Date occurs

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

The Dealer will treat the Principal Only Classes as Delay Classes for the sole purpose of facilitating trading.

*Accrual Classes and Components.* The ZU, NZ, ZD, ZW and ZX Classes are Accrual Classes and the ZW1 and ZW2 Components are Accrual Components. Interest will accrue on the Accrual

Classes (and, in the case of the ZW Class, on the related Components) at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes (or Components). Instead, interest accrued on the Accrual Classes (and Components) will be added as principal to their respective principal balances on each Distribution Date. We will pay principal on the Accrual Classes (and Components) as described under “—Distributions of Principal” below.

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

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

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

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

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

### **Calculation of LIBOR**

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

If we are unable to calculate LIBOR on the initial Index Determination Date, LIBOR for the following Interest Accrual Period will be equal to 4.82563% in the case of the UT, UF, TN, FN, FQ, SP, PS, SQ, QS and QT Classes; 4.86% in the case of the KF, SE, ES, SK, KT and KS Classes; 4.88% in the case of the MF, IT, TI, SW, WF and FW Classes; and 4.90% in the case of the XF, SX, XS and XT Classes.



## Distributions of Principal

### *Categories of Classes and Components*

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

<u>Principal Type*</u>	<u>Classes and Components</u>
<b>Group 1 Classes</b>	
PAC	DL, DA, DB and DC
TAC	UT and UF
Support	ZU
Accretion Directed	UT and UF
Notional	DI
<b>Group 2 Classes</b>	
PAC	PN
TAC	TN, FN, FQ and OG
Segment(TAC)/TAC	SP
Segment(TAC)/Support	PS, QS and QT
Support	NZ and OL
Accretion Directed	TN, FN, FQ, SP, PS, QS and QT
RCR**	SQ and ON
<b>Group 3 Classes</b>	
PAC	YP
TAC	TO and KF
Segment (TAC)/TAC	SE
Segment (TAC)/Support	ES, SK and KT
Support	OT and ZD
Accretion Directed	KF, SE, ES, SK and KT
RCR**	KS and YO
<b>Group 4 Classes and Components</b>	
PAC	MF, OW and ZW1
TAC	KW
Support	ZW2
Accretion Directed	MF, OW and KW
Component	ZW
Notional	IT, TI and SW
RCR**	WF and FW
<b>Group 5 Classes</b>	
PAC	LP
TAC	XF
Segment (TAC)/TAC	SX
Segment (TAC)/Support	XS and XT
Support	ZX
Accretion Directed	XF, SX, XS and XT
<b>No Payment Residual</b>	R and RL

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

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

*Components.* For purposes of calculating the principal payments it receives, the ZW Class consists of multiple payment components having the designations and original principal balances specified in this prospectus supplement under "Reference Sheet—Components." The payment characteristics of the ZW Class will reflect a combination of the payment characteristics of the

related components. Components are not separately transferable from the related Class of Certificates.

*Principal Distribution Amount*

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

- the principal then paid on the Group 1 MBS (the “Group 1 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZU Class (the “ZU Accrual Amount,” and together with the Group 1 Cash Flow Distribution Amount, the “Group 1 Principal Distribution Amount”),
- the principal then paid on the Group 2 MBS (the “Group 2 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the NZ Class (the “NZ Accrual Amount,” and together with the Group 2 Cash Flow Distribution Amount, the “Group 2 Principal Distribution Amount”),
- the principal then paid on the Group 3 MBS (the “Group 3 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balance of the ZD Class (the “ZD Accrual Amount” and together with the Group 3 Cash Flow Distribution Amount, the “Group 3 Principal Distribution Amount”),
- the principal then paid on the Group 4 MBS (the “Group 4 Cash Flow Distribution Amount”) plus any interest then accrued and added to the principal balances of the ZW1 and ZW2 Components (the “ZW1 Accrual Amount” and “ZW2 Accrual Amount,” respectively, and together with the Group 4 Cash Flow Distribution Amount, the “Group 4 Principal Distribution Amount”), and
- the principal then paid on the Group 5 MBS (the “Group 5 Cash Flow Distribution Amount”) plus any interest accrued and added to the principal balance of the ZX Class (the “ZX Accrual Amount,” and together with the Group 5 Cash Flow Distribution Amount, the “Group 5 Principal Distribution Amount”).

*Group 1 Principal Distribution Amount*

*ZU Accrual Amount*

On each Distribution Date, we will pay the ZU 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 ZU Accrual Amount as principal of the ZU Class.

} Accretion  
Directed/TAC  
Group and  
Accrual  
Class

*Group 1 Cash Flow Distribution Amount*

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

- (i) to Aggregate Group I (described below), until the Aggregate I Balance (described below) is reduced to its Planned Balance for that Distribution Date;
- (ii) to Aggregate Group II, until the Aggregate II Balance is reduced to its Targeted Balance for that Distribution Date;
- (iii) to the ZU Class, until its principal balance is reduced to zero;

} PAC  
Group

} TAC  
Group

} Support  
Class

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

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

“Aggregate Group I” consists of the DL, DA, DB and DC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I as follows:

*first*, concurrently, to the DL and DA Classes, pro rata (or 50% and 50%, respectively), until their principal balances are reduced to zero; and

*second*, sequentially, to the DB and DC Classes, in that order, until their principal balances are 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 UT and UF Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II, concurrently, to the UT and UF Classes, pro rata (or 85.7142857143% and 14.2857142857%, 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 2 Principal Distribution Amount*

##### *NZ Accrual Amount*

On each Distribution Date, we will pay the NZ Accrual Amount as principal of Aggregate Group III (described below), until the Aggregate III 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 2 Cash Flow Distribution Amount*

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

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

(ii) (a) 8.3333336424% of the remaining amount as follows:

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

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

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

(b) 91.6666663576% of such remaining amount as follows:

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

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

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

(iii) to the PN Class, without regard to its Planned Balance and until its principal balance is reduced to zero. } PAC Class

“Aggregate Group III” consists of Aggregate Group IV (described below) and the TN, FN, FQ, QS and QT Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

(a) 92.5340725968% of that amount, concurrently, to the TN, FN and FQ Classes, pro rata (or 44.2201673549%, 7.3700278925% and 48.4098047526%, respectively), until their principal balances are reduced to zero, and

(b) 7.4659274032% of such amount as follows:

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

*second*, to the QS and QT Classes, pro rata (or 66.6666735795% and 33.3333264205%, respectively), until their principal balances are reduced to zero; and

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

The “Aggregate III Balance” is equal to the *sum* of the Aggregate IV Balance and the aggregate principal balance of the TN, FN, FQ, QS and QT Classes.

“Aggregate Group IV” consists of the SP and PS Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV as follows:

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

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

*third*, to the SP Class, without regard to its Targeted Balance and until its principal balance is reduced to zero.

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

### *Group 3 Principal Distribution Amount*

#### *ZD Accrual Amount*

On each Distribution Date, we will pay the ZD 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 ZD Accrual Amount as principal of the ZD Class. } Accretion Directed/TAC Group and Accrual Class

*Group 3 Cash Flow Distribution Amount*

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

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

(ii) (a) 8.3333336216% of the remaining amount as follows:

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

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

*third*, to the TO Class, without regard to its Targeted Balance and until its principal balance is reduced to zero, and } TAC Class

(b) 91.6666663784% of such remaining amount as follows:

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

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

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

(iii) to the YP Class, without regard to its Planned Balance and until its principal balance is reduced to zero. } PAC Class

“Aggregate Group V” consists of Aggregate Group VI (described below) and the KF, SK and KT Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V as follows:

(a) 85.7142854233% of that amount to the KF Class, until its principal balance is reduced to zero, and

(b) 14.2857145767% of such amount as follows:

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

*second*, concurrently, to the SK and KT Classes, pro rata (or 68.6666676067% and 31.3333323933%, respectively), until their principal balances are reduced to zero; and

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

The “Aggregate V Balance” is equal to the *sum* of the Aggregate VI Balance and the aggregate principal balance of the KF, SK and KT Classes.

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

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

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

*third*, to the SE Class, without regard to its Targeted Balance and until its principal balance is reduced to zero.

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

*Group 4 Principal Distribution Amount*

*ZW1 Accrual Amount*

On each Distribution Date, we will pay the ZW1 Accrual Amount, concurrently, as principal of the MF and OW Classes, pro rata (or 85.7142843158% and 14.2857156842%, respectively), until their principal balances are reduced to zero. Thereafter, we will pay the ZW1 Accrual Amount as principal of the ZW1 Component.

Accretion  
Directed  
Classes and  
Accrual  
Component

*ZW2 Accrual Amount*

On each Distribution Date, we will pay the ZW2 Accrual Amount as principal of the KW Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date. Thereafter, we will pay the ZW2 Accrual Amount as principal of the ZW2 Component.

Accretion  
Directed/  
TAC Class  
and Accrual  
Component

*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 VII (described below), until the Aggregate VII Balance (described below) is reduced to its Planned Balance on that Distribution Date;

PAC  
Group

(ii) to the KW Class, until its principal balance is reduced to its Targeted Balance for that Distribution Date;

TAC  
Class

(iii) to the ZW2 Component, until its principal balance is reduced to zero;

Support  
Component

(iv) to the KW Class, without regard to its Targeted Balance and until its principal balance is reduced to zero; and

TAC  
Class

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

PAC  
Group

“Aggregate Group VII” consists of MF and OW Classes and the ZW1 Component. On each Distribution Date, we will apply payments of principal of Aggregate Group VII as follows:

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

*second*, to the ZW1 Component, until its principal balance is reduced to zero.

The “Aggregate VII Balance” is equal to the aggregate principal balance of the MF and OW Classes and the ZW1 Component. For determining principal payments on a Distribution Date, the Aggregate VII Balance will include any increase in the principal balance of the ZW1 Component.



### *Group 5 Principal Distribution Amount*

#### *ZX Accrual Amount*

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

Accretion  
Directed/TAC  
Group and  
Accrual Class

#### *Group 5 Cash Flow Distribution Amount*

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

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

“Aggregate Group VIII” consists of XF, SX, XS and XT Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VIII as follows:

(a) 78.571428009% of that amount to the XF Class, until its principal balance is reduced to zero, and

(b) 21.428571991% of such amount as follows:

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

*second*, concurrently, to the XS and XT Classes, pro rata (or 80.4444568153% and 19.5555431847%, respectively), until their principal balances are reduced to zero; and

*third*, to the SX Class, without regard to its Targeted Balance and until its principal balance is reduced to zero.

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

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

### **Structuring Assumptions**

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

- the Mortgage Loans underlying the MBS have the original terms to maturity, remaining terms to maturity, WALAs and interest rates specified under “Reference Sheet—Assumed Characteristics of the Mortgage Loans Underlying the MBS” in this prospectus supplement;

- the Mortgage Loans prepay at the constant percentages of PSA specified in the related table;
- the settlement date for the sale of the Certificates is 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 B-1 of this prospectus supplement. The Principal Balance Schedules have been prepared on the basis of the Pricing Assumptions and the assumption that the related Mortgage Loans will prepay at a constant PSA rate within the applicable Structuring Ranges or at the applicable PSA rates set forth below.

<u>Principal Balance Schedule References</u>	<u>Related Groups(1) and Classes</u>	<u>Structuring Ranges and Rates</u>
Planned Balances	Aggregate Group I	Between 100% and 250% PSA
Targeted Balances	Aggregate Group II	150% PSA
Planned Balances	PN	Between 100% and 250% PSA
Targeted Balances	Aggregate Group III	185% PSA
Targeted Balances	Aggregate Group IV	185% PSA
Targeted Balances	SP	108% PSA
Targeted Balances	OG	118% PSA
Planned Balances	YP	Between 100% and 250% PSA
Targeted Balances	TO	118% PSA
Targeted Balances	Aggregate Group V	181% PSA
Targeted Balances	Aggregate Group VI	185% PSA
Targeted Balances	SE	108% PSA
Planned Balances	Aggregate Group VII	Between 100% and 350% PSA
Targeted Balances	KW	173% PSA
Planned Balances	LP	Between 100% and 250% PSA
Targeted Balances	Aggregate Group VIII	180% PSA
Targeted Balances	SX	180% 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.

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

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

<u>Groups and Classes</u>	<u>Initial Effective Ranges</u>
Aggregate Group I	Between 100% and 250% PSA
PN	Between 100% and 250% PSA
YP	Between 100% and 250% PSA
Aggregate Group VII	Between 100% and 350% PSA
LP	Between 100% and 250% PSA

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

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

<u>Classes</u>	<u>Supporting Classes</u>
<b>Group 1</b>	
PAC	TAC and Support
<b>Group 2</b>	
PAC	TAC and Support
<b>Group 3</b>	
PAC	TAC and Support
<b>Group 4</b>	
PAC	TAC and Support
<b>Group 5</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 Fixed Rate Interest Only Class.*** The yield to investors in the Fixed Rate Interest Only Class will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on the Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rate:

<u>Class</u>	<u>% PSA</u>
DI .....	430% PSA

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

The information shown in the yield table has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase price of the Fixed Rate Interest Only Class (expressed as a percentage of original principal balance) is as follows:

<u>Class</u>	<u>Price*</u>
DI .....	16.0%

\* The price does not include accrued interest. Accrued interest has been added to the price in calculating the yields set forth in the table below.

#### Sensitivity of the DI Class to Prepayments

		<u>PSA Prepayment Assumption</u>					
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	26.9%	16.0%	16.0%	16.0%	16.0%	16.0%	(8.8)%

***The Inverse Floating Rate and Toggle Classes.*** The yields on the Inverse Floating Rate and Toggle Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the

rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the IT, TI and SW 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 and Toggle Classes for the initial Interest Accrual Period are the rates listed in the table under “Reference Sheet—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified level of 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>
UT .....	100.00000%
UF .....	98.50000%
TN .....	99.46875%
FN .....	90.00000%
SP .....	97.00000%
PS .....	99.25000%
QS .....	87.00000%
QT .....	97.50000%
SE .....	96.50000%
ES .....	96.87500%
SK .....	87.00000%
KT .....	99.00000%
IT .....	0.03125%
TI .....	0.03125%
SW .....	5.71875%
SX .....	98.00000%
XS .....	73.25000%
XT .....	97.00000%
SQ .....	98.23750%
KS .....	97.34375%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
6.5% and below ....	7.1%	7.0%	7.0%	7.0%	6.9%	6.6%
Above 6.5% .....	1.5%	1.8%	3.2%	3.5%	5.5%	6.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>
6.5% and below . . . .	0.1%	0.1%	0.3%	0.3%	0.5%	1.5%
Above 6.5% . . . . .	21.9%	21.5%	17.1%	14.9%	8.5%	1.5%

**Sensitivity of the TN 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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
6.5% and below . . . .	7.1%	7.1%	7.1%	7.1%	7.1%	7.1%	7.1%	7.2%
Above 6.5% . . . . .	2.1%	2.7%	2.8%	3.0%	4.8%	5.0%	7.0%	7.2%

**Sensitivity of the FN 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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
6.5% and below . . . .	0.5%	0.7%	0.8%	0.9%	2.1%	2.2%	4.5%	15.3%
Above 6.5% . . . . .	18.5%	17.8%	17.5%	17.0%	12.9%	12.5%	5.7%	15.3%

**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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.82563% . . . . .	23.7%	23.7%	23.8%	23.8%	24.1%	24.1%	24.1%	25.4%
4.82563% . . . . .	10.7%	10.8%	10.9%	10.9%	11.4%	11.4%	11.4%	13.2%
6.50000% . . . . .	0.3%	0.4%	0.5%	0.5%	1.1%	1.2%	1.2%	3.4%

**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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.82563% . . . . .	23.1%	23.1%	23.0%	23.0%	22.9%	22.9%	22.9%	22.8%
4.82563% . . . . .	10.3%	10.4%	10.4%	10.4%	10.9%	11.0%	11.0%	11.4%
6.50000% . . . . .	0.1%	0.1%	0.1%	0.1%	1.2%	1.3%	1.3%	2.2%

**Sensitivity of the QS 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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.82563% . . . . .	34.6%	34.6%	34.6%	34.6%	34.8%	34.9%	38.7%	71.0%
4.82563% . . . . .	12.6%	12.6%	12.7%	12.7%	13.2%	13.3%	17.2%	51.4%
6.00000% . . . . .	0.6%	0.7%	0.8%	0.8%	1.4%	1.5%	5.3%	40.3%



**Sensitivity of the QT 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>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
6.00% .....	9.4%	9.5%	9.5%	9.5%	9.6%	9.6%	10.3%	15.9%
6.25% .....	4.7%	4.8%	4.8%	4.8%	4.9%	4.9%	5.6%	12.0%
6.50% .....	0.1%	0.2%	0.2%	0.2%	0.3%	0.3%	1.1%	8.1%

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

	PSA Prepayment Assumption								
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.86% .....	23.4%	23.4%	23.6%	23.6%	23.9%	23.9%	23.9%	23.9%	25.6%
4.86% .....	10.4%	10.5%	10.6%	10.6%	11.1%	11.2%	11.2%	11.2%	13.4%
6.47% .....	0.3%	0.4%	0.6%	0.6%	1.2%	1.2%	1.2%	1.2%	3.9%

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

	PSA Prepayment Assumption								
<b>LIBOR</b>	<b>50%</b>	<b>100%</b>	<b>108%</b>	<b>118%</b>	<b>178%</b>	<b>181%</b>	<b>185%</b>	<b>250%</b>	<b>500%</b>
2.86% .....	23.2%	23.2%	23.2%	23.3%	25.0%	25.1%	25.1%	25.1%	26.7%
4.86% .....	10.2%	10.3%	10.3%	10.4%	12.6%	12.8%	12.8%	12.8%	15.0%
6.47% .....	0.2%	0.3%	0.3%	0.4%	3.0%	3.2%	3.2%	3.2%	5.8%

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

	PSA Prepayment Assumption								
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.86% .....	33.2%	33.2%	33.2%	33.2%	33.4%	33.4%	33.4%	37.7%	71.3%
4.86% .....	11.9%	11.9%	11.9%	12.0%	12.4%	12.5%	12.4%	17.0%	52.3%
6.00% .....	0.6%	0.7%	0.8%	0.8%	1.3%	1.4%	1.3%	5.7%	41.9%

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

	PSA Prepayment Assumption								
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
6.000% .....	9.3%	9.3%	9.3%	9.3%	9.3%	9.3%	9.3%	9.6%	11.9%
6.235% .....	4.6%	4.6%	4.6%	4.7%	4.7%	4.7%	4.7%	5.1%	8.1%
6.470% .....	0.1%	0.1%	0.1%	0.1%	0.1%	0.2%	0.1%	0.6%	4.4%

**Sensitivity of the IT 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>173%</u>	<u>225%</u>	<u>350%</u>	<u>500%</u>
6.650% and below ..	114.5%	112.3%	112.3%	112.3%	112.3%	111.5%
6.665% .....	50.7%	46.9%	46.9%	46.9%	46.9%	44.3%
6.680% and above ..	*	*	*	*	*	*

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

**Sensitivity of the TI 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>173%</u>	<u>225%</u>	<u>350%</u>	<u>500%</u>
6.600% and below ..	221.9%	220.7%	220.7%	220.7%	220.7%	220.5%
6.625% .....	98.0%	95.5%	95.5%	95.5%	95.5%	94.6%
6.650% and above ..	*	*	*	*	*	*

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

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>173%</u>	<u>225%</u>	<u>350%</u>	<u>500%</u>
2.88% .....	68.6%	65.4%	65.4%	65.4%	65.4%	63.7%
4.88% .....	26.0%	21.2%	21.2%	21.2%	21.2%	16.7%
6.60% .....	*	*	*	*	*	*

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

**Sensitivity of the SX 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>176%</u>	<u>180%</u>	<u>250%</u>	<u>500%</u>
2.90% .....	13.7%	13.7%	14.3%	14.3%	14.3%	15.2%
4.90% .....	6.1%	6.1%	6.8%	6.9%	6.9%	8.1%
6.48% .....	0.1%	0.2%	1.0%	1.1%	1.1%	2.6%

**Sensitivity of the XS 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>176%</u>	<u>180%</u>	<u>250%</u>	<u>500%</u>
2.9% .....	20.0%	20.1%	20.9%	21.1%	31.1%	105.0%
4.9% .....	7.5%	7.7%	8.9%	9.1%	18.8%	92.3%
6.0% .....	1.3%	1.6%	2.7%	2.9%	12.3%	85.5%

**Sensitivity of the XT 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>176%</u>	<u>180%</u>	<u>250%</u>	<u>500%</u>
6.00% .....	9.5%	9.5%	9.6%	9.6%	10.5%	16.5%
6.24% .....	4.8%	4.8%	4.9%	4.9%	5.9%	12.4%
6.48% .....	0.2%	0.2%	0.3%	0.3%	1.3%	8.4%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.82563% .....	23.3%	23.3%	23.3%	23.4%	23.7%	23.7%	23.7%	24.3%
4.82563% .....	10.5%	10.5%	10.6%	10.6%	11.2%	11.3%	11.3%	12.5%
6.50000% .....	0.1%	0.2%	0.2%	0.3%	1.1%	1.2%	1.2%	2.9%

**Sensitivity of the KS 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>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
2.86% .....	23.1%	23.1%	23.2%	23.2%	23.8%	23.9%	23.9%	23.9%	25.2%
4.86% .....	10.2%	10.2%	10.3%	10.4%	11.3%	11.3%	11.3%	11.3%	13.2%
6.47% .....	0.2%	0.3%	0.3%	0.4%	1.5%	1.5%	1.5%	1.5%	3.9%

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

The information shown in the yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase 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>
OG .....	69.75000%
OL .....	78.68750%
TO .....	67.50000%
OT .....	75.40625%
OW .....	69.56250%
ON .....	75.11250%
YO .....	72.25000%

**Sensitivity of the OG Class to Prepayments**

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.8%	2.8%	3.5%	4.8%	4.3%	4.2%	10.4%	37.7%

### Sensitivity of the OL Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.0%	1.1%	1.1%	1.2%	4.3%	5.0%	20.1%	67.4%

### Sensitivity of the TO Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	2.0%	3.0%	3.8%	5.2%	4.8%	4.7%	4.7%	11.4%	42.1%

### Sensitivity of the OT Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.1%	1.3%	1.3%	1.4%	4.8%	5.3%	6.2%	24.4%	85.1%

### Sensitivity of the OW Class to Prepayments

		PSA Prepayment Assumption					
		<u>50%</u>	<u>100%</u>	<u>173%</u>	<u>225%</u>	<u>350%</u>	<u>500%</u>
Pre-Tax Yields to Maturity . . .	4.1%		5.7%	5.7%	5.7%	5.7%	7.3%

### Sensitivity of the ON Class to Prepayments

	PSA Prepayment Assumption							
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.3%	1.6%	1.7%	1.9%	4.3%	4.6%	14.2%	49.6%

### Sensitivity of the YO Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>108%</u>	<u>118%</u>	<u>178%</u>	<u>181%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>
Pre-Tax Yields to Maturity ...	1.4%	1.8%	1.9%	2.2%	4.8%	5.0%	5.3%	16.5%	59.1%

### Weighted Average Lives of the Certificates

The weighted average life of a Certificate is determined by

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

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

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

- the timing of changes in the rate of principal payments,
- the priority sequences of payments of principal of the Classes, and
- the payment of principal of certain Classes in accordance with the Principal Balance Schedules.

See “—Distributions of Principal” above.

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

### Decrement Tables

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

<u>Mortgage Loans Relating to 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	8.00%
Group 3 MBS	360 months	360 months	8.00%
Group 4 MBS	360 months	360 months	8.50%
Group 5 MBS	360 months	360 months	8.00%

In addition, in the case of the information set forth for each Group 4 Class under 0% PSA, we assumed that 48.0% of the related Mortgage Loans (measured by principal balance at the Issue Date) have original and remaining interest only periods of 120 months.

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	DIF, DL and DA Classes						DB Class						DC Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	220%	250%	500%	0%	100%	150%	220%	250%	500%	0%	100%	150%	220%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	98	88	88	88	88	88	100	100	100	100	100	100	100	100	100	100	100	100
April 2008	97	74	74	74	74	64	100	100	100	100	100	100	100	100	100	100	100	100
April 2009	95	60	60	60	60	29	100	100	100	100	100	100	100	100	100	100	100	100
April 2010	93	48	48	48	48	4	100	100	100	100	100	100	100	100	100	100	100	100
April 2011	90	35	35	35	35	0	100	100	100	100	100	65	100	100	100	100	100	100
April 2012	88	24	24	24	24	0	100	100	100	100	100	32	100	100	100	100	100	100
April 2013	85	13	13	13	13	0	100	100	100	100	100	9	100	100	100	100	100	100
April 2014	82	3	3	3	3	0	100	100	100	100	100	0	100	100	100	100	100	84
April 2015	79	0	0	0	0	0	100	84	84	84	84	0	100	100	100	100	100	57
April 2016	76	0	0	0	0	0	100	63	63	63	63	0	100	100	100	100	100	39
April 2017	72	0	0	0	0	0	100	45	45	45	45	0	100	100	100	100	100	27
April 2018	68	0	0	0	0	0	100	30	30	30	30	0	100	100	100	100	100	18
April 2019	64	0	0	0	0	0	100	17	17	17	17	0	100	100	100	100	100	12
April 2020	59	0	0	0	0	0	100	7	7	7	7	0	100	100	100	100	100	8
April 2021	54	0	0	0	0	0	100	0	0	0	0	0	100	95	95	95	95	6
April 2022	48	0	0	0	0	0	100	0	0	0	0	0	100	77	77	77	77	4
April 2023	42	0	0	0	0	0	100	0	0	0	0	0	100	62	62	62	62	2
April 2024	35	0	0	0	0	0	100	0	0	0	0	0	100	50	50	50	50	2
April 2025	28	0	0	0	0	0	100	0	0	0	0	0	100	39	39	39	39	1
April 2026	20	0	0	0	0	0	100	0	0	0	0	0	100	31	31	31	31	1
April 2027	11	0	0	0	0	0	100	0	0	0	0	0	100	24	24	24	24	*
April 2028	1	0	0	0	0	0	100	0	0	0	0	0	100	18	18	18	18	*
April 2029	0	0	0	0	0	0	75	0	0	0	0	0	100	14	14	14	14	*
April 2030	0	0	0	0	0	0	43	0	0	0	0	0	100	10	10	10	10	*
April 2031	0	0	0	0	0	0	8	0	0	0	0	0	100	7	7	7	7	*
April 2032	0	0	0	0	0	0	0	0	0	0	0	0	28	4	4	4	4	*
April 2033	0	0	0	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*
April 2034	0	0	0	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*
April 2035	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
Weighted Average Life (years)**	14.4	4.0	4.0	4.0	4.0	2.4	23.8	11.0	11.0	11.0	11.0	5.6	25.8	18.9	18.9	18.9	18.9	10.2

Date	UT and UF Classes						ZU Class						PN Class							
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption							
	0%	100%	150%	220%	250%	500%	0%	100%	150%	220%	250%	500%	0%	100%	108%	118%	181%	185%	250%	500%
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	99	90	90	90	52	106	106	106	53	30	0	99	90	90	90	90	90	90	90
April 2008	97	97	77	77	66	0	113	113	113	0	0	0	98	80	80	80	80	80	80	68
April 2009	95	95	67	57	42	0	120	120	120	0	0	0	96	71	71	71	71	71	71	47
April 2010	94	94	58	43	25	0	127	127	127	0	0	0	95	63	63	63	63	63	63	32
April 2011	92	92	50	32	13	0	135	135	135	0	0	0	93	54	54	54	54	54	54	22
April 2012	90	90	44	25	6	0	143	143	143	0	0	0	91	47	47	47	47	47	47	15
April 2013	88	88	39	21	1	0	152	152	152	0	0	0	89	40	40	40	40	40	40	10
April 2014	85	85	35	18	*	0	161	161	161	0	0	0	87	33	33	33	33	33	33	7
April 2015	83	82	31	18	0	0	171	171	171	0	0	0	85	27	27	27	27	27	27	5
April 2016	81	77	25	16	0	0	182	182	182	0	0	0	83	22	22	22	22	22	22	3
April 2017	78	71	19	15	0	0	193	193	193	0	0	0	80	18	18	18	18	18	18	2
April 2018	75	63	12	14	0	0	205	205	205	0	0	0	77	15	15	15	15	15	15	1
April 2019	72	54	4	12	0	0	218	218	218	0	0	0	74	12	12	12	12	12	12	1
April 2020	69	44	0	11	0	0	231	231	217	0	0	0	71	10	10	10	10	10	10	1
April 2021	66	34	0	10	0	0	245	245	198	0	0	0	67	8	8	8	8	8	8	*
April 2022	62	23	0	9	0	0	261	261	178	0	0	0	64	7	7	7	7	7	7	*
April 2023	58	12	0	7	0	0	277	277	159	0	0	0	59	5	5	5	5	5	5	*
April 2024	54	*	0	6	0	0	294	294	140	0	0	0	55	4	4	4	4	4	4	*
April 2025	50	0	0	5	0	0	312	264	123	0	0	0	50	3	3	3	3	3	3	*
April 2026	45	0	0	5	0	0	331	234	106	0	0	0	45	2	2	2	2	2	2	*
April 2027	41	0	0	4	0	0	351	204	90	0	0	0	39	2	2	2	2	2	2	*
April 2028	35	0	0	3	0	0	373	174	75	0	0	0	32	1	1	1	1	1	1	*
April 2029	30	0	0	2	0	0	396	145	61	0	0	0	26	1	1	1	1	1	1	*
April 2030	24	0	0	2	0	0	421	118	48	0	0	0	18	1	1	1	1	1	1	*
April 2031	18	0	0	1	0	0	446	91	36	0	0	0	10	*	*	*	*	*	*	*
April 2032	12	0	0	1	0	0	474	65	25	0	0	0	2	*	*	*	*	*	*	*
April 2033	0	0	0	1	0	0	432	41	15	0	0	0	*	*	*	*	*	*	*	*
April 2034	0	0	0	*	0	0	301	17	6	0	0	0	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	157	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)**	17.5	12.5	6.0	5.6	3.0	1.0	28.4	23.1	20.1	1.1	0.8	0.3	17.4	6.7	6.7	6.7	6.7	6.7	6.7	3.6

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

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

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



Date	TN, FN and FQ Classes								SP Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	108%	118%	181%	185%	250%	500%	0%	100%	108%	118%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	98	96	83	82	77	24	98	98	93	93	93	93	93	83
April 2008	99	99	96	92	67	66	51	0	97	97	86	86	86	86	86	0
April 2009	98	98	94	89	55	53	32	0	95	95	79	79	69	62	62	0
April 2010	98	98	92	86	46	44	18	0	93	93	74	74	37	29	29	0
April 2011	97	97	91	83	39	36	9	0	91	91	69	69	12	4	4	0
April 2012	97	97	90	81	34	31	3	0	88	88	64	64	0	0	0	0
April 2013	96	96	88	79	30	27	*	0	86	86	60	60	0	0	0	0
April 2014	95	95	87	78	28	25	*	0	83	83	56	56	0	0	0	0
April 2015	94	93	85	75	25	22	*	0	81	75	47	47	0	0	0	0
April 2016	94	89	81	71	22	19	*	0	78	62	34	34	0	0	0	0
April 2017	93	84	76	66	18	16	*	0	75	44	17	17	0	0	0	0
April 2018	92	78	70	60	15	12	*	0	72	24	0	0	0	0	0	0
April 2019	91	71	63	54	11	9	*	0	68	1	0	0	0	0	0	0
April 2020	90	64	56	48	7	5	*	0	65	0	0	0	0	0	0	0
April 2021	89	56	49	41	3	1	*	0	61	0	0	0	0	0	0	0
April 2022	87	49	42	34	0	0	*	0	57	0	0	0	0	0	0	0
April 2023	86	41	34	27	0	0	*	0	52	0	0	0	0	0	0	0
April 2024	85	33	27	20	0	0	*	0	48	0	0	0	0	0	0	0
April 2025	83	25	19	13	0	0	*	0	43	0	0	0	0	0	0	0
April 2026	82	17	12	7	0	0	*	0	37	0	0	0	0	0	0	0
April 2027	80	9	5	0	0	0	*	0	32	0	0	0	0	0	0	0
April 2028	78	1	0	0	0	0	*	0	26	0	0	0	0	0	0	0
April 2029	77	0	0	0	0	0	*	0	20	0	0	0	0	0	0	0
April 2030	75	0	0	0	0	0	*	0	13	0	0	0	0	0	0	0
April 2031	73	0	0	0	0	0	*	0	6	0	0	0	0	0	0	0
April 2032	71	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0
April 2033	48	0	0	0	0	0	*	0	0	0	0	0	0	0	0	0
April 2034	19	0	0	0	0	0	0	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.2	15.4	14.1	12.5	5.3	5.0	2.4	0.7	16.2	9.9	7.3	7.3	3.5	3.3	3.3	1.1

Date	PS Class								QS and QT Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	108%	118%	181%	185%	250%	500%	0%	100%	108%	118%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	100	94	57	55	55	0	100	100	100	100	100	100	85	0
April 2008	100	100	100	89	20	16	16	0	100	100	100	100	100	100	57	0
April 2009	100	100	100	85	0	0	0	0	100	100	100	100	100	100	38	0
April 2010	100	100	100	81	0	0	0	0	100	100	100	100	100	100	27	0
April 2011	100	100	100	78	0	0	0	0	100	100	100	100	100	100	22	0
April 2012	100	100	100	76	0	0	0	0	100	100	100	100	95	88	9	0
April 2013	100	100	100	75	0	0	0	0	100	100	100	100	85	77	1	0
April 2014	100	100	100	74	0	0	0	0	100	100	100	100	79	71	*	0
April 2015	100	100	100	73	0	0	0	0	100	100	100	100	71	64	*	0
April 2016	100	100	100	73	0	0	0	0	100	100	100	100	62	55	*	0
April 2017	100	100	100	73	0	0	0	0	100	100	100	100	52	45	*	0
April 2018	100	100	97	71	0	0	0	0	100	100	100	100	42	35	*	0
April 2019	100	100	79	53	0	0	0	0	100	100	100	100	31	25	*	0
April 2020	100	81	60	35	0	0	0	0	100	100	100	100	20	14	*	0
April 2021	100	59	39	16	0	0	0	0	100	100	100	100	9	4	*	0
April 2022	100	38	18	0	0	0	0	0	100	100	100	97	0	0	*	0
April 2023	100	15	0	0	0	0	0	0	100	100	97	77	0	0	*	0
April 2024	100	0	0	0	0	0	0	0	100	93	76	57	0	0	*	0
April 2025	100	0	0	0	0	0	0	0	100	70	55	38	0	0	*	0
April 2026	100	0	0	0	0	0	0	0	100	47	34	18	0	0	*	0
April 2027	100	0	0	0	0	0	0	0	100	25	13	0	0	0	*	0
April 2028	100	0	0	0	0	0	0	0	100	3	0	0	0	0	*	0
April 2029	100	0	0	0	0	0	0	0	100	0	0	0	0	0	*	0
April 2030	100	0	0	0	0	0	0	0	100	0	0	0	0	0	*	0
April 2031	100	0	0	0	0	0	0	0	100	0	0	0	0	0	*	0
April 2032	99	0	0	0	0	0	0	0	100	0	0	0	0	0	*	0
April 2033	36	0	0	0	0	0	0	0	100	0	0	0	0	0	*	0
April 2034	0	0	0	0	0	0	0	0	53	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.8	15.4	14.5	11.0	1.3	1.2	1.2	0.7	28.1	19.9	19.3	18.4	11.0	10.3	2.9	0.4

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

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

Date	NZ Class								OG Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	108%	118%	181%	185%	250%	500%	0%	100%	108%	118%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	106	106	106	106	106	106	0	0	100	100	96	91	91	91	91	56
April 2008	113	113	113	113	113	113	0	0	100	100	93	83	83	83	83	0
April 2009	120	120	120	120	120	120	0	0	100	100	90	77	77	77	73	0
April 2010	127	127	127	127	127	127	0	0	100	100	87	72	72	72	72	0
April 2011	135	135	135	135	135	135	0	0	100	100	85	67	67	67	20	0
April 2012	143	143	143	143	143	143	0	0	100	100	84	64	64	64	7	0
April 2013	152	152	152	152	152	152	0	0	100	100	83	62	62	62	1	0
April 2014	161	161	161	161	161	161	0	0	100	100	82	60	60	60	*	0
April 2015	171	171	171	171	171	171	0	0	100	96	78	55	56	56	*	0
April 2016	182	182	182	182	182	182	0	0	100	89	70	48	50	51	*	0
April 2017	193	193	193	193	193	193	0	0	100	79	61	39	44	45	*	0
April 2018	205	205	205	205	205	205	0	0	100	68	49	28	38	39	*	0
April 2019	218	218	218	218	218	218	0	0	100	55	37	16	31	33	*	0
April 2020	231	231	231	231	231	231	0	0	100	40	23	3	25	27	*	0
April 2021	245	245	245	245	245	245	0	0	100	26	9	0	18	21	*	0
April 2022	261	261	261	261	250	230	0	0	100	10	0	0	12	15	*	0
April 2023	277	277	277	277	218	200	0	0	100	0	0	0	6	9	*	0
April 2024	294	294	294	294	188	172	0	0	100	0	0	0	1	4	*	0
April 2025	312	312	312	312	159	146	0	0	100	0	0	0	0	0	*	0
April 2026	331	331	331	331	133	122	0	0	100	0	0	0	0	0	*	0
April 2027	351	351	351	349	109	100	0	0	100	0	0	0	0	0	*	0
April 2028	373	373	339	288	87	80	0	0	100	0	0	0	0	0	*	0
April 2029	396	310	272	230	68	62	0	0	100	0	0	0	0	0	*	0
April 2030	421	238	208	175	50	45	0	0	100	0	0	0	0	0	*	0
April 2031	446	169	147	123	34	31	0	0	100	0	0	0	0	0	*	0
April 2032	474	103	89	74	20	18	0	0	100	0	0	0	0	0	*	0
April 2033	503	40	35	29	7	7	0	0	53	0	0	0	0	0	*	0
April 2034	534	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2035	401	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
Weighted Average Life (years)**	29.3	24.8	24.5	24.1	20.7	20.4	0.3	0.1	27.1	13.2	10.8	8.2	9.1	9.3	3.7	1.1

Date	OL Class								ON Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	108%	118%	181%	185%	250%	500%	0%	100%	108%	118%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	100	100	80	78	57	0	100	100	98	97	84	84	71	22
April 2008	100	100	100	100	62	60	23	0	100	100	97	93	71	69	47	0
April 2009	100	100	100	100	49	46	0	0	100	100	96	91	60	58	29	0
April 2010	100	100	100	100	39	35	0	0	100	100	95	89	52	50	17	0
April 2011	100	100	100	100	31	28	0	0	100	100	94	87	46	43	8	0
April 2012	100	100	100	100	27	22	0	0	100	100	94	86	42	39	3	0
April 2013	100	100	100	100	24	19	0	0	100	100	93	85	39	36	*	0
April 2014	100	100	100	100	22	18	0	0	100	100	93	84	37	35	*	0
April 2015	100	100	100	100	22	18	0	0	100	98	91	82	36	33	*	0
April 2016	100	100	100	100	22	18	0	0	100	96	88	79	34	31	*	0
April 2017	100	100	100	100	22	18	0	0	100	92	84	75	31	29	*	0
April 2018	100	100	100	100	22	18	0	0	100	87	80	71	29	27	*	0
April 2019	100	100	100	100	22	18	0	0	100	82	75	66	26	24	*	0
April 2020	100	100	100	100	22	18	0	0	100	76	69	61	23	22	*	0
April 2021	100	100	100	93	22	18	0	0	100	70	64	56	21	19	*	0
April 2022	100	100	96	84	22	18	0	0	100	64	58	51	18	17	*	0
April 2023	100	97	87	76	22	18	0	0	100	58	52	45	16	15	*	0
April 2024	100	86	77	67	22	18	0	0	100	52	46	40	14	13	*	0
April 2025	100	76	68	59	19	18	0	0	100	46	41	35	12	11	*	0
April 2026	100	66	59	50	16	15	0	0	100	40	35	30	10	9	*	0
April 2027	100	56	50	43	13	12	0	0	100	34	30	26	8	7	*	0
April 2028	100	47	41	35	11	10	0	0	100	28	25	21	6	6	*	0
April 2029	100	38	33	28	8	7	0	0	100	23	20	17	5	4	*	0
April 2030	100	29	25	21	6	6	0	0	100	17	15	13	4	3	*	0
April 2031	100	21	18	15	4	4	0	0	100	12	11	9	2	2	*	0
April 2032	100	13	11	9	2	2	0	0	100	8	7	5	1	1	*	0
April 2033	100	5	4	3	1	1	0	0	81	3	3	2	1	*	*	0
April 2034	94	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0
April 2035	49	0	0	0	0	0	0	0	29	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
Weighted Average Life (years)**	29.0	21.9	21.2	20.4	6.9	6.1	1.3	0.4	28.2	18.4	17.0	15.5	7.8	7.4	2.3	0.7

\* 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	SQ Class								YP Class								
	PSA Prepayment Assumption								PSA Prepayment Assumption								
	0%	100%	108%	118%	181%	185%	250%	500%	0%	100%	108%	118%	178%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	99	97	93	73	72	72	37	99	90	90	90	90	90	90	90	90
April 2008	98	98	94	87	50	47	47	0	98	80	80	80	80	80	80	80	68
April 2009	98	98	91	82	31	28	28	0	96	71	71	71	71	71	71	71	47
April 2010	97	97	88	78	17	13	13	0	95	63	63	63	63	63	63	63	32
April 2011	96	96	86	74	6	2	2	0	93	54	54	54	54	54	54	54	22
April 2012	95	95	84	71	0	0	0	0	91	47	47	47	47	47	47	47	15
April 2013	94	94	82	68	0	0	0	0	89	40	40	40	40	40	40	40	10
April 2014	93	92	80	66	0	0	0	0	87	33	33	33	33	33	33	33	7
April 2015	91	89	76	62	0	0	0	0	85	27	27	27	27	27	27	27	5
April 2016	90	83	70	55	0	0	0	0	83	23	23	23	23	23	23	23	3
April 2017	89	75	62	48	0	0	0	0	80	19	19	19	19	19	19	19	2
April 2018	87	66	53	39	0	0	0	0	77	15	15	15	15	15	15	15	1
April 2019	86	55	43	29	0	0	0	0	74	12	12	12	12	12	12	12	1
April 2020	84	44	33	19	0	0	0	0	71	10	10	10	10	10	10	10	1
April 2021	82	33	22	9	0	0	0	0	67	8	8	8	8	8	8	8	*
April 2022	80	21	10	0	0	0	0	0	63	7	7	7	7	7	7	7	*
April 2023	78	8	0	0	0	0	0	0	59	5	5	5	5	5	5	5	*
April 2024	76	0	0	0	0	0	0	0	55	4	4	4	4	4	4	4	*
April 2025	74	0	0	0	0	0	0	0	50	3	3	3	3	3	3	3	*
April 2026	72	0	0	0	0	0	0	0	44	3	3	3	3	3	3	3	*
April 2027	69	0	0	0	0	0	0	0	39	2	2	2	2	2	2	2	*
April 2028	67	0	0	0	0	0	0	0	32	1	1	1	1	1	1	1	*
April 2029	64	0	0	0	0	0	0	0	26	1	1	1	1	1	1	1	*
April 2030	61	0	0	0	0	0	0	0	18	1	1	1	1	1	1	1	*
April 2031	58	0	0	0	0	0	0	0	10	*	*	*	*	*	*	*	*
April 2032	54	0	0	0	0	0	0	0	2	*	*	*	*	*	*	*	*
April 2033	20	0	0	0	0	0	0	0	*	*	*	*	*	*	*	*	*
April 2034	0	0	0	0	0	0	0	0	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.0	12.9	11.3	9.3	2.3	2.1	2.1	0.9	17.4	6.7	6.7	6.7	6.7	6.7	6.7	6.7	3.6

Date	TO Class									OT Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	108%	118%	178%	181%	185%	250%	500%	0%	100%	108%	118%	178%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	96	91	91	91	91	91	54	100	100	100	100	80	79	78	57	0
April 2008	100	100	93	83	83	83	83	83	0	100	100	100	100	64	62	60	23	0
April 2009	100	100	90	77	77	77	77	73	0	100	100	100	100	51	49	46	0	0
April 2010	100	100	87	72	72	72	72	42	0	100	100	100	100	42	39	35	0	0
April 2011	100	100	85	67	67	67	67	20	0	100	100	100	100	35	32	28	0	0
April 2012	100	100	84	64	64	64	64	7	0	100	100	100	100	30	27	22	0	0
April 2013	100	100	83	62	62	62	62	1	0	100	100	100	100	27	24	19	0	0
April 2014	100	100	82	60	60	60	60	0	0	100	100	100	100	26	22	18	0	0
April 2015	100	96	78	56	56	56	56	0	0	100	100	100	100	26	22	18	0	0
April 2016	100	89	71	48	50	51	51	0	0	100	100	100	100	26	22	18	0	0
April 2017	100	80	61	39	44	45	45	0	0	100	100	100	100	26	22	18	0	0
April 2018	100	69	50	28	38	38	39	0	0	100	100	100	100	26	22	18	0	0
April 2019	100	56	38	16	31	32	33	0	0	100	100	100	100	26	22	18	0	0
April 2020	100	42	24	4	24	25	27	0	0	100	100	100	100	26	22	18	0	0
April 2021	100	27	10	0	17	19	21	0	0	100	100	100	94	26	22	18	0	0
April 2022	100	12	0	0	11	13	15	0	0	100	100	97	85	26	22	18	0	0
April 2023	100	0	0	0	5	7	10	0	0	100	98	88	77	26	22	18	0	0
April 2024	100	0	0	0	0	1	5	0	0	100	88	78	68	25	22	18	0	0
April 2025	100	0	0	0	0	0	0	0	0	100	78	69	60	21	20	18	0	0
April 2026	100	0	0	0	0	0	0	0	0	100	68	60	52	18	17	15	0	0
April 2027	100	0	0	0	0	0	0	0	0	100	58	51	44	15	14	13	0	0
April 2028	100	0	0	0	0	0	0	0	0	100	49	43	37	12	11	10	0	0
April 2029	100	0	0	0	0	0	0	0	0	100	40	35	29	9	9	8	0	0
April 2030	100	0	0	0	0	0	0	0	0	100	31	27	23	7	7	6	0	0
April 2031	100	0	0	0	0	0	0	0	0	100	23	20	17	5	5	4	0	0
April 2032	100	0	0	0	0	0	0	0	0	100	15	13	11	3	3	3	0	0
April 2033	52	0	0	0	0	0	0	0	0	100	7	6	5	1	1	1	0	0
April 2034	0	0	0	0	0	0	0	0	0	94	0	0	0	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	49	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
Weighted Average Life (years)**	27.1	13.2	10.8	8.2	9.0	9.2	9.3	3.7	1.0	29.0	22.1	21.4	20.5	7.5	6.9	6.2	1.3	0.4

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

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

Date	KF Class									SE Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	108%	118%	178%	181%	185%	250%	500%	0%	100%	108%	118%	178%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	98	96	83	82	82	76	23	98	98	92	92	92	92	92	92	80
April 2008	99	99	96	92	68	67	67	51	0	97	97	86	86	86	86	86	86	0
April 2009	98	98	94	88	57	55	55	32	0	95	95	79	79	74	69	69	69	0
April 2010	98	98	92	86	48	46	46	18	0	93	93	74	74	43	36	36	36	0
April 2011	97	97	91	83	41	39	39	9	0	90	90	69	69	19	12	12	12	0
April 2012	97	97	90	81	36	34	34	3	0	88	88	64	64	1	0	0	0	0
April 2013	96	96	88	79	32	30	30	*	0	86	86	60	60	0	0	0	0	0
April 2014	95	95	87	78	30	28	28	0	0	83	83	56	56	0	0	0	0	0
April 2015	94	93	85	75	27	25	26	0	0	81	75	47	47	0	0	0	0	0
April 2016	93	89	81	71	24	22	23	0	0	78	62	34	34	0	0	0	0	0
April 2017	93	84	76	66	20	18	20	0	0	75	45	17	17	0	0	0	0	0
April 2018	92	78	70	61	16	15	16	0	0	71	25	0	0	0	0	0	0	0
April 2019	91	71	64	55	13	11	13	0	0	68	2	0	0	0	0	0	0	0
April 2020	90	64	57	48	8	7	9	0	0	64	0	0	0	0	0	0	0	0
April 2021	88	57	50	41	4	3	6	0	0	60	0	0	0	0	0	0	0	0
April 2022	87	49	42	34	*	0	3	0	0	56	0	0	0	0	0	0	0	0
April 2023	86	41	35	28	0	0	0	0	0	52	0	0	0	0	0	0	0	0
April 2024	85	33	27	21	0	0	0	0	0	47	0	0	0	0	0	0	0	0
April 2025	83	26	20	14	0	0	0	0	0	42	0	0	0	0	0	0	0	0
April 2026	82	18	13	7	0	0	0	0	0	37	0	0	0	0	0	0	0	0
April 2027	80	10	5	1	0	0	0	0	0	31	0	0	0	0	0	0	0	0
April 2028	78	2	0	0	0	0	0	0	0	25	0	0	0	0	0	0	0	0
April 2029	76	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0	0
April 2030	75	0	0	0	0	0	0	0	0	12	0	0	0	0	0	0	0	0
April 2031	72	0	0	0	0	0	0	0	0	5	0	0	0	0	0	0	0	0
April 2032	70	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2033	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2034	18	0	0	0	0	0	0	0	0	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.1	15.5	14.1	12.6	5.6	5.3	5.5	2.4	0.7	16.1	9.9	7.3	7.3	3.7	3.5	3.5	3.5	1.1

Date	ES Class									SK and KT Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	108%	118%	178%	181%	185%	250%	500%	0%	100%	108%	118%	178%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	100	100	100	94	58	57	57	57	0	100	100	100	100	100	100	100	83	0
April 2008	100	100	100	89	23	20	20	20	0	100	100	100	100	100	100	100	53	0
April 2009	100	100	100	84	0	0	0	0	0	100	100	100	100	100	100	100	33	0
April 2010	100	100	100	81	0	0	0	0	0	100	100	100	100	100	100	100	21	0
April 2011	100	100	100	78	0	0	0	0	0	100	100	100	100	100	100	100	15	0
April 2012	100	100	100	76	0	0	0	0	0	100	100	100	100	100	95	95	9	0
April 2013	100	100	100	75	0	0	0	0	0	100	100	100	100	91	85	85	1	0
April 2014	100	100	100	74	0	0	0	0	0	100	100	100	100	84	78	79	0	0
April 2015	100	100	100	73	0	0	0	0	0	100	100	100	100	76	71	72	0	0
April 2016	100	100	100	73	0	0	0	0	0	100	100	100	100	67	62	64	0	0
April 2017	100	100	100	73	0	0	0	0	0	100	100	100	100	57	52	56	0	0
April 2018	100	100	98	71	0	0	0	0	0	100	100	100	100	46	42	46	0	0
April 2019	100	100	80	54	0	0	0	0	0	100	100	100	100	35	31	37	0	0
April 2020	100	82	60	36	0	0	0	0	0	100	100	100	100	24	20	27	0	0
April 2021	100	61	40	17	0	0	0	0	0	100	100	100	100	13	9	17	0	0
April 2022	100	39	20	0	0	0	0	0	0	100	100	100	97	1	0	7	0	0
April 2023	100	17	0	0	0	0	0	0	0	100	100	99	78	0	0	0	0	0
April 2024	100	0	0	0	0	0	0	0	0	100	95	78	59	0	0	0	0	0
April 2025	100	0	0	0	0	0	0	0	0	100	72	57	39	0	0	0	0	0
April 2026	100	0	0	0	0	0	0	0	0	100	50	36	20	0	0	0	0	0
April 2027	100	0	0	0	0	0	0	0	0	100	28	15	1	0	0	0	0	0
April 2028	100	0	0	0	0	0	0	0	0	100	6	0	0	0	0	0	0	0
April 2029	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
April 2030	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
April 2031	100	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
April 2032	98	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
April 2033	33	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	51	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.8	15.5	14.5	11.0	1.3	1.3	1.3	1.3	0.7	28.0	20.0	19.4	18.5	11.5	11.0	11.4	2.7	0.4

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

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

Date	ZD Class									YO Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	108%	118%	178%	181%	185%	250%	500%	0%	100%	108%	118%	178%	181%	185%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	106	106	106	106	106	106	96	0	0	100	100	98	96	85	84	83	71	22
April 2008	113	113	113	113	113	113	94	0	0	100	100	97	93	72	71	69	47	0
April 2009	120	120	120	120	120	120	94	0	0	100	100	96	91	61	60	58	29	0
April 2010	127	127	127	127	127	127	97	0	0	100	100	95	89	54	52	50	17	0
April 2011	135	135	135	135	135	135	102	0	0	100	100	94	87	48	46	44	8	0
April 2012	143	143	143	143	143	143	109	0	0	100	100	94	86	44	42	39	3	0
April 2013	152	152	152	152	152	152	115	0	0	100	100	93	85	41	39	36	*	0
April 2014	161	161	161	161	161	161	123	0	0	100	100	93	84	39	37	35	0	0
April 2015	171	171	171	171	171	171	130	0	0	100	99	91	82	38	36	33	0	0
April 2016	182	182	182	182	182	182	138	0	0	100	96	88	79	35	34	31	0	0
April 2017	193	193	193	193	193	193	147	0	0	100	92	84	76	33	31	29	0	0
April 2018	205	205	205	205	205	205	156	0	0	100	87	80	71	30	29	27	0	0
April 2019	218	218	218	218	218	218	165	0	0	100	82	75	67	28	26	24	0	0
April 2020	231	231	231	231	231	231	176	0	0	100	77	70	62	25	23	22	0	0
April 2021	245	245	245	245	245	245	186	0	0	100	71	64	56	22	21	19	0	0
April 2022	261	261	261	261	261	251	198	0	0	100	65	58	51	20	18	17	0	0
April 2023	277	277	277	277	233	219	202	0	0	100	59	53	46	17	16	15	0	0
April 2024	294	294	294	294	201	189	174	0	0	100	53	47	41	15	14	13	0	0
April 2025	312	312	312	312	172	161	148	0	0	100	47	42	36	13	12	11	0	0
April 2026	331	331	331	331	145	136	124	0	0	100	41	36	31	11	10	9	0	0
April 2027	351	351	351	351	120	112	102	0	0	100	35	31	26	9	8	8	0	0
April 2028	373	373	350	298	97	90	82	0	0	100	29	26	22	7	7	6	0	0
April 2029	396	324	284	240	76	71	64	0	0	100	24	21	18	6	5	5	0	0
April 2030	421	254	221	186	57	53	48	0	0	100	19	16	14	4	4	4	0	0
April 2031	446	186	161	135	40	37	34	0	0	100	14	12	10	3	3	2	0	0
April 2032	474	121	105	87	25	23	21	0	0	100	9	8	6	2	2	2	0	0
April 2033	503	59	51	42	12	11	10	0	0	81	4	4	3	1	1	1	0	0
April 2034	534	0	0	0	0	0	0	0	0	56	0	0	0	0	0	0	0	0
April 2035	397	0	0	0	0	0	0	0	0	29	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
Weighted Average Life (years)**	29.3	25.0	24.7	24.3	21.0	20.8	20.8	0.3	0.1	28.2	18.5	17.2	15.6	8.1	7.8	7.4	2.3	0.7

Date	KS Class									MF, IT†, TI†, SW†, OW, WF and FW Classes						KW Class					
	PSA Prepayment Assumption									PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	108%	118%	178%	181%	185%	250%	500%	0%	100%	173%	225%	350%	500%	0%	100%	173%	225%	350%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	99	97	93	74	73	73	36		100	100	100	100	100	100	97	92	88	88	88	88
April 2008	98	98	93	87	51	49	49	49	0	99	93	93	93	93	93	95	87	76	76	76	55
April 2009	98	98	91	82	33	31	31	31	0	99	82	82	82	82	82	94	86	64	64	48	14
April 2010	97	97	88	78	19	16	16	16	0	98	71	71	71	71	63	92	84	55	55	28	0
April 2011	96	96	86	74	8	5	5	5	0	97	61	61	61	61	44	90	82	46	46	14	0
April 2012	95	95	84	71	*	0	0	0	0	95	51	51	51	51	30	88	80	39	39	6	0
April 2013	94	94	82	68	0	0	0	0	0	94	42	42	42	42	21	85	77	33	33	1	0
April 2014	92	92	80	66	0	0	0	0	0	93	34	34	34	34	15	83	75	28	29	*	0
April 2015	91	89	76	62	0	0	0	0	0	91	26	26	26	26	10	80	72	23	26	0	0
April 2016	90	83	70	55	0	0	0	0	0	90	21	21	21	21	7	78	66	16	22	0	0
April 2017	89	75	63	48	0	0	0	0	0	86	16	16	16	16	5	75	58	9	17	0	0
April 2018	87	66	54	39	0	0	0	0	0	83	12	12	12	12	3	72	49	1	13	0	0
April 2019	86	56	44	30	0	0	0	0	0	79	9	9	9	9	2	69	39	0	8	0	0
April 2020	84	45	33	20	0	0	0	0	0	74	7	7	7	7	1	65	29	0	3	0	0
April 2021	82	33	22	9	0	0	0	0	0	69	5	5	5	5	1	62	19	0	0	0	0
April 2022	80	21	11	0	0	0	0	0	0	64	4	4	4	4	1	58	8	0	0	0	0
April 2023	78	9	0	0	0	0	0	0	0	58	3	3	3	3	*	54	0	0	0	0	0
April 2024	76	0	0	0	0	0	0	0	0	52	2	2	2	2	*	49	0	0	0	0	0
April 2025	74	0	0	0	0	0	0	0	0	45	2	2	2	2	*	45	0	0	0	0	0
April 2026	72	0	0	0	0	0	0	0	0	37	1	1	1	1	*	40	0	0	0	0	0
April 2027	69	0	0	0	0	0	0	0	0	29	1	1	1	1	*	35	0	0	0	0	0
April 2028	66	0	0	0	0	0	0	0	0	20	1	1	1	1	*	29	0	0	0	0	0
April 2029	64	0	0	0	0	0	0	0	0	11	*	*	*	*	*	23	0	0	0	0	0
April 2030	61	0	0	0	0	0	0	0	0	*	*	*	*	*	*	17	0	0	0	0	0
April 2031	57	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0	0	0
April 2032	54	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0	0	0
April 2033	18	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0	0	0
April 2034	0	0	0	0	0	0	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
April 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	22.0	13.0	11.3	9.3	2.4	2.3	2.3	2.3	0.9	17.2	7.0	7.0	7.0	7.0	5.3	16.2	10.5	5.3	5.7	3.1	2.1

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

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

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

Date	ZW Class						LP Class						XF Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	173%	225%	350%	500%	0%	100%	176%	180%	250%	500%	0%	100%	176%	180%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	106	106	106	96	70	40	99	90	90	90	90	90	100	100	84	84	78	28
April 2008	113	113	113	80	5	*	98	81	81	81	81	70	99	99	70	69	52	0
April 2009	120	120	120	63	*	*	96	72	72	72	72	48	99	99	59	57	33	0
April 2010	127	127	127	52	*	*	95	63	63	63	63	33	98	98	49	47	19	0
April 2011	135	135	135	48	*	*	93	55	55	55	55	23	97	97	43	40	9	0
April 2012	143	143	143	48	*	*	91	47	47	47	47	15	97	97	37	35	3	0
April 2013	152	152	152	51	*	*	89	40	40	40	40	11	96	96	34	31	1	0
April 2014	161	161	161	54	*	*	87	33	33	33	33	7	96	95	31	29	0	0
April 2015	171	171	171	57	*	*	85	28	28	28	28	5	95	93	29	26	0	0
April 2016	182	182	182	61	*	*	83	23	23	23	23	3	94	90	26	23	0	0
April 2017	193	193	193	65	*	*	80	19	19	19	19	2	93	85	22	20	0	0
April 2018	205	205	205	69	*	*	77	15	15	15	15	2	92	79	19	16	0	0
April 2019	218	218	187	73	*	*	74	13	13	13	13	1	92	73	15	12	0	0
April 2020	231	231	167	77	*	*	71	10	10	10	10	1	91	66	11	9	0	0
April 2021	245	245	149	78	*	*	67	8	8	8	8	*	90	58	7	5	0	0
April 2022	261	261	131	67	*	*	63	7	7	7	7	*	89	51	3	1	0	0
April 2023	277	265	114	57	*	*	59	5	5	5	5	*	88	43	0	0	0	0
April 2024	294	238	99	48	*	*	55	4	4	4	4	*	86	35	0	0	0	0
April 2025	312	213	85	40	*	*	50	3	3	3	3	*	85	28	0	0	0	0
April 2026	331	188	72	33	*	*	44	3	3	3	3	*	84	20	0	0	0	0
April 2027	351	164	60	27	*	*	39	2	2	2	2	*	83	12	0	0	0	0
April 2028	373	142	50	22	*	*	32	1	1	1	1	*	81	5	0	0	0	0
April 2029	396	120	40	17	*	*	26	1	1	1	1	*	80	0	0	0	0	0
April 2030	421	100	32	13	*	*	18	1	1	1	1	*	78	0	0	0	0	0
April 2031	422	80	25	10	*	*	10	*	*	*	*	*	76	0	0	0	0	0
April 2032	352	61	18	7	*	*	2	*	*	*	*	*	74	0	0	0	0	0
April 2033	275	44	12	5	*	*	*	*	*	*	*	*	52	0	0	0	0	0
April 2034	191	27	7	3	*	*	0	0	0	0	0	0	23	0	0	0	0	0
April 2035	100	11	3	1	*	*	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
Weighted Average Life (years)**	27.6	22.6	18.6	13.0	1.3	0.9	17.4	6.8	6.8	6.8	6.8	3.7	24.6	15.7	5.9	5.5	2.5	0.8

Date	SX Class						XS and XT Classes						ZX Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	176%	180%	250%	500%	0%	100%	176%	180%	250%	500%	0%	100%	176%	180%	250%	500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2007	99	99	75	74	74	45	100	100	100	100	85	0	106	106	106	106	0	0
April 2008	99	99	52	50	50	0	100	100	100	100	56	0	112	112	112	112	0	0
April 2009	98	98	34	31	31	0	100	100	100	100	36	0	118	118	118	118	0	0
April 2010	97	97	19	16	16	0	100	100	100	100	24	0	125	125	125	125	0	0
April 2011	96	96	8	4	4	0	100	100	100	100	18	0	132	132	132	132	0	0
April 2012	95	95	*	0	0	0	100	100	100	93	9	0	139	139	139	139	0	0
April 2013	94	94	0	0	0	0	100	100	91	83	1	0	147	147	147	147	0	0
April 2014	93	93	0	0	0	0	100	100	85	77	0	0	155	155	155	155	0	0
April 2015	92	89	0	0	0	0	100	100	78	70	0	0	164	164	164	164	0	0
April 2016	91	84	0	0	0	0	100	100	69	62	0	0	173	173	173	173	0	0
April 2017	89	76	0	0	0	0	100	100	60	53	0	0	183	183	183	183	0	0
April 2018	88	67	0	0	0	0	100	100	50	43	0	0	193	193	193	193	0	0
April 2019	87	56	0	0	0	0	100	100	39	33	0	0	204	204	204	204	0	0
April 2020	85	45	0	0	0	0	100	100	29	23	0	0	216	216	216	216	0	0
April 2021	84	34	0	0	0	0	100	100	18	13	0	0	228	228	228	228	0	0
April 2022	82	22	0	0	0	0	100	100	7	3	0	0	241	241	241	241	0	0
April 2023	80	9	0	0	0	0	100	100	0	0	0	0	254	254	240	222	0	0
April 2024	78	0	0	0	0	0	100	95	0	0	0	0	269	269	208	191	0	0
April 2025	76	0	0	0	0	0	100	74	0	0	0	0	284	284	177	163	0	0
April 2026	74	0	0	0	0	0	100	53	0	0	0	0	300	300	149	137	0	0
April 2027	72	0	0	0	0	0	100	33	0	0	0	0	317	317	124	113	0	0
April 2028	70	0	0	0	0	0	100	13	0	0	0	0	334	334	100	91	0	0
April 2029	67	0	0	0	0	0	100	0	0	0	0	0	353	320	78	72	0	0
April 2030	65	0	0	0	0	0	100	0	0	0	0	0	373	250	59	54	0	0
April 2031	62	0	0	0	0	0	100	0	0	0	0	0	394	183	42	38	0	0
April 2032	59	0	0	0	0	0	100	0	0	0	0	0	417	119	26	24	0	0
April 2033	23	0	0	0	0	0	100	0	0	0	0	0	440	58	12	11	0	0
April 2034	0	0	0	0	0	0	62	0	0	0	0	0	465	0	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	0	0	391	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
Weighted Average Life (years)**	22.5	13.1	2.4	2.3	2.3	1.0	28.2	20.2	11.8	11.1	2.8	0.5	29.4	25.3	21.4	21.1	0.3	0.1

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

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



## Characteristics of the R and RL Classes

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

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

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

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

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

that the taxes associated with the Residual Certificate will not be paid. A transfer satisfies the formula test if the present value of the anticipated tax liabilities associated with holding the Residual Certificate is less than or equal to the present value of the sum of (i) any consideration given to the transferee to acquire the Residual Certificate, (ii) expected future distributions on the Residual Certificate, and (iii) anticipated tax savings associated with holding the Residual Certificate as the related REMIC trust generates losses. The Regulations contain additional details regarding their application and you should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

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

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

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

#### **U.S. Treasury Circular 230 Notice**

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

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

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

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

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

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

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	220% PSA
2	181% PSA
3	178% PSA
4	225% PSA
5	176% 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.

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

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

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

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

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

## **Tax Return Disclosure Requirements**

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

## **PLAN OF DISTRIBUTION**

*General.* We are obligated to deliver the Certificates to J.P. Morgan Securities, Inc. (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, 4 or 5 Class bears to the aggregate original principal balance of all Group 1, 2, 3, 4 or 5 Classes, respectively, will remain the same. In addition, the dollar amounts shown in the Principal Balance Schedules will be increased to correspond to the increase of the principal balances of the applicable Classes.

## **LEGAL MATTERS**

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

## Available Recombinations(1)(2)

REMIC Certificates		RCR Certificates						
Classes	Original Principal or Notional Principal Balances	RCR Class	Original Principal Balances	Interest Rate	Interest Type(3)	Principal Type(3)	CUSIP Number	Final Distribution Date
Recombination 1								
SP	\$ 3,988,079	SQ	\$ 8,862,396	(4)	INV	SEG(TAC)/SUP/AD	31395DMU0	May 2036
PS	4,874,317							
Recombination 2								
OG	7,190,714	ON	17,976,784	(5)	PO	SUP	31395DMT3	May 2036
OL	10,786,070							
Recombination 3								
SE	4,078,924	KS	9,064,274	(4)	INV	SEG(TAC)/SUP/AD	31395DMW6	May 2036
ES	4,985,350							
Recombination 4								
TO	3,854,567	YO	9,636,417	(5)	PO	SUP	31395DMV8	May 2036
OT	5,781,850							
Recombination 5								
MF	43,780,285	WF	43,780,285	(4)	FLT	PAC/AD	31395DMX4	May 2036
IT	43,780,285(6)							
Recombination 6								
MF	43,780,285	FW	43,780,285	(4)	FLT	PAC/AD	31395DMY2	May 2036
IT	43,780,285(6)							
TI	43,780,285(6)							

(1) In any exchange under Recombination 1, 2, 3, or 4 the relative proportions of the REMIC Certificates to be delivered (or if applicable, received) in such exchange will equal the proportions reflected by the outstanding principal balances of the related REMIC Classes at the time of exchange. REMIC Certificates and RCR Certificates in any other Recombination may be exchanged only in the proportions shown in this Schedule 1.

(2) If, as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General—*Authorized Denominations*" in this prospectus supplement.

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

(4) For a description of these interest rates, see "Description of the Certificates—Distributions of Interest".

(5) Principal only class.

(6) Notional principal balance.



## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$176,752,000.00	July 2010 .....	\$111,203,182.84	October 2014 .....	\$ 57,177,038.43
May 2006 .....	175,830,366.07	August 2010 .....	110,001,103.32	November 2014 .....	56,296,021.10
June 2006 .....	174,866,918.98	September 2010 .....	108,805,134.36	December 2014 .....	55,427,758.12
July 2006 .....	173,862,931.68	October 2010 .....	107,615,244.51	January 2015 .....	54,572,070.65
August 2006 .....	172,818,827.08	November 2010 .....	106,431,402.48	February 2015 .....	53,728,782.28
September 2006 .....	171,735,048.68	December 2010 .....	105,253,577.16	March 2015 .....	52,897,719.04
October 2006 .....	170,612,060.26	January 2011 .....	104,081,737.57	April 2015 .....	52,078,709.39
November 2006 .....	169,450,345.57	February 2011 .....	102,915,852.92	May 2015 .....	51,271,584.11
December 2006 .....	168,250,407.97	March 2011 .....	101,755,892.55	June 2015 .....	50,476,176.35
January 2007 .....	167,012,770.08	April 2011 .....	100,601,825.98	July 2015 .....	49,692,321.52
February 2007 .....	165,737,973.41	May 2011 .....	99,453,622.87	August 2015 .....	48,919,857.35
March 2007 .....	164,426,577.99	June 2011 .....	98,311,253.05	September 2015 .....	48,158,623.77
April 2007 .....	163,079,161.92	July 2011 .....	97,174,686.49	October 2015 .....	47,408,462.94
May 2007 .....	161,696,321.00	August 2011 .....	96,043,893.34	November 2015 .....	46,669,219.17
June 2007 .....	160,278,668.25	September 2011 .....	94,918,843.88	December 2015 .....	45,940,738.96
July 2007 .....	158,826,833.49	October 2011 .....	93,799,508.54	January 2016 .....	45,222,870.90
August 2007 .....	157,382,394.52	November 2011 .....	92,685,857.92	February 2016 .....	44,515,465.67
September 2007 .....	155,945,313.29	December 2011 .....	91,577,862.76	March 2016 .....	43,818,376.03
October 2007 .....	154,515,551.95	January 2012 .....	90,475,493.96	April 2016 .....	43,131,456.74
November 2007 .....	153,093,072.83	February 2012 .....	89,378,722.56	May 2016 .....	42,454,564.61
December 2007 .....	151,677,838.44	March 2012 .....	88,287,519.74	June 2016 .....	41,787,558.40
January 2008 .....	150,269,811.53	April 2012 .....	87,201,856.86	July 2016 .....	41,130,298.82
February 2008 .....	148,868,954.98	May 2012 .....	86,121,705.40	August 2016 .....	40,482,648.52
March 2008 .....	147,475,231.92	June 2012 .....	85,047,036.99	September 2016 .....	39,844,472.03
April 2008 .....	146,088,605.62	July 2012 .....	83,977,823.41	October 2016 .....	39,215,635.76
May 2008 .....	144,709,039.57	August 2012 .....	82,914,036.59	November 2016 .....	38,596,007.98
June 2008 .....	143,336,497.45	September 2012 .....	81,855,648.60	December 2016 .....	37,985,458.76
July 2008 .....	141,970,943.10	October 2012 .....	80,802,631.65	January 2017 .....	37,383,859.97
August 2008 .....	140,612,340.57	November 2012 .....	79,754,958.09	February 2017 .....	36,791,085.27
September 2008 .....	139,260,654.08	December 2012 .....	78,712,600.44	March 2017 .....	36,207,010.06
October 2008 .....	137,915,848.04	January 2013 .....	77,675,531.32	April 2017 .....	35,631,511.44
November 2008 .....	136,577,887.06	February 2013 .....	76,643,723.51	May 2017 .....	35,064,468.25
December 2008 .....	135,246,735.90	March 2013 .....	75,617,149.94	June 2017 .....	34,505,760.97
January 2009 .....	133,922,359.51	April 2013 .....	74,595,783.67	July 2017 .....	33,955,271.76
February 2009 .....	132,604,723.05	May 2013 .....	73,579,597.89	August 2017 .....	33,412,884.39
March 2009 .....	131,293,791.82	June 2013 .....	72,568,565.95	September 2017 .....	32,878,484.27
April 2009 .....	129,989,531.31	July 2013 .....	71,562,661.30	October 2017 .....	32,351,958.37
May 2009 .....	128,691,907.21	August 2013 .....	70,561,857.58	November 2017 .....	31,833,195.23
June 2009 .....	127,400,885.36	September 2013 .....	69,566,128.51	December 2017 .....	31,322,084.95
July 2009 .....	126,116,431.78	October 2013 .....	68,575,447.98	January 2018 .....	30,818,519.12
August 2009 .....	124,838,512.67	November 2013 .....	67,589,790.00	February 2018 .....	30,322,390.86
September 2009 .....	123,567,094.41	December 2013 .....	66,609,128.73	March 2018 .....	29,833,594.78
October 2009 .....	122,302,143.54	January 2014 .....	65,633,438.44	April 2018 .....	29,352,026.91
November 2009 .....	121,043,626.78	February 2014 .....	64,662,693.55	May 2018 .....	28,877,584.77
December 2009 .....	119,791,511.02	March 2014 .....	63,696,868.61	June 2018 .....	28,410,167.26
January 2010 .....	118,545,763.31	April 2014 .....	62,735,938.28	July 2018 .....	27,949,674.70
February 2010 .....	117,306,350.89	May 2014 .....	61,779,877.38	August 2018 .....	27,496,008.80
March 2010 .....	116,073,241.16	June 2014 .....	60,832,316.69	September 2018 .....	27,049,072.63
April 2010 .....	114,846,401.67	July 2014 .....	59,898,442.85	October 2018 .....	26,608,770.59
May 2010 .....	113,625,800.16	August 2014 .....	58,978,064.13	November 2018 .....	26,175,008.43
June 2010 .....	112,411,404.53	September 2014 .....	58,070,991.48	December 2018 .....	25,747,693.18



### Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2019 .....	\$ 25,326,733.20	June 2023 .....	\$ 10,113,355.69	November 2027 .....	\$ 3,474,588.63
February 2019 .....	24,912,038.07	July 2023 .....	9,929,149.12	December 2027 .....	3,396,503.21
March 2019 .....	24,503,518.68	August 2023 .....	9,747,809.21	January 2028 .....	3,319,721.18
April 2019 .....	24,101,087.13	September 2023 .....	9,569,294.26	February 2028 .....	3,244,222.97
May 2019 .....	23,704,656.74	October 2023 .....	9,393,563.17	March 2028 .....	3,169,989.29
June 2019 .....	23,314,142.03	November 2023 .....	9,220,575.38	April 2028 .....	3,097,001.11
July 2019 .....	22,929,458.74	December 2023 .....	9,050,290.95	May 2028 .....	3,025,239.69
August 2019 .....	22,550,523.74	January 2024 .....	8,882,670.46	June 2028 .....	2,954,686.54
September 2019 .....	22,177,255.08	February 2024 .....	8,717,675.07	July 2028 .....	2,885,323.46
October 2019 .....	21,809,571.95	March 2024 .....	8,555,266.47	August 2028 .....	2,817,132.49
November 2019 .....	21,447,394.65	April 2024 .....	8,395,406.91	September 2028 .....	2,750,095.93
December 2019 .....	21,090,644.61	May 2024 .....	8,238,059.16	October 2028 .....	2,684,196.35
January 2020 .....	20,739,244.33	June 2024 .....	8,083,186.50	November 2028 .....	2,619,416.54
February 2020 .....	20,393,117.41	July 2024 .....	7,930,752.76	December 2028 .....	2,555,739.56
March 2020 .....	20,052,188.50	August 2024 .....	7,780,722.24	January 2029 .....	2,493,148.72
April 2020 .....	19,716,383.29	September 2024 .....	7,633,059.79	February 2029 .....	2,431,627.53
May 2020 .....	19,385,628.54	October 2024 .....	7,487,730.71	March 2029 .....	2,371,159.79
June 2020 .....	19,059,851.99	November 2024 .....	7,344,700.83	April 2029 .....	2,311,729.49
July 2020 .....	18,738,982.41	December 2024 .....	7,203,936.43	May 2029 .....	2,253,320.87
August 2020 .....	18,422,949.56	January 2025 .....	7,065,404.28	June 2029 .....	2,195,918.40
September 2020 .....	18,111,684.17	February 2025 .....	6,929,071.62	July 2029 .....	2,139,506.75
October 2020 .....	17,805,117.95	March 2025 .....	6,794,906.15	August 2029 .....	2,084,070.85
November 2020 .....	17,503,183.55	April 2025 .....	6,662,876.03	September 2029 .....	2,029,595.80
December 2020 .....	17,205,814.56	May 2025 .....	6,532,949.86	October 2029 .....	1,976,066.95
January 2021 .....	16,912,945.50	June 2025 .....	6,405,096.71	November 2029 .....	1,923,469.85
February 2021 .....	16,624,511.82	July 2025 .....	6,279,286.05	December 2029 .....	1,871,790.25
March 2021 .....	16,340,449.84	August 2025 .....	6,155,487.80	January 2030 .....	1,821,014.13
April 2021 .....	16,060,696.78	September 2025 .....	6,033,672.32	February 2030 .....	1,771,127.63
May 2021 .....	15,785,190.75	October 2025 .....	5,913,810.37	March 2030 .....	1,722,117.14
June 2021 .....	15,513,870.70	November 2025 .....	5,795,873.12	April 2030 .....	1,673,969.21
July 2021 .....	15,246,676.47	December 2025 .....	5,679,832.17	May 2030 .....	1,626,670.59
August 2021 .....	14,983,548.70	January 2026 .....	5,565,659.51	June 2030 .....	1,580,208.24
September 2021 .....	14,724,428.88	February 2026 .....	5,453,327.52	July 2030 .....	1,534,569.30
October 2021 .....	14,469,259.32	March 2026 .....	5,342,808.99	August 2030 .....	1,489,741.07
November 2021 .....	14,217,983.13	April 2026 .....	5,234,077.08	September 2030 .....	1,445,711.08
December 2021 .....	13,970,544.21	May 2026 .....	5,127,105.33	October 2030 .....	1,402,467.00
January 2022 .....	13,726,887.26	June 2026 .....	5,021,867.66	November 2030 .....	1,359,996.71
February 2022 .....	13,486,957.74	July 2026 .....	4,918,338.37	December 2030 .....	1,318,288.24
March 2022 .....	13,250,701.89	August 2026 .....	4,816,492.12	January 2031 .....	1,277,329.80
April 2022 .....	13,018,066.67	September 2026 .....	4,716,303.92	February 2031 .....	1,237,109.79
May 2022 .....	12,788,999.83	October 2026 .....	4,617,749.13	March 2031 .....	1,197,616.75
June 2022 .....	12,563,449.80	November 2026 .....	4,520,803.49	April 2031 .....	1,158,839.41
July 2022 .....	12,341,365.77	December 2026 .....	4,425,443.06	May 2031 .....	1,120,766.65
August 2022 .....	12,122,697.64	January 2027 .....	4,331,644.24	June 2031 .....	1,083,387.52
September 2022 .....	11,907,395.98	February 2027 .....	4,239,383.78	July 2031 .....	1,046,691.21
October 2022 .....	11,695,412.09	March 2027 .....	4,148,638.76	August 2031 .....	1,010,667.10
November 2022 .....	11,486,697.92	April 2027 .....	4,059,386.57	September 2031 .....	975,304.69
December 2022 .....	11,281,206.14	May 2027 .....	3,971,604.93	October 2031 .....	940,593.67
January 2023 .....	11,078,890.02	June 2027 .....	3,885,271.89	November 2031 .....	906,523.84
February 2023 .....	10,879,703.55	July 2027 .....	3,800,365.79	December 2031 .....	873,085.17
March 2023 .....	10,683,601.33	August 2027 .....	3,716,865.30	January 2032 .....	840,267.79
April 2023 .....	10,490,538.59	September 2027 .....	3,634,749.39	February 2032 .....	808,061.94
May 2023 .....	10,300,471.21	October 2027 .....	3,553,997.31	March 2032 .....	776,458.03

### ***Aggregate Group I (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2032 .....	\$ 745,446.61	April 2033 .....	\$ 416,262.89	April 2034 .....	\$ 156,599.65
May 2032 .....	715,018.34	May 2033 .....	392,153.26	May 2034 .....	137,698.29
June 2032 .....	685,164.05	June 2033 .....	368,517.36	June 2034 .....	119,186.75
July 2032 .....	655,874.68	July 2033 .....	345,347.59	July 2034 .....	101,058.68
August 2032 .....	627,141.33	August 2033 .....	322,636.50	August 2034 .....	83,307.84
September 2032 .....	598,955.19	September 2033 .....	300,376.72	September 2034 .....	65,928.08
October 2032 .....	571,307.62	October 2033 .....	278,561.01	October 2034 .....	48,913.34
November 2032 .....	544,190.07	November 2033 .....	257,182.24	November 2034 .....	32,257.66
December 2032 .....	517,594.15	December 2033 .....	236,233.35	December 2034 .....	15,955.14
January 2033 .....	491,511.58	January 2034 .....	215,707.43	January 2035 and thereafter .....	0.00
February 2033 .....	465,934.18	February 2034 .....	195,597.65		
March 2033 .....	440,853.93	March 2034 .....	175,897.26		

### ***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 .....	\$59,248,000.00	April 2009 .....	\$39,496,539.56	April 2012 .....	\$26,146,985.89
May 2006 .....	58,831,420.27	May 2009 .....	39,021,789.70	May 2012 .....	25,871,200.77
June 2006 .....	58,396,081.95	June 2009 .....	38,553,795.32	June 2012 .....	25,599,772.43
July 2006 .....	57,941,529.13	July 2009 .....	38,092,479.13	July 2012 .....	25,332,644.40
August 2006 .....	57,468,201.66	August 2009 .....	37,637,764.47	August 2012 .....	25,069,760.68
September 2006 .....	56,976,563.64	September 2009 .....	37,189,575.36	September 2012 .....	24,811,065.77
October 2006 .....	56,467,102.83	October 2009 .....	36,747,836.50	October 2012 .....	24,556,504.65
November 2006 .....	55,940,329.95	November 2009 .....	36,312,473.22	November 2012 .....	24,306,022.78
December 2006 .....	55,396,778.06	December 2009 .....	35,883,411.52	December 2012 .....	24,059,566.07
January 2007 .....	54,837,001.73	January 2010 .....	35,460,578.04	January 2013 .....	23,817,080.92
February 2007 .....	54,261,576.38	February 2010 .....	35,043,900.04	February 2013 .....	23,578,514.20
March 2007 .....	53,671,097.34	March 2010 .....	34,633,305.43	March 2013 .....	23,343,813.21
April 2007 .....	53,066,179.13	April 2010 .....	34,228,722.76	April 2013 .....	23,112,925.71
May 2007 .....	52,447,454.49	May 2010 .....	33,830,081.16	May 2013 .....	22,885,799.93
June 2007 .....	51,815,573.52	June 2010 .....	33,437,310.42	June 2013 .....	22,662,384.53
July 2007 .....	51,171,202.72	July 2010 .....	33,050,340.91	July 2013 .....	22,442,628.63
August 2007 .....	50,535,471.11	August 2010 .....	32,669,103.63	August 2013 .....	22,226,481.75
September 2007 .....	49,908,284.98	September 2010 .....	32,293,530.15	September 2013 .....	22,013,893.90
October 2007 .....	49,289,551.43	October 2010 .....	31,923,552.67	October 2013 .....	21,804,815.49
November 2007 .....	48,679,178.37	November 2010 .....	31,559,103.96	November 2013 .....	21,599,197.34
December 2007 .....	48,077,074.54	December 2010 .....	31,200,117.37	December 2013 .....	21,396,990.71
January 2008 .....	47,483,149.42	January 2011 .....	30,846,526.84	January 2014 .....	21,198,147.30
February 2008 .....	46,897,313.34	February 2011 .....	30,498,266.87	February 2014 .....	21,002,619.19
March 2008 .....	46,319,477.36	March 2011 .....	30,155,272.55	March 2014 .....	20,810,358.87
April 2008 .....	45,749,553.34	April 2011 .....	29,817,479.51	April 2014 .....	20,621,319.29
May 2008 .....	45,187,453.90	May 2011 .....	29,484,823.97	May 2014 .....	20,435,453.74
June 2008 .....	44,633,092.41	June 2011 .....	29,157,242.68	June 2014 .....	20,249,060.10
July 2008 .....	44,086,383.01	July 2011 .....	28,834,672.94	July 2014 .....	20,056,880.90
August 2008 .....	43,547,240.59	August 2011 .....	28,517,052.59	August 2014 .....	19,859,037.58
September 2008 .....	43,015,580.77	September 2011 .....	28,204,320.03	September 2014 .....	19,655,649.40
October 2008 .....	42,491,319.90	October 2011 .....	27,896,414.19	October 2014 .....	19,446,833.55
November 2008 .....	41,974,375.05	November 2011 .....	27,593,274.50	November 2014 .....	19,232,705.16
December 2008 .....	41,464,664.06	December 2011 .....	27,294,840.96	December 2014 .....	19,013,377.34
January 2009 .....	40,962,105.43	January 2012 .....	27,001,054.06	January 2015 .....	18,788,961.16
February 2009 .....	40,466,618.40	February 2012 .....	26,711,854.81	February 2015 .....	18,559,565.78
March 2009 .....	39,978,122.89	March 2012 .....	26,427,184.75	March 2015 .....	18,325,298.39

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

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
April 2015 .....	\$18,086,264.25	November 2016 .....	\$12,765,911.73	June 2018 .....	\$ 6,339,942.81
May 2015 .....	17,842,566.78	December 2016 .....	12,450,950.99	July 2018 .....	5,979,652.09
June 2015 .....	17,594,307.50	January 2017 .....	12,133,040.53	August 2018 .....	5,617,527.31
July 2015 .....	17,341,586.17	February 2017 .....	11,812,250.18	September 2018 .....	5,253,615.98
August 2015 .....	17,084,500.69	March 2017 .....	11,488,648.41	October 2018 .....	4,887,964.64
September 2015 .....	16,823,147.21	April 2017 .....	11,162,302.42	November 2018 .....	4,520,618.78
October 2015 .....	16,557,620.14	May 2017 .....	10,833,278.05	December 2018 .....	4,151,623.00
November 2015 .....	16,288,012.18	June 2017 .....	10,501,639.89	January 2019 .....	3,781,020.86
December 2015 .....	16,014,414.32	July 2017 .....	10,167,451.24	February 2019 .....	3,408,855.05
January 2016 .....	15,736,915.90	August 2017 .....	9,830,774.19	March 2019 .....	3,035,167.28
February 2016 .....	15,455,604.60	September 2017 .....	9,491,669.56	April 2019 .....	2,659,998.38
March 2016 .....	15,170,566.50	October 2017 .....	9,150,196.99	May 2019 .....	2,283,388.27
April 2016 .....	14,881,886.10	November 2017 .....	8,806,414.94	June 2019 .....	1,905,375.98
May 2016 .....	14,589,646.29	December 2017 .....	8,460,380.65	July 2019 .....	1,525,999.68
June 2016 .....	14,293,928.45	January 2018 .....	8,112,150.29	August 2019 .....	1,145,296.68
July 2016 .....	13,994,812.44	February 2018 .....	7,761,778.81	September 2019 .....	763,303.45
August 2016 .....	13,692,376.61	March 2018 .....	7,409,320.09	October 2019 .....	380,055.60
September 2016 .....	13,386,697.83	April 2018 .....	7,054,826.91	November 2019 and thereafter .....	0.00
October 2016 .....	13,077,851.54	May 2018 .....	6,698,350.94		

### ***PN Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$534,278,600.00	September 2008 .....	\$408,410,097.37	February 2011 .....	\$297,786,688.82
May 2006 .....	530,317,498.08	October 2008 .....	404,310,805.55	March 2011 .....	294,262,292.16
June 2006 .....	526,241,819.34	November 2008 .....	400,232,802.54	April 2011 .....	290,756,226.23
July 2006 .....	522,053,361.60	December 2008 .....	396,175,978.80	May 2011 .....	287,268,396.72
August 2006 .....	517,753,978.13	January 2009 .....	392,140,225.37	June 2011 .....	283,798,709.78
September 2006 .....	513,345,576.36	February 2009 .....	388,125,433.82	July 2011 .....	280,347,072.06
October 2006 .....	508,830,116.41	March 2009 .....	384,131,496.31	August 2011 .....	276,913,390.69
November 2006 .....	504,209,609.64	April 2009 .....	380,158,305.52	September 2011 .....	273,497,573.27
December 2006 .....	499,613,073.39	May 2009 .....	376,205,754.73	October 2011 .....	270,099,527.88
January 2007 .....	495,040,384.35	June 2009 .....	372,273,737.72	November 2011 .....	266,719,163.07
February 2007 .....	490,491,419.80	July 2009 .....	368,362,148.84	December 2011 .....	263,356,387.85
March 2007 .....	485,966,057.70	August 2009 .....	364,470,882.98	January 2012 .....	260,011,111.73
April 2007 .....	481,464,176.60	September 2009 .....	360,599,835.58	February 2012 .....	256,683,244.65
May 2007 .....	476,985,655.70	October 2009 .....	356,748,902.60	March 2012 .....	253,372,697.03
June 2007 .....	472,530,374.80	November 2009 .....	352,917,980.54	April 2012 .....	250,079,379.75
July 2007 .....	468,098,214.33	December 2009 .....	349,106,966.45	May 2012 .....	246,803,204.14
August 2007 .....	463,689,055.34	January 2010 .....	345,315,757.88	June 2012 .....	243,544,082.01
September 2007 .....	459,302,779.48	February 2010 .....	341,544,252.93	July 2012 .....	240,301,925.59
October 2007 .....	454,939,269.02	March 2010 .....	337,792,350.22	August 2012 .....	237,076,647.58
November 2007 .....	450,598,406.82	April 2010 .....	334,059,948.88	September 2012 .....	233,868,161.14
December 2007 .....	446,280,076.35	May 2010 .....	330,346,948.56	October 2012 .....	230,676,379.85
January 2008 .....	441,984,161.69	June 2010 .....	326,653,249.46	November 2012 .....	227,501,217.75
February 2008 .....	437,710,547.51	July 2010 .....	322,978,752.24	December 2012 .....	224,342,589.32
March 2008 .....	433,459,119.06	August 2010 .....	319,323,358.10	January 2013 .....	221,200,409.48
April 2008 .....	429,229,762.20	September 2010 .....	315,686,968.76	February 2013 .....	218,074,593.60
May 2008 .....	425,022,363.36	October 2010 .....	312,069,486.42	March 2013 .....	214,965,057.46
June 2008 .....	420,836,809.56	November 2010 .....	308,470,813.79	April 2013 .....	211,871,717.28
July 2008 .....	416,672,988.42	December 2010 .....	304,890,854.09	May 2013 .....	208,794,489.73
August 2008 .....	412,530,788.10	January 2011 .....	301,329,511.03	June 2013 .....	205,733,291.89

***PN 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 2013 .....	\$202,688,041.27	December 2017 .....	\$ 86,421,797.71	May 2022 .....	\$ 34,171,628.16
August 2013 .....	199,658,655.81	January 2018 .....	84,991,869.07	June 2022 .....	33,542,613.12
September 2013 .....	196,645,053.86	February 2018 .....	83,583,470.37	July 2022 .....	32,923,512.78
October 2013 .....	193,647,154.21	March 2018 .....	82,196,292.30	August 2022 .....	32,314,181.27
November 2013 .....	190,664,876.06	April 2018 .....	80,830,029.88	September 2022 .....	31,714,474.84
December 2013 .....	187,698,139.00	May 2018 .....	79,484,382.40	October 2022 .....	31,124,251.74
January 2014 .....	184,768,837.67	June 2018 .....	78,159,053.36	November 2022 .....	30,543,372.26
February 2014 .....	181,882,411.54	July 2018 .....	76,853,750.41	December 2022 .....	29,971,698.65
March 2014 .....	179,038,254.06	August 2018 .....	75,568,185.31	January 2023 .....	29,409,095.13
April 2014 .....	176,235,767.11	September 2018 .....	74,302,073.83	February 2023 .....	28,855,427.86
May 2014 .....	173,474,360.88	October 2018 .....	73,055,135.75	March 2023 .....	28,310,564.88
June 2014 .....	170,753,453.71	November 2018 .....	71,827,094.78	April 2023 .....	27,774,376.11
July 2014 .....	168,072,472.06	December 2018 .....	70,617,678.48	May 2023 .....	27,246,733.33
August 2014 .....	165,430,850.31	January 2019 .....	69,426,618.26	June 2023 .....	26,727,510.14
September 2014 .....	162,828,030.73	February 2019 .....	68,253,649.27	July 2023 .....	26,216,581.93
October 2014 .....	160,263,463.30	March 2019 .....	67,098,510.41	August 2023 .....	25,713,825.89
November 2014 .....	157,736,605.66	April 2019 .....	65,960,944.20	September 2023 .....	25,219,120.91
December 2014 .....	155,246,922.99	May 2019 .....	64,840,696.82	October 2023 .....	24,732,347.66
January 2015 .....	152,793,887.88	June 2019 .....	63,737,517.99	November 2023 .....	24,253,388.47
February 2015 .....	150,376,980.27	July 2019 .....	62,651,160.95	December 2023 .....	23,782,127.37
March 2015 .....	147,995,687.32	August 2019 .....	61,581,382.41	January 2024 .....	23,318,450.03
April 2015 .....	145,649,503.31	September 2019 .....	60,527,942.48	February 2024 .....	22,862,243.75
May 2015 .....	143,337,929.57	October 2019 .....	59,490,604.67	March 2024 .....	22,413,397.44
June 2015 .....	141,060,474.34	November 2019 .....	58,469,135.80	April 2024 .....	21,971,801.62
July 2015 .....	138,816,652.73	December 2019 .....	57,463,305.96	May 2024 .....	21,537,348.32
August 2015 .....	136,605,986.57	January 2020 .....	56,472,888.50	June 2024 .....	21,109,931.17
September 2015 .....	134,428,004.36	February 2020 .....	55,497,659.93	July 2024 .....	20,689,445.27
October 2015 .....	132,282,241.15	March 2020 .....	54,537,399.93	August 2024 .....	20,275,787.25
November 2015 .....	130,168,238.46	April 2020 .....	53,591,891.25	September 2024 .....	19,868,855.21
December 2015 .....	128,085,544.20	May 2020 .....	52,660,919.74	October 2024 .....	19,468,548.70
January 2016 .....	126,033,712.58	June 2020 .....	51,744,274.23	November 2024 .....	19,074,768.72
February 2016 .....	124,012,304.01	July 2020 .....	50,841,746.53	December 2024 .....	18,687,417.66
March 2016 .....	122,020,885.01	August 2020 .....	49,953,131.41	January 2025 .....	18,306,399.35
April 2016 .....	120,059,028.17	September 2020 .....	49,078,226.50	February 2025 .....	17,931,618.96
May 2016 .....	118,126,312.01	October 2020 .....	48,216,832.31	March 2025 .....	17,562,983.03
June 2016 .....	116,222,320.94	November 2020 .....	47,368,752.13	April 2025 .....	17,200,399.44
July 2016 .....	114,346,645.15	December 2020 .....	46,533,792.06	May 2025 .....	16,843,777.39
August 2016 .....	112,498,880.54	January 2021 .....	45,711,760.91	June 2025 .....	16,493,027.39
September 2016 .....	110,678,628.67	February 2021 .....	44,902,470.20	July 2025 .....	16,148,061.22
October 2016 .....	108,885,496.63	March 2021 .....	44,105,734.10	August 2025 .....	15,808,791.93
November 2016 .....	107,119,097.01	April 2021 .....	43,321,369.43	September 2025 .....	15,475,133.82
December 2016 .....	105,379,047.79	May 2021 .....	42,549,195.56	October 2025 .....	15,147,002.42
January 2017 .....	103,664,972.29	June 2021 .....	41,789,034.44	November 2025 .....	14,824,314.49
February 2017 .....	101,976,499.09	July 2021 .....	41,040,710.52	December 2025 .....	14,506,987.95
March 2017 .....	100,313,261.95	August 2021 .....	40,304,050.73	January 2026 .....	14,194,941.92
April 2017 .....	98,674,899.75	September 2021 .....	39,578,884.47	February 2026 .....	13,888,096.70
May 2017 .....	97,061,056.41	October 2021 .....	38,865,043.53	March 2026 .....	13,586,373.71
June 2017 .....	95,471,380.81	November 2021 .....	38,162,362.08	April 2026 .....	13,289,695.52
July 2017 .....	93,905,526.77	December 2021 .....	37,470,676.65	May 2026 .....	12,997,985.79
August 2017 .....	92,363,152.91	January 2022 .....	36,789,826.07	June 2026 .....	12,711,169.30
September 2017 .....	90,843,922.64	February 2022 .....	36,119,651.45	July 2026 .....	12,429,171.92
October 2017 .....	89,347,504.09	March 2022 .....	35,459,996.17	August 2026 .....	12,151,920.56
November 2017 .....	87,873,570.00	April 2022 .....	34,810,705.82	September 2026 .....	11,879,343.22

***PN 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 2026 .....	\$ 11,611,368.91	April 2029 .....	\$ 5,399,205.35	September 2031 .....	\$ 1,883,091.63
November 2026 .....	11,347,927.68	May 2029 .....	5,243,764.15	October 2031 .....	1,793,262.76
December 2026 .....	11,088,950.58	June 2029 .....	5,091,124.58	November 2031 .....	1,705,195.75
January 2027 .....	10,834,369.67	July 2029 .....	4,941,242.85	December 2031 .....	1,618,862.14
February 2027 .....	10,584,117.97	August 2029 .....	4,794,075.83	January 2032 .....	1,534,233.92
March 2027 .....	10,338,129.48	September 2029 .....	4,649,581.00	February 2032 .....	1,451,283.46
April 2027 .....	10,096,339.17	October 2029 .....	4,507,716.47	March 2032 .....	1,369,983.58
May 2027 .....	9,858,682.92	November 2029 .....	4,368,440.97	April 2032 .....	1,290,307.48
June 2027 .....	9,625,097.57	December 2029 .....	4,231,713.82	May 2032 .....	1,212,228.77
July 2027 .....	9,395,520.84	January 2030 .....	4,097,494.97	June 2032 .....	1,135,721.45
August 2027 .....	9,169,891.39	February 2030 .....	3,965,744.92	July 2032 .....	1,060,759.91
September 2027 .....	8,948,148.73	March 2030 .....	3,836,424.77	August 2032 .....	987,318.92
October 2027 .....	8,730,233.28	April 2030 .....	3,709,496.19	September 2032 .....	915,373.63
November 2027 .....	8,516,086.31	May 2030 .....	3,584,921.41	October 2032 .....	844,899.57
December 2027 .....	8,305,649.94	June 2030 .....	3,462,663.23	November 2032 .....	775,872.62
January 2028 .....	8,098,867.13	July 2030 .....	3,342,684.99	December 2032 .....	708,269.04
February 2028 .....	7,895,681.68	August 2030 .....	3,224,950.55	January 2033 .....	642,065.43
March 2028 .....	7,696,038.18	September 2030 .....	3,109,424.34	February 2033 .....	577,238.74
April 2028 .....	7,499,882.07	October 2030 .....	2,996,071.28	March 2033 .....	513,766.29
May 2028 .....	7,307,159.54	November 2030 .....	2,884,856.84	April 2033 .....	451,625.72
June 2028 .....	7,117,817.58	December 2030 .....	2,775,746.97	May 2033 .....	390,795.01
July 2028 .....	6,931,803.96	January 2031 .....	2,668,708.15	June 2033 .....	331,252.47
August 2028 .....	6,749,067.20	February 2031 .....	2,563,707.34	July 2033 .....	272,976.74
September 2028 .....	6,569,556.57	March 2031 .....	2,460,711.98	August 2033 .....	215,946.78
October 2028 .....	6,393,222.08	April 2031 .....	2,359,690.01	September 2033 .....	160,141.87
November 2028 .....	6,220,014.47	May 2031 .....	2,260,609.85	October 2033 .....	105,541.60
December 2028 .....	6,049,885.21	June 2031 .....	2,163,440.36	November 2033 .....	52,125.87
January 2029 .....	5,882,786.45	July 2031 .....	2,068,150.89	December 2033 and thereafter .....	0.00
February 2029 .....	5,718,671.08	August 2031 .....	1,974,711.23		
March 2029 .....	5,557,492.63				

***Aggregate Group III Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$183,290,183.00	October 2007 .....	\$134,574,817.74	April 2009 .....	\$ 97,902,894.10
May 2006 .....	180,726,190.00	November 2007 .....	132,187,777.25	May 2009 .....	96,227,766.61
June 2006 .....	178,087,492.39	December 2007 .....	129,844,685.78	June 2009 .....	94,587,583.50
July 2006 .....	175,377,482.46	January 2008 .....	127,544,995.64	July 2009 .....	92,981,894.34
August 2006 .....	172,599,654.74	February 2008 .....	125,288,165.03	August 2009 .....	91,410,253.59
September 2006 .....	169,757,600.28	March 2008 .....	123,073,657.99	September 2009 .....	89,872,220.52
October 2006 .....	166,855,000.72	April 2008 .....	120,900,944.31	October 2009 .....	88,367,359.23
November 2006 .....	163,895,622.22	May 2008 .....	118,769,499.51	November 2009 .....	86,895,238.55
December 2006 .....	160,987,247.47	June 2008 .....	116,678,804.78	December 2009 .....	85,455,431.97
January 2007 .....	158,129,253.11	July 2008 .....	114,628,346.84	January 2010 .....	84,047,517.65
February 2007 .....	155,321,022.49	August 2008 .....	112,617,618.02	February 2010 .....	82,671,078.35
March 2007 .....	152,561,945.52	September 2008 .....	110,646,116.10	March 2010 .....	81,325,701.34
April 2007 .....	149,851,418.67	October 2008 .....	108,713,344.27	April 2010 .....	80,010,978.43
May 2007 .....	147,188,844.84	November 2008 .....	106,818,811.10	May 2010 .....	78,726,505.87
June 2007 .....	144,573,633.37	December 2008 .....	104,962,030.50	June 2010 .....	77,471,884.27
July 2007 .....	142,005,199.91	January 2009 .....	103,142,521.57	July 2010 .....	76,246,718.67
August 2007 .....	139,482,966.38	February 2009 .....	101,359,808.69	August 2010 .....	75,050,618.39
September 2007 .....	137,006,360.90	March 2009 .....	99,613,421.33	September 2010 .....	73,883,197.01



### Aggregate Group III (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>
October 2010 .....	\$ 72,744,072.36	July 2014 .....	\$ 44,664,264.45	March 2018 .....	\$ 23,378,218.34
November 2010 .....	71,632,866.45	August 2014 .....	44,291,559.35	April 2018 .....	22,824,143.93
December 2010 .....	70,549,205.41	September 2014 .....	43,911,262.82	May 2018 .....	22,268,608.12
January 2011 .....	69,492,719.47	October 2014 .....	43,523,585.34	June 2018 .....	21,711,692.05
February 2011 .....	68,463,042.92	November 2014 .....	43,128,733.26	July 2018 .....	21,153,474.87
March 2011 .....	67,459,814.06	December 2014 .....	42,726,908.88	August 2018 .....	20,594,033.83
April 2011 .....	66,482,675.16	January 2015 .....	42,318,310.51	September 2018 .....	20,033,444.30
May 2011 .....	65,531,272.42	February 2015 .....	41,903,132.53	October 2018 .....	19,471,779.79
June 2011 .....	64,605,255.91	March 2015 .....	41,481,565.47	November 2018 .....	18,909,111.97
July 2011 .....	63,704,279.57	April 2015 .....	41,053,796.06	December 2018 .....	18,345,510.76
August 2011 .....	62,828,001.12	May 2015 .....	40,620,007.30	January 2019 .....	17,781,044.27
September 2011 .....	61,976,082.07	June 2015 .....	40,180,378.53	February 2019 .....	17,215,778.94
October 2011 .....	61,148,187.64	July 2015 .....	39,735,085.45	March 2019 .....	16,649,779.46
November 2011 .....	60,343,986.74	August 2015 .....	39,284,300.23	April 2019 .....	16,083,108.89
December 2011 .....	59,563,151.96	September 2015 .....	38,828,191.55	May 2019 .....	15,515,828.63
January 2012 .....	58,805,359.46	October 2015 .....	38,366,924.65	June 2019 .....	14,947,998.48
February 2012 .....	58,070,288.98	November 2015 .....	37,900,661.39	July 2019 .....	14,379,676.66
March 2012 .....	57,357,623.83	December 2015 .....	37,429,560.32	August 2019 .....	13,810,919.83
April 2012 .....	56,667,050.77	January 2016 .....	36,953,776.70	September 2019 .....	13,241,783.15
May 2012 .....	55,998,260.08	February 2016 .....	36,473,462.61	October 2019 .....	12,672,320.24
June 2012 .....	55,350,945.41	March 2016 .....	35,988,766.95	November 2019 .....	12,102,583.27
July 2012 .....	54,724,803.84	April 2016 .....	35,499,835.53	December 2019 .....	11,532,622.99
August 2012 .....	54,119,535.79	May 2016 .....	35,006,811.08	January 2020 .....	10,962,488.68
September 2012 .....	53,534,844.99	June 2016 .....	34,509,833.35	February 2020 .....	10,392,228.28
October 2012 .....	52,970,438.48	July 2016 .....	34,009,039.13	March 2020 .....	9,821,888.30
November 2012 .....	52,426,026.53	August 2016 .....	33,504,562.33	April 2020 .....	9,251,513.97
December 2012 .....	51,901,322.65	September 2016 .....	32,996,533.97	May 2020 .....	8,681,149.15
January 2013 .....	51,396,043.51	October 2016 .....	32,485,082.28	June 2020 .....	8,110,836.43
February 2013 .....	50,909,908.91	November 2016 .....	31,970,332.74	July 2020 .....	7,540,617.13
March 2013 .....	50,442,641.83	December 2016 .....	31,452,408.10	August 2020 .....	6,970,531.29
April 2013 .....	49,993,968.29	January 2017 .....	30,931,428.46	September 2020 .....	6,400,617.77
May 2013 .....	49,563,617.36	February 2017 .....	30,407,511.29	October 2020 .....	5,830,914.17
June 2013 .....	49,151,321.13	March 2017 .....	29,880,771.48	November 2020 .....	5,261,456.95
July 2013 .....	48,756,814.70	April 2017 .....	29,351,321.40	December 2020 .....	4,692,281.39
August 2013 .....	48,379,836.11	May 2017 .....	28,819,270.92	January 2021 .....	4,123,421.65
September 2013 .....	48,020,126.32	June 2017 .....	28,284,727.47	February 2021 .....	3,554,910.73
October 2013 .....	47,677,429.18	July 2017 .....	27,747,796.05	March 2021 .....	2,986,780.57
November 2013 .....	47,351,491.42	August 2017 .....	27,208,579.33	April 2021 .....	2,419,062.01
December 2013 .....	47,042,062.60	September 2017 .....	26,667,177.64	May 2021 .....	1,851,784.85
January 2014 .....	46,728,751.70	October 2017 .....	26,123,689.01	June 2021 .....	1,284,977.83
February 2014 .....	46,406,254.72	November 2017 .....	25,578,209.25	July 2021 .....	718,668.68
March 2014 .....	46,074,812.99	December 2017 .....	25,030,831.94	August 2021 .....	152,884.13
April 2014 .....	45,734,663.20	January 2018 .....	24,481,648.50	September 2021 and thereafter .....	0.00
May 2014 .....	45,386,037.47	February 2018 .....	23,930,748.24		
June 2014 .....	45,029,163.47				

### 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 .....	\$8,862,396.00	July 2006 .....	\$8,271,639.52	October 2006 .....	\$7,635,357.22
May 2006 .....	8,670,970.14	August 2006 .....	8,064,248.92	November 2006 .....	7,414,412.17
June 2006 .....	8,473,966.90	September 2006 .....	7,852,063.20	December 2006 .....	7,197,275.02



### ***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 2007 .....	\$6,983,899.24	August 2008 .....	\$3,586,033.61	March 2010 .....	\$1,249,801.82
February 2007 .....	6,774,238.78	September 2008 .....	3,438,842.70	April 2010 .....	1,151,645.56
March 2007 .....	6,568,248.10	October 2008 .....	3,294,543.36	May 2010 .....	1,055,747.78
April 2007 .....	6,365,882.13	November 2008 .....	3,153,098.89	June 2010 .....	962,078.64
May 2007 .....	6,167,096.30	December 2008 .....	3,014,473.00	July 2010 .....	870,608.66
June 2007 .....	5,971,846.51	January 2009 .....	2,878,629.78	August 2010 .....	781,308.69
July 2007 .....	5,780,089.13	February 2009 .....	2,745,533.73	September 2010 .....	694,149.85
August 2007 .....	5,591,781.01	March 2009 .....	2,615,149.72	October 2010 .....	609,103.63
September 2007 .....	5,406,879.44	April 2009 .....	2,487,443.00	November 2010 .....	526,141.81
October 2007 .....	5,225,342.20	May 2009 .....	2,362,379.20	December 2010 .....	445,236.46
November 2007 .....	5,047,127.49	June 2009 .....	2,239,924.32	January 2011 .....	366,359.99
December 2007 .....	4,872,193.98	July 2009 .....	2,120,044.73	February 2011 .....	289,485.08
January 2008 .....	4,700,500.78	August 2009 .....	2,002,707.17	March 2011 .....	214,584.74
February 2008 .....	4,532,007.45	September 2009 .....	1,887,878.74	April 2011 .....	141,632.26
March 2008 .....	4,366,673.96	October 2009 .....	1,775,526.89	May 2011 .....	70,601.23
April 2008 .....	4,204,460.73	November 2009 .....	1,665,619.43	June 2011 .....	1,465.51
May 2008 .....	4,045,328.61	December 2009 .....	1,558,124.51	July 2011 and thereafter .....	0.00
June 2008 .....	3,889,238.86	January 2010 .....	1,453,010.65		
July 2008 .....	3,736,153.16	February 2010 .....	1,350,246.69		

### ***SP 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 .....	\$3,988,079.00	September 2008 .....	\$3,308,245.33	February 2011 .....	\$2,777,962.16
May 2006 .....	3,965,489.33	October 2008 .....	3,287,489.62	March 2011 .....	2,762,049.55
June 2006 .....	3,942,315.11	November 2008 .....	3,266,928.08	April 2011 .....	2,746,276.53
July 2006 .....	3,918,574.12	December 2008 .....	3,246,558.65	May 2011 .....	2,730,641.41
August 2006 .....	3,894,284.73	January 2009 .....	3,226,379.30	June 2011 .....	2,715,142.47
September 2006 .....	3,869,465.84	February 2009 .....	3,206,388.00	July 2011 .....	2,699,778.02
October 2006 .....	3,844,136.89	March 2009 .....	3,186,582.74	August 2011 .....	2,684,546.39
November 2006 .....	3,818,317.82	April 2009 .....	3,166,961.52	September 2011 .....	2,669,445.89
December 2006 .....	3,792,743.91	May 2009 .....	3,147,522.35	October 2011 .....	2,654,474.87
January 2007 .....	3,767,412.78	June 2009 .....	3,128,263.25	November 2011 .....	2,639,631.68
February 2007 .....	3,742,322.08	July 2009 .....	3,109,182.26	December 2011 .....	2,624,914.68
March 2007 .....	3,717,469.45	August 2009 .....	3,090,277.44	January 2012 .....	2,610,322.23
April 2007 .....	3,692,852.56	September 2009 .....	3,071,546.84	February 2012 .....	2,595,852.71
May 2007 .....	3,668,469.10	October 2009 .....	3,052,988.54	March 2012 .....	2,581,504.51
June 2007 .....	3,644,316.76	November 2009 .....	3,034,600.62	April 2012 .....	2,567,276.02
July 2007 .....	3,620,393.26	December 2009 .....	3,016,381.18	May 2012 .....	2,553,165.67
August 2007 .....	3,596,696.31	January 2010 .....	2,998,328.34	June 2012 .....	2,539,171.85
September 2007 .....	3,573,223.68	February 2010 .....	2,980,440.21	July 2012 .....	2,525,292.99
October 2007 .....	3,549,973.10	March 2010 .....	2,962,714.92	August 2012 .....	2,511,527.54
November 2007 .....	3,526,942.36	April 2010 .....	2,945,150.63	September 2012 .....	2,497,873.93
December 2007 .....	3,504,129.23	May 2010 .....	2,927,745.49	October 2012 .....	2,484,330.61
January 2008 .....	3,481,531.52	June 2010 .....	2,910,497.65	November 2012 .....	2,470,896.06
February 2008 .....	3,459,147.04	July 2010 .....	2,893,405.32	December 2012 .....	2,457,568.74
March 2008 .....	3,436,973.61	August 2010 .....	2,876,466.66	January 2013 .....	2,444,347.13
April 2008 .....	3,415,009.09	September 2010 .....	2,859,679.90	February 2013 .....	2,431,229.72
May 2008 .....	3,393,251.31	October 2010 .....	2,843,043.23	March 2013 .....	2,418,215.01
June 2008 .....	3,371,698.16	November 2010 .....	2,826,554.88	April 2013 .....	2,405,301.50
July 2008 .....	3,350,347.52	December 2010 .....	2,810,213.09	May 2013 .....	2,392,487.72
August 2008 .....	3,329,197.27	January 2011 .....	2,794,016.10	June 2013 .....	2,379,772.17

### ***SP 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>
July 2013 .....	\$2,367,153.41	February 2015 .....	\$1,964,216.14	September 2016 .....	\$1,078,762.75
August 2013 .....	2,354,629.96	March 2015 .....	1,928,483.34	October 2016 .....	1,021,620.03
September 2013 .....	2,342,200.37	April 2015 .....	1,891,394.87	November 2016 .....	963,579.93
October 2013 .....	2,329,863.21	May 2015 .....	1,852,978.53	December 2016 .....	904,662.85
November 2013 .....	2,317,617.03	June 2015 .....	1,813,261.67	January 2017 .....	844,888.86
December 2013 .....	2,305,460.42	July 2015 .....	1,772,271.21	February 2017 .....	784,277.68
January 2014 .....	2,291,888.06	August 2015 .....	1,730,033.61	March 2017 .....	722,848.73
February 2014 .....	2,276,520.83	September 2015 .....	1,686,574.95	April 2017 .....	660,621.08
March 2014 .....	2,259,393.42	October 2015 .....	1,641,920.88	May 2017 .....	597,613.51
April 2014 .....	2,240,539.99	November 2015 .....	1,596,096.61	June 2017 .....	533,844.47
May 2014 .....	2,219,994.15	December 2015 .....	1,549,126.99	July 2017 .....	469,332.11
June 2014 .....	2,197,789.00	January 2016 .....	1,501,036.44	August 2017 .....	404,094.28
July 2014 .....	2,173,957.10	February 2016 .....	1,451,848.99	September 2017 .....	338,148.53
August 2014 .....	2,148,530.53	March 2016 .....	1,401,588.30	October 2017 .....	271,512.10
September 2014 .....	2,121,540.85	April 2016 .....	1,350,277.63	November 2017 .....	204,201.96
October 2014 .....	2,093,019.12	May 2016 .....	1,297,939.86	December 2017 .....	136,234.80
November 2014 .....	2,062,995.92	June 2016 .....	1,244,597.52	January 2018 .....	67,627.00
December 2014 .....	2,031,501.36	July 2016 .....	1,190,272.75	February 2018 and thereafter .....	0.00
January 2015 .....	1,998,565.05	August 2016 .....	1,134,987.35		

### ***OG 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 .....	\$7,190,714.00	September 2008 .....	\$5,794,443.28	February 2011 .....	\$4,895,045.50
May 2006 .....	7,143,498.01	October 2008 .....	5,755,216.00	March 2011 .....	4,872,089.95
June 2006 .....	7,094,766.58	November 2008 .....	5,716,624.01	April 2011 .....	4,849,621.73
July 2006 .....	7,044,570.87	December 2008 .....	5,678,661.63	May 2011 .....	4,827,636.31
August 2006 .....	6,992,963.70	January 2009 .....	5,641,323.23	June 2011 .....	4,806,129.20
September 2006 .....	6,939,999.43	February 2009 .....	5,604,603.24	July 2011 .....	4,785,095.92
October 2006 .....	6,885,733.92	March 2009 .....	5,568,496.10	August 2011 .....	4,764,532.06
November 2006 .....	6,830,224.45	April 2009 .....	5,532,996.31	September 2011 .....	4,744,433.22
December 2006 .....	6,775,493.49	May 2009 .....	5,498,098.41	October 2011 .....	4,724,795.05
January 2007 .....	6,721,534.28	June 2009 .....	5,463,796.99	November 2011 .....	4,705,613.23
February 2007 .....	6,668,340.11	July 2009 .....	5,430,086.67	December 2011 .....	4,686,883.46
March 2007 .....	6,615,904.32	August 2009 .....	5,396,962.12	January 2012 .....	4,668,601.49
April 2007 .....	6,564,220.29	September 2009 .....	5,364,418.04	February 2012 .....	4,650,763.10
May 2007 .....	6,513,281.47	October 2009 .....	5,332,449.19	March 2012 .....	4,633,364.09
June 2007 .....	6,463,081.34	November 2009 .....	5,301,050.35	April 2012 .....	4,616,400.31
July 2007 .....	6,413,613.44	December 2009 .....	5,270,216.34	May 2012 .....	4,599,867.64
August 2007 .....	6,364,871.36	January 2010 .....	5,239,942.04	June 2012 .....	4,583,761.99
September 2007 .....	6,316,848.74	February 2010 .....	5,210,222.36	July 2012 .....	4,568,079.29
October 2007 .....	6,269,539.26	March 2010 .....	5,181,052.24	August 2012 .....	4,552,815.52
November 2007 .....	6,222,936.64	April 2010 .....	5,152,426.67	September 2012 .....	4,537,966.68
December 2007 .....	6,177,034.68	May 2010 .....	5,124,340.68	October 2012 .....	4,523,528.81
January 2008 .....	6,131,827.20	June 2010 .....	5,096,789.32	November 2012 .....	4,509,497.98
February 2008 .....	6,087,308.07	July 2010 .....	5,069,767.70	December 2012 .....	4,495,870.27
March 2008 .....	6,043,471.22	August 2010 .....	5,043,270.96	January 2013 .....	4,482,641.83
April 2008 .....	6,000,310.61	September 2010 .....	5,017,294.27	February 2013 .....	4,469,808.80
May 2008 .....	5,957,820.26	October 2010 .....	4,991,832.86	March 2013 .....	4,457,367.38
June 2008 .....	5,915,994.22	November 2010 .....	4,966,881.97	April 2013 .....	4,445,313.79
July 2008 .....	5,874,826.60	December 2010 .....	4,942,436.89	May 2013 .....	4,433,644.28
August 2008 .....	5,834,311.56	January 2011 .....	4,918,492.95	June 2013 .....	4,422,355.12

### OG 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>
July 2013 .....	\$4,411,442.63	December 2015 .....	\$3,649,186.20	May 2018 .....	\$1,914,975.68
August 2013 .....	4,400,903.13	January 2016 .....	3,602,050.22	June 2018 .....	1,844,797.06
September 2013 .....	4,390,733.00	February 2016 .....	3,553,787.21	July 2018 .....	1,774,126.41
October 2013 .....	4,380,928.64	March 2016 .....	3,504,424.59	August 2018 .....	1,702,980.47
November 2013 .....	4,371,486.46	April 2016 .....	3,453,989.37	September 2018 .....	1,631,375.72
December 2013 .....	4,362,402.92	May 2016 .....	3,402,508.07	October 2018 .....	1,559,328.31
January 2014 .....	4,351,843.28	June 2016 .....	3,350,006.82	November 2018 .....	1,486,854.15
February 2014 .....	4,339,344.13	July 2016 .....	3,296,511.29	December 2018 .....	1,413,968.83
March 2014 .....	4,324,945.96	August 2016 .....	3,242,046.72	January 2019 .....	1,340,687.70
April 2014 .....	4,308,688.61	September 2016 .....	3,186,637.97	February 2019 .....	1,267,025.82
May 2014 .....	4,290,611.30	October 2016 .....	3,130,309.44	March 2019 .....	1,192,997.98
June 2014 .....	4,270,752.61	November 2016 .....	3,073,085.16	April 2019 .....	1,118,618.72
July 2014 .....	4,249,150.53	December 2016 .....	3,014,988.75	May 2019 .....	1,043,902.31
August 2014 .....	4,225,842.44	January 2017 .....	2,956,043.42	June 2019 .....	968,862.77
September 2014 .....	4,200,865.11	February 2017 .....	2,896,272.01	July 2019 .....	893,513.88
October 2014 .....	4,174,254.75	March 2017 .....	2,835,696.97	August 2019 .....	817,869.15
November 2014 .....	4,146,046.98	April 2017 .....	2,774,340.39	September 2019 .....	741,941.87
December 2014 .....	4,116,276.83	May 2017 .....	2,712,223.96	October 2019 .....	665,745.06
January 2015 .....	4,084,978.80	June 2017 .....	2,649,369.02	November 2019 .....	589,291.54
February 2015 .....	4,052,186.83	July 2017 .....	2,585,796.55	December 2019 .....	512,593.87
March 2015 .....	4,017,934.30	August 2017 .....	2,521,527.17	January 2020 .....	435,664.39
April 2015 .....	3,982,254.07	September 2017 .....	2,456,581.16	February 2020 .....	358,515.22
May 2015 .....	3,945,178.46	October 2017 .....	2,390,978.45	March 2020 .....	281,158.24
June 2015 .....	3,906,739.27	November 2017 .....	2,324,738.62	April 2020 .....	203,605.14
July 2015 .....	3,866,967.80	December 2017 .....	2,257,880.93	May 2020 .....	125,867.36
August 2015 .....	3,825,894.82	January 2018 .....	2,190,424.30	June 2020 .....	47,956.16
September 2015 .....	3,783,550.62	February 2018 .....	2,122,387.34	July 2020 and thereafter .....	0.00
October 2015 .....	3,739,965.00	March 2018 .....	2,053,788.32		
November 2015 .....	3,695,167.25	April 2018 .....	1,984,645.22		

### YP 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 .....	\$284,363,000.00	November 2007 .....	\$239,611,185.42	June 2009 .....	\$198,105,576.42
May 2006 .....	282,195,650.80	December 2007 .....	237,322,958.72	July 2009 .....	196,032,615.65
June 2006 .....	279,966,798.92	January 2008 .....	235,046,595.42	August 2009 .....	193,970,410.78
July 2006 .....	277,678,384.97	February 2008 .....	232,782,034.49	September 2009 .....	191,918,906.49
August 2006 .....	275,331,423.12	March 2008 .....	230,529,215.20	October 2009 .....	189,878,047.73
September 2006 .....	272,926,955.92	April 2008 .....	228,288,077.16	November 2009 .....	187,847,779.72
October 2006 .....	270,466,053.44	May 2008 .....	226,058,560.25	December 2009 .....	185,828,047.97
November 2006 .....	268,017,902.71	June 2008 .....	223,840,604.71	January 2010 .....	183,818,798.28
December 2006 .....	265,582,438.13	July 2008 .....	221,634,151.04	February 2010 .....	181,819,976.72
January 2007 .....	263,159,594.42	August 2008 .....	219,439,140.07	March 2010 .....	179,831,529.64
February 2007 .....	260,749,306.67	September 2008 .....	217,255,512.94	April 2010 .....	177,853,403.66
March 2007 .....	258,351,510.28	October 2008 .....	215,083,211.07	May 2010 .....	175,885,545.69
April 2007 .....	255,966,140.98	November 2008 .....	212,922,176.21	June 2010 .....	173,927,902.88
May 2007 .....	253,593,134.84	December 2008 .....	210,772,350.38	July 2010 .....	171,980,422.69
June 2007 .....	251,232,428.26	January 2009 .....	208,633,675.92	August 2010 .....	170,043,052.83
July 2007 .....	248,883,957.96	February 2009 .....	206,506,095.45	September 2010 .....	168,115,741.29
August 2007 .....	246,547,661.00	March 2009 .....	204,389,551.90	October 2010 .....	166,198,436.31
September 2007 .....	244,223,474.74	April 2009 .....	202,283,988.50	November 2010 .....	164,291,086.41
October 2007 .....	241,911,336.87	May 2009 .....	200,189,348.74	December 2010 .....	162,393,640.38

**YP 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 2011 .....	\$160,506,047.25	June 2015 .....	\$ 75,456,919.89	November 2019 .....	\$ 31,452,063.10
February 2011 .....	158,628,256.34	July 2015 .....	74,262,637.97	December 2019 .....	30,915,302.39
March 2011 .....	156,760,217.21	August 2015 .....	73,085,955.07	January 2020 .....	30,386,734.74
April 2011 .....	154,901,879.68	September 2015 .....	71,926,621.34	February 2020 .....	29,866,241.60
May 2011 .....	153,053,193.86	October 2015 .....	70,784,390.37	March 2020 .....	29,353,706.12
June 2011 .....	151,214,110.06	November 2015 .....	69,659,019.22	April 2020 .....	28,849,013.06
July 2011 .....	149,384,578.90	December 2015 .....	68,550,268.29	May 2020 .....	28,352,048.82
August 2011 .....	147,564,551.23	January 2016 .....	67,457,901.33	June 2020 .....	27,862,701.40
September 2011 .....	145,753,978.14	February 2016 .....	66,381,685.38	July 2020 .....	27,380,860.35
October 2011 .....	143,952,811.00	March 2016 .....	65,321,390.71	August 2020 .....	26,906,416.80
November 2011 .....	142,161,001.41	April 2016 .....	64,276,790.79	September 2020 .....	26,439,263.41
December 2011 .....	140,378,501.22	May 2016 .....	63,247,662.25	October 2020 .....	25,979,294.33
January 2012 .....	138,605,262.54	June 2016 .....	62,233,784.82	November 2020 .....	25,526,405.23
February 2012 .....	136,841,237.71	July 2016 .....	61,234,941.30	December 2020 .....	25,080,493.22
March 2012 .....	135,086,379.34	August 2016 .....	60,250,917.52	January 2021 .....	24,641,456.89
April 2012 .....	133,340,640.24	September 2016 .....	59,281,502.29	February 2021 .....	24,209,196.23
May 2012 .....	131,603,973.52	October 2016 .....	58,326,487.36	March 2021 .....	23,783,612.65
June 2012 .....	129,876,332.48	November 2016 .....	57,385,667.39	April 2021 .....	23,364,608.96
July 2012 .....	128,157,670.69	December 2016 .....	56,458,839.88	May 2021 .....	22,952,089.33
August 2012 .....	126,447,941.95	January 2017 .....	55,545,805.18	June 2021 .....	22,545,959.28
September 2012 .....	124,747,100.30	February 2017 .....	54,646,366.41	July 2021 .....	22,146,125.68
October 2012 .....	123,055,100.01	March 2017 .....	53,760,329.43	August 2021 .....	21,752,496.68
November 2012 .....	121,371,895.59	April 2017 .....	52,887,502.82	September 2021 .....	21,364,981.77
December 2012 .....	119,697,441.78	May 2017 .....	52,027,697.83	October 2021 .....	20,983,491.68
January 2013 .....	118,031,693.57	June 2017 .....	51,180,728.33	November 2021 .....	20,607,938.43
February 2013 .....	116,374,606.15	July 2017 .....	50,346,410.80	December 2021 .....	20,238,235.26
March 2013 .....	114,726,134.97	August 2017 .....	49,524,564.27	January 2022 .....	19,874,296.64
April 2013 .....	113,086,235.69	September 2017 .....	48,715,010.32	February 2022 .....	19,516,038.28
May 2013 .....	111,454,864.21	October 2017 .....	47,917,572.99	March 2022 .....	19,163,377.03
June 2013 .....	109,831,976.65	November 2017 .....	47,132,078.81	April 2022 .....	18,816,230.95
July 2013 .....	108,217,529.36	December 2017 .....	46,358,356.70	May 2022 .....	18,474,519.26
August 2013 .....	106,611,478.91	January 2018 .....	45,596,237.99	June 2022 .....	18,138,162.31
September 2013 .....	105,013,782.10	February 2018 .....	44,845,556.37	July 2022 .....	17,807,081.58
October 2013 .....	103,424,395.94	March 2018 .....	44,106,147.85	August 2022 .....	17,481,199.66
November 2013 .....	101,843,277.67	April 2018 .....	43,377,850.73	September 2022 .....	17,160,440.25
December 2013 .....	100,270,384.76	May 2018 .....	42,660,505.56	October 2022 .....	16,844,728.12
January 2014 .....	98,712,330.65	June 2018 .....	41,953,955.15	November 2022 .....	16,533,989.10
February 2014 .....	97,177,025.56	July 2018 .....	41,258,044.49	December 2022 .....	16,228,150.09
March 2014 .....	95,664,148.14	August 2018 .....	40,572,620.74	January 2023 .....	15,927,139.00
April 2014 .....	94,173,381.51	September 2018 .....	39,897,533.19	February 2023 .....	15,630,884.79
May 2014 .....	92,704,413.18	October 2018 .....	39,232,633.26	March 2023 .....	15,339,317.42
June 2014 .....	91,256,935.00	November 2018 .....	38,577,774.43	April 2023 .....	15,052,367.82
July 2014 .....	89,830,643.08	December 2018 .....	37,932,812.26	May 2023 .....	14,769,967.93
August 2014 .....	88,425,237.76	January 2019 .....	37,297,604.30	June 2023 .....	14,492,050.66
September 2014 .....	87,040,423.51	February 2019 .....	36,672,010.11	July 2023 .....	14,218,549.84
October 2014 .....	85,675,908.93	March 2019 .....	36,055,891.24	August 2023 .....	13,949,400.26
November 2014 .....	84,331,406.66	April 2019 .....	35,449,111.14	September 2023 .....	13,684,537.65
December 2014 .....	83,006,633.29	May 2019 .....	34,851,535.20	October 2023 .....	13,423,898.64
January 2015 .....	81,701,309.40	June 2019 .....	34,263,030.69	November 2023 .....	13,167,420.75
February 2015 .....	80,415,159.41	July 2019 .....	33,683,466.76	December 2023 .....	12,915,042.40
March 2015 .....	79,147,911.58	August 2019 .....	33,112,714.36	January 2024 .....	12,666,702.90
April 2015 .....	77,899,297.93	September 2019 .....	32,550,646.28	February 2024 .....	12,422,342.40
May 2015 .....	76,669,054.23	October 2019 .....	31,997,137.08	March 2024 .....	12,181,901.91

***YP 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 2024 .....	\$ 11,945,323.29	September 2027 .....	\$ 4,954,057.34	February 2031 .....	\$ 1,506,308.04
May 2024 .....	11,712,549.23	October 2027 .....	4,836,734.73	March 2031 .....	1,450,413.57
June 2024 .....	11,483,523.21	November 2027 .....	4,721,423.97	April 2031 .....	1,395,575.87
July 2024 .....	11,258,189.54	December 2027 .....	4,608,094.29	May 2031 .....	1,341,778.10
August 2024 .....	11,036,493.33	January 2028 .....	4,496,715.36	June 2031 .....	1,289,003.70
September 2024 .....	10,818,380.45	February 2028 .....	4,387,257.29	July 2031 .....	1,237,236.32
October 2024 .....	10,603,797.56	March 2028 .....	4,279,690.63	August 2031 .....	1,186,459.89
November 2024 .....	10,392,692.06	April 2028 .....	4,173,986.36	September 2031 .....	1,136,658.55
December 2024 .....	10,185,012.14	May 2028 .....	4,070,115.85	October 2031 .....	1,087,816.69
January 2025 .....	9,980,706.70	June 2028 .....	3,968,050.93	November 2031 .....	1,039,918.92
February 2025 .....	9,779,725.37	July 2028 .....	3,867,763.81	December 2031 .....	992,950.09
March 2025 .....	9,582,018.51	August 2028 .....	3,769,227.11	January 2032 .....	946,895.26
April 2025 .....	9,387,537.19	September 2028 .....	3,672,413.84	February 2032 .....	901,739.73
May 2025 .....	9,196,233.18	October 2028 .....	3,577,297.43	March 2032 .....	857,469.00
June 2025 .....	9,008,058.93	November 2028 .....	3,483,851.67	April 2032 .....	814,068.80
July 2025 .....	8,822,967.59	December 2028 .....	3,392,050.75	May 2032 .....	771,525.07
August 2025 .....	8,640,912.96	January 2029 .....	3,301,869.20	June 2032 .....	729,823.94
September 2025 .....	8,461,849.51	February 2029 .....	3,213,281.97	July 2032 .....	688,951.79
October 2025 .....	8,285,732.37	March 2029 .....	3,126,264.34	August 2032 .....	648,895.15
November 2025 .....	8,112,517.30	April 2029 .....	3,040,791.97	September 2032 .....	609,640.78
December 2025 .....	7,942,160.71	May 2029 .....	2,956,840.86	October 2032 .....	571,175.65
January 2026 .....	7,774,619.62	June 2029 .....	2,874,387.37	November 2032 .....	533,486.89
February 2026 .....	7,609,851.67	July 2029 .....	2,793,408.21	December 2032 .....	496,561.86
March 2026 .....	7,447,815.12	August 2029 .....	2,713,880.41	January 2033 .....	460,388.07
April 2026 .....	7,288,468.83	September 2029 .....	2,635,781.36	February 2033 .....	424,953.25
May 2026 .....	7,131,772.22	October 2029 .....	2,559,088.76	March 2033 .....	390,245.29
June 2026 .....	6,977,685.33	November 2029 .....	2,483,780.65	April 2033 .....	356,252.28
July 2026 .....	6,826,168.76	December 2029 .....	2,409,835.39	May 2033 .....	322,962.47
August 2026 .....	6,677,183.67	January 2030 .....	2,337,231.65	June 2033 .....	290,364.31
September 2026 .....	6,530,691.80	February 2030 .....	2,265,948.42	July 2033 .....	258,446.41
October 2026 .....	6,386,655.41	March 2030 .....	2,195,964.99	August 2033 .....	227,197.53
November 2026 .....	6,245,037.32	April 2030 .....	2,127,260.96	September 2033 .....	196,606.64
December 2026 .....	6,105,800.91	May 2030 .....	2,059,816.23	October 2033 .....	166,662.85
January 2027 .....	5,968,910.04	June 2030 .....	1,993,610.99	November 2033 .....	137,355.44
February 2027 .....	5,834,329.12	July 2030 .....	1,928,625.73	December 2033 .....	108,673.84
March 2027 .....	5,702,023.07	August 2030 .....	1,864,841.21	January 2034 .....	80,607.67
April 2027 .....	5,571,957.31	September 2030 .....	1,802,238.49	February 2034 .....	53,146.67
May 2027 .....	5,444,097.77	October 2030 .....	1,740,798.90	March 2034 .....	26,280.76
June 2027 .....	5,318,410.87	November 2030 .....	1,680,504.05	April 2034 and thereafter .....	0.00
July 2027 .....	5,194,863.50	December 2030 .....	1,621,335.81		
August 2027 .....	5,073,423.04	January 2031 .....	1,563,276.34		

***TO 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 .....	\$3,854,567.00	November 2006 .....	\$3,655,923.20	June 2007 .....	\$3,460,493.26
May 2006 .....	3,828,199.90	December 2006 .....	3,626,795.89	July 2007 .....	3,434,153.84
June 2006 .....	3,801,120.58	January 2007 .....	3,598,077.36	August 2007 .....	3,408,198.91
July 2006 .....	3,773,277.71	February 2007 .....	3,569,764.08	September 2007 .....	3,382,625.11
August 2006 .....	3,744,700.39	March 2007 .....	3,541,852.51	October 2007 .....	3,357,429.08
September 2006 .....	3,715,418.55	April 2007 .....	3,514,339.16	November 2007 .....	3,332,607.52
October 2006 .....	3,685,462.89	May 2007 .....	3,487,220.56	December 2007 .....	3,308,157.13



**TO 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>
January 2008 .....	\$3,284,074.65	April 2012 .....	\$2,474,545.96	July 2016 .....	\$1,780,272.13
February 2008 .....	3,260,356.84	May 2012 .....	2,465,659.08	August 2016 .....	1,751,609.67
March 2008 .....	3,237,000.48	June 2012 .....	2,456,998.57	September 2016 .....	1,722,443.97
April 2008 .....	3,214,002.38	July 2012 .....	2,448,562.31	October 2016 .....	1,692,787.99
May 2008 .....	3,191,359.36	August 2012 .....	2,440,348.15	November 2016 .....	1,662,654.46
June 2008 .....	3,169,068.30	September 2012 .....	2,432,353.99	December 2016 .....	1,632,055.91
July 2008 .....	3,147,126.07	October 2012 .....	2,424,577.72	January 2017 .....	1,601,004.65
August 2008 .....	3,125,529.57	November 2012 .....	2,417,017.26	February 2017 .....	1,569,512.79
September 2008 .....	3,104,275.73	December 2012 .....	2,409,670.55	March 2017 .....	1,537,592.25
October 2008 .....	3,083,361.50	January 2013 .....	2,402,535.54	April 2017 .....	1,505,254.73
November 2008 .....	3,062,783.87	February 2013 .....	2,395,610.20	May 2017 .....	1,472,511.74
December 2008 .....	3,042,539.82	March 2013 .....	2,388,892.51	June 2017 .....	1,439,374.60
January 2009 .....	3,022,626.38	April 2013 .....	2,382,380.47	July 2017 .....	1,405,854.44
February 2009 .....	3,003,040.59	May 2013 .....	2,376,072.10	August 2017 .....	1,371,962.20
March 2009 .....	2,983,779.52	June 2013 .....	2,369,965.42	September 2017 .....	1,337,708.64
April 2009 .....	2,964,840.26	July 2013 .....	2,364,058.48	October 2017 .....	1,303,104.32
May 2009 .....	2,946,219.92	August 2013 .....	2,358,349.35	November 2017 .....	1,268,159.64
June 2009 .....	2,927,915.63	September 2013 .....	2,352,836.10	December 2017 .....	1,232,884.81
July 2009 .....	2,909,924.55	October 2013 .....	2,347,516.82	January 2018 .....	1,197,289.88
August 2009 .....	2,892,243.86	November 2013 .....	2,342,389.62	February 2018 .....	1,161,384.71
September 2009 .....	2,874,870.76	December 2013 .....	2,337,452.63	March 2018 .....	1,125,179.00
October 2009 .....	2,857,802.46	January 2014 .....	2,332,149.33	April 2018 .....	1,088,682.29
November 2009 .....	2,841,036.22	February 2014 .....	2,325,815.19	May 2018 .....	1,051,903.94
December 2009 .....	2,824,569.29	March 2014 .....	2,318,471.65	June 2018 .....	1,014,853.16
January 2010 .....	2,808,398.95	April 2014 .....	2,310,139.83	July 2018 .....	977,539.00
February 2010 .....	2,792,522.53	May 2014 .....	2,300,840.53	August 2018 .....	939,970.34
March 2010 .....	2,776,937.33	June 2014 .....	2,290,594.18	September 2018 .....	902,155.93
April 2010 .....	2,761,640.71	July 2014 .....	2,279,420.91	October 2018 .....	864,104.33
May 2010 .....	2,746,630.03	August 2014 .....	2,267,340.55	November 2018 .....	825,824.00
June 2010 .....	2,731,902.69	September 2014 .....	2,254,372.57	December 2018 .....	787,323.21
July 2010 .....	2,717,456.09	October 2014 .....	2,240,536.17	January 2019 .....	748,610.10
August 2010 .....	2,703,287.66	November 2014 .....	2,225,850.23	February 2019 .....	709,692.66
September 2010 .....	2,689,394.85	December 2014 .....	2,210,333.31	March 2019 .....	670,578.76
October 2010 .....	2,675,775.13	January 2015 .....	2,194,003.71	April 2019 .....	631,276.10
November 2010 .....	2,662,425.98	February 2015 .....	2,176,879.41	May 2019 .....	591,792.26
December 2010 .....	2,649,344.91	March 2015 .....	2,158,978.10	June 2019 .....	552,134.69
January 2011 .....	2,636,529.44	April 2015 .....	2,140,317.21	July 2019 .....	512,310.69
February 2011 .....	2,623,977.13	May 2015 .....	2,120,913.86	August 2019 .....	472,327.45
March 2011 .....	2,611,685.54	June 2015 .....	2,100,784.92	September 2019 .....	432,192.01
April 2011 .....	2,599,652.25	July 2015 .....	2,079,946.97	October 2019 .....	391,911.30
May 2011 .....	2,587,874.86	August 2015 .....	2,058,416.34	November 2019 .....	351,492.11
June 2011 .....	2,576,351.00	September 2015 .....	2,036,209.07	December 2019 .....	310,941.12
July 2011 .....	2,565,078.30	October 2015 .....	2,013,340.96	January 2020 .....	270,264.88
August 2011 .....	2,554,054.42	November 2015 .....	1,989,827.55	February 2020 .....	229,469.83
September 2011 .....	2,543,277.05	December 2015 .....	1,965,684.12	March 2020 .....	188,562.28
October 2011 .....	2,532,743.86	January 2016 .....	1,940,925.71	April 2020 .....	147,548.42
November 2011 .....	2,522,452.58	February 2016 .....	1,915,567.10	May 2020 .....	106,434.35
December 2011 .....	2,512,400.94	March 2016 .....	1,889,622.85	June 2020 .....	65,226.04
January 2012 .....	2,502,586.69	April 2016 .....	1,863,107.27	July 2020 .....	23,929.34
February 2012 .....	2,493,007.58	May 2016 .....	1,836,034.43	August 2020 and thereafter .....	0.00
March 2012 .....	2,483,661.40	June 2016 .....	1,808,418.18		

### ***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 .....	\$98,200,583.00	July 2010 .....	\$43,192,904.49	October 2014 .....	\$25,887,587.22
May 2006 .....	96,839,110.39	August 2010 .....	42,573,244.11	November 2014 .....	25,671,751.28
June 2006 .....	95,441,472.20	September 2010 .....	41,968,018.07	December 2014 .....	25,451,916.48
July 2006 .....	94,008,558.37	October 2010 .....	41,377,037.49	January 2015 .....	25,228,194.30
August 2006 .....	92,542,184.16	November 2010 .....	40,800,115.52	February 2015 .....	25,000,694.08
September 2006 .....	91,044,211.27	December 2010 .....	40,237,067.28	March 2015 .....	24,769,523.03
October 2006 .....	89,516,544.86	January 2011 .....	39,687,709.91	April 2015 .....	24,534,786.24
November 2006 .....	88,014,593.32	February 2011 .....	39,151,862.48	May 2015 .....	24,296,586.72
December 2006 .....	86,538,048.44	March 2011 .....	38,629,346.04	June 2015 .....	24,055,025.46
January 2007 .....	85,086,605.23	April 2011 .....	38,119,983.53	July 2015 .....	23,810,201.44
February 2007 .....	83,659,961.86	May 2011 .....	37,623,599.80	August 2015 .....	23,562,211.69
March 2007 .....	82,257,819.72	June 2011 .....	37,140,021.61	September 2015 .....	23,311,151.25
April 2007 .....	80,879,883.29	July 2011 .....	36,669,077.53	October 2015 .....	23,057,113.33
May 2007 .....	79,525,860.18	August 2011 .....	36,210,598.04	November 2015 .....	22,800,189.20
June 2007 .....	78,195,461.05	September 2011 .....	35,764,415.40	December 2015 .....	22,540,468.31
July 2007 .....	76,888,399.61	October 2011 .....	35,330,363.69	January 2016 .....	22,278,038.30
August 2007 .....	75,604,392.57	November 2011 .....	34,908,278.80	February 2016 .....	22,012,985.02
September 2007 .....	74,343,159.63	December 2011 .....	34,497,998.36	March 2016 .....	21,745,392.57
October 2007 .....	73,104,423.45	January 2012 .....	34,099,361.77	April 2016 .....	21,475,343.32
November 2007 .....	71,887,909.57	February 2012 .....	33,712,210.18	May 2016 .....	21,202,917.95
December 2007 .....	70,693,346.44	March 2012 .....	33,336,386.40	June 2016 .....	20,928,195.46
January 2008 .....	69,520,465.39	April 2012 .....	32,971,735.03	July 2016 .....	20,651,253.23
February 2008 .....	68,369,000.55	May 2012 .....	32,618,102.26	August 2016 .....	20,372,167.00
March 2008 .....	67,238,688.87	June 2012 .....	32,275,336.01	September 2016 .....	20,091,010.93
April 2008 .....	66,129,270.07	July 2012 .....	31,943,285.82	October 2016 .....	19,807,857.63
May 2008 .....	65,040,486.64	August 2012 .....	31,621,802.87	November 2016 .....	19,522,778.17
June 2008 .....	63,972,083.73	September 2012 .....	31,310,739.93	December 2016 .....	19,235,842.12
July 2008 .....	62,923,809.25	October 2012 .....	31,009,951.41	January 2017 .....	18,947,117.54
August 2008 .....	61,895,413.74	November 2012 .....	30,719,293.28	February 2017 .....	18,656,671.05
September 2008 .....	60,886,650.36	December 2012 .....	30,438,623.07	March 2017 .....	18,364,567.85
October 2008 .....	59,897,274.94	January 2013 .....	30,167,799.85	April 2017 .....	18,070,871.69
November 2008 .....	58,927,045.82	February 2013 .....	29,906,684.25	May 2017 .....	17,775,644.96
December 2008 .....	57,975,723.97	March 2013 .....	29,655,138.40	June 2017 .....	17,478,948.70
January 2009 .....	57,043,072.83	April 2013 .....	29,413,025.94	July 2017 .....	17,180,842.57
February 2009 .....	56,128,858.41	May 2013 .....	29,180,211.98	August 2017 .....	16,881,384.95
March 2009 .....	55,232,849.14	June 2013 .....	28,956,563.13	September 2017 .....	16,580,632.88
April 2009 .....	54,354,815.94	July 2013 .....	28,741,947.42	October 2017 .....	16,278,642.19
May 2009 .....	53,494,532.16	August 2013 .....	28,536,234.34	November 2017 .....	15,975,467.40
June 2009 .....	52,651,773.57	September 2013 .....	28,339,294.81	December 2017 .....	15,671,161.82
July 2009 .....	51,826,318.28	October 2013 .....	28,151,001.16	January 2018 .....	15,365,777.57
August 2009 .....	51,017,946.81	November 2013 .....	27,971,227.10	February 2018 .....	15,059,365.53
September 2009 .....	50,226,441.98	December 2013 .....	27,799,847.74	March 2018 .....	14,751,975.47
October 2009 .....	49,451,588.93	January 2014 .....	27,630,638.41	April 2018 .....	14,443,655.96
November 2009 .....	48,693,175.09	February 2014 .....	27,456,187.33	May 2018 .....	14,134,454.48
December 2009 .....	47,950,990.17	March 2014 .....	27,276,629.82	June 2018 .....	13,824,417.37
January 2010 .....	47,224,826.09	April 2014 .....	27,092,098.65	July 2018 .....	13,513,589.90
February 2010 .....	46,514,477.00	May 2014 .....	26,902,724.06	August 2018 .....	13,202,016.24
March 2010 .....	45,819,739.27	June 2014 .....	26,708,633.82	September 2018 .....	12,889,739.55
April 2010 .....	45,140,411.41	July 2014 .....	26,509,953.26	October 2018 .....	12,576,801.92
May 2010 .....	44,476,294.10	August 2014 .....	26,306,805.31	November 2018 .....	12,263,244.42
June 2010 .....	43,827,190.16	September 2014 .....	26,099,310.54	December 2018 .....	11,949,107.13



### ***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 2019 .....	\$11,634,429.15	February 2020 .....	\$ 7,510,513.53	March 2021 .....	\$ 3,370,015.81
February 2019 .....	11,319,248.62	March 2020 .....	7,191,859.16	April 2021 .....	3,052,354.79
March 2019 .....	11,003,602.70	April 2020 .....	6,873,143.49	May 2021 .....	2,734,910.82
April 2019 .....	10,687,527.64	May 2020 .....	6,554,392.03	June 2021 .....	2,417,700.90
May 2019 .....	10,371,058.78	June 2020 .....	6,235,629.55	July 2021 .....	2,100,741.45
June 2019 .....	10,054,230.55	July 2020 .....	5,916,880.13	August 2021 .....	1,784,048.35
July 2019 .....	9,737,076.48	August 2020 .....	5,598,167.11	September 2021 .....	1,467,636.87
August 2019 .....	9,419,629.25	September 2020 .....	5,279,513.16	October 2021 .....	1,151,521.79
September 2019 .....	9,101,920.68	October 2020 .....	4,960,940.29	November 2021 .....	835,717.34
October 2019 .....	8,783,981.76	November 2020 .....	4,642,469.81	December 2021 .....	520,237.21
November 2019 .....	8,465,842.63	December 2020 .....	4,324,122.41	January 2022 .....	205,094.61
December 2019 .....	8,147,532.65	January 2021 .....	4,005,918.10	February 2022 and thereafter .....	0.00
January 2020 .....	7,829,080.36	February 2021 .....	3,687,876.31		

### ***Aggregate Group VI 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 .....	\$9,064,274.00	April 2008 .....	\$4,482,657.77	March 2010 .....	\$1,581,296.17
May 2006 .....	8,869,777.91	May 2008 .....	4,327,117.28	April 2010 .....	1,484,249.33
June 2006 .....	8,670,115.31	June 2008 .....	4,174,488.29	May 2010 .....	1,389,375.43
July 2006 .....	8,465,413.33	July 2008 .....	4,024,734.79	June 2010 .....	1,296,646.29
August 2006 .....	8,255,931.29	August 2008 .....	3,877,821.14	July 2010 .....	1,206,034.05
September 2006 .....	8,041,935.16	September 2008 .....	3,733,712.09	August 2010 .....	1,117,511.14
October 2006 .....	7,823,697.10	October 2008 .....	3,592,372.74	September 2010 .....	1,031,050.27
November 2006 .....	7,609,132.59	November 2008 .....	3,453,768.57	October 2010 .....	946,624.48
December 2006 .....	7,398,197.60	December 2008 .....	3,317,865.45	November 2010 .....	864,207.05
January 2007 .....	7,190,848.57	January 2009 .....	3,184,629.57	December 2010 .....	783,771.59
February 2007 .....	6,987,042.37	February 2009 .....	3,054,027.51	January 2011 .....	705,291.96
March 2007 .....	6,786,736.34	March 2009 .....	2,926,026.18	February 2011 .....	628,742.33
April 2007 .....	6,589,888.28	April 2009 .....	2,800,592.86	March 2011 .....	554,097.12
May 2007 .....	6,396,456.40	May 2009 .....	2,677,695.18	April 2011 .....	481,331.04
June 2007 .....	6,206,399.38	June 2009 .....	2,557,301.09	May 2011 .....	410,419.08
July 2007 .....	6,019,676.31	July 2009 .....	2,439,378.91	June 2011 .....	341,336.48
August 2007 .....	5,836,246.73	August 2009 .....	2,323,897.26	July 2011 .....	274,154.08
September 2007 .....	5,656,070.59	September 2009 .....	2,210,825.14	August 2011 .....	208,852.01
October 2007 .....	5,479,108.28	October 2009 .....	2,100,131.85	September 2011 .....	145,404.72
November 2007 .....	5,305,320.58	November 2009 .....	1,991,787.01	October 2011 .....	83,786.93
December 2007 .....	5,134,668.70	December 2009 .....	1,885,760.59	November 2011 .....	23,973.63
January 2008 .....	4,967,114.26	January 2010 .....	1,782,022.86	December 2011 and thereafter .....	0.00
February 2008 .....	4,802,619.28	February 2010 .....	1,680,544.42		
March 2008 .....	4,641,146.18				

### ***SE 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 .....	\$4,078,924.00	October 2006 .....	\$3,927,074.98	April 2007 .....	\$3,772,511.35
May 2006 .....	4,054,912.43	November 2006 .....	3,900,702.57	May 2007 .....	3,747,590.61
June 2006 .....	4,030,440.00	December 2006 .....	3,874,578.09	June 2007 .....	3,722,903.55
July 2006 .....	4,005,400.41	January 2007 .....	3,848,699.11	July 2007 .....	3,698,447.87
August 2006 .....	3,979,813.01	February 2007 .....	3,823,063.24	August 2007 .....	3,674,221.25
September 2006 .....	3,953,697.72	March 2007 .....	3,797,668.11	September 2007 .....	3,650,221.41

### ***SE 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>
October 2007 .....	\$3,626,446.07	May 2011 .....	\$2,786,448.89	November 2014 .....	\$2,106,177.44
November 2007 .....	3,602,892.97	June 2011 .....	2,770,504.51	December 2014 .....	2,074,582.02
December 2007 .....	3,579,559.87	July 2011 .....	2,754,695.84	January 2015 .....	2,041,518.90
January 2008 .....	3,556,444.54	August 2011 .....	2,739,021.16	February 2015 .....	2,007,017.63
February 2008 .....	3,533,544.76	September 2011 .....	2,723,478.79	March 2015 .....	1,971,107.32
March 2008 .....	3,510,858.32	October 2011 .....	2,708,067.03	April 2015 .....	1,933,816.61
April 2008 .....	3,488,383.05	November 2011 .....	2,692,784.21	May 2015 .....	1,895,173.66
May 2008 .....	3,466,116.76	December 2011 .....	2,677,628.67	June 2015 .....	1,855,206.22
June 2008 .....	3,444,057.29	January 2012 .....	2,662,598.74	July 2015 .....	1,813,941.58
July 2008 .....	3,422,202.50	February 2012 .....	2,647,692.79	August 2015 .....	1,771,406.59
August 2008 .....	3,400,550.25	March 2012 .....	2,632,909.17	September 2015 .....	1,727,627.70
September 2008 .....	3,379,098.43	April 2012 .....	2,618,246.26	October 2015 .....	1,682,630.89
October 2008 .....	3,357,844.92	May 2012 .....	2,603,702.45	November 2015 .....	1,636,441.77
November 2008 .....	3,336,787.63	June 2012 .....	2,589,276.12	December 2015 .....	1,589,085.52
December 2008 .....	3,315,924.50	July 2012 .....	2,574,965.68	January 2016 .....	1,540,586.91
January 2009 .....	3,295,253.43	August 2012 .....	2,560,769.54	February 2016 .....	1,490,970.32
February 2009 .....	3,274,772.39	September 2012 .....	2,546,686.12	March 2016 .....	1,440,259.74
March 2009 .....	3,254,479.34	October 2012 .....	2,532,713.85	April 2016 .....	1,388,478.75
April 2009 .....	3,234,372.23	November 2012 .....	2,518,851.18	May 2016 .....	1,335,650.59
May 2009 .....	3,214,449.07	December 2012 .....	2,505,096.54	June 2016 .....	1,281,798.08
June 2009 .....	3,194,707.84	January 2013 .....	2,491,448.39	July 2016 .....	1,226,943.69
July 2009 .....	3,175,146.55	February 2013 .....	2,477,905.21	August 2016 .....	1,171,109.54
August 2009 .....	3,155,763.24	March 2013 .....	2,464,465.46	September 2016 .....	1,114,317.35
September 2009 .....	3,136,555.93	April 2013 .....	2,451,127.64	October 2016 .....	1,056,588.53
October 2009 .....	3,117,522.66	May 2013 .....	2,437,890.23	November 2016 .....	997,944.10
November 2009 .....	3,098,661.51	June 2013 .....	2,424,751.73	December 2016 .....	938,404.76
December 2009 .....	3,079,970.53	July 2013 .....	2,411,710.66	January 2017 .....	877,990.86
January 2010 .....	3,061,447.82	August 2013 .....	2,398,765.53	February 2017 .....	816,722.42
February 2010 .....	3,043,091.47	September 2013 .....	2,385,914.87	March 2017 .....	754,619.14
March 2010 .....	3,024,899.57	October 2013 .....	2,373,157.22	April 2017 .....	691,700.36
April 2010 .....	3,006,870.26	November 2013 .....	2,360,491.11	May 2017 .....	627,985.13
May 2010 .....	2,989,001.67	December 2013 .....	2,347,915.11	June 2017 .....	563,492.19
June 2010 .....	2,971,291.93	January 2014 .....	2,334,556.17	July 2017 .....	498,239.93
July 2010 .....	2,953,739.19	February 2014 .....	2,319,371.50	August 2017 .....	432,246.47
August 2010 .....	2,936,341.63	March 2014 .....	2,302,396.26	September 2017 .....	365,529.62
September 2010 .....	2,919,097.41	April 2014 .....	2,283,665.08	October 2017 .....	298,106.87
October 2010 .....	2,902,004.73	May 2014 .....	2,263,212.05	November 2017 .....	229,995.45
November 2010 .....	2,885,061.78	June 2014 .....	2,241,070.70	December 2017 .....	161,212.27
December 2010 .....	2,868,266.76	July 2014 .....	2,217,274.08	January 2018 .....	91,773.98
January 2011 .....	2,851,617.91	August 2014 .....	2,191,854.69	February 2018 .....	21,696.92
February 2011 .....	2,835,113.45	September 2014 .....	2,164,844.53	March 2018 and thereafter .....	0.00
March 2011 .....	2,818,751.63	October 2014 .....	2,136,275.11		
April 2011 .....	2,802,530.69				

### ***Aggregate Group VII Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through July 2007 .....	\$51,078,000.00	November 2007 .....	\$49,616,315.02	April 2008 .....	\$47,468,717.18
August 2007 .....	50,734,627.93	December 2007 .....	49,214,707.93	May 2008 .....	46,998,273.29
September 2007 .....	50,376,435.66	January 2008 .....	48,798,962.57	June 2008 .....	46,514,652.16
October 2007 .....	50,003,612.36	February 2008 .....	48,369,257.51	July 2008 .....	46,018,065.76
		March 2008 .....	47,925,778.26	August 2008 .....	45,524,021.39

**Aggregate Group VII (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2008.....	\$45,032,506.00	February 2013 .....	\$22,281,511.27	July 2017 .....	\$ 7,558,778.67
October 2008 .....	44,543,506.56	March 2013 .....	21,908,884.95	August 2017 .....	7,394,463.57
November 2008 .....	44,057,010.14	April 2013 .....	21,538,162.98	September 2017.....	7,233,588.80
December 2008 .....	43,573,003.86	May 2013 .....	21,169,335.56	October 2017 .....	7,076,083.99
January 2009 .....	43,091,474.90	June 2013 .....	20,802,392.95	November 2017 .....	6,921,880.19
February 2009 .....	42,612,410.54	July 2013 .....	20,437,325.45	December 2017 .....	6,770,909.84
March 2009 .....	42,135,798.08	August 2013 .....	20,074,123.41	January 2018 .....	6,623,106.74
April 2009 .....	41,661,624.91	September 2013.....	19,712,777.25	February 2018 .....	6,478,406.01
May 2009 .....	41,189,878.50	October 2013 .....	19,353,277.40	March 2018 .....	6,336,744.12
June 2009 .....	40,720,546.34	November 2013 .....	18,995,614.37	April 2018 .....	6,198,058.77
July 2009 .....	40,253,616.03	December 2013 .....	18,639,778.71	May 2018 .....	6,062,288.94
August 2009 .....	39,789,075.20	January 2014 .....	18,285,761.02	June 2018 .....	5,929,374.86
September 2009.....	39,326,911.57	February 2014 .....	17,933,551.95	July 2018 .....	5,799,257.93
October 2009 .....	38,867,112.91	March 2014 .....	17,583,142.19	August 2018 .....	5,671,880.76
November 2009 .....	38,409,667.04	April 2014 .....	17,234,522.48	September 2018.....	5,547,187.10
December 2009 .....	37,954,561.88	May 2014 .....	16,887,683.62	October 2018 .....	5,425,121.86
January 2010 .....	37,501,785.37	June 2014 .....	16,544,920.75	November 2018 .....	5,305,631.02
February 2010 .....	37,051,325.53	July 2014 .....	16,209,026.98	December 2018 .....	5,188,661.70
March 2010 .....	36,603,170.46	August 2014 .....	15,879,865.84	January 2019 .....	5,074,162.06
April 2010 .....	36,157,308.28	September 2014.....	15,557,303.57	February 2019 .....	4,962,081.32
May 2010 .....	35,713,727.22	October 2014 .....	15,241,209.02	March 2019 .....	4,852,369.71
June 2010 .....	35,272,415.52	November 2014 .....	14,931,453.66	April 2019 .....	4,744,978.49
July 2010 .....	34,833,361.53	December 2014 .....	14,627,911.47	May 2019 .....	4,639,859.88
August 2010 .....	34,396,553.62	January 2015 .....	14,330,458.96	June 2019 .....	4,536,967.08
September 2010.....	33,961,980.24	February 2015 .....	14,038,975.03	July 2019 .....	4,436,254.25
October 2010 .....	33,529,629.89	March 2015 .....	13,753,341.02	August 2019 .....	4,337,676.45
November 2010 .....	33,099,491.14	April 2015 .....	13,473,440.58	September 2019.....	4,241,189.68
December 2010 .....	32,671,552.61	May 2015 .....	13,199,159.68	October 2019 .....	4,146,750.80
January 2011 .....	32,245,802.98	June 2015 .....	12,930,386.53	November 2019 .....	4,054,317.56
February 2011 .....	31,822,230.99	July 2015 .....	12,667,011.55	December 2019 .....	3,963,848.58
March 2011 .....	31,400,825.45	August 2015 .....	12,408,927.35	January 2020 .....	3,875,303.29
April 2011 .....	30,981,575.19	September 2015.....	12,156,028.62	February 2020 .....	3,788,641.95
May 2011 .....	30,564,469.15	October 2015 .....	11,908,212.17	March 2020 .....	3,703,825.65
June 2011 .....	30,149,496.28	November 2015 .....	11,665,376.83	April 2020 .....	3,620,816.24
July 2011 .....	29,736,645.61	December 2015 .....	11,427,423.45	May 2020 .....	3,539,576.35
August 2011 .....	29,325,906.22	January 2016 .....	11,194,254.81	June 2020 .....	3,460,069.38
September 2011.....	28,917,267.26	February 2016 .....	10,954,179.83	July 2020 .....	3,382,259.47
October 2011 .....	28,510,717.92	March 2016 .....	10,719,090.08	August 2020 .....	3,306,111.47
November 2011 .....	28,106,247.44	April 2016 .....	10,488,884.13	September 2020.....	3,231,590.97
December 2011 .....	27,703,845.14	May 2016 .....	10,263,462.59	October 2020 .....	3,158,664.24
January 2012 .....	27,303,500.37	June 2016 .....	10,042,728.06	November 2020 .....	3,087,298.23
February 2012 .....	26,905,202.55	July 2016 .....	9,826,585.12	December 2020 .....	3,017,460.60
March 2012 .....	26,508,941.14	August 2016 .....	9,614,940.23	January 2021 .....	2,949,119.62
April 2012 .....	26,114,705.68	September 2016.....	9,407,701.75	February 2021 .....	2,882,244.23
May 2012 .....	25,722,485.74	October 2016 .....	9,204,779.88	March 2021 .....	2,816,804.00
June 2012 .....	25,332,270.95	November 2016 .....	9,006,086.62	April 2021 .....	2,752,769.11
July 2012 .....	24,944,051.00	December 2016 .....	8,811,535.75	May 2021 .....	2,690,110.37
August 2012 .....	24,557,815.61	January 2017 .....	8,621,042.77	June 2021 .....	2,628,799.15
September 2012.....	24,173,554.59	February 2017 .....	8,434,524.88	July 2021 .....	2,568,807.42
October 2012 .....	23,791,257.78	March 2017 .....	8,251,900.96	August 2021 .....	2,510,107.74
November 2012 .....	23,410,915.07	April 2017 .....	8,073,091.49	September 2021.....	2,452,673.20
December 2012 .....	23,032,516.40	May 2017 .....	7,898,018.59	October 2021 .....	2,396,477.44
January 2013 .....	22,656,051.79	June 2017 .....	7,726,605.91	November 2021 .....	2,341,494.66

**Aggregate Group VII (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2021 .....	\$ 2,287,699.56	May 2026 .....	\$ 628,415.38	October 2030 .....	\$ 137,509.19
January 2022 .....	2,235,067.38	June 2026 .....	612,365.06	November 2030 .....	133,033.89
February 2022 .....	2,183,573.85	July 2026 .....	596,680.99	December 2030 .....	128,671.07
March 2022 .....	2,133,195.19	August 2026 .....	581,355.28	January 2031 .....	124,418.18
April 2022 .....	2,083,908.13	September 2026 .....	566,380.21	February 2031 .....	120,272.73
May 2022 .....	2,035,689.85	October 2026 .....	551,748.22	March 2031 .....	116,232.29
June 2022 .....	1,988,518.00	November 2026 .....	537,451.91	April 2031 .....	112,294.47
July 2022 .....	1,942,370.71	December 2026 .....	523,484.01	May 2031 .....	108,456.93
August 2022 .....	1,897,226.53	January 2027 .....	509,837.45	June 2031 .....	104,717.38
September 2022 .....	1,853,064.45	February 2027 .....	496,505.25	July 2031 .....	101,073.59
October 2022 .....	1,809,863.91	March 2027 .....	483,480.62	August 2031 .....	97,523.38
November 2022 .....	1,767,604.76	April 2027 .....	470,756.89	September 2031 .....	94,064.60
December 2022 .....	1,726,267.25	May 2027 .....	458,327.55	October 2031 .....	90,695.16
January 2023 .....	1,685,832.05	June 2027 .....	446,186.19	November 2031 .....	87,413.00
February 2023 .....	1,646,280.23	July 2027 .....	434,326.56	December 2031 .....	84,216.13
March 2023 .....	1,607,593.22	August 2027 .....	422,742.55	January 2032 .....	81,102.58
April 2023 .....	1,569,752.87	September 2027 .....	411,428.15	February 2032 .....	78,070.43
May 2023 .....	1,532,741.37	October 2027 .....	400,377.50	March 2032 .....	75,117.80
June 2023 .....	1,496,541.28	November 2027 .....	389,584.85	April 2032 .....	72,242.87
July 2023 .....	1,461,135.54	December 2027 .....	379,044.57	May 2032 .....	69,443.82
August 2023 .....	1,426,507.42	January 2028 .....	368,751.15	June 2032 .....	66,718.90
September 2023 .....	1,392,640.54	February 2028 .....	358,699.21	July 2032 .....	64,066.40
October 2023 .....	1,359,518.84	March 2028 .....	348,883.45	August 2032 .....	61,484.62
November 2023 .....	1,327,126.63	April 2028 .....	339,298.72	September 2032 .....	58,971.93
December 2023 .....	1,295,448.49	May 2028 .....	329,939.95	October 2032 .....	56,526.71
January 2024 .....	1,264,469.36	June 2028 .....	320,802.19	November 2032 .....	54,147.39
February 2024 .....	1,234,174.47	July 2028 .....	311,880.59	December 2032 .....	51,832.43
March 2024 .....	1,204,549.35	August 2028 .....	303,170.40	January 2033 .....	49,580.32
April 2024 .....	1,175,579.85	September 2028 .....	294,666.98	February 2033 .....	47,389.58
May 2024 .....	1,147,252.08	October 2028 .....	286,365.77	March 2033 .....	45,258.77
June 2024 .....	1,119,552.47	November 2028 .....	278,262.33	April 2033 .....	43,186.49
July 2024 .....	1,092,467.69	December 2028 .....	270,352.29	May 2033 .....	41,171.36
August 2024 .....	1,065,984.73	January 2029 .....	262,631.39	June 2033 .....	39,212.01
September 2024 .....	1,040,090.80	February 2029 .....	255,095.44	July 2033 .....	37,307.15
October 2024 .....	1,014,773.42	March 2029 .....	247,740.36	August 2033 .....	35,455.46
November 2024 .....	990,020.34	April 2029 .....	240,562.16	September 2033 .....	33,655.70
December 2024 .....	965,819.57	May 2029 .....	233,556.90	October 2033 .....	31,906.62
January 2025 .....	942,159.35	June 2029 .....	226,720.75	November 2033 .....	30,207.03
February 2025 .....	919,028.20	July 2029 .....	220,049.97	December 2033 .....	28,555.73
March 2025 .....	896,414.85	August 2029 .....	213,540.88	January 2034 .....	26,951.58
April 2025 .....	874,308.27	September 2029 .....	207,189.87	February 2034 .....	25,393.44
May 2025 .....	852,697.65	October 2029 .....	200,993.44	March 2034 .....	23,880.21
June 2025 .....	831,572.42	November 2029 .....	194,948.13	April 2034 .....	22,410.82
July 2025 .....	810,922.22	December 2029 .....	189,050.58	May 2034 .....	20,984.20
August 2025 .....	790,736.90	January 2030 .....	183,297.49	June 2034 .....	19,599.32
September 2025 .....	771,006.52	February 2030 .....	177,685.61	July 2034 .....	18,255.17
October 2025 .....	751,721.36	March 2030 .....	172,211.81	August 2034 .....	16,950.77
November 2025 .....	732,871.89	April 2030 .....	166,872.97	September 2034 .....	15,685.15
December 2025 .....	714,448.78	May 2030 .....	161,666.07	October 2034 .....	14,457.37
January 2026 .....	696,442.89	June 2030 .....	156,588.15	November 2034 .....	13,266.50
February 2026 .....	678,845.28	July 2030 .....	151,636.32	December 2034 .....	12,111.64
March 2026 .....	661,647.18	August 2030 .....	146,807.72	January 2035 .....	10,991.92
April 2026 .....	644,840.02	September 2030 .....	142,099.58	February 2035 .....	9,906.46

### ***Aggregate Group VII (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2035 .....	\$ 8,854.42	July 2035 .....	\$ 4,964.33	November 2035 .....	\$ 1,546.34
April 2035 .....	7,834.99	August 2035 .....	4,067.42	December 2035 .....	760.19
May 2035 .....	6,847.35	September 2035 .....	3,199.27	January 2036 and thereafter .....	0.00
June 2035 .....	5,890.72	October 2035 .....	2,359.14		

### ***KW 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 .....	\$35,000,000.00	December 2009 .....	\$20,153,686.84	August 2013 .....	\$10,974,133.13
May 2006 .....	34,799,662.93	January 2010 .....	19,878,936.31	September 2013 .....	10,821,997.13
June 2006 .....	34,571,360.73	February 2010 .....	19,607,859.20	October 2013 .....	10,671,842.85
July 2006 .....	34,315,155.08	March 2010 .....	19,340,408.46	November 2013 .....	10,523,639.60
August 2006 .....	34,031,132.02	April 2010 .....	19,076,537.51	December 2013 .....	10,377,357.00
September 2006 .....	33,719,402.03	May 2010 .....	18,816,200.22	January 2014 .....	10,232,964.95
October 2006 .....	33,380,099.97	June 2010 .....	18,559,350.90	February 2014 .....	10,090,433.64
November 2006 .....	33,013,385.05	July 2010 .....	18,305,944.30	March 2014 .....	9,949,733.56
December 2006 .....	32,619,440.72	August 2010 .....	18,055,935.62	April 2014 .....	9,810,835.47
January 2007 .....	32,198,474.56	September 2010 .....	17,809,280.50	May 2014 .....	9,673,710.40
February 2007 .....	31,750,718.10	October 2010 .....	17,565,935.00	June 2014 .....	9,536,025.36
March 2007 .....	31,276,426.64	November 2010 .....	17,325,855.61	July 2014 .....	9,394,949.72
April 2007 .....	30,775,879.00	December 2010 .....	17,088,999.25	August 2014 .....	9,250,582.74
May 2007 .....	30,249,377.26	January 2011 .....	16,855,323.24	September 2014 .....	9,103,021.29
June 2007 .....	29,697,246.45	February 2011 .....	16,624,785.33	October 2014 .....	8,952,359.94
July 2007 .....	29,119,834.22	March 2011 .....	16,397,343.66	November 2014 .....	8,798,690.94
August 2007 .....	28,860,882.52	April 2011 .....	16,172,956.82	December 2014 .....	8,642,104.35
September 2007 .....	28,592,231.20	May 2011 .....	15,951,583.75	January 2015 .....	8,482,687.99
October 2007 .....	28,314,104.18	June 2011 .....	15,733,183.82	February 2015 .....	8,320,527.59
November 2007 .....	28,026,778.47	July 2011 .....	15,517,716.78	March 2015 .....	8,155,706.76
December 2007 .....	27,730,544.21	August 2011 .....	15,305,142.79	April 2015 .....	7,988,307.06
January 2008 .....	27,425,704.20	September 2011 .....	15,095,422.36	May 2015 .....	7,818,408.05
February 2008 .....	27,112,573.42	October 2011 .....	14,888,516.42	June 2015 .....	7,646,087.32
March 2008 .....	26,791,478.65	November 2011 .....	14,684,386.26	July 2015 .....	7,471,420.54
April 2008 .....	26,462,757.86	December 2011 .....	14,482,993.53	August 2015 .....	7,294,481.49
May 2008 .....	26,126,759.77	January 2012 .....	14,284,300.29	September 2015 .....	7,115,342.11
June 2008 .....	25,783,843.30	February 2012 .....	14,088,268.93	October 2015 .....	6,934,072.55
July 2008 .....	25,434,376.96	March 2012 .....	13,894,862.23	November 2015 .....	6,750,741.17
August 2008 .....	25,089,514.47	April 2012 .....	13,704,043.31	December 2015 .....	6,565,414.61
September 2008 .....	24,749,199.72	May 2012 .....	13,515,775.66	January 2016 .....	6,378,157.83
October 2008 .....	24,413,377.16	June 2012 .....	13,330,023.12	February 2016 .....	6,165,494.58
November 2008 .....	24,081,991.77	July 2012 .....	13,146,749.87	March 2016 .....	5,951,086.02
December 2008 .....	23,754,989.08	August 2012 .....	12,965,920.46	April 2016 .....	5,734,997.56
January 2009 .....	23,432,315.16	September 2012 .....	12,787,499.74	May 2016 .....	5,517,292.87
February 2009 .....	23,113,916.56	October 2012 .....	12,611,452.94	June 2016 .....	5,298,033.94
March 2009 .....	22,799,740.41	November 2012 .....	12,437,745.60	July 2016 .....	5,077,281.08
April 2009 .....	22,489,734.30	December 2012 .....	12,266,343.63	August 2016 .....	4,855,092.99
May 2009 .....	22,183,846.36	January 2013 .....	12,097,213.20	September 2016 .....	4,631,526.79
June 2009 .....	21,882,025.23	February 2013 .....	11,930,320.87	October 2016 .....	4,406,638.03
July 2009 .....	21,584,220.02	March 2013 .....	11,765,633.50	November 2016 .....	4,180,480.75
August 2009 .....	21,290,380.38	April 2013 .....	11,603,118.26	December 2016 .....	3,953,107.51
September 2009 .....	21,000,456.40	May 2013 .....	11,442,742.64	January 2017 .....	3,724,569.40
October 2009 .....	20,714,398.68	June 2013 .....	11,284,474.45	February 2017 .....	3,494,916.10
November 2009 .....	20,432,158.32	July 2013 .....	11,128,281.81	March 2017 .....	3,264,195.89



**KW 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 2017 .....	\$ 3,032,455.73	September 2017 .....	\$ 1,860,006.39	February 2018 .....	\$ 668,365.76
May 2017 .....	2,799,741.19	October 2017 .....	1,623,059.44	March 2018 .....	428,142.99
June 2017 .....	2,566,096.59	November 2017 .....	1,385,385.38	April 2018 .....	187,367.62
July 2017 .....	2,331,564.93	December 2017 .....	1,147,021.29	May 2018 and thereafter .....	0.00
August 2017 .....	2,096,188.01	January 2018 .....	908,003.12		

**LP 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 .....	\$169,369,000.00	November 2009 .....	\$112,558,436.66	June 2013 .....	\$ 65,937,551.27
May 2006 .....	168,201,748.71	December 2009 .....	111,351,322.35	July 2013 .....	64,972,938.28
June 2006 .....	166,997,247.96	January 2010 .....	110,150,480.02	August 2013 .....	64,013,349.46
July 2006 .....	165,756,192.98	February 2010 .....	108,955,877.41	September 2013 .....	63,058,758.95
August 2006 .....	164,479,128.98	March 2010 .....	107,767,482.42	October 2013 .....	62,109,141.05
September 2006 .....	163,166,619.07	April 2010 .....	106,585,263.10	November 2013 .....	61,164,470.15
October 2006 .....	161,819,243.76	May 2010 .....	105,409,187.68	December 2013 .....	60,224,720.79
November 2006 .....	160,437,600.59	June 2010 .....	104,239,224.54	January 2014 .....	59,289,867.67
December 2006 .....	159,022,303.67	July 2010 .....	103,075,342.23	February 2014 .....	58,367,248.61
January 2007 .....	157,573,983.22	August 2010 .....	101,917,509.47	March 2014 .....	57,458,113.75
February 2007 .....	156,133,175.81	September 2010 .....	100,765,695.12	April 2014 .....	56,562,272.50
March 2007 .....	154,699,842.79	October 2010 .....	99,619,868.23	May 2014 .....	55,679,536.90
April 2007 .....	153,273,945.68	November 2010 .....	98,479,997.97	June 2014 .....	54,809,721.60
May 2007 .....	151,855,446.25	December 2010 .....	97,346,053.71	July 2014 .....	53,952,643.83
June 2007 .....	150,444,306.42	January 2011 .....	96,218,004.95	August 2014 .....	53,108,123.33
July 2007 .....	149,040,488.34	February 2011 .....	95,095,821.35	September 2014 .....	52,275,982.38
August 2007 .....	147,643,954.33	March 2011 .....	93,979,472.73	October 2014 .....	51,456,045.70
September 2007 .....	146,254,666.91	April 2011 .....	92,868,929.08	November 2014 .....	50,648,140.44
October 2007 .....	144,872,588.80	May 2011 .....	91,764,160.52	December 2014 .....	49,852,096.16
November 2007 .....	143,497,682.91	June 2011 .....	90,665,137.33	January 2015 .....	49,067,744.79
December 2007 .....	142,129,912.33	July 2011 .....	89,571,829.95	February 2015 .....	48,294,920.59
January 2008 .....	140,769,240.36	August 2011 .....	88,484,208.97	March 2015 .....	47,533,460.11
February 2008 .....	139,415,630.47	September 2011 .....	87,402,245.13	April 2015 .....	46,783,202.18
March 2008 .....	138,069,046.32	October 2011 .....	86,325,909.33	May 2015 .....	46,043,987.89
April 2008 .....	136,729,451.77	November 2011 .....	85,255,172.59	June 2015 .....	45,315,660.50
May 2008 .....	135,396,810.86	December 2011 .....	84,190,006.11	July 2015 .....	44,598,065.47
June 2008 .....	134,071,087.80	January 2012 .....	83,130,381.24	August 2015 .....	43,891,050.41
July 2008 .....	132,752,247.01	February 2012 .....	82,076,269.44	September 2015 .....	43,194,465.05
August 2008 .....	131,440,253.07	March 2012 .....	81,027,642.36	October 2015 .....	42,508,161.19
September 2008 .....	130,135,070.76	April 2012 .....	79,984,471.77	November 2015 .....	41,831,992.71
October 2008 .....	128,836,665.02	May 2012 .....	78,946,729.59	December 2015 .....	41,165,815.52
November 2008 .....	127,545,001.00	June 2012 .....	77,914,387.89	January 2016 .....	40,509,487.54
December 2008 .....	126,260,043.99	July 2012 .....	76,887,418.89	February 2016 .....	39,862,868.65
January 2009 .....	124,981,759.51	August 2012 .....	75,865,794.92	March 2016 .....	39,225,820.69
February 2009 .....	123,710,113.20	September 2012 .....	74,849,488.50	April 2016 .....	38,598,207.42
March 2009 .....	122,445,070.93	October 2012 .....	73,838,472.26	May 2016 .....	37,979,894.52
April 2009 .....	121,186,598.70	November 2012 .....	72,832,718.97	June 2016 .....	37,370,749.50
May 2009 .....	119,934,662.72	December 2012 .....	71,832,201.56	July 2016 .....	36,770,641.74
June 2009 .....	118,689,229.34	January 2013 .....	70,836,893.07	August 2016 .....	36,179,442.45
July 2009 .....	117,450,265.13	February 2013 .....	69,846,766.71	September 2016 .....	35,597,024.61
August 2009 .....	116,217,736.78	March 2013 .....	68,861,795.81	October 2016 .....	35,023,262.98
September 2009 .....	114,991,611.19	April 2013 .....	67,881,953.85	November 2016 .....	34,458,034.07
October 2009 .....	113,771,855.41	May 2013 .....	66,907,214.42	December 2016 .....	33,901,216.10



**LP 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 2017 .....	\$ 33,352,689.01	June 2021 .....	\$ 13,531,253.71	November 2025 .....	\$ 4,866,204.39
February 2017 .....	32,812,334.40	July 2021 .....	13,291,159.83	December 2025 .....	4,763,966.67
March 2017 .....	32,280,035.52	August 2021 .....	13,054,794.04	January 2026 .....	4,663,419.86
April 2017 .....	31,755,677.24	September 2021 .....	12,822,101.91	February 2026 .....	4,564,538.52
May 2017 .....	31,239,146.06	October 2021 .....	12,593,029.78	March 2026 .....	4,467,297.54
June 2017 .....	30,730,330.06	November 2021 .....	12,367,524.76	April 2026 .....	4,371,672.20
July 2017 .....	30,229,118.86	December 2021 .....	12,145,534.69	May 2026 .....	4,277,638.12
August 2017 .....	29,735,403.64	January 2022 .....	11,927,008.15	June 2026 .....	4,185,171.30
September 2017 .....	29,249,077.10	February 2022 .....	11,711,894.46	July 2026 .....	4,094,248.04
October 2017 .....	28,770,033.44	March 2022 .....	11,500,143.65	August 2026 .....	4,004,845.01
November 2017 .....	28,298,168.32	April 2022 .....	11,291,706.46	September 2026 .....	3,916,939.22
December 2017 .....	27,833,378.88	May 2022 .....	11,086,534.31	October 2026 .....	3,830,507.98
January 2018 .....	27,375,563.69	June 2022 .....	10,884,579.33	November 2026 .....	3,745,528.97
February 2018 .....	26,924,622.74	July 2022 .....	10,685,794.32	December 2026 .....	3,661,980.16
March 2018 .....	26,480,457.41	August 2022 .....	10,490,132.74	January 2027 .....	3,579,839.85
April 2018 .....	26,042,970.47	September 2022 .....	10,297,548.73	February 2027 .....	3,499,086.65
May 2018 .....	25,612,066.04	October 2022 .....	10,107,997.06	March 2027 .....	3,419,699.47
June 2018 .....	25,187,649.59	November 2022 .....	9,921,433.14	April 2027 .....	3,341,657.55
July 2018 .....	24,769,627.90	December 2022 .....	9,737,813.04	May 2027 .....	3,264,940.41
August 2018 .....	24,357,909.09	January 2023 .....	9,557,093.42	June 2027 .....	3,189,527.86
September 2018 .....	23,952,402.52	February 2023 .....	9,379,231.58	July 2027 .....	3,115,400.01
October 2018 .....	23,553,018.84	March 2023 .....	9,204,185.40	August 2027 .....	3,042,537.27
November 2018 .....	23,159,669.97	April 2023 .....	9,031,913.38	September 2027 .....	2,970,920.32
December 2018 .....	22,772,269.03	May 2023 .....	8,862,374.61	October 2027 .....	2,900,530.12
January 2019 .....	22,390,730.38	June 2023 .....	8,695,528.74	November 2027 .....	2,831,347.91
February 2019 .....	22,014,969.57	July 2023 .....	8,531,336.02	December 2027 .....	2,763,355.19
March 2019 .....	21,644,903.35	August 2023 .....	8,369,757.25	January 2028 .....	2,696,533.75
April 2019 .....	21,280,449.61	September 2023 .....	8,210,753.79	February 2028 .....	2,630,865.63
May 2019 .....	20,921,527.41	October 2023 .....	8,054,287.53	March 2028 .....	2,566,333.12
June 2019 .....	20,568,056.95	November 2023 .....	7,900,320.95	April 2028 .....	2,502,918.79
July 2019 .....	20,219,959.54	December 2023 .....	7,748,817.02	May 2028 .....	2,440,605.45
August 2019 .....	19,877,157.60	January 2024 .....	7,599,739.26	June 2028 .....	2,379,376.16
September 2019 .....	19,539,574.63	February 2024 .....	7,453,051.69	July 2028 .....	2,319,214.24
October 2019 .....	19,207,135.21	March 2024 .....	7,308,718.87	August 2028 .....	2,260,103.22
November 2019 .....	18,879,764.99	April 2024 .....	7,166,705.84	September 2028 .....	2,202,026.90
December 2019 .....	18,557,390.64	May 2024 .....	7,026,978.16	October 2028 .....	2,144,969.30
January 2020 .....	18,239,939.88	June 2024 .....	6,889,501.85	November 2028 .....	2,088,914.69
February 2020 .....	17,927,341.45	July 2024 .....	6,754,243.45	December 2028 .....	2,033,847.55
March 2020 .....	17,619,525.06	August 2024 .....	6,621,169.96	January 2029 .....	1,979,752.60
April 2020 .....	17,316,421.46	September 2024 .....	6,490,248.85	February 2029 .....	1,926,614.76
May 2020 .....	17,017,962.32	October 2024 .....	6,361,448.05	March 2029 .....	1,874,419.20
June 2020 .....	16,724,080.30	November 2024 .....	6,234,735.97	April 2029 .....	1,823,151.29
July 2020 .....	16,434,709.02	December 2024 .....	6,110,081.45	May 2029 .....	1,772,796.62
August 2020 .....	16,149,783.00	January 2025 .....	5,987,453.77	June 2029 .....	1,723,340.97
September 2020 .....	15,869,237.70	February 2025 .....	5,866,822.69	July 2029 .....	1,674,770.36
October 2020 .....	15,593,009.50	March 2025 .....	5,748,158.35	August 2029 .....	1,627,071.00
November 2020 .....	15,321,035.67	April 2025 .....	5,631,431.34	September 2029 .....	1,580,229.29
December 2020 .....	15,053,254.34	May 2025 .....	5,516,612.69	October 2029 .....	1,534,231.84
January 2021 .....	14,789,604.54	June 2025 .....	5,403,673.82	November 2029 .....	1,489,065.46
February 2021 .....	14,530,026.15	July 2025 .....	5,292,586.56	December 2029 .....	1,444,717.15
March 2021 .....	14,274,459.89	August 2025 .....	5,183,323.15	January 2030 .....	1,401,174.09
April 2021 .....	14,022,847.34	September 2025 .....	5,075,856.23	February 2030 .....	1,358,423.67
May 2021 .....	13,775,130.88	October 2025 .....	4,970,158.84	March 2030 .....	1,316,453.44

### ***LP 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 2030 .....	\$ 1,275,251.15	September 2031 .....	\$ 681,265.27	February 2033 .....	\$ 254,645.49
May 2030 .....	1,234,804.73	October 2031 .....	651,983.55	March 2033 .....	233,844.44
June 2030 .....	1,195,102.27	November 2031 .....	623,268.37	April 2033 .....	213,472.32
July 2030 .....	1,156,132.06	December 2031 .....	595,110.63	May 2033 .....	193,522.07
August 2030 .....	1,117,882.54	January 2032 .....	567,501.35	June 2033 .....	173,986.76
September 2030 .....	1,080,342.33	February 2032 .....	540,431.71	July 2033 .....	154,859.54
October 2030 .....	1,043,500.21	March 2032 .....	513,893.00	August 2033 .....	136,133.68
November 2030 .....	1,007,345.15	April 2032 .....	487,876.64	September 2033 .....	117,802.53
December 2030 .....	971,866.26	May 2032 .....	462,374.20	October 2033 .....	99,859.58
January 2031 .....	937,052.80	June 2032 .....	437,377.34	November 2033 .....	82,298.37
February 2031 .....	902,894.22	July 2032 .....	412,877.88	December 2033 .....	65,112.58
March 2031 .....	869,380.10	August 2032 .....	388,867.75	January 2034 .....	48,295.95
April 2031 .....	836,500.19	September 2032 .....	365,338.98	February 2034 .....	31,842.33
May 2031 .....	804,244.39	October 2032 .....	342,283.74	March 2034 .....	15,745.67
June 2031 .....	772,602.72	November 2032 .....	319,694.32	April 2034 and thereafter .....	0.00
July 2031 .....	741,565.40	December 2032 .....	297,563.11		
August 2031 .....	711,122.76	January 2033 .....	275,882.63		

### ***Aggregate Group VIII Targeted Balances***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance .....	\$63,501,455.00	November 2008 .....	\$38,844,007.60	June 2011 .....	\$24,714,995.20
May 2006 .....	62,738,533.55	December 2008 .....	38,227,292.18	July 2011 .....	24,409,553.92
June 2006 .....	61,949,916.40	January 2009 .....	37,622,656.66	August 2011 .....	24,112,206.29
July 2006 .....	61,136,430.22	February 2009 .....	37,029,950.82	September 2011 .....	23,822,844.55
August 2006 .....	60,299,105.65	March 2009 .....	36,449,025.98	October 2011 .....	23,541,362.07
September 2006 .....	59,439,007.27	April 2009 .....	35,879,735.06	November 2011 .....	23,267,653.38
October 2006 .....	58,557,232.07	May 2009 .....	35,321,932.52	December 2011 .....	23,001,614.15
November 2006 .....	57,654,907.55	June 2009 .....	34,775,474.39	January 2012 .....	22,743,141.15
December 2006 .....	56,733,189.97	July 2009 .....	34,240,218.18	February 2012 .....	22,492,132.31
January 2007 .....	55,793,262.46	August 2009 .....	33,716,022.94	March 2012 .....	22,248,486.61
February 2007 .....	54,869,348.16	September 2009 .....	33,202,749.21	April 2012 .....	22,012,104.15
March 2007 .....	53,961,255.51	October 2009 .....	32,700,259.01	May 2012 .....	21,782,886.11
April 2007 .....	53,068,794.95	November 2009 .....	32,208,415.84	June 2012 .....	21,560,734.73
May 2007 .....	52,191,778.89	December 2009 .....	31,727,084.60	July 2012 .....	21,345,553.30
June 2007 .....	51,330,021.71	January 2010 .....	31,256,131.69	August 2012 .....	21,137,246.18
July 2007 .....	50,483,339.72	February 2010 .....	30,795,424.89	September 2012 .....	20,935,718.74
August 2007 .....	49,651,551.17	March 2010 .....	30,344,833.38	October 2012 .....	20,740,877.39
September 2007 .....	48,834,476.20	April 2010 .....	29,904,227.78	November 2012 .....	20,552,629.56
October 2007 .....	48,031,936.86	May 2010 .....	29,473,480.04	December 2012 .....	20,370,883.66
November 2007 .....	47,243,757.02	June 2010 .....	29,052,463.50	January 2013 .....	20,195,549.14
December 2007 .....	46,469,762.46	July 2010 .....	28,641,052.85	February 2013 .....	20,026,536.38
January 2008 .....	45,709,780.72	August 2010 .....	28,239,124.09	March 2013 .....	19,863,756.78
February 2008 .....	44,963,641.21	September 2010 .....	27,846,554.59	April 2013 .....	19,707,122.66
March 2008 .....	44,231,175.11	October 2010 .....	27,463,222.98	May 2013 .....	19,556,547.34
April 2008 .....	43,512,215.35	November 2010 .....	27,089,009.24	June 2013 .....	19,411,945.06
May 2008 .....	42,806,596.66	December 2010 .....	26,723,794.57	July 2013 .....	19,273,231.00
June 2008 .....	42,114,155.49	January 2011 .....	26,367,461.50	August 2013 .....	19,140,321.25
July 2008 .....	41,434,729.99	February 2011 .....	26,019,893.80	September 2013 .....	19,013,132.86
August 2008 .....	40,768,160.06	March 2011 .....	25,680,976.47	October 2013 .....	18,891,583.71
September 2008 .....	40,114,287.25	April 2011 .....	25,350,595.75	November 2013 .....	18,775,592.66
October 2008 .....	39,472,954.81	May 2011 .....	25,028,639.10	December 2013 .....	18,665,079.42

### ***Aggregate Group VIII (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 2014 .....	\$18,559,964.56	December 2016 .....	\$13,290,783.81	November 2019 .....	\$ 6,466,373.67
February 2014 .....	18,452,806.51	January 2017 .....	13,107,965.72	December 2019 .....	6,264,969.57
March 2014 .....	18,342,252.40	February 2017 .....	12,924,022.84	January 2020 .....	6,063,513.61
April 2014 .....	18,228,391.05	March 2017 .....	12,738,999.15	February 2020 .....	5,862,024.92
May 2014 .....	18,111,309.62	April 2017 .....	12,552,937.69	March 2020 .....	5,660,522.13
June 2014 .....	17,991,093.63	May 2017 .....	12,365,880.55	April 2020 .....	5,459,023.33
July 2014 .....	17,867,826.99	June 2017 .....	12,177,868.95	May 2020 .....	5,257,546.17
August 2014 .....	17,741,592.00	July 2017 .....	11,988,943.21	June 2020 .....	5,056,107.80
September 2014 .....	17,612,469.40	August 2017 .....	11,799,142.76	July 2020 .....	4,854,724.86
October 2014 .....	17,480,538.39	September 2017 .....	11,608,506.18	August 2020 .....	4,653,413.58
November 2014 .....	17,345,876.66	October 2017 .....	11,417,071.20	September 2020 .....	4,452,189.70
December 2014 .....	17,208,560.40	November 2017 .....	11,224,874.74	October 2020 .....	4,251,068.51
January 2015 .....	17,068,664.34	December 2017 .....	11,031,952.88	November 2020 .....	4,050,064.85
February 2015 .....	16,926,261.76	January 2018 .....	10,838,340.89	December 2020 .....	3,849,193.18
March 2015 .....	16,781,424.52	February 2018 .....	10,644,073.26	January 2021 .....	3,648,467.47
April 2015 .....	16,634,223.10	March 2018 .....	10,449,183.72	February 2021 .....	3,447,901.31
May 2015 .....	16,484,726.56	April 2018 .....	10,253,705.21	March 2021 .....	3,247,507.87
June 2015 .....	16,333,002.67	May 2018 .....	10,057,669.95	April 2021 .....	3,047,299.91
July 2015 .....	16,179,117.83	June 2018 .....	9,861,109.38	May 2021 .....	2,847,289.81
August 2015 .....	16,023,137.14	July 2018 .....	9,664,054.27	June 2021 .....	2,647,489.54
September 2015 .....	15,865,124.41	August 2018 .....	9,466,534.61	July 2021 .....	2,447,910.73
October 2015 .....	15,705,142.20	September 2018 .....	9,268,579.76	August 2021 .....	2,248,564.58
November 2015 .....	15,543,251.82	October 2018 .....	9,070,218.36	September 2021 .....	2,049,461.97
December 2015 .....	15,379,513.34	November 2018 .....	8,871,478.35	October 2021 .....	1,850,613.40
January 2016 .....	15,213,985.63	December 2018 .....	8,672,387.05	November 2021 .....	1,652,029.01
February 2016 .....	15,046,726.40	January 2019 .....	8,472,971.10	December 2021 .....	1,453,718.61
March 2016 .....	14,877,792.17	February 2019 .....	8,273,256.51	January 2022 .....	1,255,691.66
April 2016 .....	14,707,238.33	March 2019 .....	8,073,268.65	February 2022 .....	1,057,957.29
May 2016 .....	14,535,119.11	April 2019 .....	7,873,032.28	March 2022 .....	860,524.28
June 2016 .....	14,361,487.68	May 2019 .....	7,672,571.55	April 2022 .....	663,401.12
July 2016 .....	14,186,396.10	June 2019 .....	7,471,910.00	May 2022 .....	466,595.98
August 2016 .....	14,009,895.34	July 2019 .....	7,271,070.59	June 2022 .....	270,116.70
September 2016 .....	13,832,035.34	August 2019 .....	7,070,075.71	July 2022 .....	73,970.83
October 2016 .....	13,652,865.00	September 2019 .....	6,868,947.19	August 2022 and thereafter .....	0.00
November 2016 .....	13,472,432.20	October 2019 .....	6,667,706.27		

### ***SX 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 .....	\$8,541,766.00	May 2007 .....	\$6,118,263.91	June 2008 .....	\$3,958,773.13
May 2006 .....	8,378,282.83	June 2007 .....	5,933,601.66	July 2008 .....	3,813,181.95
June 2006 .....	8,209,293.43	July 2007 .....	5,752,169.80	August 2008 .....	3,670,345.53
July 2006 .....	8,034,974.96	August 2007 .....	5,573,929.39	September 2008 .....	3,530,229.92
August 2006 .....	7,855,548.26	September 2007 .....	5,398,841.89	October 2008 .....	3,392,801.54
September 2006 .....	7,671,241.47	October 2007 .....	5,226,869.17	November 2008 .....	3,258,027.13
October 2006 .....	7,482,289.63	November 2007 .....	5,057,973.49	December 2008 .....	3,125,873.83
November 2006 .....	7,288,934.37	December 2007 .....	4,892,117.50	January 2009 .....	2,996,309.07
December 2006 .....	7,091,423.46	January 2008 .....	4,729,264.27	February 2009 .....	2,869,300.67
January 2007 .....	6,890,010.41	February 2008 .....	4,569,377.23	March 2009 .....	2,744,816.77
February 2007 .....	6,692,028.77	March 2008 .....	4,412,420.20	April 2009 .....	2,622,825.86
March 2007 .....	6,497,437.48	April 2008 .....	4,258,357.39	May 2009 .....	2,503,296.74
April 2007 .....	6,306,195.93	May 2008 .....	4,107,153.38	June 2009 .....	2,386,198.57

***SX 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>
July 2009 .....	\$2,271,500.80	May 2010 .....	\$1,250,056.89	March 2011 .....	\$ 437,377.53
August 2009 .....	2,159,173.25	June 2010 .....	1,159,839.06	April 2011 .....	366,581.66
September 2009 .....	2,049,186.02	July 2010 .....	1,071,679.63	May 2011 .....	297,590.95
October 2009 .....	1,941,509.55	August 2010 .....	985,552.04	June 2011 .....	230,381.54
November 2009 .....	1,836,114.58	September 2010 .....	901,430.00	July 2011 .....	164,929.83
December 2009 .....	1,732,972.16	October 2010 .....	819,287.51	August 2011 .....	101,212.49
January 2010 .....	1,632,053.68	November 2010 .....	739,098.85	September 2011 .....	39,206.40
February 2010 .....	1,533,330.79	December 2010 .....	660,838.56	October 2011 and thereafter .....	0.00
March 2010 .....	1,436,775.47	January 2011 .....	584,481.47		
April 2010 .....	1,342,359.98	February 2011 .....	510,002.68		

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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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**\$1,733,000,000**



**Guaranteed  
REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2006-37**

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## PROSPECTUS SUPPLEMENT

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**JPMorgan**

**March 29, 2006**

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