

**\$2,890,525,828**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2010-35**

**The Certificates**

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

**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 will pay principal at rates that may 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 available for distribution to investors on time.

**The Trust and its Assets**

The trust will own

- Fannie Mae MBS,
- underlying REMIC and RCR certificates backed by Fannie Mae MBS or Fannie Mae Stripped MBS, and
- Fannie Mae Stripped MBS.

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
BA.....	1	\$258,000,000	SEQ	4.5%	FIX	31398PGC7	July 2038
IA.....	1	25,800,000(2)	NTL	5.0	FIX/IO	31398PGD5	July 2038
FJ.....	1	31,661,538	SEQ	(3)	FLT	31398PGE3	April 2040
SJ.....	1	9,498,462	SEQ	(3)	INV	31398PGF0	April 2040
FC(4).....	2	205,000,000	PT	(3)	FLT	31398PGG8	April 2040
QA(4).....	2	205,000,000(2)	NTL	(3)	INV/IO	31398PGH6	April 2040
QB(4).....	2	205,000,000(2)	NTL	(3)	INV/IO	31398PGJ2	April 2040
QC(4).....	2	205,000,000(2)	NTL	(3)	INV/IO	31398PGK9	April 2040
SE(4).....	2	205,000,000(2)	NTL	(3)	INV/IO	31398PGL7	April 2040
AO.....	2	15,769,231	PT	0.0	PO	31398PGM5	April 2040
KA.....	3	75,000,000	SEQ	4.5	FIX	31398PGN3	July 2038
FK(4).....	3	18,750,000	SEQ	(3)	FLT	31398PGP8	July 2038
SK(4).....	3	18,750,000(2)	NTL	(3)	INV/IO	31398PGQ6	July 2038
OB(4).....	3	15,262,000	SEQ	0.0	PO	31398PGR4	April 2040
IB(4).....	3	15,262,000(2)	NTL	5.0	FIX/IO	31398PGS2	April 2040
OM.....	4	7,195,727	SC/PT	0.0	PO	31398PGT0	March 2037
FM.....	4	25,185,041	SC/PT	(3)	FLT	31398PGU7	March 2037
SM.....	4	25,185,041(2)	NTL	(3)	INV/IO	31398PGV5	March 2037
AJ.....	5	200,000,000	SEQ	3.0	FIX	31398PGW3	June 2035
AI.....	5	66,666,666(2)	NTL	4.5	FIX/IO	31398PGX1	June 2035
AV.....	5	27,330,000	SEQ/AD	4.5	FIX	31398PGY9	May 2021
BV.....	5	27,910,000	SEQ/AD	4.5	FIX	31398PGZ6	October 2028
ZV.....	5	42,676,000	SEQ	4.5	FIX/Z	31398PHA0	April 2040
AB.....	6	34,675,000	PAC/AD	5.0	FIX	31398PHB8	November 2049
AZ.....	6	164,000	PAC/AD	5.0	FIX/Z	31398PHC6	April 2050
Z.....	6	9,866,023	SUP	5.0	FIX/Z	31398PHD4	April 2050
FT(4).....	6	14,901,674	PT	(3)	FLT	31398PHE2	April 2050
ST(4).....	6	14,901,674(2)	NTL	(3)	INV/IO	31398PHF9	April 2050

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The FB, FA, SB, SA, SC, KB, FL, SL, FN, SN, FP, SP, LF, LS, KF, KS, MH, MK, MN, EF, ES, DF, DS, FV, SV, FU, SU, CE, CL, PG, PH, PI, PE, DH and DL Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—Combination and Recombination” in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be March 30, 2010.

**Carefully consider the risk factors on page S-15 of this prospectus supplement and starting 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.

**Barclays Capital**

March 24, 2010

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
ME(4) .....	7	\$128,115,000	PAC/AD	3.0%	FIX	31398PHG7	April 2040
MF(4) .....	7	213,525,000	PAC/AD	(3)	FLT	31398PHH5	April 2040
MS(4) .....	7	213,525,000(2)	NTL	(3)	INV/IO	31398PHJ1	April 2040
EP .....	7	1,360,000	PAC/AD	5.5	FIX	31398PHK8	April 2040
MZ .....	7	65,043,652	SUP	5.5	FIX/Z	31398PHL6	April 2040
HA .....	8	2,000,000	PAC/AD	3.0	FIX	31398PHM4	April 2040
HC .....	8	23,265,715	PAC/AD	3.5	FIX	31398PHN2	April 2040
GF(4) .....	8	64,164,285	PAC/AD	(3)	FLT	31398PHP7	April 2040
GS(4) .....	8	64,164,285(2)	NTL	(3)	INV/IO	31398PHQ5	April 2040
KP .....	8	230,000	PAC/AD	6.0	FIX	31398PHR3	April 2040
HZ .....	8	18,897,998	SUP	6.0	FIX/Z	31398PHS1	April 2040
DA .....	9	38,732,000	SEQ	5.0	FIX	31398PHT9	October 2038
DB .....	9	5,243,547	SEQ	5.0	FIX	31398PHU6	April 2040
CB(4) .....	10	20,140,000	PAC/AD	3.0	FIX	31398PHV4	April 2040
FW(4) .....	10	60,420,000	PAC/AD	(3)	FLT	31398PHW2	April 2040
SW(4) .....	10	60,420,000(2)	NTL	(3)	INV/IO	31398PHX0	April 2040
LP .....	10	190,000	PAC/AD	6.0	FIX	31398PHY8	April 2040
CZ .....	10	18,890,479	SUP	6.0	FIX/Z	31398PHZ5	April 2040
EA .....	11	66,000,000	SEQ/AD	4.5	FIX	31398PJA8	May 2034
ZA .....	11	10,000,000	SEQ	4.5	FIX/Z	31398PJB6	April 2040
WA .....	12	37,578,117	SEQ	4.0	FIX	31398PJ C 4	September 2024
WB .....	12	2,500,000	SEQ	4.0	FIX	31398PJD 2	April 2025
W .....	13	10,890,184	SC/PT	(5)	WAC	31398PJE 0	January 2040
PA .....	14	65,000,000	SC/PAC	5.0	FIX	31398PJF 7	February 2040
AP(4) .....	14	43,115,000	SC/PAC	5.0	FIX	31398PJG 5	February 2040
PC .....	14	29,007,000	SC/PAC	5.0	FIX	31398PJH 3	February 2040
PD .....	14	12,738,000	SC/PAC	5.0	FIX	31398PJJ 9	February 2040
OP(4) .....	14	14,721,000	SC/PAC	0.0	PO	31398PJK 6	February 2040
IP(4) .....	14	14,721,000(2)	NTL	5.0	FIX/IO	31398PJL 4	February 2040
LA .....	14	5,543,000	SC/PAC	5.0	FIX	31398PJM 2	February 2040
UA .....	14	40,660,000	SC/SUP	5.0	FIX	31398PJN 0	February 2040
UB .....	14	3,846,000	SC/SUP	5.0	FIX	31398PJP 5	February 2040
UC .....	14	3,517,236	SC/SUP	5.0	FIX	31398PJQ 3	February 2040
CF .....	15	105,728,925	PT	(3)	FLT	31398PJR 1	April 2050
CS .....	15	105,728,925(2)	NTL	(3)	INV/IO	31398PJS 9	April 2050
FG .....	16	146,665,722	PT	(3)	FLT	31398PJT 7	April 2040
SG .....	16	146,665,722(2)	NTL	(3)	INV/IO	31398PJU 4	April 2040
FH(4) .....	16	342,303,630	PT	(3)	FLT	31398PJV 2	April 2040
SH(4) .....	16	342,303,630(2)	NTL	(3)	INV/IO	31398PJW 0	April 2040
BO(4) .....	16	57,050,606	PT	0.0	PO	31398PJX 8	April 2040
DE .....	16	214,599,036	PT	(6)	WAC	31398PJY 6	April 2040
R .....		0	NPR	0	NPR	31398PJZ 3	April 2050
RL .....		0	NPR	0	NPR	31398PKA6	April 2050

- (1) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC prospectus.
- (2) Notional balances. These classes are interest only classes. See page S-12 for a description of how their notional balances are calculated.
- (3) Based on LIBOR.
- (4) Exchangeable classes.
- (5) Based on the amount of interest accrued on the related underlying REMIC certificates, as further described in this prospectus supplement.
- (6) Based on the amount of interest accrued on the related underlying SMBS certificates as further described in this prospectus supplement.

## TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
<b>AVAILABLE INFORMATION</b> .....	S- 3	<b>YIELD TABLES</b> .....	S-26
<b>RECENT DEVELOPMENTS</b> .....	S- 5	<i>General</i> .....	S-26
<b>SUMMARY</b> .....	S- 7	<i>The Principal Only Classes</i> .....	S-27
<b>ADDITIONAL RISK FACTORS</b> .....	S-15	<i>The Inverse Floating Rate</i>	
<b>DESCRIPTION OF THE</b>		<i>Classes</i> .....	S-28
<b>CERTIFICATES</b> .....	S-16	<i>The Fixed Rate Interest Only</i>	
<b>GENERAL</b> .....	S-16	<i>Classes</i> .....	S-34
<i>Structure</i> .....	S-16	<b>WEIGHTED AVERAGE LIVES OF THE</b>	
<i>Fannie Mae Guaranty</i> .....	S-17	<b>CERTIFICATES</b> .....	S-35
<i>Characteristics of Certificates</i> .....	S-17	<b>DECREMENT TABLES</b> .....	S-36
<i>Authorized Denominations</i> .....	S-17	<b>CHARACTERISTICS OF THE RESIDUAL</b>	
<b>THE TRUST MBS</b> .....	S-18	<b>CLASSES</b> .....	S-48
<b>THE UNDERLYING REMIC</b>		<b>CERTAIN ADDITIONAL FEDERAL</b>	
<b>CERTIFICATES</b> .....	S-18	<b>INCOME TAX CONSEQUENCES</b> ..	S-48
<b>THE GROUP 16 SMBS</b> .....	S-19	<b>U.S. TREASURY CIRCULAR 230</b>	
<b>DISTRIBUTIONS OF INTEREST</b> .....	S-19	<b>NOTICE</b> .....	S-48
<i>General</i> .....	S-19	<b>REMIC ELECTIONS AND SPECIAL TAX</b>	
<i>Delay Classes and No-Delay</i>		<b>ATTRIBUTES</b> .....	S-48
<i>Classes</i> .....	S-20	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>Accrual Classes</i> .....	S-20	<b>REGULAR CERTIFICATES</b> .....	S-48
<i>Weighted Average Coupon Classes</i> ..	S-20	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<i>The W Class</i> .....	S-21	<b>RESIDUAL CERTIFICATES</b> .....	S-49
<i>The DE Class</i> .....	S-21	<b>TAXATION OF BENEFICIAL OWNERS OF</b>	
<b>DISTRIBUTIONS OF PRINCIPAL</b> .....	S-21	<b>RCR CERTIFICATES</b> .....	S-49
<b>STRUCTURING ASSUMPTIONS</b> .....	S-24	<b>PLAN OF DISTRIBUTION</b> .....	S-50
<i>Pricing Assumptions</i> .....	S-24	<b>LEGAL MATTERS</b> .....	S-50
<i>Prepayment Assumptions</i> .....	S-25	<b>EXHIBIT A</b> .....	A- 1
<i>Principal Balance Schedules</i> .....	S-25	<b>SCHEDULE 1</b> .....	A- 2
		<b>PRINCIPAL BALANCE</b>	
		<b>SCHEDULES</b> .....	B- 1

## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated August 1, 2007 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - June 1, 2009, for all MBS issued on or after January 1, 2009,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 4, Group 13 or Group 14 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing a Group 16 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
  - January 1, 2009, for all SMBS issued on or after January 1, 2009,
  - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
  - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”);
- if you are purchasing a Group 16 Class or the R or RL Class, the additional disclosure document relating to the Group 16 SMBS (the “Additional SMBS Disclosure Document”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus dated June 1, 2009.

The MBS Prospectus, the SMBS Prospectus, the Additional SMBS Disclosure Document and the Underlying REMIC Disclosure Documents are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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 REMIC Prospectus, the MBS Prospectus, the SMBS Prospectus, the Additional SMBS Disclosure Document and the Underlying REMIC Disclosure Documents by writing or calling the dealer at:

Barclays Capital Inc.  
Attn: MBS Syndication Operations  
70 Hudson Street  
Jersey City, New Jersey 07302  
(telephone 201-499-8506).

## RECENT DEVELOPMENTS

The Regulatory Reform Act, which became effective on July 30, 2008, established the Federal Housing Finance Agency, or FHFA, as an independent agency with general supervisory and regulatory authority over Fannie Mae, Freddie Mac and the 12 Federal Home Loan Banks. FHFA assumed the duties of our former regulators, the Office of Federal Housing Enterprise Oversight and the U.S. Department of Housing and Urban Development, or HUD, with respect to safety, soundness and mission oversight of Fannie Mae and Freddie Mac. HUD remains our regulator with respect to fair lending matters.

On September 6, 2008, the Director of FHFA placed Fannie Mae into conservatorship and appointed FHFA as the conservator. Upon its appointment, FHFA immediately succeeded to all of our rights, titles, powers and privileges and those of any stockholder, officer, or director of Fannie Mae with respect to us and our assets. The conservator has the authority to take over our assets and operate our business with all the powers of our stockholders, directors and officers, and to conduct all business of the company. Under the Regulatory Reform Act, FHFA, as conservator, may take “such action as may be necessary to put the regulated entity in a sound and solvent condition.” We have no control over FHFA’s actions or the actions it may direct us to take. The conservatorship has no specified termination date; we do not know when or how it will be terminated. In addition, our board of directors does not have any duties to any person or entity except to the conservator. Accordingly, our board of directors is not obligated to consider the interests of Fannie Mae or the holders of the Certificates unless specifically directed to do so by the conservator.

On September 7, 2008, Fannie Mae, through our conservator, entered into two agreements with Treasury. The first agreement is the Stock Purchase Agreement, which provided us with Treasury’s commitment (the “Commitment”) to provide us with funding under specified conditions. Under the Stock Purchase Agreement, as amended through December 2009, Treasury’s Commitment is currently the greater of (i) \$200 billion or (ii) \$200 billion plus the cumulative amount of our net worth deficit (the amount by which our total liabilities exceed our total assets) as of the end of any and each calendar quarter in 2010, 2011 and 2012, less any positive net worth as of December 31, 2012. We issued 1,000,000 shares of Senior Preferred Stock pursuant to the Stock Purchase Agreement. The other agreement is the Warrant, which allows Treasury to purchase, for a nominal price, shares of common stock equal to 79.9% of the outstanding common stock of Fannie Mae on a fully diluted basis. The Senior Preferred Stock and the Warrant were issued to Treasury as an initial commitment fee for Treasury’s Commitment. We are required to pay a quarterly commitment fee, beginning on March 31, 2011. The amount of the commitment fee will be determined by the mutual agreement of Treasury and Fannie Mae on or before December 31, 2010, and will be reset every five years. Additional information about the conservatorship, the Stock Purchase Agreement, the Warrant and the Commitment is included in our Annual Report on Form 10-K for the year ended December 31, 2009 (the “2009 Form 10-K”) which is incorporated by reference into this prospectus supplement.

We generally may draw funds under the Commitment on a quarterly basis when our total liabilities exceed our total assets on our consolidated balance sheet prepared in accordance with GAAP as of the end of the preceding quarter. Through December 31, 2009, we had received a total of \$59.9 billion from Treasury under the Commitment. In February 2010, the Acting Director of FHFA submitted a request to Treasury on our behalf for an additional \$15.3 billion to eliminate our net worth deficit as of December 31, 2009, and requested receipt of those funds on or before March 31, 2010. If we have a negative net worth as of the end of future fiscal quarters, we expect that FHFA will request additional funds from Treasury under the Stock Purchase Agreement. All funds drawn on the Commitment are added to the liquidation preference on the Senior Preferred Stock, which currently has a 10% annual dividend rate. Upon the receipt of the additional \$15.3 billion in funds from Treasury that have been requested, the aggregate liquidation preference of the Senior Preferred Stock, including the initial liquidation preference of \$1.0 billion, will be

\$76.2 billion, and the annualized dividend on the Senior Preferred Stock, based on the 10% dividend rate, will be \$7.6 billion. If we do not pay the dividend quarterly and in cash, the dividend rate would increase to 12% annually, and the unpaid dividend would accrue and be added to the liquidation preference of the Senior Preferred Stock.

The Stock Purchase Agreement and the Warrant contain covenants that significantly restrict our business activities. These covenants, which are summarized in our 2009 Form 10-K, include prohibitions on the following activities unless we have prior written consent from Treasury: the issuance of equity securities (except in limited instances), the payment of dividends or other distributions on our equity securities (other than the Senior Preferred Stock or the Warrant), and the issuance of subordinated debt securities. The covenants also limit the amount of debt securities that we may have outstanding.

Certain rights provided to certificateholders under the trust documents may not be enforced against FHFA, or enforcement of such rights may be delayed, during the conservatorship or if we are placed into receivership. The trust documents provide that upon the occurrence of a guarantor event of default, which includes the appointment of a conservator or receiver, certificateholders have the right to replace Fannie Mae as trustee if the requisite percentage of certificateholders consent. The Regulatory Reform Act prevents certificateholders from enforcing their rights to replace Fannie Mae as trustee if the event of default arises solely because a conservator or receiver has been appointed.

We are continuing to operate as a going concern while in conservatorship and remain liable for all of our obligations, including our guaranty obligations, associated with mortgage-backed securities issued by us. The Stock Purchase Agreement is intended to enhance our ability to meet our obligations. However, certificateholders have certain limited rights to bring proceedings against Treasury if we fail to pay under our guaranty.



## SUMMARY

**This summary contains only limited information about the certificates. Statistical information in this summary is provided as of March 1, 2010. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.**

### 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	Class 2007-9-FB REMIC Certificate Class 2007-9-SB REMIC Certificate
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS
12	Group 12 MBS
13	Class 2004-38-AO REMIC Certificate Class 2009-113-XI REMIC Certificate
14	Class 2010-9-CA REMIC Certificate Class 2010-9-CB RCR Certificate
15	Group 15 MBS
16	Group 16 MBS Group 16 SMBS



**Group 1, Group 2, Group 3, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 15 and Group 16 MBS**

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$299,160,000	5.00%	5.25% to 7.50%	241 to 360
Group 2 MBS*	\$182,161,909	6.50%	6.75% to 9.00%	241 to 360
	\$ 38,607,322	6.50%	6.75% to 9.00%	241 to 360
Group 3 MBS	\$109,012,000	5.00%	5.25% to 7.50%	241 to 360
Group 5 MBS	\$297,916,000	4.50%	4.75% to 7.00%	241 to 360
Group 6 MBS	\$ 59,606,697	5.50%	5.75% to 8.00%	361 to 480
Group 7 MBS**	\$ 17,811,627	5.50%	5.75% to 8.00%	241 to 360
	\$160,153,825	5.50%	5.75% to 8.00%	241 to 360
	\$200,000,000	5.50%	5.75% to 8.00%	241 to 360
	\$ 30,078,200	5.50%	5.75% to 8.00%	241 to 360
Group 8 MBS***	\$ 14,585,017	6.00%	6.25% to 8.50%	241 to 360
	\$ 61,747,200	6.00%	6.25% to 8.50%	241 to 360
	\$ 32,225,781	6.00%	6.25% to 8.50%	241 to 360
Group 9 MBS	\$ 43,975,547	5.00%	5.25% to 7.50%	241 to 360
Group 10 MBS**	\$ 99,640,479	6.00%	6.25% to 8.50%	241 to 360
Group 11 MBS	\$ 76,000,000	4.50%	4.75% to 7.00%	210 to 360
Group 12 MBS	\$ 40,078,117	4.00%	4.25% to 6.50%	121 to 180
Group 15 MBS**	\$ 42,631,480	7.00%	7.25% to 9.50%	361 to 480
	\$ 63,097,445	7.00%	7.25% to 9.50%	241 to 360
Group 16 MBS	\$760,618,994	4.50%	4.75% to 7.00%	241 to 360

\* As further described in this prospectus supplement, approximately \$182,161,909 in principal amount of the mortgage loans underlying the Group 2 MBS provide for interest only periods that may range from at least 7 to no more than 10 years following origination, and approximately \$38,607,322 in principal amount of the mortgage loans underlying the Group 2 MBS provide for interest only periods that may range from more than 10 to no more than 15 years following origination. The assumed remaining terms to expiration of the interest only periods for those mortgage loans are set forth below.

\*\* As further described in this prospectus supplement, all of the mortgage loans underlying the Group 7 MBS and Group 10 MBS, and approximately \$63,097,445 in principal amount of the mortgage loans underlying the Group 15 MBS, provide for interest only periods that may range from at least 7 to no more than 10 years following origination. The assumed remaining terms to expiration of the interest only periods for those mortgage loans are set forth below.

\*\*\* As further described in this prospectus supplement, approximately \$93,972,981 in principal amount of the mortgage loans underlying the Group 8 MBS provide for interest only periods that may range from at least 7 to no more than 10 years following origination, and approximately \$14,585,017 in principal of the mortgage loans underlying the Group 8 MBS provide for interest only periods that may range from more than 10 to no more than 15 years from origination. The assumed remaining terms to expiration of the interest only periods for those mortgage loans are set forth below.

### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>	<u>Remaining Term to Expiration of Interest Only Period (in months)</u>
Group 1 MBS	\$299,160,000	360	270	79	5.445%	N/A
Group 2 MBS	\$182,161,909	360	329	31	7.186%	89
	\$ 38,607,322	360	326	34	7.112%	146
Group 3 MBS	\$109,012,000	360	273	75	5.472%	N/A
Group 5 MBS	\$297,916,000	360	348	8	4.962%	N/A
Group 6 MBS	\$ 59,606,697	480	445	33	6.126%	N/A
Group 7 MBS	\$ 17,811,627	360	344	16	6.210%	104
	\$160,153,825	360	326	34	6.170%	86
	\$200,000,000	360	325	35	6.170%	85
	\$ 30,078,200	360	308	52	6.300%	68
Group 8 MBS	\$ 14,585,017	360	319	41	6.489%	139
	\$ 61,747,200	360	317	43	6.660%	77
	\$ 32,225,781	360	330	30	6.760%	90
Group 9 MBS	\$ 43,975,547	360	326	28	5.699%	N/A
Group 10 MBS	\$ 99,640,479	360	334	26	6.670%	94
Group 11 MBS	\$ 76,000,000	360	280	69	5.185%	N/A
Group 12 MBS	\$ 40,078,117	180	166	12	4.450%	N/A
Group 15 MBS	\$ 42,631,480	480	448	30	7.687%	N/A
	\$ 63,097,445	360	327	33	7.726%	87
Group 16 MBS	\$760,618,994	360	350	7	5.000%	N/A

The actual remaining terms to maturity, loan ages, interest rates and, if applicable, remaining terms to expiration of interest only period of most of the mortgage loans underlying the Trust MBS will differ from those shown above, perhaps significantly.

#### **Group 4, Group 13 and Group 14 Underlying REMIC and RCR Certificates**

Exhibit A describes the underlying REMIC and RCR certificates in Group 4, Group 13 and Group 14, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

#### **Group 16 SMBS**

##### Characteristics of the Group 16 SMBS

<u>Notional Principal Balance*</u>	<u>Pass-Through Rate</u>	<u>SMBS Trust and Class Designation</u>
\$17,044,081	4.00%	403-1
\$33,552,955	4.00%	403-2
\$ 1,780,612	4.00%	403-3
\$ 4,853,463	4.50%	403-4
\$59,421,116	4.50%	403-5
\$78,760,069	4.50%	403-6
\$26,638,541	4.50%	403-7
\$45,616,527	4.50%	403-8
\$ 2,974,213	4.50%	403-9
\$49,281,017	5.00%	403-10
\$ 2,088,028	5.00%	403-11

\* These are interest only SMBS certificates.

### Assumed Characteristics of the Underlying Mortgage Loans

<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
\$17,044,081	360	348	9	4.500%
\$33,552,955	360	347	10	4.618%
\$ 1,780,612	360	344	13	4.491%
\$ 4,853,463	360	339	17	5.024%
\$59,421,116	360	347	10	4.998%
\$78,760,069	360	344	13	5.124%
\$26,638,541	360	344	13	4.757%
\$45,616,527	360	342	13	4.892%
\$ 2,974,213	360	341	15	4.909%
\$49,281,017	360	343	13	5.250%
\$ 2,088,028	360	341	15	5.250%

#### **Settlement Date**

We expect to issue the certificates on March 30, 2010.

#### **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.

#### **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.

#### **Book-Entry and Physical Certificates**

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

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

#### **Exchanging Certificates Through Combination and Recombination**

If you own certificates of a class designated as “exchangeable” on the cover of this prospectus supplement, you will be able to exchange them for a proportionate interest in the related RCR certificates. Schedule 1 lists the available combinations of the certificates eligible for exchange and the related RCR certificates. You can exchange your certificates by notifying us and paying an exchange fee. We will deliver the RCR certificates upon such exchange.

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

#### **Interest Rates**

During each interest accrual period, the weighted average coupon classes will bear interest at the applicable annual rates described under the heading “Description of the Certificates—Distributions of Interest—*Weighted Average Coupon Classes*.”

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

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

<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>
FJ .....	1.45000%	6.50000%	1.20%	LIBOR + 120 basis points
SJ .....	16.83333%	17.66667%	0.00%	17.66667% – (3.3333312 × LIBOR)
FC .....	0.70000%	7.00000%	0.45%	LIBOR + 45 basis points
QA .....	0.10000%	0.10000%	0.00%	6.55% – LIBOR
QB .....	0.03000%	0.03000%	0.00%	6.45% – LIBOR
QC .....	0.17000%	0.17000%	0.00%	6.42% – LIBOR
SE .....	6.00000%	6.25000%	0.00%	6.25% – LIBOR
FK .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
SK .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
FM .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
SM .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
FT .....	1.10000%	7.00000%	0.85%	LIBOR + 85 basis points
ST .....	5.90000%	6.15000%	0.00%	6.15% – LIBOR
MF .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
MS .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
GF .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
GS .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
FW .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
SW .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
CF .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
CS .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
FG .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
SG .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
FH .....	0.85000%	7.00000%	0.60%	LIBOR + 60 basis points
SH .....	6.15000%	6.40000%	0.00%	6.4% – LIBOR
FB .....	0.83000%	7.00000%	0.58%	LIBOR + 58 basis points
FA .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
SB .....	6.17000%	6.42000%	0.00%	6.42% – LIBOR
SA .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
SC .....	6.30000%	6.55000%	0.00%	6.55% – LIBOR
FL .....	0.70000%	7.00000%	0.45%	LIBOR + 45 basis points
SL .....	6.30000%	6.55000%	0.00%	6.55% – LIBOR
FN .....	1.00000%	7.00000%	0.75%	LIBOR + 75 basis points
SN .....	6.00000%	6.25000%	0.00%	6.25% – LIBOR
FP .....	0.90000%	7.00000%	0.65%	LIBOR + 65 basis points
SP .....	6.10000%	6.35000%	0.00%	6.35% – LIBOR
LF .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
LS .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
KF .....	0.75000%	7.00000%	0.50%	LIBOR + 50 basis points
KS .....	6.25000%	6.50000%	0.00%	6.50% – LIBOR
EF .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
ES .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
DF .....	0.75000%	7.00000%	0.50%	LIBOR + 50 basis points
DS .....	6.25000%	6.50000%	0.00%	6.5% – LIBOR
FV .....	0.80000%	7.00000%	0.55%	LIBOR + 55 basis points
SV .....	6.20000%	6.45000%	0.00%	6.45% – LIBOR
FU .....	0.75000%	7.00000%	0.50%	LIBOR + 50 basis points
SU .....	6.25000%	6.50000%	0.00%	6.5% – LIBOR

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

## Notional Classes

The notional principal balances of the notional classes will equal the percentages of the outstanding balances specified below immediately before the related distribution date:

<u>Class</u>	
IA	10% of the BA Class
QA	100% of the FC Class
QB	100% of the FC Class
QC	100% of the FC Class
SE	100% of the FC Class
SB	100% of the FC Class
SA	100% of the FC Class
SC	100% of the FC Class
SK	100% of the FK Class
SL	100% of the FK Class
IB	100% of the OB Class
SM	100% of the FM Class
AI	33.3333330000% of the AJ Class
ST	100% of the FT Class
SN	100% of the FT Class
SP	100% of the FT Class
MS	100% of the MF Class
LS	100% of the MF Class
KS	100% of the MF Class
GS	100% of the GF Class
ES	100% of the GF Class
DS	100% of the GF Class
SW	100% of the FW Class
SV	100% of the FW Class
SU	100% of the FW Class
IP	100% of the OP Class
PI	40% of the AP Class
CS	100% of the CF Class
SG	100% of the FG Class
SH	100% of the FH Class

## Distributions of Principal

For a description of the principal payment priorities, see “Description of the Certificates—Distributions of Principal” in this prospectus supplement.

## Weighted Average Lives (years)\*

<u>Group 1 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>450%</u>	<u>900%</u>	<u>1400%</u>	
BA and IA . . . . .	18.8	6.9	4.3	2.0	0.9	0.4	
FJ and SJ . . . . .	29.2	19.4	15.7	8.5	3.7	1.6	
<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>						
	<u>0%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>825%</u>	<u>1600%</u>	<u>2500%</u>
FC, QA, QB, QC, SE, AO, FB, FA, SB, SA and SC . . . . .	23.1	11.2	4.9	2.8	1.5	0.3	0.1

Group 3 Classes		PSA Prepayment Assumption							
		0%	100%	300%	450%	900%	1400%		
KA, FK, SK, FL and SL .....		18.8	6.9	3.0	2.0	0.9	0.4		
OB, IB and KB .....		29.2	19.6	12.2	8.5	3.7	1.6		
Group 4 Classes		PSA Prepayment Assumption							
		0%	100%	300%	500%	750%	1300%	2000%	
OM, FM and SM .....		19.8	10.9	4.8	2.8	1.7	0.7	0.1	
Group 5 Classes		PSA Prepayment Assumption							
		0%	100%	300%	450%	600%	1000%		
AJ and AI .....		16.1	6.0	2.7	2.0	1.6	1.1		
AV .....		6.0	6.0	4.7	3.6	2.9	2.0		
BV .....		15.0	13.5	7.1	5.2	4.0	2.5		
ZV .....		27.7	20.7	12.1	8.7	6.6	3.8		
Group 6 Classes		PSA Prepayment Assumption							
		0%	100%	225%	300%	400%	600%	1200%	1800%
AB .....		14.9	5.7	4.0	4.0	4.0	2.6	1.0	0.1
AZ .....		24.4	19.8	19.8	19.8	19.8	13.2	5.0	0.1
Z .....		33.8	21.7	14.1	7.1	1.4	0.5	0.1	0.1
FT, ST, FN, SN, FP and SP .....		29.2	12.0	6.4	4.8	3.6	2.2	0.8	0.1
Group 7 Classes		PSA Prepayment Assumption							
		0%	100%	235%	300%	350%	600%	1200%	1800%
ME, MF, MS, LF, LS, KF, KS, MH, MK and MN .....		15.6	6.8	4.6	4.6	4.6	2.6	0.9	0.1
EP .....		23.5	23.0	23.0	23.0	23.0	14.4	5.3	1.0
MZ .....		26.7	19.4	13.5	5.9	1.5	0.3	0.1	0.1
Group 8 Classes		PSA Prepayment Assumption							
		0%	100%	250%	350%	385%	700%	1400%	2100%
HA, HC, GF, GS, EF, ES, DF and DS .....		14.8	6.5	4.2	4.2	4.2	2.2	0.7	0.1
KP .....		22.8	22.5	22.5	22.5	22.5	12.8	3.9	0.1
HZ .....		26.3	18.9	12.8	3.7	1.4	0.3	0.1	0.1
Group 9 Classes		PSA Prepayment Assumption							
		0%	100%	300%	450%	900%	1400%		
DA .....		19.0	8.0	3.3	2.2	0.9	0.4		
DB .....		29.3	23.4	13.6	9.3	4.0	1.7		
Group 10 Classes		PSA Prepayment Assumption							
		0%	100%	250%	350%	400%	700%	1400%	2100%
CB, FW, SW, FV, SV, FU, SU, CE and CL .....		14.1	6.3	4.1	4.1	4.1	2.2	0.7	0.1
LP .....		22.6	22.5	22.5	22.5	22.5	13.1	4.0	0.1
CZ .....		26.0	19.0	12.9	4.3	1.4	0.3	0.1	0.1
Group 11 Classes		PSA Prepayment Assumption							
		0%	100%	200%	300%	450%	600%	1000%	
EA .....		14.9	6.1	3.9	2.9	2.0	1.4	0.8	
ZA .....		27.3	18.0	14.3	11.2	8.1	6.0	3.1	

<u>Group 12 Classes</u>		<u>PSA Prepayment Assumption</u>									
		<u>0%</u>	<u>100%</u>	<u>234%</u>	<u>500%</u>	<u>750%</u>	<u>1000%</u>				
WA .....		8.3	5.5	3.9	2.3	1.7	1.3				
WB .....		14.7	13.1	12.0	8.6	6.1	4.4				
<u>Group 13 Class</u>		<u>PSA Prepayment Assumption</u>									
		<u>0%</u>	<u>100%</u>	<u>250%</u>	<u>450%</u>	<u>900%</u>	<u>1300%</u>				
W† .....		15.5	8.7	5.0	2.9	1.3	0.7				
<u>Group 14 Classes</u>		<u>PSA Prepayment Assumption</u>									
		<u>0%</u>	<u>100%</u>	<u>125%</u>	<u>130%</u>	<u>165%</u>	<u>200%</u>	<u>235%</u>	<u>275%</u>	<u>450%</u>	<u>900%</u>
PA, AP, PG, PH and PI .....		13.8	3.5	3.0	3.0	3.0	3.0	3.0	2.1	0.9	0.4
PC .....		23.2	9.0	8.0	8.0	8.0	8.0	8.0	4.9	2.1	0.9
PD .....		25.0	11.2	11.0	11.0	11.0	11.0	11.0	6.9	3.0	1.3
OP, IP and PE ...		26.0	15.8	15.8	15.8	15.8	15.8	15.8	10.6	4.6	2.0
LA .....		26.7	12.1	8.5	6.0	6.0	6.0	3.9	1.2	0.4	0.2
UA .....		28.2	17.0	15.0	14.5	9.3	5.2	2.2	1.3	0.5	0.2
UB .....		29.6	22.1	21.5	21.3	19.9	17.6	13.3	3.3	1.1	0.3
UC .....		29.8	23.1	22.8	22.8	22.2	21.1	18.9	3.9	1.2	0.4
<u>Group 15 Classes</u>		<u>PSA Prepayment Assumption</u>									
		<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>	<u>1600%</u>	<u>2400%</u>		
CF and CS .....		26.0	11.7	7.1	2.8	1.6	0.8	0.3	0.1		
<u>Group 16 Classes</u>		<u>PSA Prepayment Assumption</u>									
		<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>	<u>1000%</u>			
FG, SG, FH, SH, BO, DE†, DH and DL .....		19.9	10.6	8.5	5.2	3.7	2.9	1.8			

\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

<sup>†</sup> The weighted average life information set forth for each of these classes is based solely on assumed principal distributions.



## ADDITIONAL RISK FACTORS

*Anticipated increases in our purchases of delinquent loans from our single-family MBS trusts may result in increased rates of principal payments on your certificates.* On February 10, 2010, we announced that we intend to increase significantly our purchases of delinquent loans from our single-family MBS trusts. If the MBS directly or indirectly backing your certificates hold a significant number of delinquent loans, those MBS could experience significant prepayments. In turn, this may result in an increase in the rate of principal payments on your certificates, particularly in the months following the settlement date specified on the cover of this prospectus supplement.

You should refer to the MBS Prospectus for further information about our option to purchase delinquent loans from MBS pools and to our Website at [www.fanniemae.com](http://www.fanniemae.com) for further information about our intention to increase our purchases of delinquent loans from our single-family MBS trusts.

*The rate of prepayment of relocation mortgage loans may be higher than that of nonrelocation mortgage loans.* The mortgage loans underlying the Group 9 MBS are relocation mortgage loans made to borrowers whose employers frequently relocate their employees. Accordingly, the rate of prepayment of these mortgage loans will be influenced by:

- the circumstances of individual employees and employers,
- the characteristics of the relocation programs and
- the occurrence and timing of the relocation of the borrowers.

It is possible that borrowers under relocation mortgage loans are more likely than other borrowers to be transferred by their employers. If so, relocation mortgage loans would experience a higher rate of prepayment than non-relocation mortgage loans. Because many unpredictable factors affect the prepayment rate of relocation mortgage loans, we cannot estimate the prepayment experience of such mortgage loans. We are unaware of any conclusive data on the prepayment rate of

relocation mortgage loans. See “The Mortgage Loans—Special Feature Mortgage Loans—Relocation Loans” in the MBS Prospectus.

*Payments on the W Class also will be affected by the payment priority governing the Class 2004-38-AO REMIC Certificate in Group 13.* If you invest in the W Class, the rate at which you receive payments will be affected by the priority sequence governing principal payments on the Class 2004-38-AO REMIC Certificate.

As described in the related Underlying REMIC Disclosure Document, the Class 2004-38-AO REMIC Certificate may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trust. As a result, such other classes may receive principal before principal is paid on the Class 2004-38-AO REMIC Certificate, possibly for long periods.

You may obtain additional information about the underlying REMIC and RCR certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on page S-3.

*Principal and interest payments on the W Class are derived from separate sources.* Interest payments on the W Class will be based solely on interest payable on the Class 2009-113-XI REMIC Certificate, while principal payments on the W Class will be based solely on principal payable on the Class 2004-38-AO REMIC Certificate. The Class 2009-113-XI REMIC Certificate and the Class 2004-38-AO REMIC Certificate are independent of one another. Accordingly, the interest payment rate and principal payment rate on the W Class are unrelated, are likely to differ and may differ sharply. In addition, there is a risk that the W Class could in the future receive only interest payments in the event that the Class 2004-38-AO REMIC Certificate is retired while the Class 2009-113-XI REMIC Certificate remains outstanding. Similarly, there is a risk that the W Class could in the future receive only principal payments in the event that the Class 2009-113-XI REMIC Certificate is retired

while the Class 2004-38-AO REMIC Certificate remains outstanding.

*Principal and interest payments on the DE Class are derived from separate sources.* As a result of the interest formula governing the DE Class, interest payments on the DE Class will be derived from the interest payable on the Group 16 SMBS, while principal payments on the DE Class will be based solely on principal payable on the Group 16 MBS. The Group 16 SMBS and Group 16 MBS are independent of one another. Accordingly, the

interest payment rate and principal payment rate on the DE Class are unrelated, are likely to differ and may differ sharply. In addition, there is a risk that the DE Class could in the future receive only interest payments in the event that the Group 16 MBS is retired while the Group 16 SMBS remains outstanding. Similarly, there is a risk that the DE Class could in the future receive only principal payments in the event that the Group 16 SMBS is retired while the Group 16 MBS remains outstanding.

## DESCRIPTION OF THE CERTIFICATES

The material under this heading describes the principal 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”) pursuant to a trust agreement dated as of August 1, 2007 and a supplement thereto dated as of March 1, 2010 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. 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 August 1, 2007 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement 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 assets of the Trust will include:

- thirteen groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS,” “Group 8 MBS,” “Group 9 MBS,” “Group 10 MBS,” “Group 11 MBS,” “Group 12 MBS,” “Group 15 MBS” and “Group 16 MBS,” and together, the “Trust MBS”), and
- three groups of previously issued REMIC and RCR certificates (the “Group 4 Underlying REMIC Certificates,” “Group 13 Underlying REMIC Certificates” and “Group 14 Underlying REMIC and RCR Certificates,” and together, the “Underlying REMIC Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A, and
- certain previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 16 SMBS”).

The Group 16 SMBS represent beneficial ownership interests in certain interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

The Underlying REMIC Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates related to the Group 16 SMBS, 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.

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

The following chart contains information about the assets, the “regular interests” and the “residual interests” of each REMIC. The REMIC Certificates other than the R and RL Classes are collectively referred to as the “Regular Classes” or “Regular Certificates,” and the R and RL Classes are collectively referred to as the “Residual Classes” or “Residual Certificates.”

<b>REMIC Designation</b>	<b>Assets</b>	<b>Regular Interests</b>	<b>Residual Interest</b>
Lower Tier REMIC . . . . .	SMBS, Trust MBS, Underlying REMIC Certificates and Group 16 SMBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC . . . . .	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

*Fannie Mae Guaranty.* For a description of our guaranties of the Certificates, the MBS, the Group 16 SMBS and the Underlying REMIC Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the SMBS Prospectus and the Underlying REMIC Disclosure Documents. Our guaranties are not backed by the full faith and credit of the United States.

*Characteristics of Certificates.* Except as specified below, we will issue the Certificates in book-entry form on the book-entry system of the U.S. Federal Reserve Banks. Entities whose names appear on the book-entry records of a Federal Reserve Bank as having had Certificates deposited in their accounts are “Holders” or “Certificateholders.”

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

We will issue the Residual Certificates in fully registered, certificated form. The “Holder” or “Certificateholder” of a Residual Certificate is its registered owner. A Residual 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 a Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Classes” below.

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

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

## The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 15 years in the case of the Group 12 MBS, up to 30 years in the case of the Group 1 MBS, Group 2 MBS, Group 3 MBS, Group 5 MBS, Group 7 MBS, Group 8 MBS, Group 9 MBS, Group 10 MBS and Group 11 MBS, approximately \$63,097,445 in principal amount of the Mortgage Loans underlying the Group 15 MBS, and the Group 16 MBS, and up to 40 years in the case of the Group 6 MBS and approximately \$42,631,480 in principal amount of the Mortgage Loans underlying the Group 15 MBS.

In addition, the scheduled monthly payments with respect to the following approximate percentages of the Mortgage Loans underlying the Group 2 MBS, Group 7 MBS, Group 8 MBS, Group 10 MBS and Group 15 MBS (in each case by principal balance at the Issue Date) represent accrued interest only for the periods specified in the chart below:

	At least seven to no more than ten years following origination	More than ten to no more than fifteen years following origination
<b>Group 2 MBS</b> .....	82.51%	17.49%
<b>Group 7 MBS</b> .....	100.00%	0.00%
<b>Group 8 MBS</b> .....	86.56%	13.44%
<b>Group 10 MBS</b> .....	100.00%	0.00%
<b>Group 15 MBS</b> .....	59.68%	0.00%

See “Risk Factors—Prepayment Factors—*Refinance Environment*—Fixed-rate and adjustable-rate mortgage loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans” in the MBS Prospectus.

Finally, the Mortgage Loans underlying the Group 9 MBS are relocation mortgage loans made under agreements between lenders and employers that frequently relocate their employees. For additional information, see “Additional Risk Factor—*The rate of prepayment of relocation mortgage loans may be higher than that of nonrelocation mortgage loans*” in this prospectus supplement.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 15 and Group 16 MBS—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## The Underlying REMIC Certificates

The Underlying REMIC Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of these trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

In addition, the scheduled monthly payments on the Mortgage Loans backing the Group 4 Underlying REMIC Certificate represent accrued interest only for periods that may range from at least 7 to no more than 10 years following origination. See “Risk Factors—Prepayment Factors—*Refinance Environment*—Fixed-rate and adjustable-rate mortgage loans with long



initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans” in the MBS Prospectus.

Distributions on the Underlying REMIC Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Underlying REMIC Certificates are described in the applicable Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Underlying REMIC Certificates. Exhibit A is being provided in lieu of a Final Data Statement with respect to the Underlying REMIC Certificates.

For further information about the Underlying REMIC Certificates, telephone us at 1-800-237-8627. Additional information about the Underlying REMIC Certificates is also available at <http://sls.fanniemae.com/slsSearch/Home.do>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in these documents may be limited.

## **The Group 16 SMBS**

The general characteristics of the Group 16 SMBS are described in the SMBS Prospectus and the related Additional SMBS Disclosure Document. The Group 16 SMBS provide that certain interest amounts on the Mortgage Loans underlying the related MBS are passed through monthly.

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of 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. For additional information see “Summary—Group 16 SMBS—Characteristics of the Group 16 SMBS” and “—Assumed Characteristics of the Underlying Mortgage Loans,” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## **Distributions of Interest**

*General.* The Certificates will bear interest at the rates specified in this prospectus supplement on a 30/360 basis. Interest to be paid on each Certificate (or added to principal, in the case of the Accrual Classes) on a Distribution Date will consist of one month’s interest on the outstanding balance of that Certificate immediately prior to that Distribution Date. For a description of the Accrual Classes, see “—*Accrual Classes*” below.

*Delay Classes and No-Delay Classes.* The “delay” Classes and “no-delay” Classes are set forth in the following table:

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and Weighted Average Coupon Classes	Floating Rate and Inverse Floating Rate Classes

See “Description of the Certificates—Distributions on Certificates—*Interest Distributions*” in the REMIC Prospectus.

The Dealer will treat the AO, OB, OP and BO Classes as delay Classes, and the OM Class as a no-delay Class, solely for the purpose of facilitating trading.

*Accrual Classes.* The ZV, AZ, Z, MZ, HZ, CZ and ZA Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on the Accrual Classes will be added as principal to their

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

#### *Weighted Average Coupon Classes*

*The W Class.* On each Distribution Date, we will pay interest on the W Class in an amount equal to the aggregate amount of interest accrued during that interest accrual period on the Class 2009-113-XI REMIC Certificate. Accordingly, the amount of interest payable on the W Class will not be determined on the basis of its principal balance.

On the initial Distribution Date, we expect to pay interest on the W Class at an annual rate of approximately 5.00% (calculated based on the amount of interest payable on that date and the initial principal balance of the W Class).

If the Class 2004-38-AO REMIC Certificate remains outstanding after the notional principal balance of the Class 2009-113-XI REMIC Certificate has been reduced to zero, the W Class will no longer bear interest.

Our determination of the interest rate for the W Class for each Distribution Date 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.

*The DE Class.* On each Distribution Date, we will pay interest on the DE Class at an annual rate equal to the *product* of

- a fraction, expressed as a percentage, the numerator of which is the *excess* of
  - the aggregate amount of interest then paid on the Group 16 MBS and Group 16 SMBS over
  - the aggregate amount of interest payable on the FG, SG, FH and SH Classes on that Distribution Date,

and the denominator of which is the principal balance of the DE Class immediately preceding that Distribution Date,

*multiplied by*

- 12.

On the initial Distribution Date, we expect to pay interest on the DE Class at an annual rate of approximately 6.75% (calculated based on the amount of interest payable on that date and the initial principal balance of the DE Class).

If the Group 16 MBS remains outstanding after the aggregate notional principal balance of the Group 16 SMBS has been reduced to zero, the DE Class will no longer bear interest.

Our determination of the interest rate for the DE Class for each Distribution Date 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.

The Group 16 SMBS includes SMBS Classes 403-3, 403-9 and 403-11, which are WAC certificates. Due to the methodology used to calculate the notional principal balances of SMBS Classes 403-3, 403-9 and 403-11, changes in their notional principal balances generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, their notional principal balances may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the Additional SMBS Disclosure Document.

## Distributions of Principal

On the Distribution Date in each month, we will make payments of principal on the Certificates as described below.

- *Group 1*

The Group 1 Principal Distribution Amount in the following priority:

1. To BA until retired.
2. To FJ and SJ, pro rata, until retired.

} Sequential  
Pay Classes

The “Group 1 Principal Distribution Amount” is the principal then paid on the Group 1 MBS.

- *Group 2*

The Group 2 Principal Distribution Amount to FC and AO, pro rata, until retired.

} Pass-Through  
Classes

The “Group 2 Principal Distribution Amount” is the principal then paid on the Group 2 MBS.

- *Group 3*

The Group 3 Principal Distribution Amount in the following priority:

1. To KA and FK, pro rata, until retired.
2. To OB until retired.

} Sequential  
Pay Classes

The “Group 3 Principal Distribution Amount” is the principal then paid on the Group 3 MBS.

- *Group 4*

The Group 4 Principal Distribution Amount to OM and FM, pro rata, until retired.

} Structured Collateral/  
Pass-Through Classes

The “Group 4 Principal Distribution Amount” is the principal then paid on the Group 4 Underlying REMIC Certificates.

- *Group 5*

The ZV Accrual Amount to AV and BV, in that order, until retired, and thereafter to ZV.

} Accretion  
Directed  
Classes and  
Accrual Class

The Group 5 Cash Flow Distribution Amount to AJ, AV, BV and ZV, in that order, until retired.

} Sequential  
Pay Classes

The “ZV Accrual Amount” is any interest then accrued and added to the principal balance of the ZV Class.

The “Group 5 Cash Flow Distribution Amount” is the principal then paid on the Group 5 MBS.

- *Group 6*

The AZ Accrual Amount to AB until retired, and thereafter to AZ.

} Accretion Directed Class  
and Accrual Class

The Z Accrual Amount to Aggregate Group I to its Planned Balance, and thereafter to Z.

} Accretion  
Directed/PAC  
Group and  
Accrual Class

The Group 6 Cash Flow Distribution Amount as follows:

- 75.0000004194% in the following priority:

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

} PAC Group



<i>second</i> , to Z until retired; and	} Support Class
<i>third</i> , to Aggregate Group I to zero, and	} PAC Group
— 24.9999995806% to FT until retired.	} Pass-Through Class

The “AZ Accrual Amount” is any interest then accrued and added to the principal balance of the AZ Class.

The “Z Accrual Amount” is any interest then accrued and added to the principal balance of the Z Class.

The “Group 6 Cash Flow Distribution Amount” is the principal then paid on the Group 6 MBS.

“Aggregate Group I” consists of the AB and AZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to AB and AZ, in that order, until retired.

Aggregate Group I has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group I.

• *Group 7*

The MZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to MZ.	} Accretion Directed/PAC Group and Accrual Class
---	--

The Group 7 Cash Flow Distribution Amount in the following priority:

- |  |                 |
|--|-----------------|
| 1. To Aggregate Group II to its Planned Balance. | } PAC Group     |
| 2. To MZ until retired.                          | } Support Class |
| 3. To Aggregate Group II to zero.                | } PAC Group     |

The “MZ Accrual Amount” is any interest then accrued and added to the principal balance of the MZ Class.

The “Group 7 Cash Flow Distribution Amount” is the principal then paid on the Group 7 MBS.

“Aggregate Group II” consists of the ME, MF and EP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

- first*, to ME and MF, pro rata, until retired; and
- second*, to EP until retired.

Aggregate Group II has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group II.

• *Group 8*

The HZ Accrual Amount to Aggregate Group III to its Planned Balance, and thereafter to HZ.	} Accretion Directed/PAC Group and Accrual Class
--	--

The Group 8 Cash Flow Distribution Amount in the following priority:

- |   |                 |
|---|-----------------|
| 1. To Aggregate Group III to its Planned Balance. | } PAC Group     |
| 2. To HZ until retired.                           | } Support Class |
| 3. To Aggregate Group III to zero.                | } PAC Group     |

The “HZ Accrual Amount” is any interest then accrued and added to the principal balance of the HZ Class.

The “Group 8 Cash Flow Distribution Amount” is the principal then paid on the Group 8 MBS.

“Aggregate Group III” consists of the HA, HC, GF and KP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

*first*, to HA, HC and GF, pro rata, until retired; and

*second*, to KP until retired.

Aggregate Group III has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group III.

- *Group 9*

The Group 9 Principal Distribution Amount to DA and DB, in that order, until retired. } Sequential Pay Classes

The “Group 9 Principal Distribution Amount” is the principal then paid on the Group 9 MBS.

- *Group 10*

The CZ Accrual Amount to Aggregate Group IV to its Planned Balance, and thereafter to CZ. } Accretion Directed/PAC Group and Accrual Class

The Group 10 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance. } PAC Group

2. To CZ until retired. } Support Class

3. To Aggregate Group IV to zero. } PAC Group

The “CZ Accrual Amount” is any interest then accrued and added to the principal balance of the CZ Class.

The “Group 10 Cash Flow Distribution Amount” is the principal then paid on the Group 10 MBS.

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

*first*, to CB and FW, pro rata, until retired; and

*second*, to LP until retired.

Aggregate Group IV has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group IV.

- *Group 11*

The ZA Accrual Amount to EA until retired, and thereafter to ZA. } Accretion Directed Class and Accrual Class

The Group 11 Cash Flow Distribution Amount to EA and ZA, in that order, until retired. } Sequential Pay Classes

The “ZA Accrual Amount” is any interest then accrued and added to the principal balance of the ZA Class.

The “Group 11 Cash Flow Distribution Amount” is the principal then paid on the Group 11 MBS.

- *Group 12*

The Group 12 Principal Distribution Amount to WA and WB, in that order, until retired. } Sequential Pay Classes

The “Group 12 Principal Distribution Amount” is the principal then paid on the Group 12 MBS.

- *Group 13*

The Group 13 Principal Distribution Amount to W until retired. } Structured Collateral/  
Pass-Through Class

The “Group 13 Principal Distribution Amount” is the principal then paid on the Group 13 Underlying REMIC Certificates.

- *Group 14*

The Group 14 Principal Distribution Amount in the following priority:

1. To Aggregate Group V to its Planned Balance.
  2. To LA to its Planned Balance.
  3. To UA, UB and UC, in that order, until retired.
  4. To LA until retired.
  5. To Aggregate Group V to zero.
- } PAC Group and Class  
} Support Classes  
} PAC Class and Group  
} Structured Collateral

The “Group 14 Principal Distribution Amount” is the principal then paid on the Group 14 Underlying REMIC and RCR Certificates.

“Aggregate Group V” consists of the PA, AP, PC, PD and OP Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V as follows:

- first*, to PA and AP, pro rata, until retired; and
- second*, to PC, PD and OP, in that order, until retired.

Aggregate Group V has a principal balance equal to the aggregate principal balance of the Classes included in Aggregate Group V.

- *Group 15*

The Group 15 Principal Distribution Amount to CF until retired. } Pass-Through  
Class

The “Group 15 Principal Distribution Amount” is the principal then paid on the Group 15 MBS.

- *Group 16*

The Group 16 Principal Distribution Amount to FG, FH, BO and DE, pro rata, until retired. } Pass-Through  
Classes

The “Group 16 Principal Distribution Amount” is the principal then paid on the Group 16 MBS.

## Structuring Assumptions

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC Certificates, the priority sequence affecting principal payments on the Class 2004-38-AO REMIC Certificate in Group 13, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1, Group 2, Group 3, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 15 and Group 16 MBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;

- the Mortgage Loans underlying the Group 2 MBS, Group 7 MBS, Group 8 MBS, Group 10 MBS and Group 15 MBS have the remaining terms to expiration of their interest only periods specified under “Summary—Group 1, Group 2, Group 3, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12, Group 15 and Group 16 MBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans underlying the Group 16 SMBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 16 SMBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is March 30, 2010; and
- each Distribution Date occurs on the 25th day of a month.

*Prepayment Assumptions.* The prepayment model used in this prospectus supplement is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—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.

*Principal Balance Schedules.* The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or that Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedules). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Class</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 225% and 400% PSA	Between 225% and 400% PSA
Aggregate Group II Planned Balances	Between 235% and 350% PSA	Between 235% and 350% PSA
Aggregate Group III Planned Balances	Between 250% and 385% PSA	Between 250% and 385% PSA
Aggregate Group IV Planned Balances	Between 250% and 400% PSA	Between 250% and 400% PSA
Aggregate Group V Planned Balances	Between 125% and 275% PSA	Between 125% and 275% PSA
LA Class Planned Balances	Between 130% and 235% PSA	Between 130% and 235% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	AB and AZ
Aggregate Group II . . . . .	ME, MF and EP
Aggregate Group III . . . . .	HA, HC, GF and KP
Aggregate Group IV . . . . .	CB, FW and LP
Aggregate Group V . . . . .	PA, AP, PC, PD and OP

See “—Decrement Tables” below for the percentages of original principal balances of the individual Classes included in the Aggregate Groups that would be outstanding at various

*constant* PSA rates, including the upper and lower bands of the applicable Structuring Ranges, based on the Pricing Assumptions.

**We cannot assure you that the balance of any Aggregate Group or Class will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group or Class will begin or end on the Distribution Dates specified in the Principal Balance Schedules.**

If you are considering the purchase of a PAC Class, you should first take into account the considerations set forth below.

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group or a Class to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group or a Class to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within a Structuring Range or an Effective Range, principal distributions may be insufficient to reduce the applicable Aggregate Groups and Class to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- 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. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups and the LA Class might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group or Class that has scheduled balances will be supported by one or more other Classes. When the supporting Classes are retired, the Aggregate Groups or Class receiving the benefit of that support, if still outstanding, may no longer have Effective Ranges and will be much more sensitive to prepayments of the related Mortgage Loans.

## **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. **The tables below are provided for illustrative purposes only and are not intended as a forecast or prediction of the actual yields on the applicable Classes.** 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 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 following yield tables has been prepared on the basis of the Pricing Assumptions and the assumption that the aggregate purchase prices of the Principal Only Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
AO .....	91.500000%
OB .....	57.000000%
OM .....	91.500000%
OP .....	57.000000%
BO .....	74.875000%

#### **Sensitivity of the AO Class to Prepayments**

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>825%</u>	<u>1600%</u>	<u>2500%</u>
Pre-Tax Yields to Maturity . . .	0.6%	0.8%	1.9%	3.3%	6.3%	29.0%	179.1%

#### **Sensitivity of the OB Class to Prepayments**

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>450%</u>	<u>900%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity ...	2.7%	2.9%	4.8%	6.9%	16.2%	39.0%

#### **Sensitivity of the OM Class to Prepayments**

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>750%</u>	<u>1300%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity . . .	0.6%	0.8%	1.9%	3.3%	5.5%	13.9%	179.1%

#### **Sensitivity of the OP Class to Prepayments**

	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>130%</u>	<u>165%</u>	<u>200%</u>	<u>235%</u>	<u>275%</u>	<u>450%</u>	<u>900%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity ...	3.3%	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	3.6%	5.5%	12.7%	30.5%



## Sensitivity of the BO Class to Prepayments

		PSA Prepayment Assumption						
		<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity	...	2.3%	3.0%	3.8%	6.3%	8.9%	11.4%	18.0%

*The Inverse Floating Rate Classes.* The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the Inverse Floating Rate Classes (other than the SJ Class) 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 following yield tables has been prepared on the basis of the Pricing Assumptions and the assumptions that

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—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 these Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price</u>
SJ .....	97.578125%
QA .....	0.140625%
QB .....	0.046875%
QC .....	0.218750%
SE .....	6.312500%
SK .....	12.265625%
SM .....	6.562500%
ST .....	9.343750%
MS .....	11.781250%
GS .....	10.046875%
SW .....	9.328125%
CS .....	5.531250%
SG .....	14.953125%
SH .....	14.953125%
SB .....	6.531250%
SA .....	6.578125%
SC .....	6.718750%
SL .....	12.546875%
SN .....	9.234375%
SP .....	9.468750%
LS .....	11.921875%
KS .....	12.062500%
ES .....	10.171875%
DS .....	10.281250%
SV .....	9.421875%
SU .....	9.531250%

\* 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.



In the following yield tables, the symbol \* is used to represent a yield of less than (99.9)% .

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>200%</b>	<b>450%</b>	<b>900%</b>	<b>1400%</b>
0.120% .....	18.4%	18.4%	18.4%	18.5%	18.9%	19.8%
0.250% .....	17.9%	17.9%	17.9%	18.0%	18.4%	19.3%
2.250% .....	10.7%	10.7%	10.8%	10.9%	11.4%	12.4%
4.250% .....	3.8%	3.8%	3.8%	4.0%	4.5%	5.7%
5.300% .....	0.2%	0.2%	0.2%	0.4%	1.0%	2.3%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>825%</b>	<b>1600%</b>	<b>2500%</b>
6.450% and below ....	78.4%	74.3%	57.0%	38.4%	4.1%	*	*
6.500% .....	35.6%	32.0%	17.1%	1.0%	(28.6)%	*	*
6.550% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>825%</b>	<b>1600%</b>	<b>2500%</b>
6.420% and below ....	69.2%	65.2%	48.4%	30.3%	(3.0)%	*	*
6.435% .....	31.3%	27.8%	13.1%	(2.8)%	(31.8)%	*	*
6.450% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>825%</b>	<b>1600%</b>	<b>2500%</b>
6.250% and below ....	87.2%	83.0%	65.2%	46.1%	10.8%	*	*
6.335% .....	39.6%	36.0%	20.9%	4.5%	(25.5)%	*	*
6.420% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>825%</b>	<b>1600%</b>	<b>2500%</b>
0.120% .....	114.2%	109.6%	90.5%	69.7%	31.6%	*	*
0.250% .....	111.4%	106.9%	87.9%	67.3%	29.4%	*	*
2.250% .....	70.1%	66.1%	49.3%	31.1%	(2.2)%	*	*
4.250% .....	31.7%	28.2%	13.5%	(2.4)%	(31.4)%	*	*
6.250% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>450%</b>	<b>900%</b>	<b>1400%</b>
0.120% .....	49.2%	44.5%	22.9%	2.8%	(73.3)%	*
0.250% .....	47.9%	43.3%	21.7%	1.5%	(74.6)%	*
2.250% .....	29.0%	24.5%	2.2%	(18.8)%	(94.2)%	*
4.250% .....	9.8%	5.1%	(19.8)%	(42.8)%	*	*
6.450% .....	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>750%</b>	<b>1300%</b>	<b>2000%</b>
0.120% .....	112.2%	107.6%	88.6%	67.9%	39.3%	(43.9)%	*
0.250% .....	109.5%	105.0%	86.0%	65.6%	37.2%	(45.4)%	*
2.250% .....	69.8%	65.8%	49.0%	30.9%	5.8%	(67.0)%	*
4.250% .....	32.8%	29.3%	14.5%	(1.4)%	(23.4)%	(87.3)%	*
6.400% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>225%</b>	<b>300%</b>	<b>400%</b>	<b>600%</b>	<b>1200%</b>	<b>1800%</b>
0.120% .....	68.8%	64.8%	54.4%	48.0%	39.2%	20.3%	(51.5)%	*
0.250% .....	67.1%	63.1%	52.8%	46.4%	37.6%	18.9%	(52.5)%	*
2.250% .....	41.6%	38.0%	28.6%	22.7%	14.7%	(2.5)%	(67.8)%	*
4.250% .....	17.4%	14.1%	5.5%	0.2%	(7.2)%	(22.8)%	(83.0)%	*
6.150% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>235%</b>	<b>300%</b>	<b>350%</b>	<b>600%</b>	<b>1200%</b>	<b>1800%</b>
0.120% .....	53.1%	48.1%	36.2%	36.2%	36.2%	17.6%	(57.1)%	*
0.250% .....	51.8%	46.8%	34.9%	34.9%	34.9%	16.3%	(58.2)%	*
2.250% .....	31.8%	26.7%	15.8%	15.8%	15.8%	(3.4)%	(75.8)%	*
4.250% .....	11.1%	5.6%	(3.6)%	(3.6)%	(3.6)%	(24.0)%	(95.9)%	*
6.400% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>385%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	64.1%	58.8%	44.7%	44.7%	44.7%	19.5%	(86.3)%	*
0.250% .....	62.6%	57.3%	43.2%	43.2%	43.2%	18.0%	(87.4)%	*
2.250% .....	38.7%	33.4%	20.6%	20.6%	20.6%	(5.0)%	*	*
4.250% .....	14.6%	8.9%	(1.9)%	(1.9)%	(1.9)%	(28.5)%	*	*
6.400% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>400%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	70.1%	64.6%	50.2%	50.2%	50.2%	27.2%	(76.5)%	*
0.250% .....	68.3%	62.9%	48.6%	48.6%	48.6%	25.5%	(77.7)%	*
2.250% .....	42.4%	37.0%	23.9%	23.9%	23.9%	0.1%	(97.3)%	*
4.250% .....	16.5%	10.7%	(0.5)%	(0.5)%	(0.5)%	(25.4)%	*	*
6.400% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>200%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>	<b>1600%</b>	<b>2400%</b>
0.120% .....	139.9%	135.0%	124.9%	92.3%	54.8%	(8.5)%	*	*
0.250% .....	136.6%	131.7%	121.7%	89.3%	52.2%	(10.5)%	*	*
2.250% .....	87.0%	82.8%	74.1%	45.9%	13.7%	(40.4)%	*	*
4.250% .....	41.6%	38.0%	30.5%	6.3%	(21.4)%	(67.6)%	*	*
6.450% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>150%</b>	<b>300%</b>	<b>450%</b>	<b>600%</b>	<b>1000%</b>
0.120% .....	40.9%	38.1%	35.3%	26.7%	17.8%	8.5%	(18.1)%
0.250% .....	39.9%	37.1%	34.3%	25.7%	16.7%	7.5%	(19.2)%
2.250% .....	24.6%	21.8%	18.9%	10.1%	1.0%	(8.6)%	(36.4)%
4.250% .....	9.3%	6.4%	3.5%	(5.5)%	(14.9)%	(24.8)%	(54.3)%
6.400% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>150%</b>	<b>300%</b>	<b>450%</b>	<b>600%</b>	<b>1000%</b>
0.120% .....	40.9%	38.1%	35.3%	26.7%	17.8%	8.5%	(18.1)%
0.250% .....	39.9%	37.1%	34.3%	25.7%	16.7%	7.5%	(19.2)%
2.250% .....	24.6%	21.8%	18.9%	10.1%	1.0%	(8.6)%	(36.4)%
4.250% .....	9.3%	6.4%	3.5%	(5.5)%	(14.9)%	(24.8)%	(54.3)%
6.400% .....	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>						
	<b>50%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>825%</b>	<b>1600%</b>	<b>2500%</b>
0.120% .....	113.3%	108.7%	89.6%	68.9%	30.8%	*	*
0.250% .....	110.6%	106.1%	87.1%	66.6%	28.8%	*	*
2.250% .....	70.7%	66.6%	49.8%	31.6%	(1.8)%	*	*
4.250% .....	33.5%	30.0%	15.2%	(0.8)%	(30.1)%	*	*
6.420% .....	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>825%</u>	<u>1600%</u>	<u>2500%</u>
0.120% .....	113.0%	108.4%	89.3%	68.6%	30.6%	*	*
0.250% .....	110.3%	105.7%	86.8%	66.3%	28.5%	*	*
2.250% .....	70.7%	66.6%	49.8%	31.6%	(1.8)%	*	*
4.250% .....	33.8%	30.2%	15.4%	(0.6)%	(29.9)%	*	*
6.450% .....	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>825%</u>	<u>1600%</u>	<u>2500%</u>
0.120% .....	112.2%	107.6%	88.6%	68.0%	30.0%	*	*
0.250% .....	109.6%	105.1%	86.1%	65.7%	28.0%	*	*
2.250% .....	70.8%	66.8%	49.9%	31.8%	(1.7)%	*	*
4.250% .....	34.7%	31.1%	16.3%	0.2%	(29.2)%	*	*
6.550% .....	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>450%</u>	<u>900%</u>	<u>1400%</u>
0.120% .....	48.7%	44.1%	22.5%	2.4%	(73.8)%	*
0.250% .....	47.5%	42.9%	21.3%	1.1%	(75.0)%	*
2.250% .....	29.0%	24.5%	2.2%	(18.8)%	(94.2)%	*
4.250% .....	10.3%	5.6%	(19.2)%	(42.1)%	*	*
6.550% .....	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>225%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
0.120% .....	71.2%	67.1%	56.7%	50.2%	41.3%	22.3%	(50.1)%	*
0.250% .....	69.4%	65.4%	55.1%	48.6%	39.8%	20.9%	(51.1)%	*
2.250% .....	43.5%	39.9%	30.4%	24.5%	16.4%	(0.9)%	(66.6)%	*
4.250% .....	18.9%	15.6%	6.9%	1.6%	(5.8)%	(21.6)%	(82.0)%	*
6.250% .....	*	*	*	*	*	*	*	*

**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>225%</u>	<u>300%</u>	<u>400%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
0.120% .....	70.4%	66.4%	56.0%	49.5%	40.6%	21.7%	(50.6)%	*
0.250% .....	68.7%	64.7%	54.4%	48.0%	39.1%	20.3%	(51.6)%	*
2.250% .....	43.5%	39.8%	30.3%	24.5%	16.3%	(0.9)%	(66.7)%	*
4.250% .....	19.5%	16.1%	7.5%	2.1%	(5.3)%	(21.1)%	(81.6)%	*
6.350% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>235%</b>	<b>300%</b>	<b>350%</b>	<b>600%</b>	<b>1200%</b>	<b>1800%</b>
0.120% .....	52.9%	47.8%	35.9%	35.9%	35.9%	17.3%	(57.3)%	*
0.250% .....	51.6%	46.5%	34.7%	34.7%	34.7%	16.0%	(58.4)%	*
2.250% .....	31.8%	26.7%	15.8%	15.8%	15.8%	(3.5)%	(75.8)%	*
4.250% .....	11.4%	5.9%	(3.3)%	(3.3)%	(3.3)%	(23.7)%	(95.7)%	*
6.450% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>235%</b>	<b>300%</b>	<b>350%</b>	<b>600%</b>	<b>1200%</b>	<b>1800%</b>
0.120% .....	52.6%	47.6%	35.7%	35.7%	35.7%	17.1%	(57.6)%	*
0.250% .....	51.3%	46.3%	34.4%	34.4%	34.4%	15.8%	(58.6)%	*
2.250% .....	31.8%	26.7%	15.8%	15.8%	15.8%	(3.5)%	(75.8)%	*
4.250% .....	11.6%	6.2%	(3.1)%	(3.1)%	(3.1)%	(23.5)%	(95.4)%	*
6.500% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>385%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	63.8%	58.5%	44.4%	44.4%	44.4%	19.2%	(86.6)%	*
0.250% .....	62.2%	56.9%	42.9%	42.9%	42.9%	17.7%	(87.6)%	*
2.250% .....	38.7%	33.4%	20.6%	20.6%	20.6%	(5.0)%	*	*
4.250% .....	14.9%	9.2%	(1.7)%	(1.7)%	(1.7)%	(28.2)%	*	*
6.450% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>385%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	63.6%	58.3%	44.2%	44.2%	44.2%	19.0%	(86.7)%	*
0.250% .....	62.0%	56.7%	42.7%	42.7%	42.7%	17.5%	(87.8)%	*
2.250% .....	38.7%	33.5%	20.6%	20.6%	20.6%	(5.0)%	*	*
4.250% .....	15.2%	9.6%	(1.4)%	(1.4)%	(1.4)%	(27.9)%	*	*
6.500% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>400%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	69.9%	64.4%	50.1%	50.1%	50.1%	27.1%	(76.6)%	*
0.250% .....	68.2%	62.7%	48.4%	48.4%	48.4%	25.4%	(77.9)%	*
2.250% .....	42.5%	37.1%	24.0%	24.0%	24.0%	0.2%	(97.2)%	*
4.250% .....	16.9%	11.1%	(0.2)%	(0.2)%	(0.2)%	(25.0)%	*	*
6.450% .....	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>250%</b>	<b>350%</b>	<b>400%</b>	<b>700%</b>	<b>1400%</b>	<b>2100%</b>
0.120% .....	69.6%	64.1%	49.8%	49.8%	49.8%	26.7%	(76.8)%	*
0.250% .....	67.9%	62.4%	48.2%	48.2%	48.2%	25.1%	(78.1)%	*
2.250% .....	42.5%	37.1%	24.0%	24.0%	24.0%	0.2%	(97.2)%	*
4.250% .....	17.2%	11.4%	0.1%	0.1%	0.1%	(24.7)%	*	*
6.500% .....	*	*	*	*	*	*	*	*

*The Fixed Rate Interest Only Classes.* The yields to investors in the Fixed Rate Interest Only Classes will be very sensitive to the rate of principal payments (including prepayments) of the related Mortgage Loans. The Mortgage Loans generally can be prepaid at any time without penalty. On the basis of the assumptions described below, the yield to maturity on each Fixed Rate Interest Only Class would be 0% if prepayments of the related Mortgage Loans were to occur at the following constant rates:

<b>Class</b>	<b>% PSA</b>
IA .....	318%
IB .....	422%
AI .....	241%
IP .....	523%
PI .....	387%

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

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

<b>Class</b>	<b>Price*</b>
IA .....	14.109375%
IB .....	45.000000%
AI .....	14.109375%
IP .....	45.000000%
PI .....	11.515625%

\* 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.

In the following yield tables, the symbol \* is used to represent a yield of less than (99.9)%.

**Sensitivity of the IA Class to Prepayments**

	<b>PSA Prepayment Assumption</b>					
	<b>50%</b>	<b>100%</b>	<b>200%</b>	<b>450%</b>	<b>900%</b>	<b>1400%</b>
Pre-Tax Yields to Maturity ...	28.9%	24.4%	14.2%	(18.6)%	(93.7)%	*

### Sensitivity of the IB Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>450%</u>	<u>900%</u>	<u>1400%</u>
Pre-Tax Yields to Maturity ...	9.7%	9.3%	4.9%	(1.3)%	(31.5)%	(92.8)%

### Sensitivity of the AI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	24.9%	19.3%	(8.8)%	(30.6)%	(50.7)%	(93.0)%

### Sensitivity of the IP Class to Prepayments

		PSA Prepayment Assumption										
		50%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Pre-Tax Yields to Maturity	...	8.4%	7.8%	7.8%	7.8%	7.8%	7.8%	7.8%	7.8%	2.8%	(21.9)%	(79.3)%

### Sensitivity of the PI Class to Prepayments

		PSA Prepayment Assumption										
		50%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Pre-Tax Yields to Maturity	...	30.1%	18.6%	12.0%	12.0%	12.0%	12.0%	12.0%	12.0%	(10.0)%	(98.6)%	*

### Weighted Average Lives of the Certificates

For a description of how the weighted average life of a Certificate is determined, see “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” 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 distributions,
- the priority sequences of distributions of principal of the Group 1, Group 3, Group 5, Group 6, Group 7, Group 8, Group 9, Group 10, Group 11, Group 12 and Group 14 Classes, and
- in the case of the Group 13 Class, the priority sequence affecting principal payments on the Class 2004-38-AO REMIC Certificate.

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

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.

In the case of the information set forth for each Class under 0% PSA, however, we assumed that the 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 Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	7.50%
Group 2 MBS	360 months	360 months(1)	9.00%
Group 3 MBS	360 months	360 months	7.50%
Group 4 Underlying REMIC Certificates	360 months	323 months(2)	9.00%
Group 5 MBS	360 months	360 months	7.00%
Group 6 MBS	480 months	480 months	8.00%
Group 7 MBS	360 months	360 months(3)	8.00%
Group 8 MBS	360 months	360 months(4)	8.50%
Group 9 MBS	360 months	360 months	7.50%
Group 10 MBS	360 months	360 months(5)	8.50%
Group 11 MBS	360 months	360 months	7.00%
Group 12 MBS	180 months	180 months	6.50%
Class 2004-38-AO REMIC Certificate	360 months	289 months	7.50%
Group 14 Underlying REMIC and RCR Certificates	360 months	358 months	7.50%
Group 15 MBS	(6)	(6)	9.50%
Group 16 MBS	360 months	360 months	7.00%

- (1) In addition, we have assumed that approximately \$182,161,909 and \$38,607,322 in principal amount of the Mortgage Loans backing the Group 2 MBS have remaining interest only periods of 120 months and 180 months, respectively.
- (2) In addition, we have assumed that each Mortgage Loan backing the Group 4 Underlying REMIC Certificates has a remaining interest only period of 83 months.
- (3) In addition, we have assumed that each Mortgage Loan backing the Group 7 MBS has a remaining interest only period of 120 months.
- (4) In addition, we have assumed that approximately \$93,972,981 and \$14,585,017 in principal amount of the Mortgage Loans backing the Group 8 MBS have remaining interest only periods of 120 months and 180 months, respectively.
- (5) In addition, we have assumed that each Mortgage Loan backing the Group 10 MBS has a remaining interest only period of 120 months.
- (6) The Mortgage Loans backing the Group 15 MBS in the following principal amounts are assumed to have the following original and remaining terms to maturity and remaining interest only periods:

	<u>Original and Remaining Terms to Maturity</u>	<u>Remaining Interest Only Periods</u>
\$63,097,445	360 months	120 months
\$42,631,480	480 months	N/A

It is unlikely that all of the Mortgage Loans will have the loan ages, interest rates, remaining terms to maturity or remaining interest only periods assumed, or that the Mortgage Loans will prepay at any *constant* PSA level.

In addition, the diverse remaining terms to maturity of the Mortgage Loans could produce slower or faster principal distributions than indicated in the tables at the specified constant PSA rates, even if the weighted average remaining term to maturity and the weighted average loan age of the Mortgage Loans are identical to the weighted averages specified in the Pricing Assumptions. This is the case because pools of loans with identical weighted averages are nonetheless likely to reflect differing dispersions of the related characteristics.

## Percent of Original Principal Balances Outstanding

Date	BA and IA† Classes						FJ and SJ Classes						FC, QA†, QB†, QC†, SE†, AO, FB, FA, SB†, SA† and SC† Classes						
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption						
	0%	100%	200%	450%	900%	1400%	0%	100%	200%	450%	900%	1400%	0%	100%	300%	500%	825%	1600%	2500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	99	91	84	67	36	2	100	100	100	100	100	100	100	94	82	70	51	4	0
March 2012	98	82	70	43	7	0	100	100	100	100	100	18	100	88	67	49	26	*	0
March 2013	97	73	57	26	0	0	100	100	100	100	66	3	100	83	55	34	13	*	0
March 2014	95	65	47	14	0	0	100	100	100	100	29	*	100	78	45	24	7	*	0
March 2015	94	58	37	5	0	0	100	100	100	100	13	*	100	73	37	17	3	*	0
March 2016	92	51	29	0	0	0	100	100	100	92	6	*	100	69	30	12	2	0	0
March 2017	91	45	22	0	0	0	100	100	100	65	3	*	100	65	25	8	1	0	0
March 2018	89	39	16	0	0	0	100	100	100	45	1	*	100	60	20	6	*	0	0
March 2019	87	33	11	0	0	0	100	100	100	32	*	*	100	56	16	4	*	0	0
March 2020	85	28	7	0	0	0	100	100	100	22	*	*	100	51	13	3	*	0	0
March 2021	82	23	3	0	0	0	100	100	100	15	*	0	98	47	10	2	*	0	0
March 2022	80	18	0	0	0	0	100	100	97	10	*	0	97	43	8	1	*	0	0
March 2023	77	14	0	0	0	0	100	100	79	7	*	0	95	39	7	1	*	0	0
March 2024	75	10	0	0	0	0	100	100	64	5	*	0	93	35	5	1	*	0	0
March 2025	72	6	0	0	0	0	100	100	51	3	*	0	91	31	4	*	*	0	0
March 2026	68	2	0	0	0	0	100	100	40	2	*	0	88	28	3	*	*	0	0
March 2027	65	0	0	0	0	0	100	93	30	1	*	0	84	25	2	*	*	0	0
March 2028	61	0	0	0	0	0	100	73	22	1	*	0	81	22	2	*	*	0	0
March 2029	57	0	0	0	0	0	100	55	16	*	*	0	77	19	1	*	*	0	0
March 2030	52	0	0	0	0	0	100	38	10	*	*	0	73	16	1	*	*	0	0
March 2031	48	0	0	0	0	0	100	22	6	*	*	0	68	13	1	*	*	0	0
March 2032	42	0	0	0	0	0	100	7	2	*	*	0	63	11	1	*	*	0	0
March 2033	37	0	0	0	0	0	100	0	0	0	0	0	57	9	*	*	*	0	0
March 2034	31	0	0	0	0	0	100	0	0	0	0	0	51	7	*	*	*	0	0
March 2035	25	0	0	0	0	0	100	0	0	0	0	0	44	4	*	*	0	0	0
March 2036	18	0	0	0	0	0	100	0	0	0	0	0	37	3	*	*	0	0	0
March 2037	10	0	0	0	0	0	100	0	0	0	0	0	29	1	*	*	0	0	0
March 2038	2	0	0	0	0	0	100	0	0	0	0	0	20	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	59	0	0	0	0	0	11	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.8	6.9	4.3	2.0	0.9	0.4	29.2	19.4	15.7	8.5	3.7	1.6	23.1	11.2	4.9	2.8	1.5	0.3	0.1

Date	KA, FK, SK†, FL and SL† Classes						OB, IB† and KB Classes						OM, FM and SM† Classes						
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption						
	0%	100%	300%	450%	900%	1400%	0%	100%	300%	450%	900%	1400%	0%	100%	300%	500%	750%	1300%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	99	91	77	67	36	2	100	100	100	100	100	100	100	94	82	70	55	22	0
March 2012	98	82	58	43	7	0	100	100	100	100	100	17	100	88	67	49	30	5	0
March 2013	97	73	43	26	0	0	100	100	100	100	65	3	100	83	55	34	17	1	0
March 2014	95	66	31	13	0	0	100	100	100	100	29	*	100	78	45	24	9	*	0
March 2015	94	58	21	5	0	0	100	100	100	100	13	*	100	73	37	17	5	*	0
March 2016	92	51	14	0	0	0	100	100	100	91	6	*	100	69	30	12	3	*	0
March 2017	91	45	7	0	0	0	100	100	100	64	3	*	100	64	25	8	2	*	0
March 2018	89	39	2	0	0	0	100	100	100	45	1	*	98	59	20	6	1	*	0
March 2019	87	33	0	0	0	0	100	100	89	31	*	*	96	54	16	4	*	*	0
March 2020	85	28	0	0	0	0	100	100	69	22	*	*	94	49	13	3	*	*	0
March 2021	82	23	0	0	0	0	100	100	54	15	*	0	91	45	10	2	*	*	0
March 2022	80	18	0	0	0	0	100	100	41	10	*	0	88	41	8	1	*	0	0
March 2023	77	14	0	0	0	0	100	100	31	7	*	0	86	37	6	1	*	0	0
March 2024	74	10	0	0	0	0	100	100	24	5	*	0	82	33	5	1	*	0	0
March 2025	71	6	0	0	0	0	100	100	18	3	*	0	79	29	4	*	*	0	0
March 2026	68	2	0	0	0	0	100	100	13	2	*	0	75	26	3	*	*	0	0
March 2027	65	0	0	0	0	0	100	95	9	1	*	0	71	23	2	*	*	0	0
March 2028	61	0	0	0	0	0	100	75	6	1	*	0	66	20	2	*	*	0	0
March 2029	57	0	0	0	0	0	100	57	4	*	*	0	61	17	1	*	*	0	0
March 2030	52	0	0	0	0	0	100	41	3	*	*	0	55	14	1	*	*	0	0
March 2031	47	0	0	0	0	0	100	25	1	*	*	0	49	12	1	*	*	0	0
March 2032	42	0	0	0	0	0	100	10	1	*	*	0	43	9	*	*	*	0	0
March 2033	37	0	0	0	0	0	100	0	0	0	0	0	36	7	*	*	*	0	0
March 2034	31	0	0	0	0	0	100	0	0	0	0	0	28	5	*	*	*	0	0
March 2035	24	0	0	0	0	0	100	0	0	0	0	0	19	3	*	*	*	0	0
March 2036	17	0	0	0	0	0	100	0	0	0	0	0	9	1	*	*	0	0	0
March 2037	10	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	2	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	58	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.8	6.9	3.0	2.0	0.9	0.4	29.2	19.6	12.2	8.5	3.7	1.6	19.8	10.9	4.8	2.8	1.7	0.7	0.1

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

\*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

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

Date	AJ and AI† Classes						AV Class						BV Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	300%	450%	600%	1000%	0%	100%	300%	450%	600%	1000%	0%	100%	300%	450%	600%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	98	93	85	78	72	55	93	93	93	93	93	93	100	100	100	100	100	100
March 2012	97	84	62	47	32	0	85	85	85	85	85	78	100	100	100	100	100	100
March 2013	95	73	40	20	2	0	77	77	77	77	77	0	100	100	100	100	100	0
March 2014	93	64	23	*	0	0	69	69	69	69	0	0	100	100	100	100	47	0
March 2015	91	55	9	0	0	0	61	61	61	0	0	0	100	100	100	60	0	0
March 2016	89	46	0	0	0	0	52	52	31	0	0	0	100	100	100	0	0	0
March 2017	87	39	0	0	0	0	42	42	0	0	0	0	100	100	56	0	0	0
March 2018	84	31	0	0	0	0	32	32	0	0	0	0	100	100	0	0	0	0
March 2019	82	24	0	0	0	0	22	22	0	0	0	0	100	100	0	0	0	0
March 2020	79	18	0	0	0	0	11	11	0	0	0	0	100	100	0	0	0	0
March 2021	76	12	0	0	0	0	*	*	0	0	0	0	100	100	0	0	0	0
March 2022	73	6	0	0	0	0	0	0	0	0	0	0	89	89	0	0	0	0
March 2023	69	1	0	0	0	0	0	0	0	0	0	0	77	77	0	0	0	0
March 2024	65	0	0	0	0	0	0	0	0	0	0	0	64	35	0	0	0	0
March 2025	61	0	0	0	0	0	0	0	0	0	0	0	51	0	0	0	0	0
March 2026	57	0	0	0	0	0	0	0	0	0	0	0	37	0	0	0	0	0
March 2027	52	0	0	0	0	0	0	0	0	0	0	0	23	0	0	0	0	0
March 2028	47	0	0	0	0	0	0	0	0	0	0	0	8	0	0	0	0	0
March 2029	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	17	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	16.1	6.0	2.7	2.0	1.6	1.1	6.0	6.0	4.7	3.6	2.9	2.0	15.0	13.5	7.1	5.2	4.0	2.5

  

Date	ZV Class					
	PSA Prepayment Assumption					
	0%	100%	300%	450%	600%	1000%
Initial Percent	100	100	100	100	100	100
March 2011	105	105	105	105	105	105
March 2012	109	109	109	109	109	109
March 2013	114	114	114	114	114	88
March 2014	120	120	120	120	120	35
March 2015	125	125	125	125	94	14
March 2016	131	131	131	117	59	5
March 2017	137	137	137	84	37	2
March 2018	143	143	138	59	23	1
March 2019	150	150	110	42	14	*
March 2020	157	157	88	30	9	*
March 2021	164	164	70	21	5	*
March 2022	171	171	55	15	3	*
March 2023	179	179	43	10	2	*
March 2024	188	188	34	7	1	*
March 2025	196	189	27	5	1	*
March 2026	205	168	21	4	*	*
March 2027	215	149	16	2	*	*
March 2028	224	132	12	2	*	*
March 2029	229	115	9	1	*	*
March 2030	229	99	7	1	*	*
March 2031	229	85	5	1	*	*
March 2032	229	72	4	*	*	0
March 2033	229	59	3	*	*	0
March 2034	229	47	2	*	*	0
March 2035	229	36	1	*	*	0
March 2036	194	26	1	*	*	0
March 2037	150	17	*	*	*	0
March 2038	104	8	*	*	*	0
March 2039	54	0	0	0	0	0
March 2040	0	0	0	0	0	0
Weighted Average						
Life (years)**	27.7	20.7	12.1	8.7	6.6	3.8

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

		AB Class								AZ Class								
		PSA Prepayment Assumption								PSA Prepayment Assumption								
Date		0%	100%	225%	300%	400%	600%	1200%	1800%	0%	100%	225%	300%	400%	600%	1200%	1800%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
March 2011	98	90	82	82	82	81	81	35	0	105	105	105	105	105	105	105	0	
March 2012	96	80	66	66	66	51	9	0	0	110	110	110	110	110	110	110	0	
March 2013	94	71	52	52	52	32	2	0	0	116	116	116	116	116	116	116	0	
March 2014	92	62	41	41	41	20	0	0	0	122	122	122	122	122	122	122	0	
March 2015	89	54	31	31	31	13	0	0	0	128	128	128	128	128	128	45	0	
March 2016	87	45	23	23	23	8	0	0	0	135	135	135	135	135	135	12	0	
March 2017	84	37	17	17	17	5	0	0	0	142	142	142	142	142	142	3	0	
March 2018	81	30	13	13	13	3	0	0	0	149	149	149	149	149	149	1	0	
March 2019	78	22	9	9	9	1	0	0	0	157	157	157	157	157	157	*	0	
March 2020	75	15	7	7	7	1	0	0	0	165	165	165	165	165	165	*	0	
March 2021	71	8	5	5	5	*	0	0	0	173	173	173	173	173	173	*	0	
March 2022	67	3	3	3	3	0	0	0	0	182	182	182	182	182	182	113	0	
March 2023	64	2	2	2	2	0	0	0	0	191	191	191	191	191	191	71	0	
March 2024	59	1	1	1	1	1	0	0	0	201	201	201	201	201	201	44	0	
March 2025	55	1	1	1	1	0	0	0	0	211	211	211	211	211	211	28	0	
March 2026	50	*	*	*	*	0	0	0	0	222	222	222	222	222	222	17	0	
March 2027	45	0	0	0	0	0	0	0	0	234	202	202	202	202	202	11	0	
March 2028	40	0	0	0	0	0	0	0	0	246	150	150	150	150	150	7	0	
March 2029	35	0	0	0	0	0	0	0	0	258	111	111	111	111	111	4	0	
March 2030	29	0	0	0	0	0	0	0	0	271	81	81	81	81	81	3	0	
March 2031	22	0	0	0	0	0	0	0	0	285	60	60	60	60	60	2	0	
March 2032	16	0	0	0	0	0	0	0	0	300	44	44	44	44	44	1	0	
March 2033	9	0	0	0	0	0	0	0	0	315	32	32	32	32	32	1	0	
March 2034	1	0	0	0	0	0	0	0	0	331	23	23	23	23	23	*	0	
March 2035	0	0	0	0	0	0	0	0	0	17	17	17	17	17	17	*	0	
March 2036	0	0	0	0	0	0	0	0	0	12	12	12	12	12	12	*	0	
March 2037	0	0	0	0	0	0	0	0	0	8	8	8	8	8	8	*	0	
March 2038	0	0	0	0	0	0	0	0	0	6	6	6	6	6	6	*	0	
March 2039	0	0	0	0	0	0	0	0	0	4	4	4	4	4	4	*	0	
March 2040	0	0	0	0	0	0	0	0	0	3	3	3	3	3	3	*	0	
March 2041	0	0	0	0	0	0	0	0	0	2	2	2	2	2	2	*	0	
March 2042	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0	
March 2043	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0	
March 2044	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	
March 2045	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	
March 2046	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	
March 2047	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	
March 2048	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2049	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	14.9	5.7	4.0	4.0	4.0	2.6	1.0	0.1		24.4	19.8	19.8	19.8	19.8	13.2	5.0	0.1	

		Z Class							FT, ST†, FN, SN†, FP and SP† Classes								
		PSA Prepayment Assumption							PSA Prepayment Assumption								
Date		0%	100%	225%	300%	400%	600%	1200%	1800%	0%	100%	225%	300%	400%	600%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	105	105	100	80	53	0	0	0	0	100	93	86	81	75	64	28	0
March 2012	110	110	100	67	24	0	0	0	0	99	87	74	66	57	40	8	0
March 2013	116	116	100	58	8	0	0	0	0	99	81	63	54	43	26	2	0
March 2014	122	122	100	53	1	0	0	0	0	98	76	54	44	32	16	1	0
March 2015	128	128	100	51	*	0	0	0	0	98	70	46	36	24	10	*	0
March 2016	135	135	97	48	*	0	0	0	0	97	65	40	29	18	7	*	0
March 2017	142	142	92	44	*	0	0	0	0	97	61	34	23	14	4	*	0
March 2018	149	149	85	39	*	0	0	0	0	96	57	29	19	10	3	*	0
March 2019	157	157	77	34	*	0	0	0	0	95	52	25	15	8	2	*	0
March 2020	165	165	70	30	*	0	0	0	0	95	49	21	12	6	1	*	0
March 2021	173	173	62	26	*	0	0	0	0	94	45	18	10	4	1	*	0
March 2022	182	174	55	22	*	0	0	0	0	93	42	15	8	3	1	*	0
March 2023	191	163	48	19	*	0	0	0	0	92	38	13	7	2	*	*	0
March 2024	201	153	42	16	*	0	0	0	0	91	35	11	5	2	*	*	0
March 2025	211	142	36	13	*	0	0	0	0	90	33	9	4	1	*	0	0
March 2026	222	132	31	11	*	0	0	0	0	89	30	8	3	1	*	0	0
March 2027	234	121	27	9	*	0	0	0	0	88	28	7	3	1	*	0	0
March 2028	246	112	23	7	*	0	0	0	0	86	25	6	2	1	*	0	0
March 2029	258	103	20	6	*	0	0	0	0	85	23	5	2	*	*	0	0
March 2030	271	94	17	5	*	0	0	0	0	83	21	4	1	*	*	0	0
March 2031	285	85	14	4	*	0	0	0	0	81	19	3	1	*	*	0	0
March 2032	300	77	12	3	*	0	0	0	0	79	17	3	1	*	*	0	0
March 2033	315	70	10	3	*	0	0	0	0	77	16	2	1	*	*	0	0
March 2034	331	63	8	2	*	0	0	0	0	75	14	2	1	*	*	0	0
March 2035	329	56	7	2	*	0	0	0	0	73	12	2	1	*	*	0	0
March 2036	318	50	6	1	*	0	0	0	0	70	11	1	*	*	*	0	0
March 2037	305	44	4	1	*	0	0	0	0	67	10	1	*	*	*	0	0
March 2038	291	38	4	1	*	0	0	0	0	64	8	1	*	*	*	0	0
March 2039	276	33	3	1	*	0	0	0	0	61	7	1	*	*	*	0	0
March 2040	260	28	2	*	*	0	0	0	0	57	6	1	*	*	*	0	0
March 2041	242	23	2	*	*	0	0	0	0	53	5	*	*	*	*	0	0
March 2042	223	19	1	*	*	0	0	0	0	49	4	*	*	*	*	0	0
March 2043	202	14	1	*	*	0	0	0	0	45	3	*	*	*	*	0	0
March 2044	180	11	1	*	*	0	0	0	0	40	2	*	*	*	*	0	0
March 2045	155	7	*	*	*	0	0	0	0	34	2	*	*	*	*	0	0
March 2046	129	3	*	*	*	0	0	0	0	28	1	*	*	*	*	0	0
March 2047	101	*	*	*	*	0	0	0	0	22	*	*	*	*	*	0	0
March 2048	70	0	0	0	0	0	0	0	0	15	0	0	0	0	0	0	0
March 2049	36	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
March 2050	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	33.8	21.7	14.1	7.1	1.4	0.5	0.1	0.1		29.2	12.0	6.4	4.8	3.6	2.2	0.8	0.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	ME, MF, MS†, LF, LS†, KF, KS†, MH, MK and MN Classes								EP Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	235%	300%	350%	600%	1200%	1800%	0%	100%	235%	300%	350%	600%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	99	92	83	83	83	77	34	0	100	100	100	100	100	100	100	0
March 2012	98	84	69	69	69	49	9	0	100	100	100	100	100	100	100	0
March 2013	97	76	56	56	56	31	2	0	100	100	100	100	100	100	100	0
March 2014	95	69	46	46	46	20	*	0	100	100	100	100	100	100	100	0
March 2015	94	62	36	36	36	13	0	0	100	100	100	100	100	100	100	53
March 2016	93	56	29	29	29	8	0	0	100	100	100	100	100	100	100	15
March 2017	91	49	23	23	23	5	0	0	100	100	100	100	100	100	100	4
March 2018	90	41	17	17	17	3	0	0	100	100	100	100	100	100	100	1
March 2019	88	33	13	13	13	2	0	0	100	100	100	100	100	100	100	*
March 2020	86	26	10	10	10	1	0	0	100	100	100	100	100	100	100	*
March 2021	82	18	8	8	8	*	0	0	100	100	100	100	100	100	100	*
March 2022	77	11	6	6	6	*	0	0	100	100	100	100	100	100	100	*
March 2023	72	5	4	4	4	0	0	0	100	100	100	100	100	100	75	*
March 2024	67	3	3	3	3	0	0	0	100	100	100	100	100	100	46	*
March 2025	61	2	2	2	2	0	0	0	100	100	100	100	100	100	28	*
March 2026	55	2	2	2	2	0	0	0	100	100	100	100	100	100	17	*
March 2027	48	1	1	1	1	0	0	0	100	100	100	100	100	100	10	*
March 2028	41	1	1	1	1	0	0	0	100	100	100	100	100	100	6	*
March 2029	33	*	*	*	*	0	0	0	100	100	100	100	100	100	3	0
March 2030	25	*	*	*	*	0	0	0	100	100	100	100	100	100	2	0
March 2031	16	0	0	0	0	0	0	0	100	94	94	94	94	94	1	0
March 2032	7	0	0	0	0	0	0	0	100	64	64	64	64	64	1	0
March 2033	0	0	0	0	0	0	0	0	42	42	42	42	42	42	*	0
March 2034	0	0	0	0	0	0	0	0	26	26	26	26	26	26	*	0
March 2035	0	0	0	0	0	0	0	0	14	14	14	14	14	14	*	0
March 2036	0	0	0	0	0	0	0	0	6	6	6	6	6	6	*	0
March 2037	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0
March 2038	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.6	6.8	4.6	4.6	4.6	2.6	0.9	0.1	23.5	23.0	23.0	23.0	23.0	23.0	14.4	5.3

Date	MZ Class								HA, HC, GF, GS†, EF, ES†, DF and DS† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	235%	300%	350%	600%	1200%	1800%	0%	100%	250%	350%	385%	700%	1400%	2100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	106	106	100	76	58	0	0	0	99	91	82	82	82	70	19	0
March 2012	112	112	100	60	29	0	0	0	97	83	66	66	66	41	3	0
March 2013	118	118	100	49	12	0	0	0	96	75	53	53	53	23	*	0
March 2014	125	125	100	43	3	0	0	0	94	68	42	42	42	13	0	0
March 2015	132	132	100	40	*	0	0	0	93	60	32	32	32	8	0	0
March 2016	139	139	99	38	*	0	0	0	91	53	25	25	25	4	0	0
March 2017	147	147	96	36	*	0	0	0	89	46	19	19	19	2	0	0
March 2018	155	155	89	32	*	0	0	0	87	38	14	14	14	1	0	0
March 2019	164	164	80	28	*	0	0	0	85	30	11	11	11	1	0	0
March 2020	173	173	72	25	*	0	0	0	83	22	8	8	8	*	0	0
March 2021	183	183	63	21	*	0	0	0	78	14	6	6	6	*	0	0
March 2022	193	193	55	18	*	0	0	0	73	7	4	4	4	0	0	0
March 2023	204	204	47	15	*	0	0	0	68	3	3	3	3	0	0	0
March 2024	216	188	40	12	*	0	0	0	63	2	2	2	2	0	0	0
March 2025	228	170	34	10	*	0	0	0	57	2	2	2	2	0	0	0
March 2026	241	153	28	8	*	0	0	0	50	1	1	1	1	0	0	0
March 2027	254	136	24	7	*	0	0	0	42	1	1	1	1	0	0	0
March 2028	269	119	19	5	*	0	0	0	34	*	*	*	*	0	0	0
March 2029	284	103	15	4	*	0	0	0	26	*	*	*	*	0	0	0
March 2030	300	88	12	3	*	0	0	0	16	*	*	*	*	0	0	0
March 2031	317	73	9	2	*	0	0	0	6	0	0	0	0	0	0	0
March 2032	334	60	7	2	*	0	0	0	0	0	0	0	0	0	0	0
March 2033	336	47	5	1	*	0	0	0	0	0	0	0	0	0	0	0
March 2034	299	34	3	1	*	0	0	0	0	0	0	0	0	0	0	0
March 2035	258	22	2	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2036	215	11	1	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2037	167	2	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2038	116	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
March 2039	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.7	19.4	13.5	5.9	1.5	0.3	0.1	0.1	14.8	6.5	4.2	4.2	4.2	2.2	0.7	0.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	KP Class								HZ Class								DA Class					
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption					
	0%	100%	250%	350%	385%	700%	1400%	2100%	0%	100%	250%	350%	385%	700%	1400%	2100%	0%	100%	300%	450%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	100	100	100	100	100	100	100	0	106	106	100	66	54	0	0	0	99	92	78	68	38	5
March 2012	100	100	100	100	100	100	100	0	113	113	100	44	25	0	0	0	98	84	60	45	10	0
March 2013	100	100	100	100	100	100	100	0	120	120	100	31	9	0	0	0	97	76	46	28	0	0
March 2014	100	100	100	100	100	100	31	0	127	127	100	24	2	0	0	0	95	69	34	17	0	0
March 2015	100	100	100	100	100	100	5	0	135	135	100	22	*	0	0	0	94	62	25	8	0	0
March 2016	100	100	100	100	100	100	1	0	143	143	98	21	*	0	0	0	92	56	17	2	0	0
March 2017	100	100	100	100	100	100	*	0	152	152	92	19	*	0	0	0	91	50	11	0	0	0
March 2018	100	100	100	100	100	100	*	0	161	161	84	16	*	0	0	0	89	45	6	0	0	0
March 2019	100	100	100	100	100	100	*	0	171	171	75	14	*	0	0	0	87	40	2	0	0	0
March 2020	100	100	100	100	100	100	*	0	182	182	66	12	*	0	0	0	85	35	0	0	0	0
March 2021	100	100	100	100	100	100	*	0	193	193	58	10	*	0	0	0	83	30	0	0	0	0
March 2022	100	100	100	100	100	59	*	0	205	205	50	8	*	0	0	0	80	26	0	0	0	0
March 2023	100	100	100	100	100	33	*	0	218	198	42	7	*	0	0	0	78	22	0	0	0	0
March 2024	100	100	100	100	100	18	0	0	231	180	35	5	*	0	0	0	75	18	0	0	0	0
March 2025	100	100	100	100	100	10	0	0	245	163	29	4	*	0	0	0	72	15	0	0	0	0
March 2026	100	100	100	100	100	5	0	0	261	145	24	3	*	0	0	0	69	12	0	0	0	0
March 2027	100	100	100	100	100	3	0	0	277	129	20	3	*	0	0	0	65	9	0	0	0	0
March 2028	100	100	100	100	100	2	0	0	294	113	16	2	*	0	0	0	62	6	0	0	0	0
March 2029	100	100	100	100	100	1	0	0	312	97	12	1	*	0	0	0	58	3	0	0	0	0
March 2030	100	100	100	100	100	*	0	0	331	82	10	1	*	0	0	0	53	*	0	0	0	0
March 2031	100	83	83	83	83	*	0	0	351	68	7	1	*	0	0	0	49	0	0	0	0	0
March 2032	54	54	54	54	54	*	0	0	352	55	5	1	*	0	0	0	44	0	0	0	0	0
March 2033	33	33	33	33	33	*	0	0	320	42	4	*	*	0	0	0	38	0	0	0	0	0
March 2034	19	19	19	19	19	*	0	0	285	30	2	*	*	0	0	0	32	0	0	0	0	0
March 2035	9	9	9	9	9	*	0	0	247	19	1	*	*	0	0	0	26	0	0	0	0	0
March 2036	2	2	2	2	2	*	0	0	206	8	1	*	*	0	0	0	19	0	0	0	0	0
March 2037	0	0	0	0	0	*	0	0	161	1	*	*	*	0	0	0	12	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	112	0	0	0	0	0	0	0	4	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	58	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	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)**	22.8	22.5	22.5	22.5	22.5	12.8	3.9	0.1	26.3	18.9	12.8	3.7	1.4	0.3	0.1	0.1	19.0	8.0	3.3	2.2	0.9	0.4

Date	DB Class						CB, FW, SW†, FV, SV†, FU, SU†, CE and CL Classes									LP Class								
	PSA Prepayment Assumption						PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	300%	450%	900%	1400%	0%	100%	250%	350%	400%	700%	1400%	2100%	0%	100%	250%	350%	400%	700%	1400%	2100%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		
March 2011	100	100	100	100	100	100	99	91	82	82	82	72	21	0	100	100	100	100	100	100	100	0		
March 2012	100	100	100	100	100	21	97	83	66	66	66	42	3	0	100	100	100	100	100	100	100	0		
March 2013	100	100	100	100	78	3	95	75	52	52	52	24	*	0	100	100	100	100	100	100	100	0		
March 2014	100	100	100	100	35	1	94	67	41	41	41	14	0	0	100	100	100	100	100	100	37	0		
March 2015	100	100	100	100	16	*	92	59	31	31	31	8	0	0	100	100	100	100	100	100	6	0		
March 2016	100	100	100	100	7	*	90	52	24	24	24	5	0	0	100	100	100	100	100	100	1	0		
March 2017	100	100	100	80	3	*	88	44	18	18	18	3	0	0	100	100	100	100	100	100	*	0		
March 2018	100	100	100	57	1	*	86	37	14	14	14	1	0	0	100	100	100	100	100	100	*	0		
March 2019	100	100	100	40	1	*	83	28	10	10	10	1	0	0	100	100	100	100	100	100	*	0		
March 2020	100	100	91	29	*	*	81	20	7	7	7	*	0	0	100	100	100	100	100	100	100	*	0	
March 2021	100	100	72	20	*	*	76	12	5	5	5	*	0	0	100	100	100	100	100	100	100	*	0	
March 2022	100	100	57	14	*	0	70	4	4	4	4	0	0	0	100	100	100	100	100	100	68	*	0	
March 2023	100	100	45	10	*	0	64	3	3	3	3	0	0	0	100	100	100	100	100	100	38	*	0	
March 2024	100	100	35	7	*	0	58	2	2	2	2	0	0	0	100	100	100	100	100	100	21	0	0	
March 2025	100	100	27	5	*	0	51	1	1	1	1	0	0	0	100	100	100	100	100	100	12	0	0	
March 2026	100	100	21	3	*	0	44	1	1	1	1	0	0	0	100	100	100	100	100	100	6	0	0	
March 2027	100	100	16	2	*	0	36	1	1	1	1	0	0	0	100	100	100	100	100	100	4	0	0	
March 2028	100	100	12	2	*	0	28	*	*	*	*	0	0	0	100	100	100	100	100	100	2	0	0	
March 2029	100	100	9	1	*	0	19	*	*	*	*	0	0	0	100	100	100	100	100	100	1	0	0	
March 2030	100	100	7	1	*	0	9	*	*	*	*	0	0	0	100	100	100	100	100	100	1	0	0	
March 2031	100	86	5	*	*	0	0	0	0	0	0	0	0	0	80	80	80	80	80	80	*	0	0	
March 2032	100	70	3	*	*	0	0	0	0	0	0	0	0	0	52	52	52	52	52	52	*	0	0	
March 2033	100	54	2	*	*	0	0	0	0	0	0	0	0	0	33	33	33	33	33	33	*	0	0	
March 2034	100	40	2	*	*	0	0	0	0	0	0	0	0	0	20	20	20	20	20	20	*	0	0	
March 2035	100	26	1	*	0	0	0	0	0	0	0	0	0	0	10	10	10	10	10	10	*	0	0	
March 2036	100	14	*	*	0	0	0	0	0	0	0	0	0	0	4	4	4	4	4	4	*	0	0	
March 2037	100	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	*	0	0	
March 2038	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2039	68	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2040	0	0	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)**	29.3	23.4	13.6	9.3	4.0	1.7	14.1	6.3	4.1	4.1	4.1	2.2	0.7	0.1	22.6	22.5	22.5	22.5	22.5	13.1	4.0	0.1		

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.



Date	CZ Class								EA Class								ZA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	250%	350%	400%	700%	1400%	2100%	0%	100%	200%	300%	450%	600%	1000%	0%	100%	200%	300%	450%	600%	1000%		
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100		
March 2011	106	106	100	69	54	0	0	0	98	90	83	76	66	56	29	105	105	105	105	105	105	105		
March 2012	113	113	100	49	25	0	0	0	96	80	68	57	42	28	1	109	109	109	109	109	109	109		
March 2013	120	120	100	37	8	0	0	0	94	71	56	42	24	11	0	114	114	114	114	114	114	45		
March 2014	127	127	100	31	1	0	0	0	92	63	44	29	11	0	0	120	120	120	120	120	115	18		
March 2015	135	135	100	29	*	0	0	0	89	55	34	18	2	0	0	125	125	125	125	125	71	7		
March 2016	143	143	97	27	*	0	0	0	87	47	25	10	0	0	0	131	131	131	131	97	44	3		
March 2017	152	152	92	24	*	0	0	0	84	40	18	3	0	0	0	137	137	137	137	68	27	1		
March 2018	161	161	85	21	*	0	0	0	81	33	11	0	0	0	0	143	143	143	121	48	17	*		
March 2019	171	171	75	18	*	0	0	0	78	27	5	0	0	0	0	150	150	150	95	33	10	*		
March 2020	182	182	66	15	*	0	0	0	75	20	0	0	0	0	0	157	157	150	74	23	6	*		
March 2021	193	193	57	13	*	0	0	0	72	14	0	0	0	0	0	164	164	125	58	16	4	*		
March 2022	205	205	49	10	*	0	0	0	68	9	0	0	0	0	0	171	171	104	44	11	2	*		
March 2023	218	189	42	8	*	0	0	0	64	3	0	0	0	0	0	179	179	85	34	8	1	*		
March 2024	231	172	35	7	*	0	0	0	60	0	0	0	0	0	0	188	175	69	26	5	1	*		
March 2025	245	156	29	5	*	0	0	0	56	0	0	0	0	0	0	196	150	56	19	3	*	*		
March 2026	261	140	24	4	*	0	0	0	51	0	0	0	0	0	0	205	127	44	14	2	*	*		
March 2027	277	125	20	3	*	0	0	0	46	0	0	0	0	0	0	215	106	34	10	1	*	*		
March 2028	294	111	16	3	*	0	0	0	40	0	0	0	0	0	0	224	86	26	7	1	*	*		
March 2029	312	97	13	2	*	0	0	0	35	0	0	0	0	0	0	235	67	19	5	1	*	*		
March 2030	331	83	10	1	*	0	0	0	29	0	0	0	0	0	0	246	50	13	3	*	*	*		
March 2031	344	71	8	1	*	0	0	0	22	0	0	0	0	0	0	257	34	8	2	*	*	0		
March 2032	318	59	6	1	*	0	0	0	15	0	0	0	0	0	0	269	19	4	1	*	*	0		
March 2033	289	47	4	1	*	0	0	0	8	0	0	0	0	0	0	281	4	1	*	*	*	0		
March 2034	257	36	3	*	*	0	0	0	*	0	0	0	0	0	0	294	0	0	0	0	0	0		
March 2035	223	26	2	*	*	0	0	0	0	0	0	0	0	0	0	255	0	0	0	0	0	0		
March 2036	186	16	1	*	*	0	0	0	0	0	0	0	0	0	0	211	0	0	0	0	0	0		
March 2037	145	7	*	*	*	0	0	0	0	0	0	0	0	0	0	164	0	0	0	0	0	0		
March 2038	101	0	0	0	0	0	0	0	0	0	0	0	0	0	0	113	0	0	0	0	0	0		
March 2039	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	58	0	0	0	0	0	0		
March 2040	0	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)**	26.0	19.0	12.9	4.3	1.4	0.3	0.1	0.1	14.9	6.1	3.9	2.9	2.0	1.4	0.8	27.3	18.0	14.3	11.2	8.1	6.0	3.1		

Date	WA Class						WB Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	234%	500%	750%	1000%	0%	100%	234%	500%	750%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
March 2011	96	91	86	76	66	57	100	100	100	100	100	100
March 2012	91	80	68	48	32	19	100	100	100	100	100	100
March 2013	86	69	54	29	13	3	100	100	100	100	100	100
March 2014	81	59	41	17	4	0	100	100	100	100	100	52
March 2015	75	50	31	8	0	0	100	100	100	100	77	19
March 2016	69	42	23	3	0	0	100	100	100	100	38	7
March 2017	63	34	16	0	0	0	100	100	100	89	19	2
March 2018	56	27	10	0	0	0	100	100	100	54	9	1
March 2019	49	20	6	0	0	0	100	100	100	32	4	*
March 2020	41	13	2	0	0	0	100	100	100	18	2	*
March 2021	33	8	0	0	0	0	100	100	84	10	1	*
March 2022	24	2	0	0	0	0	100	100	48	4	*	*
March 2023	14	0	0	0	0	0	100	58	19	1	*	*
March 2024	4	0	0	0	0	0	100	0	0	0	0	0
March 2025	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average												
Life (years)**	8.3	5.5	3.9	2.3	1.7	1.3	14.7	13.1	12.0	8.6	6.1	4.4

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
\*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	W†† Class						PA, AP, PG, PH and PI† Classes											
	PSA Prepayment Assumption						PSA Prepayment Assumption											
	0%	100%	250%	450%	900%	1300%	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
March 2011	98	92	83	71	45	22	98	84	81	81	81	81	81	81	81	39	0	
March 2012	97	84	69	51	20	5	96	69	63	63	63	63	63	63	51	0	0	
March 2013	95	77	57	36	9	1	94	55	47	47	47	47	47	47	21	0	0	
March 2014	93	71	47	26	4	*	92	41	32	32	32	32	32	32	0	0	0	
March 2015	91	64	39	18	2	*	89	29	19	19	19	19	19	19	0	0	0	
March 2016	89	58	32	13	1	*	86	17	6	6	6	6	6	6	0	0	0	
March 2017	86	53	26	9	*	*	83	6	0	0	0	0	0	0	0	0	0	
March 2018	84	48	21	6	*	*	80	0	0	0	0	0	0	0	0	0	0	
March 2019	81	43	17	4	*	*	77	0	0	0	0	0	0	0	0	0	0	
March 2020	78	38	14	3	*	*	73	0	0	0	0	0	0	0	0	0	0	
March 2021	75	34	11	2	*	*	69	0	0	0	0	0	0	0	0	0	0	
March 2022	71	30	9	1	*	0	65	0	0	0	0	0	0	0	0	0	0	
March 2023	67	26	7	1	*	0	60	0	0	0	0	0	0	0	0	0	0	
March 2024	63	23	6	1	*	0	55	0	0	0	0	0	0	0	0	0	0	
March 2025	59	19	4	*	*	0	50	0	0	0	0	0	0	0	0	0	0	
March 2026	54	16	3	*	*	0	44	0	0	0	0	0	0	0	0	0	0	
March 2027	49	14	2	*	*	0	38	0	0	0	0	0	0	0	0	0	0	
March 2028	44	11	2	*	*	0	31	0	0	0	0	0	0	0	0	0	0	
March 2029	38	8	1	*	*	0	24	0	0	0	0	0	0	0	0	0	0	
March 2030	32	6	1	*	*	0	16	0	0	0	0	0	0	0	0	0	0	
March 2031	25	4	*	*	0	0	8	0	0	0	0	0	0	0	0	0	0	
March 2032	17	2	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2033	9	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2034	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	15.5	8.7	5.0	2.9	1.3	0.7	13.8	3.5	3.0	3.0	3.0	3.0	3.0	3.0	2.1	0.9	0.4	

Date	PC Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	23
March 2011	100	100	100	100	100	100	100	100	100	100	58
March 2012	100	100	100	100	100	100	100	100	100	100	0
March 2013	100	100	100	100	100	100	100	100	100	100	0
March 2014	100	100	100	100	100	100	100	100	99	0	0
March 2015	100	100	100	100	100	100	100	100	43	0	0
March 2016	100	100	100	100	100	100	100	100	2	0	0
March 2017	100	100	81	81	81	81	81	81	0	0	0
March 2018	100	84	46	46	46	46	46	46	0	0	0
March 2019	100	48	18	18	18	18	18	18	0	0	0
March 2020	100	14	0	0	0	0	0	0	0	0	0
March 2021	100	0	0	0	0	0	0	0	0	0	0
March 2022	100	0	0	0	0	0	0	0	0	0	0
March 2023	100	0	0	0	0	0	0	0	0	0	0
March 2024	100	0	0	0	0	0	0	0	0	0	0
March 2025	100	0	0	0	0	0	0	0	0	0	0
March 2026	100	0	0	0	0	0	0	0	0	0	0
March 2027	100	0	0	0	0	0	0	0	0	0	0
March 2028	100	0	0	0	0	0	0	0	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0
March 2032	94	0	0	0	0	0	0	0	0	0	0
March 2033	58	0	0	0	0	0	0	0	0	0	0
March 2034	19	0	0	0	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.2	9.0	8.0	8.0	8.0	8.0	8.0	8.0	4.9	2.1	0.9

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.  
 †† The weighted average life information set forth for this Class is based solely on assumed principal distributions.

Date	PD Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
March 2011	100	100	100	100	100	100	100	100	100	100	100
March 2012	100	100	100	100	100	100	100	100	100	100	0
March 2013	100	100	100	100	100	100	100	100	100	40	0
March 2014	100	100	100	100	100	100	100	100	100	0	0
March 2015	100	100	100	100	100	100	100	100	100	0	0
March 2016	100	100	100	100	100	100	100	100	100	0	0
March 2017	100	100	100	100	100	100	100	100	40	0	0
March 2018	100	100	100	100	100	100	100	100	0	0	0
March 2019	100	100	100	100	100	100	100	100	0	0	0
March 2020	100	100	89	89	89	89	89	89	0	0	0
March 2021	100	59	46	46	46	46	46	46	0	0	0
March 2022	100	12	12	12	12	12	12	12	0	0	0
March 2023	100	0	0	0	0	0	0	0	0	0	0
March 2024	100	0	0	0	0	0	0	0	0	0	0
March 2025	100	0	0	0	0	0	0	0	0	0	0
March 2026	100	0	0	0	0	0	0	0	0	0	0
March 2027	100	0	0	0	0	0	0	0	0	0	0
March 2028	100	0	0	0	0	0	0	0	0	0	0
March 2029	100	0	0	0	0	0	0	0	0	0	0
March 2030	100	0	0	0	0	0	0	0	0	0	0
March 2031	100	0	0	0	0	0	0	0	0	0	0
March 2032	100	0	0	0	0	0	0	0	0	0	0
March 2033	100	0	0	0	0	0	0	0	0	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0
March 2035	46	0	0	0	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	25.0	11.2	11.0	11.0	11.0	11.0	11.0	11.0	6.9	3.0	1.3

Date	OP, IP† and PE Classes										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
March 2011	100	100	100	100	100	100	100	100	100	100	100
March 2012	100	100	100	100	100	100	100	100	100	100	36
March 2013	100	100	100	100	100	100	100	100	100	100	6
March 2014	100	100	100	100	100	100	100	100	100	60	1
March 2015	100	100	100	100	100	100	100	100	100	27	*
March 2016	100	100	100	100	100	100	100	100	100	12	*
March 2017	100	100	100	100	100	100	100	100	100	5	*
March 2018	100	100	100	100	100	100	100	100	95	2	*
March 2019	100	100	100	100	100	100	100	100	66	1	*
March 2020	100	100	100	100	100	100	100	100	46	*	*
March 2021	100	100	100	100	100	100	100	100	32	*	0
March 2022	100	100	100	100	100	100	100	100	22	*	0
March 2023	100	86	86	86	86	86	86	86	15	*	0
March 2024	100	67	67	67	67	67	67	67	10	*	0
March 2025	100	51	51	51	51	51	51	51	7	*	0
March 2026	100	39	39	39	39	39	39	39	5	*	0
March 2027	100	29	29	29	29	29	29	29	3	*	0
March 2028	100	21	21	21	21	21	21	21	2	*	0
March 2029	100	15	15	15	15	15	15	15	1	*	0
March 2030	100	10	10	10	10	10	10	10	1	*	0
March 2031	100	6	6	6	6	6	6	6	*	*	0
March 2032	100	3	3	3	3	3	3	3	*	*	0
March 2033	100	1	1	1	1	1	1	1	*	0	0
March 2034	100	0	0	0	0	0	0	0	0	0	0
March 2035	100	0	0	0	0	0	0	0	0	0	0
March 2036	50	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)**	26.0	15.8	15.8	15.8	15.8	15.8	15.8	15.8	10.6	4.6	2.0

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.  
 † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.

Date	LA Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100
March 2011 .....	100	100	100	88	88	88	88	88	88	0	0
March 2012 .....	100	100	100	79	79	79	79	79	0	0	0
March 2013 .....	100	100	100	72	72	72	72	72	0	0	0
March 2014 .....	100	100	100	66	66	66	66	66	0	0	0
March 2015 .....	100	100	100	62	62	62	62	26	0	0	0
March 2016 .....	100	100	100	59	59	59	59	1	0	0	0
March 2017 .....	100	100	94	53	53	53	53	*	0	0	0
March 2018 .....	100	100	68	39	39	39	39	*	0	0	0
March 2019 .....	100	100	25	23	23	23	23	*	0	0	0
March 2020 .....	100	100	5	5	5	5	5	*	0	0	0
March 2021 .....	100	100	0	0	0	0	0	*	0	0	0
March 2022 .....	100	54	0	0	0	0	0	*	0	0	0
March 2023 .....	100	0	0	0	0	0	0	*	0	0	0
March 2024 .....	100	0	0	0	0	0	0	*	0	0	0
March 2025 .....	100	0	0	0	0	0	0	*	0	0	0
March 2026 .....	100	0	0	0	0	0	0	*	0	0	0
March 2027 .....	100	0	0	0	0	0	0	*	0	0	0
March 2028 .....	100	0	0	0	0	0	0	*	0	0	0
March 2029 .....	100	0	0	0	0	0	0	*	0	0	0
March 2030 .....	100	0	0	0	0	0	0	*	0	0	0
March 2031 .....	100	0	0	0	0	0	0	*	0	0	0
March 2032 .....	100	0	0	0	0	0	0	*	0	0	0
March 2033 .....	100	0	0	0	0	0	0	*	0	0	0
March 2034 .....	100	0	0	0	0	0	0	0	0	0	0
March 2035 .....	100	0	0	0	0	0	0	0	0	0	0
March 2036 .....	100	0	0	0	0	0	0	0	0	0	0
March 2037 .....	0	0	0	0	0	0	0	0	0	0	0
March 2038 .....	0	0	0	0	0	0	0	0	0	0	0
March 2039 .....	0	0	0	0	0	0	0	0	0	0	0
March 2040 .....	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** .....	26.7	12.1	8.5	6.0	6.0	6.0	6.0	3.9	1.2	0.4	0.2

Date	UA Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100
March 2011 .....	100	100	100	100	89	78	67	54	0	0	0
March 2012 .....	100	100	100	100	80	61	42	22	0	0	0
March 2013 .....	100	100	100	100	74	49	25	0	0	0	0
March 2014 .....	100	100	100	100	69	40	13	0	0	0	0
March 2015 .....	100	100	100	100	66	35	6	0	0	0	0
March 2016 .....	100	100	100	100	64	31	3	0	0	0	0
March 2017 .....	100	100	100	100	63	30	2	0	0	0	0
March 2018 .....	100	100	100	98	61	29	2	0	0	0	0
March 2019 .....	100	100	100	94	58	27	2	0	0	0	0
March 2020 .....	100	100	95	90	54	25	2	0	0	0	0
March 2021 .....	100	100	88	82	48	22	*	0	0	0	0
March 2022 .....	100	100	78	73	41	17	0	0	0	0	0
March 2023 .....	100	96	69	64	35	12	0	0	0	0	0
March 2024 .....	100	85	59	55	28	8	0	0	0	0	0
March 2025 .....	100	73	49	45	21	4	0	0	0	0	0
March 2026 .....	100	61	40	36	15	*	0	0	0	0	0
March 2027 .....	100	49	31	28	9	0	0	0	0	0	0
March 2028 .....	100	38	22	19	4	0	0	0	0	0	0
March 2029 .....	100	27	14	11	0	0	0	0	0	0	0
March 2030 .....	100	16	6	4	0	0	0	0	0	0	0
March 2031 .....	100	6	0	0	0	0	0	0	0	0	0
March 2032 .....	100	0	0	0	0	0	0	0	0	0	0
March 2033 .....	100	0	0	0	0	0	0	0	0	0	0
March 2034 .....	100	0	0	0	0	0	0	0	0	0	0
March 2035 .....	100	0	0	0	0	0	0	0	0	0	0
March 2036 .....	100	0	0	0	0	0	0	0	0	0	0
March 2037 .....	97	0	0	0	0	0	0	0	0	0	0
March 2038 .....	59	0	0	0	0	0	0	0	0	0	0
March 2039 .....	18	0	0	0	0	0	0	0	0	0	0
March 2040 .....	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** .....	28.2	17.0	15.0	14.5	9.3	5.2	2.2	1.3	0.5	0.2	0.1

\* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.  
 \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	UB Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100
March 2011 .....	100	100	100	100	100	100	100	100	91	0	0
March 2012 .....	100	100	100	100	100	100	100	100	0	0	0
March 2013 .....	100	100	100	100	100	100	100	91	0	0	0
March 2014 .....	100	100	100	100	100	100	100	0	0	0	0
March 2015 .....	100	100	100	100	100	100	100	0	0	0	0
March 2016 .....	100	100	100	100	100	100	100	0	0	0	0
March 2017 .....	100	100	100	100	100	100	100	0	0	0	0
March 2018 .....	100	100	100	100	100	100	100	0	0	0	0
March 2019 .....	100	100	100	100	100	100	100	0	0	0	0
March 2020 .....	100	100	100	100	100	100	100	0	0	0	0
March 2021 .....	100	100	100	100	100	100	100	0	0	0	0
March 2022 .....	100	100	100	100	100	100	80	0	0	0	0
March 2023 .....	100	100	100	100	100	100	55	0	0	0	0
March 2024 .....	100	100	100	100	100	100	33	0	0	0	0
March 2025 .....	100	100	100	100	100	100	12	0	0	0	0
March 2026 .....	100	100	100	100	100	100	0	0	0	0	0
March 2027 .....	100	100	100	100	100	67	0	0	0	0	0
March 2028 .....	100	100	100	100	100	34	0	0	0	0	0
March 2029 .....	100	100	100	100	90	4	0	0	0	0	0
March 2030 .....	100	100	100	100	42	0	0	0	0	0	0
March 2031 .....	100	100	82	69	0	0	0	0	0	0	0
March 2032 .....	100	56	8	1	0	0	0	0	0	0	0
March 2033 .....	100	0	0	0	0	0	0	0	0	0	0
March 2034 .....	100	0	0	0	0	0	0	0	0	0	0
March 2035 .....	100	0	0	0	0	0	0	0	0	0	0
March 2036 .....	100	0	0	0	0	0	0	0	0	0	0
March 2037 .....	100	0	0	0	0	0	0	0	0	0	0
March 2038 .....	100	0	0	0	0	0	0	0	0	0	0
March 2039 .....	100	0	0	0	0	0	0	0	0	0	0
March 2040 .....	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** .....	29.6	22.1	21.5	21.3	19.9	17.6	13.3	3.3	1.1	0.3	0.2

Date	UC Class										
	PSA Prepayment Assumption										
	0%	100%	125%	130%	165%	200%	235%	275%	450%	900%	1400%
Initial Percent .....	100	100	100	100	100	100	100	100	100	100	100
March 2011 .....	100	100	100	100	100	100	100	100	100	0	0
March 2012 .....	100	100	100	100	100	100	100	100	0	0	0
March 2013 .....	100	100	100	100	100	100	100	100	0	0	0
March 2014 .....	100	100	100	100	100	100	100	34	0	0	0
March 2015 .....	100	100	100	100	100	100	100	0	0	0	0
March 2016 .....	100	100	100	100	100	100	100	0	0	0	0
March 2017 .....	100	100	100	100	100	100	100	0	0	0	0
March 2018 .....	100	100	100	100	100	100	100	0	0	0	0
March 2019 .....	100	100	100	100	100	100	100	0	0	0	0
March 2020 .....	100	100	100	100	100	100	100	0	0	0	0
March 2021 .....	100	100	100	100	100	100	100	0	0	0	0
March 2022 .....	100	100	100	100	100	100	100	0	0	0	0
March 2023 .....	100	100	100	100	100	100	100	0	0	0	0
March 2024 .....	100	100	100	100	100	100	100	0	0	0	0
March 2025 .....	100	100	100	100	100	100	100	0	0	0	0
March 2026 .....	100	100	100	100	100	100	93	0	0	0	0
March 2027 .....	100	100	100	100	100	100	74	0	0	0	0
March 2028 .....	100	100	100	100	100	100	58	0	0	0	0
March 2029 .....	100	100	100	100	100	100	44	0	0	0	0
March 2030 .....	100	100	100	100	100	76	31	0	0	0	0
March 2031 .....	100	100	100	100	98	50	20	0	0	0	0
March 2032 .....	100	100	100	100	56	28	11	0	0	0	0
March 2033 .....	100	53	35	33	18	9	3	0	0	0	0
March 2034 .....	100	0	0	0	0	0	0	0	0	0	0
March 2035 .....	100	0	0	0	0	0	0	0	0	0	0
March 2036 .....	100	0	0	0	0	0	0	0	0	0	0
March 2037 .....	100	0	0	0	0	0	0	0	0	0	0
March 2038 .....	100	0	0	0	0	0	0	0	0	0	0
March 2039 .....	100	0	0	0	0	0	0	0	0	0	0
March 2040 .....	0	0	0	0	0	0	0	0	0	0	0
Weighted Average											
Life (years)** .....	29.8	23.1	22.8	22.8	22.2	21.1	18.9	3.9	1.2	0.4	0.2

\*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

Date	CF and CS† Classes							
	PSA Prepayment Assumption							
	0%	100%	200%	500%	800%	1200%	1600%	2400%
Initial Percent .....	100	100	100	100	100	100	100	100
March 2011 .....	100	94	88	70	52	28	4	0
March 2012 .....	100	88	77	49	27	8	*	0
March 2013 .....	100	83	68	34	14	2	*	0
March 2014 .....	100	77	59	24	7	1	*	0
March 2015 .....	99	73	52	17	4	*	*	0
March 2016 .....	99	68	46	12	2	*	0	0
March 2017 .....	99	64	40	8	1	*	0	0
March 2018 .....	99	59	35	6	1	*	0	0
March 2019 .....	99	55	30	4	*	*	0	0
March 2020 .....	99	50	26	3	*	*	0	0
March 2021 .....	97	46	22	2	*	*	0	0
March 2022 .....	96	42	19	1	*	*	0	0
March 2023 .....	94	39	16	1	*	*	0	0
March 2024 .....	93	35	14	1	*	*	0	0
March 2025 .....	91	32	12	*	*	0	0	0
March 2026 .....	89	29	10	*	*	0	0	0
March 2027 .....	86	26	9	*	*	0	0	0
March 2028 .....	84	24	7	*	*	0	0	0
March 2029 .....	81	21	6	*	*	0	0	0
March 2030 .....	78	19	5	*	*	0	0	0
March 2031 .....	75	16	4	*	*	0	0	0
March 2032 .....	71	14	3	*	*	0	0	0
March 2033 .....	67	12	3	*	*	0	0	0
March 2034 .....	63	10	2	*	*	0	0	0
March 2035 .....	58	8	2	*	*	0	0	0
March 2036 .....	52	6	1	*	*	0	0	0
March 2037 .....	47	5	1	*	0	0	0	0
March 2038 .....	40	4	1	*	0	0	0	0
March 2039 .....	33	3	*	*	0	0	0	0
March 2040 .....	25	3	*	*	0	0	0	0
March 2041 .....	24	2	*	*	0	0	0	0
March 2042 .....	22	2	*	*	0	0	0	0
March 2043 .....	20	2	*	*	0	0	0	0
March 2044 .....	18	1	*	*	0	0	0	0
March 2045 .....	16	1	*	*	0	0	0	0
March 2046 .....	13	*	*	*	0	0	0	0
March 2047 .....	10	*	*	*	0	0	0	0
March 2048 .....	7	0	0	0	0	0	0	0
March 2049 .....	4	0	0	0	0	0	0	0
March 2050 .....	0	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	26.0	11.7	7.1	2.8	1.6	0.8	0.3	0.1

Date	FG, SG†, FH, SH†, BO, DE††, DH and DL Classes						
	PSA Prepayment Assumption						
	0%	100%	150%	300%	450%	600%	1000%
Initial Percent .....	100	100	100	100	100	100	100
March 2011 .....	99	96	94	90	86	82	72
March 2012 .....	98	89	86	75	65	56	34
March 2013 .....	97	83	77	61	47	35	13
March 2014 .....	95	76	68	49	34	22	5
March 2015 .....	94	70	61	39	24	14	2
March 2016 .....	93	64	54	31	17	9	1
March 2017 .....	91	59	48	25	12	5	*
March 2018 .....	89	54	43	20	9	3	*
March 2019 .....	88	50	38	16	6	2	*
March 2020 .....	86	45	33	13	4	1	*
March 2021 .....	84	41	29	10	3	1	*
March 2022 .....	82	37	26	8	2	1	*
March 2023 .....	79	34	23	6	2	*	*
March 2024 .....	77	30	20	5	1	*	*
March 2025 .....	74	27	17	4	1	*	*
March 2026 .....	71	24	15	3	1	*	*
March 2027 .....	68	22	13	2	*	*	*
March 2028 .....	65	19	11	2	*	*	*
March 2029 .....	61	17	9	1	*	*	*
March 2030 .....	57	15	8	1	*	*	*
March 2031 .....	53	12	6	1	*	*	0
March 2032 .....	49	11	5	1	*	*	0
March 2033 .....	44	9	4	*	*	*	0
March 2034 .....	39	7	3	*	*	*	0
March 2035 .....	34	5	2	*	*	*	0
March 2036 .....	28	4	2	*	*	*	0
March 2037 .....	22	3	1	*	*	*	0
March 2038 .....	15	1	1	*	*	*	0
March 2039 .....	8	*	*	*	*	*	0
March 2040 .....	0	0	0	0	0	0	0
Weighted Average Life (years)** .....	19.9	10.6	8.5	5.2	3.7	2.9	1.8

- \* Indicates an outstanding balance greater than 0% and less than 0.5% of the original principal balance.
- \*\* Determined as specified under “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.
- † In the case of a Notional Class, the Decrement Table indicates the percentage of the original notional principal balance outstanding.
- †† The weighted average life information set forth for this Class is based solely on assumed principal distributions.

## **Characteristics of the Residual Classes**

A Residual Certificate will be subject to certain transfer restrictions. See “Description of the Certificates—Special Characteristics of the Residual Certificates” and “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

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. A Residual Certificate will constitute a noneconomic residual interest under the Regulations. Having a significant purpose to impede the assessment or collection of tax means that the transferor of a Residual Certificate had “improper knowledge” at the time of the transfer. See “Description of the Certificates—Special Characteristics of the Residual Certificates” in the REMIC Prospectus. You should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

## **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 “Material 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 “Material 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 make a REMIC election with respect to each REMIC set forth in the table under “Description of the Certificates—General—*Structure*.” The Regular Classes will be designated as “regular interests” and the Residual Classes will be designated as the “residual interests” in the REMICs as set forth in that table. Thus, 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 Residual Classes, as “qualified mortgages” for other REMICs. See “Material 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 Principal Only Classes and the Accrual Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. In addition, because all payments will be treated as included in the stated redemption price at maturity, the W Class will be treated as having been 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 “Material 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 “Material 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	200% PSA
2	300% PSA
3	300% PSA
4	500% PSA
5	300% PSA
6	300% PSA
7	300% PSA
8	350% PSA
9	300% PSA
10	350% PSA
11	200% PSA
12	234% PSA
13	250% PSA
14	165% PSA
15	200% PSA
16	150% PSA

See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment 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 “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

### **Taxation of Beneficial Owners of Residual Certificates**

The Holder of a Residual Certificate will be considered to be the holder of the “residual interest” in the related REMIC. Such Holder generally will be required to report its daily portion of the taxable income or net loss of the REMIC to which that Certificate relates. In certain periods, a Holder of a Residual Certificate may be required to recognize taxable income without being entitled to receive a corresponding amount of cash. Pursuant to the Trust Agreement, we will be obligated to provide to the Holder of a Residual Certificate (i) information necessary to enable it to prepare its federal income tax returns and (ii) any reports regarding the Residual Class that may be required under the Code. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Residual Certificates” in the REMIC Prospectus.

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

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 Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general

discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. The FB, FA, SB, SA, SC, KB, MH, MK, MN, CE, CL, PE, DH and DL Classes of RCR Certificates are Combination RCR Certificates. The SL Class represents (i) the right to receive a portion of the interest on the FK Class and (ii) beneficial ownership of an undivided interest in the SK Class. The SN and SP Classes each represent (i) the right to receive a portion of the interest on the FT Class and (ii) beneficial ownership of an undivided interest in the ST Class. The LS and KS Classes each represent (i) the right to receive a portion of the interest on the MF Class and (ii) beneficial ownership of an undivided interest in the MS Class. The ES and DS Classes each represent (i) the right to receive a portion of the interest on the GF Class and (ii) beneficial ownership of an undivided interest in the GS Class. The SV and SU Classes each represent (i) the right to receive a portion of the interest on the FW Class and (ii) beneficial ownership of an undivided interest in the SW Class. To the extent any such Class represents the right to receive a portion of the interest on a Class, it will be treated as a Strip RCR Certificate. To the extent any such Class represents beneficial ownership of an undivided interest in a Class, it will be treated as a Combination RCR Certificate. The remaining Classes of RCR Certificates are Strip RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

## **PLAN OF DISTRIBUTION**

We are obligated to deliver the Certificates to Barclays Capital Inc. (the “Dealer”) in exchange for the Trust MBS, the Underlying REMIC Certificates and the Group 16 SMBS. 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.

## **LEGAL MATTERS**

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

## Exhibit A

### Group 4 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	March 2010 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)	Approximate Weighted Average Remaining Term to Expiration of Interest Only Period (in months)
2007-9	FB	February 2007	31396PTZ4	(2)	FLT	March 2037	PT	\$188,500,000	0.49625699	\$25,185,042.00	7.229%	319	41	79
2007-9	SB	February 2007	31396PUA7	(2)	INV	March 2037	PT	14,500,000	0.49625699	7,195,726.00	7.229	319	41	79

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

(2) These classes bear interest as further described in the related Underlying REMIC Disclosure Document.

### Group 13 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal or Notional Principal Balance of Class	March 2010 Class Factor	Principal or Notional Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2004-38	AO	April 2004	31393YBQ7	(2)	PO	May 2034	NSJ/SEQ	\$150,000,000	0.58546231	\$10,890,184.00	5.584%	275	74
2009-113	XI	December 2009	31398GVZ9	5.0%	WAC/IO	January 2040	NTL	38,556,347	0.95781635	10,890,184.00	(3)	(3)	(3)

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

(2) This class bears interest as further described in the related Underlying REMIC Disclosure Document.

(3) The Class 2009-113-XI REMIC Certificate is backed by the Fannie Mae SMBS Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
364-8	WAC/IO	NTL	5.53%	270	70
356-8	FIX/IO	NTL	5.67	287	65
345-2	FIX/IO	NTL	5.50	267	81

### Group 14 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	March 2010 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-9	CA	January 2010	31398MAD8	5.0%	FIX	March 2037	SEQ	\$210,600,000	0.96346912	\$168,747,236.00	5.583%	282	69
2010-9	CB	January 2010	31398MCD6	5.0	FIX	February 2040	SEQ	59,400,000	1.00000000	49,400,000.00	5.583	282	69

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

Note: For any pool of Mortgage Loans backing an underlying REMIC or RCR certificate, if a preliminary calculation indicated that the sum of the WAM and WALA for that pool exceeded the longest original term to maturity of any Mortgage Loan in the pool, the WALA used in determining the information shown in the related table was reduced as necessary to insure that the sum of the WAM and WALA does not exceed such original term to maturity.

## Schedule 1

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 1</b>								
FC	\$205,000,000	FB	\$205,000,000	PT	(4)	FLT	31398PKB4	April 2040
QA	205,000,000(3)							
QB	205,000,000(3)							
<b>Recombination 2</b>								
FC	205,000,000	FA	205,000,000	PT	(4)	FLT	31398PKC2	April 2040
QA	205,000,000(3)							
<b>Recombination 3</b>								
SE	205,000,000(3)	SB	205,000,000(3)	NTL	(4)	INV/IO	31398PKD0	April 2040
QC	205,000,000(3)							
<b>Recombination 4</b>								
QB	205,000,000(3)	SA	205,000,000(3)	NTL	(4)	INV/IO	31398PKE8	April 2040
SE	205,000,000(3)							
QC	205,000,000(3)							
<b>Recombination 5</b>								
QA	205,000,000(3)	SC	205,000,000(3)	NTL	(4)	INV/IO	31398PKF5	April 2040
QB	205,000,000(3)							
SE	205,000,000(3)							
QC	205,000,000(3)							
<b>Recombination 6</b>								
OB	15,262,000	KB	15,262,000	SEQ	5.00%	FIX	31398PKJ7	April 2040
IB	15,262,000(3)							
<b>Recombination 7</b>								
FK	18,750,000	FL	18,750,000	SEQ	(4)	FLT	31398PKG3	July 2038
SK	18,750,000(3)	SL	18,750,000(3)	NTL	(4)	INV/IO	31398PKH1	July 2038
<b>Recombination 8</b>								
FT	14,901,674	FN	14,901,674	PT	(4)	FLT	31398PKK4	April 2050
ST	14,901,674(3)	SN	14,901,674(3)	NTL	(4)	INV/IO	31398PKL2	April 2050
<b>Recombination 9</b>								
FT	14,901,674	FP	14,901,674	PT	(4)	FLT	31398PKM0	April 2050
ST	14,901,674(3)	SP	14,901,674(3)	NTL	(4)	INV/IO	31398PKN8	April 2050

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 10</b>								
MF	\$213,525,000	LF	\$213,525,000	PAC/AD	(4)	FLT	31398PKP3	April 2040
MS	213,525,000(3)	LS	213,525,000(3)	NTL	(4)	INV/IO	31398PKQ1	April 2040
<b>Recombination 11</b>								
MF	213,525,000	KF	213,525,000	PAC/AD	(4)	FLT	31398PKR9	April 2040
MS	213,525,000(3)	KS	213,525,000(3)	NTL	(4)	INV/IO	31398PKS7	April 2040
<b>Recombination 12</b>								
ME	128,115,000	MH	146,417,142	PAC/AD	3.50%	FIX	31398PKT5	April 2040
MF	18,302,142							
MS	18,302,142(3)							
<b>Recombination 13</b>								
ME	128,115,000	MK	170,820,000	PAC/AD	4.00	FIX	31398PKU2	April 2040
MF	42,705,000							
MS	42,705,000(3)							
<b>Recombination 14</b>								
ME	128,115,000	MN	204,984,000	PAC/AD	4.50	FIX	31398PKV0	April 2040
MF	76,869,000							
MS	76,869,000(3)							
<b>Recombination 15</b>								
GF	64,164,285	EF	64,164,285	PAC/AD	(4)	FLT	31398PKW8	April 2040
GS	64,164,285(3)	ES	64,164,285(3)	NTL	(4)	INV/IO	31398PKX6	April 2040
<b>Recombination 16</b>								
GF	64,164,285	DF	64,164,285	PAC/AD	(4)	FLT	31398PKY4	April 2040
GS	64,164,285(3)	DS	64,164,285(3)	NTL	(4)	INV/IO	31398PKZ1	April 2040
<b>Recombination 17</b>								
FW	60,420,000	FV	60,420,000	PAC/AD	(4)	FLT	31398PLA5	April 2040
SW	60,420,000(3)	SV	60,420,000(3)	NTL	(4)	INV/IO	31398PLB3	April 2040
<b>Recombination 18</b>								
FW	60,420,000	FU	60,420,000	PAC/AD	(4)	FLT	31398PLC1	April 2040
SW	60,420,000(3)	SU	60,420,000(3)	NTL	(4)	INV/IO	31398PLD9	April 2040
<b>Recombination 19</b>								
CB	20,140,000	CE	23,017,142	PAC/AD	3.50	FIX	31398PLE7	April 2040
FW	2,877,142							
SW	2,877,142(3)							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 20								
CB	\$ 20,140,000	CL	\$ 32,224,000	PAC/AD	4.50%	FIX	31398PLF4	April 2040
FW	12,084,000							
SW	12,084,000(3)							
Recombination 21								
AP	43,115,000	PG	43,115,000	SC/PAC	3.00	FIX	31398PLG2	February 2040
		PI	17,246,000(3)	NTL	5.00	FIX/IO	31398PLJ6	February 2040
Recombination 22								
AP	43,115,000	PH	43,115,000	SC/PAC	4.00	FIX	31398PLH0	February 2040
		PI	8,623,000(3)	NTL	5.00	FIX/IO	31398PLJ6	February 2040
Recombination 23								
OP	14,721,000	PE	14,721,000	SC/PAC	5.00	FIX	31398PLK3	February 2040
IP	14,721,000(3)							
Recombination 24								
FH	102,691,090	DH	159,741,696	PT	4.50	FIX	31398PLL1	April 2040
SH	102,691,090(3)							
BO	57,050,606							
Recombination 25								
FH	342,303,630	DL	399,354,236	PT	6.00	FIX	31398PLM9	April 2040
SH	342,303,630(3)							
BO	57,050,606							

- (1) REMIC Certificates and RCR Certificates in any Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, 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.
- (2) See “Description of the Certificates—Class Definitions and Abbreviations” in the REMIC Prospectus.
- (3) Notional balances. These Classes are Interest Only Classes. See page S-12 for a description of how their notional balances are calculated.
- (4) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.

## Principal Balance Schedules

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$34,839,000.00	May 2015 .....	\$10,362,874.08	July 2020 .....	\$ 2,355,400.66
April 2010 .....	34,234,766.07	June 2015 .....	10,119,988.79	August 2020 .....	2,299,292.59
May 2010 .....	33,678,586.38	July 2015 .....	9,882,746.27	September 2020 ....	2,244,503.32
June 2010 .....	33,129,268.52	August 2015 .....	9,651,016.29	October 2020 .....	2,191,002.15
July 2010 .....	32,586,728.83	September 2015 ....	9,424,671.57	November 2020 .....	2,138,759.07
August 2010 .....	32,050,884.61	October 2015 .....	9,203,587.80	December 2020 .....	2,087,744.80
September 2010 ....	31,521,654.21	November 2015 .....	8,987,643.49	January 2021 .....	2,037,930.71
October 2010 .....	30,998,956.93	December 2015 .....	8,776,719.97	February 2021 .....	1,989,288.83
November 2010 .....	30,482,713.07	January 2016 .....	8,570,701.27	March 2021 .....	1,941,791.87
December 2010 .....	29,972,843.90	February 2016 .....	8,369,474.11	April 2021 .....	1,895,413.13
January 2011 .....	29,469,271.62	March 2016 .....	8,172,927.79	May 2021 .....	1,850,126.55
February 2011 .....	28,971,919.40	April 2016 .....	7,980,954.17	June 2021 .....	1,805,906.67
March 2011 .....	28,480,711.33	May 2016 .....	7,793,447.59	July 2021 .....	1,762,728.62
April 2011 .....	27,995,572.42	June 2016 .....	7,610,304.83	August 2021 .....	1,720,568.10
May 2011 .....	27,516,428.59	July 2016 .....	7,431,425.03	September 2021 ....	1,679,401.39
June 2011 .....	27,043,206.65	August 2016 .....	7,256,709.64	October 2021 .....	1,639,205.28
July 2011 .....	26,575,834.30	September 2016 ....	7,086,062.41	November 2021 .....	1,599,957.14
August 2011 .....	26,114,240.14	October 2016 .....	6,919,389.26	December 2021 .....	1,561,634.85
September 2011 ....	25,658,353.60	November 2016 ....	6,756,598.31	January 2022 .....	1,524,216.79
October 2011 .....	25,208,104.99	December 2016 ....	6,597,599.78	February 2022 .....	1,487,681.85
November 2011 .....	24,763,425.46	January 2017 .....	6,442,305.96	March 2022 .....	1,452,009.42
December 2011 .....	24,324,246.99	February 2017 .....	6,290,631.13	April 2022 .....	1,417,179.34
January 2012 .....	23,890,502.38	March 2017 .....	6,142,491.59	May 2022 .....	1,383,171.94
February 2012 .....	23,462,125.27	April 2017 .....	5,997,805.52	June 2022 .....	1,349,968.00
March 2012 .....	23,039,050.07	May 2017 .....	5,856,493.02	July 2022 .....	1,317,548.75
April 2012 .....	22,621,212.01	June 2017 .....	5,718,476.00	August 2022 .....	1,285,895.85
May 2012 .....	22,208,547.09	July 2017 .....	5,583,678.19	September 2022 ....	1,254,991.38
June 2012 .....	21,800,992.11	August 2017 .....	5,452,025.06	October 2022 .....	1,224,817.83
July 2012 .....	21,398,484.61	September 2017 ....	5,323,443.80	November 2022 .....	1,195,358.13
August 2012 .....	21,000,962.91	October 2017 .....	5,197,863.28	December 2022 .....	1,166,595.57
September 2012 ....	20,608,366.06	November 2017 ....	5,075,214.00	January 2023 .....	1,138,513.84
October 2012 .....	20,220,633.85	December 2017 .....	4,955,428.08	February 2023 .....	1,111,097.01
November 2012 .....	19,837,706.82	January 2018 .....	4,838,439.17	March 2023 .....	1,084,329.51
December 2012 .....	19,459,526.21	February 2018 .....	4,724,182.48	April 2023 .....	1,058,196.16
January 2013 .....	19,086,033.99	March 2018 .....	4,612,594.70	May 2023 .....	1,032,682.10
February 2013 .....	18,717,172.82	April 2018 .....	4,503,613.97	June 2023 .....	1,007,772.82
March 2013 .....	18,352,886.07	May 2018 .....	4,397,179.87	July 2023 .....	983,454.17
April 2013 .....	17,993,117.78	June 2018 .....	4,293,233.37	August 2023 .....	959,712.30
May 2013 .....	17,637,812.68	July 2018 .....	4,191,716.78	September 2023 ....	936,533.70
June 2013 .....	17,286,916.17	August 2018 .....	4,092,573.77	October 2023 .....	913,905.17
July 2013 .....	16,940,374.32	September 2018 ....	3,995,749.28	November 2023 ....	891,813.81
August 2013 .....	16,598,133.84	October 2018 .....	3,901,189.55	December 2023 ....	870,247.03
September 2013 ....	16,260,142.10	November 2018 ....	3,808,842.03	January 2024 .....	849,192.51
October 2013 .....	15,926,347.09	December 2018 ....	3,718,655.40	February 2024 .....	828,638.26
November 2013 .....	15,596,697.45	January 2019 .....	3,630,579.51	March 2024 .....	808,572.52
December 2013 .....	15,271,142.45	February 2019 .....	3,544,565.38	April 2024 .....	788,983.84
January 2014 .....	14,949,631.95	March 2019 .....	3,460,565.16	May 2024 .....	769,861.02
February 2014 .....	14,632,116.44	April 2019 .....	3,378,532.09	June 2024 .....	751,193.11
March 2014 .....	14,318,546.99	May 2019 .....	3,298,420.49	July 2024 .....	732,969.44
April 2014 .....	14,008,875.30	June 2019 .....	3,220,185.75	August 2024 .....	715,179.57
May 2014 .....	13,703,053.62	July 2019 .....	3,143,784.28	September 2024 ....	697,813.31
June 2014 .....	13,401,034.80	August 2019 .....	3,069,173.48	October 2024 .....	680,860.71
July 2014 .....	13,102,772.25	September 2019 ....	2,996,311.77	November 2024 ....	664,312.04
August 2014 .....	12,808,219.96	October 2019 .....	2,925,158.50	December 2024 ....	648,157.80
September 2014 ....	12,517,332.48	November 2019 ....	2,855,673.95	January 2025 .....	632,388.72
October 2014 .....	12,230,064.89	December 2019 ....	2,787,819.36	February 2025 .....	616,995.75
November 2014 .....	11,946,372.84	January 2020 .....	2,721,556.83	March 2025 .....	601,970.02
December 2014 .....	11,666,719.15	February 2020 .....	2,656,849.33	April 2025 .....	587,302.91
January 2015 .....	11,393,556.58	March 2020 .....	2,593,660.71	May 2025 .....	572,985.97
February 2015 .....	11,126,735.41	April 2020 .....	2,531,955.65	June 2025 .....	559,010.95
March 2015 .....	10,866,109.34	May 2020 .....	2,471,699.63	July 2025 .....	545,369.80
April 2015 .....	10,611,535.45	June 2020 .....	2,412,858.95	August 2025 .....	532,054.67



## 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>
September 2025 . . . .	\$ 519,057.86	December 2030 . . . .	\$ 105,768.81	March 2036 . . . . .	\$ 19,362.68
October 2025 . . . . .	506,371.87	January 2031 . . . . .	103,064.63	April 2036 . . . . .	18,820.09
November 2025 . . . . .	493,989.39	February 2031 . . . . .	100,427.03	May 2036 . . . . .	18,291.53
December 2025 . . . . .	481,903.25	March 2031 . . . . .	97,854.41	June 2036 . . . . .	17,776.67
January 2026 . . . . .	470,106.47	April 2031 . . . . .	95,345.20	July 2036 . . . . .	17,275.16
February 2026 . . . . .	458,592.21	May 2031 . . . . .	92,897.88	August 2036 . . . . .	16,786.68
March 2026 . . . . .	447,353.82	June 2031 . . . . .	90,510.96	September 2036 . . . .	16,310.89
April 2026 . . . . .	436,384.78	July 2031 . . . . .	88,182.99	October 2036 . . . . .	15,847.48
May 2026 . . . . .	425,678.73	August 2031 . . . . .	85,912.54	November 2036 . . . . .	15,396.14
June 2026 . . . . .	415,229.46	September 2031 . . . .	83,698.23	December 2036 . . . . .	14,956.58
July 2026 . . . . .	405,030.92	October 2031 . . . . .	81,538.70	January 2037 . . . . .	14,528.49
August 2026 . . . . .	395,077.16	November 2031 . . . . .	79,432.63	February 2037 . . . . .	14,111.60
September 2026 . . . .	385,362.42	December 2031 . . . . .	77,378.73	March 2037 . . . . .	13,705.61
October 2026 . . . . .	375,881.03	January 2032 . . . . .	75,375.75	April 2037 . . . . .	13,310.27
November 2026 . . . . .	366,627.48	February 2032 . . . . .	73,422.44	May 2037 . . . . .	12,925.30
December 2026 . . . . .	357,596.39	March 2032 . . . . .	71,517.62	June 2037 . . . . .	12,550.43
January 2027 . . . . .	348,782.48	April 2032 . . . . .	69,660.11	July 2037 . . . . .	12,185.43
February 2027 . . . . .	340,180.63	May 2032 . . . . .	67,848.75	August 2037 . . . . .	11,830.04
March 2027 . . . . .	331,785.81	June 2032 . . . . .	66,082.45	September 2037 . . . .	11,484.03
April 2027 . . . . .	323,593.11	July 2032 . . . . .	64,360.10	October 2037 . . . . .	11,147.14
May 2027 . . . . .	315,597.76	August 2032 . . . . .	62,680.64	November 2037 . . . . .	10,819.16
June 2027 . . . . .	307,795.07	September 2032 . . . .	61,043.04	December 2037 . . . . .	10,499.87
July 2027 . . . . .	300,180.48	October 2032 . . . . .	59,446.27	January 2038 . . . . .	10,189.03
August 2027 . . . . .	292,749.53	November 2032 . . . . .	57,889.35	February 2038 . . . . .	9,886.45
September 2027 . . . .	285,497.87	December 2032 . . . . .	56,371.31	March 2038 . . . . .	9,591.90
October 2027 . . . . .	278,421.25	January 2033 . . . . .	54,891.21	April 2038 . . . . .	9,305.20
November 2027 . . . . .	271,515.50	February 2033 . . . . .	53,448.12	May 2038 . . . . .	9,026.13
December 2027 . . . . .	264,776.59	March 2033 . . . . .	52,041.14	June 2038 . . . . .	8,754.52
January 2028 . . . . .	258,200.54	April 2033 . . . . .	50,669.41	July 2038 . . . . .	8,490.16
February 2028 . . . . .	251,783.49	May 2033 . . . . .	49,332.05	August 2038 . . . . .	8,232.88
March 2028 . . . . .	245,521.66	June 2033 . . . . .	48,028.24	September 2038 . . . .	7,982.49
April 2028 . . . . .	239,411.36	July 2033 . . . . .	46,757.15	October 2038 . . . . .	7,738.82
May 2028 . . . . .	233,449.00	August 2033 . . . . .	45,517.99	November 2038 . . . . .	7,501.71
June 2028 . . . . .	227,631.06	September 2033 . . . .	44,309.99	December 2038 . . . . .	7,270.98
July 2028 . . . . .	221,954.09	October 2033 . . . . .	43,132.38	January 2039 . . . . .	7,046.47
August 2028 . . . . .	216,414.75	November 2033 . . . . .	41,984.42	February 2039 . . . . .	6,828.02
September 2028 . . . .	211,009.77	December 2033 . . . . .	40,865.38	March 2039 . . . . .	6,615.48
October 2028 . . . . .	205,735.93	January 2034 . . . . .	39,774.57	April 2039 . . . . .	6,408.70
November 2028 . . . . .	200,590.13	February 2034 . . . . .	38,711.28	May 2039 . . . . .	6,207.53
December 2028 . . . . .	195,569.31	March 2034 . . . . .	37,674.86	June 2039 . . . . .	6,011.83
January 2029 . . . . .	190,670.49	April 2034 . . . . .	36,664.63	July 2039 . . . . .	5,821.45
February 2029 . . . . .	185,890.77	May 2034 . . . . .	35,679.97	August 2039 . . . . .	5,636.27
March 2029 . . . . .	181,227.31	June 2034 . . . . .	34,720.24	September 2039 . . . .	5,456.14
April 2029 . . . . .	176,677.32	July 2034 . . . . .	33,784.83	October 2039 . . . . .	5,280.95
May 2029 . . . . .	172,238.11	August 2034 . . . . .	32,873.15	November 2039 . . . . .	5,110.55
June 2029 . . . . .	167,907.04	September 2034 . . . .	31,984.61	December 2039 . . . . .	4,944.84
July 2029 . . . . .	163,681.51	October 2034 . . . . .	31,118.66	January 2040 . . . . .	4,783.68
August 2029 . . . . .	159,559.01	November 2034 . . . . .	30,274.72	February 2040 . . . . .	4,626.97
September 2029 . . . .	155,537.08	December 2034 . . . . .	29,452.27	March 2040 . . . . .	4,474.58
October 2029 . . . . .	151,613.31	January 2035 . . . . .	28,650.77	April 2040 . . . . .	4,326.40
November 2029 . . . . .	147,785.36	February 2035 . . . . .	27,869.71	May 2040 . . . . .	4,182.33
December 2029 . . . . .	144,050.94	March 2035 . . . . .	27,108.59	June 2040 . . . . .	4,042.27
January 2030 . . . . .	140,407.80	April 2035 . . . . .	26,366.91	July 2040 . . . . .	3,906.09
February 2030 . . . . .	136,853.77	May 2035 . . . . .	25,644.19	August 2040 . . . . .	3,773.72
March 2030 . . . . .	133,386.71	June 2035 . . . . .	24,939.98	September 2040 . . . .	3,645.04
April 2030 . . . . .	130,004.53	July 2035 . . . . .	24,253.80	October 2040 . . . . .	3,519.96
May 2030 . . . . .	126,705.21	August 2035 . . . . .	23,585.23	November 2040 . . . . .	3,398.39
June 2030 . . . . .	123,486.75	September 2035 . . . .	22,933.81	December 2040 . . . . .	3,280.24
July 2030 . . . . .	120,347.23	October 2035 . . . . .	22,299.14	January 2041 . . . . .	3,165.41
August 2030 . . . . .	117,284.74	November 2035 . . . . .	21,680.78	February 2041 . . . . .	3,053.82
September 2030 . . . .	114,297.43	December 2035 . . . . .	21,078.35	March 2041 . . . . .	2,945.39
October 2030 . . . . .	111,383.51	January 2036 . . . . .	20,491.45	April 2041 . . . . .	2,840.03
November 2030 . . . . .	108,541.21	February 2036 . . . . .	19,919.68	May 2041 . . . . .	2,737.67

### 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>
June 2041 .....	\$ 2,638.22	January 2043 .....	\$ 1,211.26	August 2044 .....	\$ 411.36
July 2041 .....	2,541.60	February 2043 .....	1,156.32	September 2044 ....	381.23
August 2041 .....	2,447.75	March 2043 .....	1,103.05	October 2044 .....	352.08
September 2041 ....	2,356.59	April 2043 .....	1,051.38	November 2044 .....	323.88
October 2041 .....	2,268.06	May 2043 .....	1,001.28	December 2044 .....	296.60
November 2041 .....	2,182.07	June 2043 .....	952.71	January 2045 .....	270.21
December 2041 .....	2,098.56	July 2043 .....	905.62	February 2045 .....	244.70
January 2042 .....	2,017.47	August 2043 .....	859.97	March 2045 .....	220.03
February 2042 .....	1,938.74	September 2043 ....	815.72	April 2045 .....	196.19
March 2042 .....	1,862.30	October 2043 .....	772.84	May 2045 .....	173.14
April 2042 .....	1,788.09	November 2043 ....	731.29	June 2045 .....	150.87
May 2042 .....	1,716.05	December 2043 ....	691.02	July 2045 .....	129.36
June 2042 .....	1,646.12	January 2044 .....	652.02	August 2045 .....	108.58
July 2042 .....	1,578.25	February 2044 .....	614.23	September 2045 ....	88.51
August 2042 .....	1,512.38	March 2044 .....	577.64	October 2045 .....	69.13
September 2042 ....	1,448.47	April 2044 .....	542.20	November 2045 .....	50.42
October 2042 .....	1,386.44	May 2044 .....	507.88	December 2045 .....	32.37
November 2042 .....	1,326.27	June 2044 .....	474.65	January 2046 .....	14.95
December 2042 .....	1,267.89	July 2044 .....	442.49	February 2046 and thereafter .....	0.00

### Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$343,000,000.00	May 2013 .....	\$187,278,358.65	July 2016 .....	\$ 91,845,868.17
April 2010 .....	337,667,387.60	June 2013 .....	184,098,967.82	August 2016 .....	90,044,836.76
May 2010 .....	332,688,054.92	July 2013 .....	180,959,591.73	September 2016 ....	88,279,045.20
June 2010 .....	327,763,234.14	August 2013 .....	177,859,726.75	October 2016 .....	86,547,805.07
July 2010 .....	322,892,285.91	September 2013 ....	174,798,875.62	November 2016 .....	84,850,441.35
August 2010 .....	318,074,588.25	October 2013 .....	171,776,547.31	December 2016 .....	83,186,292.22
September 2010 ....	313,309,536.26	November 2013 ....	168,792,257.01	January 2017 .....	81,554,708.78
October 2010 .....	308,596,541.81	December 2013 ....	165,845,525.96	February 2017 .....	79,955,054.76
November 2010 .....	303,935,033.09	January 2014 .....	162,935,881.47	March 2017 .....	78,386,706.33
December 2010 .....	299,324,454.34	February 2014 .....	160,062,856.77	April 2017 .....	76,849,051.83
January 2011 .....	294,764,265.40	March 2014 .....	157,225,990.99	May 2017 .....	75,263,164.63
February 2011 .....	290,253,941.35	April 2014 .....	154,424,829.03	June 2017 .....	73,647,934.21
March 2011 .....	285,792,972.07	May 2014 .....	151,658,921.54	July 2017 .....	72,066,300.46
April 2011 .....	281,380,861.86	June 2014 .....	148,927,824.82	August 2017 .....	70,517,578.51
May 2011 .....	277,017,128.97	July 2014 .....	146,231,100.75	September 2017 ....	69,001,097.25
June 2011 .....	272,708,316.54	August 2014 .....	143,568,316.74	October 2017 .....	67,516,199.08
July 2011 .....	268,453,733.36	September 2014 ....	140,939,045.61	November 2017 .....	66,062,239.62
August 2011 .....	264,252,696.91	October 2014 .....	138,342,865.60	December 2017 .....	64,638,587.48
September 2011 ....	260,104,533.27	November 2014 ....	135,779,360.23	January 2018 .....	63,244,623.96
October 2011 .....	256,008,577.01	December 2014 ....	133,248,118.26	February 2018 .....	61,879,742.81
November 2011 .....	251,964,171.06	January 2015 .....	130,748,733.64	March 2018 .....	60,543,349.99
December 2011 .....	247,970,666.62	February 2015 .....	128,280,805.43	April 2018 .....	59,234,863.43
January 2012 .....	244,027,423.08	March 2015 .....	125,843,937.72	May 2018 .....	57,953,712.78
February 2012 .....	240,133,807.85	April 2015 .....	123,437,739.59	June 2018 .....	56,699,339.19
March 2012 .....	236,289,196.34	May 2015 .....	121,061,825.06	July 2018 .....	55,471,195.05
April 2012 .....	232,492,971.80	June 2015 .....	118,715,812.98	August 2018 .....	54,268,743.82
May 2012 .....	228,744,525.25	July 2015 .....	116,406,545.08	September 2018 ....	53,091,459.73
June 2012 .....	225,043,255.37	August 2015 .....	114,142,196.71	October 2018 .....	51,938,827.66
July 2012 .....	221,388,568.41	September 2015 ....	111,921,894.11	November 2018 ....	50,810,342.85
August 2012 .....	217,779,878.10	October 2015 .....	109,744,780.50	December 2018 .....	49,700,411.43
September 2012 ....	214,216,605.54	November 2015 ....	107,610,015.79	January 2019 .....	48,613,820.61
October 2012 .....	210,698,179.11	December 2015 ....	105,500,579.27	February 2019 .....	47,550,091.17
November 2012 .....	207,224,034.40	January 2016 .....	103,432,406.88	March 2019 .....	46,508,753.56
December 2012 .....	203,793,614.09	February 2016 .....	101,404,692.63	April 2019 .....	45,489,347.73
January 2013 .....	200,406,367.88	March 2016 .....	99,416,646.29	May 2019 .....	44,491,422.94
February 2013 .....	197,061,752.40	April 2016 .....	97,467,493.00	June 2019 .....	43,514,537.57
March 2013 .....	193,759,231.11	May 2016 .....	95,556,473.05	July 2019 .....	42,558,258.90
April 2013 .....	190,498,274.23	June 2016 .....	93,682,841.56	August 2019 .....	41,622,163.00

## Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2019 . . . .	\$ 40,705,834.50	December 2024 . . . .	\$ 9,499,602.08	March 2030 . . . . .	\$ 1,829,347.53
October 2019 . . . . .	39,808,866.44	January 2025 . . . . .	9,272,632.08	April 2030 . . . . .	1,776,832.10
November 2019 . . . . .	38,930,860.11	February 2025 . . . . .	9,050,684.18	May 2030 . . . . .	1,725,581.64
December 2019 . . . . .	38,071,424.86	March 2025 . . . . .	8,833,651.94	June 2030 . . . . .	1,675,568.04
January 2020 . . . . .	37,230,177.97	April 2025 . . . . .	8,621,431.14	July 2030 . . . . .	1,626,763.77
February 2020 . . . . .	36,406,744.45	May 2025 . . . . .	8,413,919.68	August 2030 . . . . .	1,579,141.92
March 2020 . . . . .	35,600,756.93	June 2025 . . . . .	8,211,017.59	September 2030 . . . .	1,532,676.13
April 2020 . . . . .	34,811,855.47	July 2025 . . . . .	8,012,626.96	October 2030 . . . . .	1,487,340.60
May 2020 . . . . .	34,039,687.45	August 2025 . . . . .	7,818,651.91	November 2030 . . . . .	1,443,110.08
June 2020 . . . . .	33,283,907.38	September 2025 . . . .	7,628,998.52	December 2030 . . . . .	1,399,959.87
July 2020 . . . . .	32,544,176.79	October 2025 . . . . .	7,443,574.85	January 2031 . . . . .	1,357,865.78
August 2020 . . . . .	31,820,164.07	November 2025 . . . . .	7,262,290.81	February 2031 . . . . .	1,316,804.15
September 2020 . . . .	31,111,544.35	December 2025 . . . . .	7,085,058.22	March 2031 . . . . .	1,276,751.83
October 2020 . . . . .	30,417,999.34	January 2026 . . . . .	6,911,790.71	April 2031 . . . . .	1,237,686.13
November 2020 . . . . .	29,739,217.23	February 2026 . . . . .	6,742,403.70	May 2031 . . . . .	1,199,584.89
December 2020 . . . . .	29,074,892.54	March 2026 . . . . .	6,576,814.36	June 2031 . . . . .	1,162,426.40
January 2021 . . . . .	28,424,725.97	April 2026 . . . . .	6,414,941.57	July 2031 . . . . .	1,126,189.42
February 2021 . . . . .	27,788,424.33	May 2026 . . . . .	6,256,705.91	August 2031 . . . . .	1,090,853.16
March 2021 . . . . .	27,165,700.40	June 2026 . . . . .	6,102,029.59	September 2031 . . . .	1,056,397.28
April 2021 . . . . .	26,556,272.76	July 2026 . . . . .	5,950,836.45	October 2031 . . . . .	1,022,801.87
May 2021 . . . . .	25,959,865.74	August 2026 . . . . .	5,803,051.90	November 2031 . . . . .	990,047.46
June 2021 . . . . .	25,376,209.28	September 2026 . . . .	5,658,602.90	December 2031 . . . . .	958,114.98
July 2021 . . . . .	24,805,038.79	October 2026 . . . . .	5,517,417.94	January 2032 . . . . .	926,985.80
August 2021 . . . . .	24,246,095.10	November 2026 . . . . .	5,379,426.97	February 2032 . . . . .	896,641.66
September 2021 . . . .	23,699,124.29	December 2026 . . . . .	5,244,561.44	March 2032 . . . . .	867,064.70
October 2021 . . . . .	23,163,877.63	January 2027 . . . . .	5,112,754.17	April 2032 . . . . .	838,237.45
November 2021 . . . . .	22,640,111.43	February 2027 . . . . .	4,983,939.43	May 2032 . . . . .	810,142.83
December 2021 . . . . .	22,127,586.98	March 2027 . . . . .	4,858,052.84	June 2032 . . . . .	782,764.10
January 2022 . . . . .	21,626,070.45	April 2027 . . . . .	4,735,031.34	July 2032 . . . . .	756,084.89
February 2022 . . . . .	21,135,332.76	May 2027 . . . . .	4,614,813.21	August 2032 . . . . .	730,089.21
March 2022 . . . . .	20,655,149.49	June 2027 . . . . .	4,497,338.02	September 2032 . . . .	704,761.37
April 2022 . . . . .	20,185,300.83	July 2027 . . . . .	4,382,546.58	October 2032 . . . . .	680,086.06
May 2022 . . . . .	19,725,571.43	August 2027 . . . . .	4,270,380.95	November 2032 . . . . .	656,048.29
June 2022 . . . . .	19,275,750.33	September 2027 . . . .	4,160,784.39	December 2032 . . . . .	632,633.37
July 2022 . . . . .	18,835,630.90	October 2027 . . . . .	4,053,701.36	January 2033 . . . . .	609,826.96
August 2022 . . . . .	18,405,010.72	November 2027 . . . . .	3,949,077.46	February 2033 . . . . .	587,615.02
September 2022 . . . .	17,983,691.50	December 2027 . . . . .	3,846,859.44	March 2033 . . . . .	565,983.81
October 2022 . . . . .	17,571,479.00	January 2028 . . . . .	3,746,995.17	April 2033 . . . . .	544,919.89
November 2022 . . . . .	17,168,182.96	February 2028 . . . . .	3,649,433.59	May 2033 . . . . .	524,410.13
December 2022 . . . . .	16,773,617.01	March 2028 . . . . .	3,554,124.74	June 2033 . . . . .	504,441.66
January 2023 . . . . .	16,387,598.57	April 2028 . . . . .	3,461,019.67	July 2033 . . . . .	485,001.90
February 2023 . . . . .	16,009,948.82	May 2028 . . . . .	3,370,070.49	August 2033 . . . . .	466,078.55
March 2023 . . . . .	15,640,492.59	June 2028 . . . . .	3,281,230.29	September 2033 . . . .	447,659.57
April 2023 . . . . .	15,279,058.30	July 2028 . . . . .	3,194,453.16	October 2033 . . . . .	429,733.19
May 2023 . . . . .	14,925,477.87	August 2028 . . . . .	3,109,694.13	November 2033 . . . . .	412,287.89
June 2023 . . . . .	14,579,586.68	September 2028 . . . .	3,026,909.21	December 2033 . . . . .	395,312.40
July 2023 . . . . .	14,241,223.47	October 2028 . . . . .	2,946,055.30	January 2034 . . . . .	378,795.72
August 2023 . . . . .	13,910,230.29	November 2028 . . . . .	2,867,090.22	February 2034 . . . . .	362,727.07
September 2023 . . . .	13,586,452.43	December 2028 . . . . .	2,789,972.69	March 2034 . . . . .	347,095.89
October 2023 . . . . .	13,269,738.36	January 2029 . . . . .	2,714,662.27	April 2034 . . . . .	331,891.89
November 2023 . . . . .	12,959,939.64	February 2029 . . . . .	2,641,119.40	May 2034 . . . . .	317,104.99
December 2023 . . . . .	12,656,910.88	March 2029 . . . . .	2,569,305.33	June 2034 . . . . .	302,725.31
January 2024 . . . . .	12,360,509.69	April 2029 . . . . .	2,499,182.15	July 2034 . . . . .	288,743.23
February 2024 . . . . .	12,070,596.60	May 2029 . . . . .	2,430,712.72	August 2034 . . . . .	275,149.30
March 2024 . . . . .	11,787,034.98	June 2029 . . . . .	2,363,860.71	September 2034 . . . .	261,934.31
April 2024 . . . . .	11,509,691.05	July 2029 . . . . .	2,298,590.54	October 2034 . . . . .	249,089.23
May 2024 . . . . .	11,238,433.74	August 2029 . . . . .	2,234,867.39	November 2034 . . . . .	236,605.24
June 2024 . . . . .	10,973,134.70	September 2029 . . . .	2,172,657.17	December 2034 . . . . .	224,473.72
July 2024 . . . . .	10,713,668.21	October 2029 . . . . .	2,111,926.52	January 2035 . . . . .	212,686.23
August 2024 . . . . .	10,459,911.14	November 2029 . . . . .	2,052,642.77	February 2035 . . . . .	201,234.53
September 2024 . . . .	10,211,742.90	December 2029 . . . . .	1,994,773.96	March 2035 . . . . .	190,110.55
October 2024 . . . . .	9,969,045.36	January 2030 . . . . .	1,938,288.80	April 2035 . . . . .	179,306.40
November 2024 . . . . .	9,731,702.85	February 2030 . . . . .	1,883,156.65	May 2035 . . . . .	168,814.37

## Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2035 .....	\$ 158,626.92	June 2036 .....	\$ 60,834.13	June 2037 .....	\$ 2,330.82
July 2035 .....	148,736.69	July 2036 .....	54,390.39	July 2037 .....	2,058.04
August 2035 .....	139,136.45	August 2036 .....	48,147.41	August 2037 .....	1,793.46
September 2035 .....	129,819.18	September 2036 .....	42,100.21	September 2037 .....	1,536.90
October 2035 .....	120,777.97	October 2036 .....	36,243.91	October 2037 .....	1,288.14
November 2035 .....	112,006.09	November 2036 .....	30,573.74	November 2037 .....	1,047.00
December 2035 .....	104,007.17	December 2036 .....	25,085.03	December 2037 .....	813.29
January 2036 .....	96,247.34	January 2037 .....	19,773.24	January 2038 .....	586.83
February 2036 .....	88,720.74	February 2037 .....	14,633.90	February 2038 .....	367.43
March 2036 .....	81,421.66	March 2037 .....	9,662.68	March 2038 .....	154.92
April 2036 .....	74,344.48	April 2037 .....	4,855.32	April 2038 and thereafter .....	0.00
May 2036 .....	67,483.76	May 2037 .....	2,612.01		

## Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$89,660,000.00	January 2014 .....	\$39,231,391.33	November 2017 .....	\$14,214,158.51
April 2010 .....	88,105,206.61	February 2014 .....	38,448,166.96	December 2017 .....	13,880,416.08
May 2010 .....	86,664,534.27	March 2014 .....	37,675,478.49	January 2018 .....	13,554,319.49
June 2010 .....	85,243,241.78	April 2014 .....	36,913,184.18	February 2018 .....	13,235,696.42
July 2010 .....	83,841,068.44	May 2014 .....	36,161,144.22	March 2018 .....	12,924,378.37
August 2010 .....	82,457,757.07	June 2014 .....	35,419,220.66	April 2018 .....	12,620,200.58
September 2010 .....	81,093,053.92	July 2014 .....	34,687,277.41	May 2018 .....	12,323,001.99
October 2010 .....	79,746,708.69	August 2014 .....	33,965,180.23	June 2018 .....	12,032,625.13
November 2010 .....	78,418,474.42	September 2014 .....	33,252,796.65	July 2018 .....	11,748,916.01
December 2010 .....	77,108,107.50	October 2014 .....	32,549,996.03	August 2018 .....	11,471,724.13
January 2011 .....	75,815,367.55	November 2014 .....	31,856,649.44	September 2018 .....	11,200,902.29
February 2011 .....	74,540,017.48	December 2014 .....	31,172,629.71	October 2018 .....	10,936,306.63
March 2011 .....	73,281,823.35	January 2015 .....	30,497,811.38	November 2018 .....	10,677,796.45
April 2011 .....	72,040,554.38	February 2015 .....	29,837,450.68	December 2018 .....	10,425,234.24
May 2011 .....	70,815,982.89	March 2015 .....	29,191,387.36	January 2019 .....	10,178,485.52
June 2011 .....	69,607,884.27	April 2015 .....	28,559,311.88	February 2019 .....	9,937,418.84
July 2011 .....	68,416,036.93	May 2015 .....	27,940,921.39	March 2019 .....	9,701,905.67
August 2011 .....	67,240,222.26	June 2015 .....	27,335,919.58	April 2019 .....	9,471,820.36
September 2011 .....	66,080,224.59	July 2015 .....	26,744,016.60	May 2019 .....	9,247,040.07
October 2011 .....	64,935,831.14	August 2015 .....	26,164,928.83	June 2019 .....	9,027,444.71
November 2011 .....	63,806,832.02	September 2015 .....	25,598,378.82	July 2019 .....	8,812,916.86
December 2011 .....	62,693,020.13	October 2015 .....	25,044,095.11	August 2019 .....	8,603,341.73
January 2012 .....	61,594,191.18	November 2015 .....	24,501,812.13	September 2019 .....	8,398,607.11
February 2012 .....	60,510,143.61	December 2015 .....	23,971,270.05	October 2019 .....	8,198,603.29
March 2012 .....	59,440,678.60	January 2016 .....	23,452,214.66	November 2019 .....	8,003,223.01
April 2012 .....	58,385,599.98	February 2016 .....	22,944,397.28	December 2019 .....	7,812,361.43
May 2012 .....	57,344,714.21	March 2016 .....	22,447,574.59	January 2020 .....	7,625,916.02
June 2012 .....	56,317,830.39	April 2016 .....	21,961,508.55	February 2020 .....	7,443,786.59
July 2012 .....	55,304,760.15	May 2016 .....	21,485,966.25	March 2020 .....	7,265,875.17
August 2012 .....	54,305,317.68	June 2016 .....	21,020,719.87	April 2020 .....	7,092,085.98
September 2012 .....	53,319,319.66	July 2016 .....	20,565,546.47	May 2020 .....	6,922,325.39
October 2012 .....	52,346,585.23	August 2016 .....	20,120,227.98	June 2020 .....	6,756,501.88
November 2012 .....	51,386,935.97	September 2016 .....	19,662,152.59	July 2020 .....	6,594,525.97
December 2012 .....	50,440,195.87	October 2016 .....	19,214,358.26	August 2020 .....	6,436,310.19
January 2013 .....	49,506,191.26	November 2016 .....	18,776,616.51	September 2020 .....	6,281,769.02
February 2013 .....	48,584,750.83	December 2016 .....	18,348,703.87	October 2020 .....	6,130,818.87
March 2013 .....	47,675,705.57	January 2017 .....	17,930,401.85	November 2020 .....	5,983,378.03
April 2013 .....	46,778,888.74	February 2017 .....	17,521,496.75	December 2020 .....	5,839,366.61
May 2013 .....	45,894,135.84	March 2017 .....	17,121,779.61	January 2021 .....	5,698,706.53
June 2013 .....	45,021,284.59	April 2017 .....	16,731,046.05	February 2021 .....	5,561,321.43
July 2013 .....	44,160,174.89	May 2017 .....	16,349,096.25	March 2021 .....	5,427,136.70
August 2013 .....	43,310,648.79	June 2017 .....	15,975,734.76	April 2021 .....	5,296,079.39
September 2013 .....	42,472,550.47	July 2017 .....	15,610,770.47	May 2021 .....	5,168,078.19
October 2013 .....	41,645,726.20	August 2017 .....	15,254,016.49	June 2021 .....	5,043,063.39
November 2013 .....	40,830,024.33	September 2017 .....	14,905,290.05	July 2021 .....	4,920,966.84
December 2013 .....	40,025,295.24	October 2017 .....	14,555,723.08	August 2021 .....	4,801,721.96



### Aggregate Group III (Continued)

Distribution Date	Planned Balance	Distribution Date	Planned Balance	Distribution Date	Planned Balance
September 2021 . . . .	\$ 4,685,263.61	November 2026 . . . .	\$ 922,860.35	January 2032 . . . . .	\$ 133,369.37
October 2021 . . . . .	4,571,528.15	December 2026 . . . .	897,554.86	February 2032 . . . . .	128,514.00
November 2021 . . . . .	4,458,208.26	January 2027 . . . . .	872,882.71	March 2032 . . . . .	123,794.75
December 2021 . . . . .	4,347,573.58	February 2027 . . . . .	848,828.79	April 2032 . . . . .	119,208.17
January 2022 . . . . .	4,239,562.20	March 2027 . . . . .	825,378.37	May 2032 . . . . .	114,750.91
February 2022 . . . . .	4,134,113.63	April 2027 . . . . .	802,517.03	June 2032 . . . . .	110,419.66
March 2022 . . . . .	4,031,168.74	May 2027 . . . . .	780,230.71	July 2032 . . . . .	106,211.23
April 2022 . . . . .	3,930,669.75	June 2027 . . . . .	758,505.64	August 2032 . . . . .	102,122.49
May 2022 . . . . .	3,832,560.19	July 2027 . . . . .	737,328.41	September 2032 . . . .	98,150.37
June 2022 . . . . .	3,736,784.85	August 2027 . . . . .	716,685.90	October 2032 . . . . .	94,291.91
July 2022 . . . . .	3,643,289.79	September 2027 . . . .	696,565.29	November 2032 . . . . .	90,544.18
August 2022 . . . . .	3,552,022.28	October 2027 . . . . .	676,954.06	December 2032 . . . . .	86,904.35
September 2022 . . . .	3,462,930.81	November 2027 . . . . .	657,840.00	January 2033 . . . . .	83,369.66
October 2022 . . . . .	3,375,965.01	December 2027 . . . . .	639,211.16	February 2033 . . . . .	79,937.39
November 2022 . . . . .	3,291,075.67	January 2028 . . . . .	621,055.88	March 2033 . . . . .	76,604.91
December 2022 . . . . .	3,208,214.70	February 2028 . . . . .	603,362.76	April 2033 . . . . .	73,369.65
January 2023 . . . . .	3,127,335.08	March 2028 . . . . .	586,120.68	May 2033 . . . . .	70,229.09
February 2023 . . . . .	3,048,390.88	April 2028 . . . . .	569,318.77	June 2033 . . . . .	67,180.78
March 2023 . . . . .	2,971,337.21	May 2028 . . . . .	552,946.41	July 2033 . . . . .	64,222.34
April 2023 . . . . .	2,896,130.19	June 2028 . . . . .	536,993.25	August 2033 . . . . .	61,351.43
May 2023 . . . . .	2,822,726.95	July 2028 . . . . .	521,449.15	September 2033 . . . .	58,565.78
June 2023 . . . . .	2,751,085.60	August 2028 . . . . .	506,304.22	October 2033 . . . . .	55,863.16
July 2023 . . . . .	2,681,165.17	September 2028 . . . .	491,548.81	November 2033 . . . . .	53,241.40
August 2023 . . . . .	2,612,925.67	October 2028 . . . . .	477,173.48	December 2033 . . . . .	50,698.40
September 2023 . . . .	2,546,327.98	November 2028 . . . . .	463,169.02	January 2034 . . . . .	48,232.10
October 2023 . . . . .	2,481,333.89	December 2028 . . . . .	449,526.44	February 2034 . . . . .	45,840.47
November 2023 . . . . .	2,417,906.06	January 2029 . . . . .	436,236.94	March 2034 . . . . .	43,521.57
December 2023 . . . . .	2,356,008.00	February 2029 . . . . .	423,291.95	April 2034 . . . . .	41,273.47
January 2024 . . . . .	2,295,604.05	March 2029 . . . . .	410,683.09	May 2034 . . . . .	39,094.30
February 2024 . . . . .	2,236,659.36	April 2029 . . . . .	398,402.17	June 2034 . . . . .	36,982.26
March 2024 . . . . .	2,179,139.89	May 2029 . . . . .	386,441.20	July 2034 . . . . .	34,935.55
April 2024 . . . . .	2,123,012.35	June 2029 . . . . .	374,792.38	August 2034 . . . . .	32,952.45
May 2024 . . . . .	2,068,244.23	July 2029 . . . . .	363,448.08	September 2034 . . . .	31,031.27
June 2024 . . . . .	2,014,803.77	August 2029 . . . . .	352,400.87	October 2034 . . . . .	29,170.36
July 2024 . . . . .	1,962,659.91	September 2029 . . . .	341,643.48	November 2034 . . . . .	27,368.11
August 2024 . . . . .	1,911,782.32	October 2029 . . . . .	331,168.81	December 2034 . . . . .	25,622.95
September 2024 . . . .	1,862,141.35	November 2029 . . . . .	320,969.93	January 2035 . . . . .	23,933.36
October 2024 . . . . .	1,813,708.05	December 2029 . . . . .	311,040.08	February 2035 . . . . .	22,297.84
November 2024 . . . . .	1,766,454.10	January 2030 . . . . .	301,372.64	March 2035 . . . . .	20,714.93
December 2024 . . . . .	1,720,351.86	February 2030 . . . . .	291,961.18	April 2035 . . . . .	19,183.23
January 2025 . . . . .	1,675,374.30	March 2030 . . . . .	282,799.38	May 2035 . . . . .	17,701.34
February 2025 . . . . .	1,631,495.01	April 2030 . . . . .	273,881.11	June 2035 . . . . .	16,267.92
March 2025 . . . . .	1,588,688.21	May 2030 . . . . .	265,200.35	July 2035 . . . . .	14,881.65
April 2025 . . . . .	1,546,928.68	June 2030 . . . . .	256,751.24	August 2035 . . . . .	13,541.26
May 2025 . . . . .	1,506,191.80	July 2030 . . . . .	248,528.06	September 2035 . . . .	12,245.48
June 2025 . . . . .	1,466,453.50	August 2030 . . . . .	240,525.22	October 2035 . . . . .	10,993.10
July 2025 . . . . .	1,427,690.28	September 2030 . . . .	232,737.26	November 2035 . . . . .	9,782.94
August 2025 . . . . .	1,389,879.15	October 2030 . . . . .	225,158.85	December 2035 . . . . .	8,613.83
September 2025 . . . .	1,352,997.67	November 2030 . . . . .	217,784.80	January 2036 . . . . .	7,484.64
October 2025 . . . . .	1,317,023.93	December 2030 . . . . .	210,610.02	February 2036 . . . . .	6,394.28
November 2025 . . . . .	1,281,936.48	January 2031 . . . . .	203,629.56	March 2036 . . . . .	5,341.66
December 2025 . . . . .	1,247,714.41	February 2031 . . . . .	196,838.59	April 2036 . . . . .	4,325.75
January 2026 . . . . .	1,214,337.25	March 2031 . . . . .	190,232.36	May 2036 . . . . .	3,345.52
February 2026 . . . . .	1,181,785.04	April 2031 . . . . .	183,806.28	June 2036 . . . . .	2,399.98
March 2026 . . . . .	1,150,038.24	May 2031 . . . . .	177,555.84	July 2036 . . . . .	1,488.15
April 2026 . . . . .	1,119,077.80	June 2031 . . . . .	171,476.64	August 2036 . . . . .	609.10
May 2026 . . . . .	1,088,885.07	July 2031 . . . . .	165,564.40	September 2036 . . . .	204.10
June 2026 . . . . .	1,059,441.86	August 2031 . . . . .	159,814.93	October 2036 and	
July 2026 . . . . .	1,030,730.38	September 2031 . . . .	154,224.14	thereafter . . . . .	0.00
August 2026 . . . . .	1,002,733.27	October 2031 . . . . .	148,788.03		
September 2026 . . . .	975,433.55	November 2031 . . . . .	143,502.72		
October 2026 . . . . .	948,814.64	December 2031 . . . . .	138,364.41		

### Aggregate Group IV Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$80,750,000.00	August 2015 .....	\$22,646,889.30	January 2021 .....	\$ 4,711,344.44
April 2010 .....	79,458,616.04	September 2015 ....	22,134,729.50	February 2021 .....	4,592,498.84
May 2010 .....	78,229,064.36	October 2015 .....	21,634,149.73	March 2021 .....	4,476,550.13
June 2010 .....	76,968,233.76	November 2015 .....	21,144,888.19	April 2021 .....	4,363,429.22
July 2010 .....	75,677,477.19	December 2015 .....	20,666,688.94	May 2021 .....	4,253,068.63
August 2010 .....	74,404,083.81	January 2016 .....	20,199,301.88	June 2021 .....	4,145,402.46
September 2010 ....	73,147,820.05	February 2016 .....	19,742,482.54	July 2021 .....	4,040,366.38
October 2010 .....	71,908,455.48	March 2016 .....	19,295,991.98	August 2021 .....	3,937,897.55
November 2010 .....	70,685,762.78	April 2016 .....	18,859,596.66	September 2021 ....	3,837,934.62
December 2010 .....	69,479,517.68	May 2016 .....	18,433,068.33	October 2021 .....	3,740,417.69
January 2011 .....	68,289,498.92	June 2016 .....	18,016,183.89	November 2021 .....	3,645,288.27
February 2011 .....	67,115,488.24	July 2016 .....	17,608,725.30	December 2021 .....	3,552,489.22
March 2011 .....	65,957,270.28	August 2016 .....	17,210,479.43	January 2022 .....	3,461,964.78
April 2011 .....	64,814,632.61	September 2016 ....	16,821,237.98	February 2022 .....	3,373,660.49
May 2011 .....	63,687,365.64	October 2016 .....	16,440,797.36	March 2022 .....	3,287,523.18
June 2011 .....	62,575,262.60	November 2016 ....	16,068,958.58	April 2022 .....	3,203,500.91
July 2011 .....	61,478,119.52	December 2016 ....	15,705,527.16	May 2022 .....	3,121,543.00
August 2011 .....	60,395,735.14	January 2017 .....	15,350,312.99	June 2022 .....	3,041,599.93
September 2011 ....	59,327,910.95	February 2017 .....	15,003,130.29	July 2022 .....	2,963,623.38
October 2011 .....	58,274,451.07	March 2017 .....	14,663,797.46	August 2022 .....	2,887,566.15
November 2011 .....	57,235,162.27	April 2017 .....	14,332,137.02	September 2022 ....	2,813,382.16
December 2011 .....	56,209,853.93	May 2017 .....	14,007,975.49	October 2022 .....	2,741,026.41
January 2012 .....	55,198,337.99	June 2017 .....	13,691,143.32	November 2022 ....	2,670,454.99
February 2012 .....	54,200,428.91	July 2017 .....	13,381,474.79	December 2022 ....	2,601,624.98
March 2012 .....	53,215,943.64	August 2017 .....	13,078,807.93	January 2023 .....	2,534,494.53
April 2012 .....	52,244,701.62	September 2017 ....	12,782,984.43	February 2023 .....	2,469,022.73
May 2012 .....	51,286,524.69	October 2017 .....	12,493,849.56	March 2023 .....	2,405,169.68
June 2012 .....	50,341,237.12	November 2017 ....	12,211,252.09	April 2023 .....	2,342,896.38
July 2012 .....	49,408,665.49	December 2017 ....	11,935,044.20	May 2023 .....	2,282,164.78
August 2012 .....	48,488,638.78	January 2018 .....	11,665,081.44	June 2023 .....	2,222,937.74
September 2012 ....	47,580,988.21	February 2018 .....	11,378,435.39	July 2023 .....	2,165,178.97
October 2012 .....	46,685,547.31	March 2018 .....	11,098,661.89	August 2023 .....	2,108,853.06
November 2012 .....	45,802,151.84	April 2018 .....	10,825,598.84	September 2023 ....	2,053,925.43
December 2012 .....	44,930,639.75	May 2018 .....	10,559,087.89	October 2023 .....	2,000,362.32
January 2013 .....	44,070,851.20	June 2018 .....	10,298,974.41	November 2023 ....	1,948,130.78
February 2013 .....	43,222,628.47	July 2018 .....	10,045,107.37	December 2023 ....	1,897,198.62
March 2013 .....	42,385,816.00	August 2018 .....	9,797,339.27	January 2024 .....	1,847,534.44
April 2013 .....	41,560,260.28	September 2018 ....	9,555,526.03	February 2024 .....	1,799,107.57
May 2013 .....	40,745,809.90	October 2018 .....	9,319,526.95	March 2024 .....	1,751,888.06
June 2013 .....	39,942,315.45	November 2018 ....	9,089,204.63	April 2024 .....	1,705,846.68
July 2013 .....	39,149,629.57	December 2018 ....	8,864,424.85	May 2024 .....	1,660,954.90
August 2013 .....	38,367,606.86	January 2019 .....	8,645,056.54	June 2024 .....	1,617,184.87
September 2013 ....	37,596,103.88	February 2019 .....	8,430,971.70	July 2024 .....	1,574,509.38
October 2013 .....	36,834,979.12	March 2019 .....	8,222,045.31	August 2024 .....	1,532,901.89
November 2013 .....	36,084,092.96	April 2019 .....	8,018,155.28	September 2024 ....	1,492,336.47
December 2013 .....	35,343,307.69	May 2019 .....	7,819,182.35	October 2024 .....	1,452,787.83
January 2014 .....	34,612,487.42	June 2019 .....	7,625,010.08	November 2024 ....	1,414,231.26
February 2014 .....	33,891,498.11	July 2019 .....	7,435,524.75	December 2024 ....	1,376,642.66
March 2014 .....	33,180,207.50	August 2019 .....	7,250,615.28	January 2025 .....	1,339,998.48
April 2014 .....	32,478,485.14	September 2019 ....	7,070,173.20	February 2025 .....	1,304,275.74
May 2014 .....	31,786,202.32	October 2019 .....	6,894,092.58	March 2025 .....	1,269,452.03
June 2014 .....	31,103,232.04	November 2019 ....	6,722,269.98	April 2025 .....	1,235,505.43
July 2014 .....	30,429,449.04	December 2019 ....	6,554,604.36	May 2025 .....	1,202,414.58
August 2014 .....	29,764,729.74	January 2020 .....	6,390,997.05	June 2025 .....	1,170,158.62
September 2014 ....	29,108,952.21	February 2020 .....	6,231,351.72	July 2025 .....	1,138,717.17
October 2014 .....	28,461,996.16	March 2020 .....	6,075,574.25	August 2025 .....	1,108,070.36
November 2014 ....	27,823,742.92	April 2020 .....	5,923,572.77	September 2025 ....	1,078,198.78
December 2014 .....	27,194,533.39	May 2020 .....	5,775,257.53	October 2025 .....	1,049,083.50
January 2015 .....	26,579,550.42	June 2020 .....	5,630,540.91	November 2025 ....	1,020,706.01
February 2015 .....	25,978,472.34	July 2020 .....	5,489,337.33	December 2025 ....	993,048.28
March 2015 .....	25,390,984.75	August 2020 .....	5,351,563.21	January 2026 .....	966,092.69
April 2015 .....	24,816,780.39	September 2020 ....	5,217,136.96	February 2026 .....	939,822.04
May 2015 .....	24,255,558.90	October 2020 .....	5,085,978.87	March 2026 .....	914,219.55
June 2015 .....	23,707,026.75	November 2020 ....	4,958,011.12	April 2026 .....	889,268.83
July 2015 .....	23,170,897.02	December 2020 ....	4,833,157.71	May 2026 .....	864,953.91

### Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2026 .....	\$ 841,259.17	February 2030 .....	\$ 230,892.01	October 2033 .....	\$ 47,014.66
July 2026 .....	818,169.39	March 2030 .....	223,715.09	November 2033 .....	44,980.76
August 2026 .....	795,669.68	April 2030 .....	216,732.17	December 2033 .....	43,007.65
September 2026 .....	773,745.55	May 2030 .....	209,938.32	January 2034 .....	41,093.71
October 2026 .....	752,382.84	June 2030 .....	203,328.74	February 2034 .....	39,237.34
November 2026 .....	731,567.71	July 2030 .....	196,898.73	March 2034 .....	37,437.00
December 2026 .....	711,286.68	August 2030 .....	190,643.72	April 2034 .....	35,691.18
January 2027 .....	691,526.59	September 2030 .....	184,559.23	May 2034 .....	33,998.41
February 2027 .....	672,274.57	October 2030 .....	178,640.91	June 2034 .....	32,357.26
March 2027 .....	653,518.11	November 2030 .....	172,884.52	July 2034 .....	30,766.33
April 2027 .....	635,244.94	December 2030 .....	167,285.92	August 2034 .....	29,224.27
May 2027 .....	617,443.13	January 2031 .....	161,841.04	September 2034 .....	27,729.73
June 2027 .....	600,101.02	February 2031 .....	156,545.97	October 2034 .....	26,281.44
July 2027 .....	583,207.24	March 2031 .....	151,396.84	November 2034 .....	24,878.14
August 2027 .....	566,750.68	April 2031 .....	146,389.92	December 2034 .....	23,518.58
September 2027 .....	550,720.51	May 2031 .....	141,521.54	January 2035 .....	22,201.59
October 2027 .....	535,106.15	June 2031 .....	136,788.13	February 2035 .....	20,925.99
November 2027 .....	519,897.29	July 2031 .....	132,186.22	March 2035 .....	19,690.65
December 2027 .....	505,083.85	August 2031 .....	127,712.41	April 2035 .....	18,494.47
January 2028 .....	490,656.01	September 2031 .....	123,363.39	May 2035 .....	17,336.36
February 2028 .....	476,604.19	October 2031 .....	119,135.93	June 2035 .....	16,215.27
March 2028 .....	462,919.02	November 2031 .....	115,026.89	July 2035 .....	15,130.18
April 2028 .....	449,591.37	December 2031 .....	111,033.20	August 2035 .....	14,080.10
May 2028 .....	436,612.34	January 2032 .....	107,151.86	September 2035 .....	13,064.05
June 2028 .....	423,973.22	February 2032 .....	103,379.96	October 2035 .....	12,081.08
July 2028 .....	411,665.54	March 2032 .....	99,714.64	November 2035 .....	11,130.29
August 2028 .....	399,681.02	April 2032 .....	96,153.14	December 2035 .....	10,210.75
September 2028 .....	388,011.58	May 2032 .....	92,692.74	January 2036 .....	9,321.61
October 2028 .....	376,649.34	June 2032 .....	89,330.81	February 2036 .....	8,462.01
November 2028 .....	365,586.60	July 2032 .....	86,064.76	March 2036 .....	7,631.12
December 2028 .....	354,815.87	August 2032 .....	82,892.10	April 2036 .....	6,828.13
January 2029 .....	344,329.82	September 2032 .....	79,810.38	May 2036 .....	6,052.25
February 2029 .....	334,121.31	October 2032 .....	76,817.20	June 2036 .....	5,302.72
March 2029 .....	324,183.37	November 2032 .....	73,910.25	July 2036 .....	4,578.79
April 2029 .....	314,509.19	December 2032 .....	71,087.25	August 2036 .....	3,879.74
May 2029 .....	305,092.15	January 2033 .....	68,346.00	September 2036 .....	3,204.84
June 2029 .....	295,925.77	February 2033 .....	65,684.33	October 2036 .....	2,553.43
July 2029 .....	287,003.74	March 2033 .....	63,100.15	November 2036 .....	1,924.81
August 2029 .....	278,319.88	April 2033 .....	60,591.40	December 2036 .....	1,318.34
September 2029 .....	269,868.20	May 2033 .....	58,156.10	January 2037 .....	733.39
October 2029 .....	261,642.82	June 2033 .....	55,792.28	February 2037 .....	169.32
November 2029 .....	253,638.03	July 2033 .....	53,498.06	March 2037 and	
December 2029 .....	245,848.24	August 2033 .....	51,271.57	thereafter .....	0.00
January 2030 .....	238,268.00	September 2033 .....	49,111.03		

### Aggregate Group V 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 .....	\$164,581,000.00	May 2011 .....	\$140,661,710.36	July 2012 .....	\$118,949,046.32
April 2010 .....	162,794,855.20	June 2011 .....	139,040,040.33	August 2012 .....	117,477,315.77
May 2010 .....	161,020,969.55	July 2011 .....	137,429,546.59	September 2012 .....	116,015,773.23
June 2010 .....	159,259,262.40	August 2011 .....	135,830,155.53	October 2012 .....	114,564,351.51
July 2010 .....	157,509,653.58	September 2011 .....	134,241,793.99	November 2012 .....	113,122,983.85
August 2010 .....	155,772,063.48	October 2011 .....	132,664,389.30	December 2012 .....	111,691,603.93
September 2010 .....	154,046,412.99	November 2011 .....	131,097,869.26	January 2013 .....	110,270,145.87
October 2010 .....	152,332,623.52	December 2011 .....	129,542,162.15	February 2013 .....	108,858,544.19
November 2010 .....	150,630,616.97	January 2012 .....	127,997,196.70	March 2013 .....	107,456,733.87
December 2010 .....	148,940,315.79	February 2012 .....	126,462,902.12	April 2013 .....	106,064,650.29
January 2011 .....	147,261,642.90	March 2012 .....	124,939,208.06	May 2013 .....	104,682,229.26
February 2011 .....	145,594,521.73	April 2012 .....	123,426,044.65	June 2013 .....	103,309,407.01
March 2011 .....	143,938,876.22	May 2012 .....	121,923,342.46	July 2013 .....	101,946,120.17
April 2011 .....	142,294,630.79	June 2012 .....	120,431,032.53	August 2013 .....	100,592,305.81



# Aggregate Group V (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 2013 . . . .	\$ 99,247,901.38	December 2018 . . . .	\$ 34,555,631.19	March 2024 . . . . .	\$ 9,829,571.61
October 2013 . . . . .	97,912,844.76	January 2019 . . . . .	33,915,804.54	April 2024 . . . . .	9,618,279.62
November 2013 . . . .	96,587,074.22	February 2019 . . . . .	33,286,806.37	May 2024 . . . . .	9,410,807.26
December 2013 . . . .	95,270,528.45	March 2019 . . . . .	32,668,461.91	June 2024 . . . . .	9,207,090.67
January 2014 . . . . .	93,963,146.51	April 2019 . . . . .	32,060,599.10	July 2024 . . . . .	9,007,067.01
February 2014 . . . .	92,664,867.88	May 2019 . . . . .	31,463,048.61	August 2024 . . . . .	8,810,674.42
March 2014 . . . . .	91,375,632.43	June 2019 . . . . .	30,875,643.75	September 2024 . . . .	8,617,852.06
April 2014 . . . . .	90,095,380.42	July 2019 . . . . .	30,298,220.47	October 2024 . . . . .	8,428,540.06
May 2014 . . . . .	88,824,052.50	August 2019 . . . . .	29,730,617.27	November 2024 . . . .	8,242,679.50
June 2014 . . . . .	87,561,589.69	September 2019 . . . .	29,172,675.22	December 2024 . . . .	8,060,212.41
July 2014 . . . . .	86,307,933.43	October 2019 . . . . .	28,624,237.87	January 2025 . . . . .	7,881,081.78
August 2014 . . . . .	85,063,025.51	November 2019 . . . .	28,085,151.23	February 2025 . . . . .	7,705,231.47
September 2014 . . . .	83,826,808.11	December 2019 . . . .	27,555,263.75	March 2025 . . . . .	7,532,606.28
October 2014 . . . . .	82,599,223.79	January 2020 . . . . .	27,034,426.24	April 2025 . . . . .	7,363,151.88
November 2014 . . . .	81,380,215.48	February 2020 . . . . .	26,522,491.88	May 2025 . . . . .	7,196,814.82
December 2014 . . . .	80,169,726.47	March 2020 . . . . .	26,019,316.15	June 2025 . . . . .	7,033,542.51
January 2015 . . . . .	78,967,700.45	April 2020 . . . . .	25,524,756.82	July 2025 . . . . .	6,873,283.20
February 2015 . . . .	77,774,081.44	May 2020 . . . . .	25,038,673.89	August 2025 . . . . .	6,715,986.00
March 2015 . . . . .	76,588,813.86	June 2020 . . . . .	24,560,929.57	September 2025 . . . .	6,561,600.80
April 2015 . . . . .	75,411,842.46	July 2020 . . . . .	24,091,388.24	October 2025 . . . . .	6,410,078.33
May 2015 . . . . .	74,243,112.38	August 2020 . . . . .	23,629,916.42	November 2025 . . . .	6,261,370.12
June 2015 . . . . .	73,082,569.09	September 2020 . . . .	23,176,382.74	December 2025 . . . .	6,115,428.44
July 2015 . . . . .	71,930,158.43	October 2020 . . . . .	22,730,657.89	January 2026 . . . . .	5,972,206.39
August 2015 . . . . .	70,785,826.60	November 2020 . . . .	22,292,614.63	February 2026 . . . . .	5,831,657.77
September 2015 . . . .	69,649,520.12	December 2020 . . . .	21,862,127.70	March 2026 . . . . .	5,693,737.18
October 2015 . . . . .	68,521,185.90	January 2021 . . . . .	21,439,073.83	April 2026 . . . . .	5,558,399.91
November 2015 . . . .	67,400,771.17	February 2021 . . . . .	21,023,331.70	May 2026 . . . . .	5,425,602.00
December 2015 . . . .	66,288,223.50	March 2021 . . . . .	20,614,781.90	June 2026 . . . . .	5,295,300.20
January 2016 . . . . .	65,183,490.83	April 2021 . . . . .	20,213,306.91	July 2026 . . . . .	5,167,451.94
February 2016 . . . .	64,086,521.40	May 2021 . . . . .	19,818,791.08	August 2026 . . . . .	5,042,015.38
March 2016 . . . . .	62,997,263.81	June 2021 . . . . .	19,431,120.57	September 2026 . . . .	4,918,949.31
April 2016 . . . . .	61,915,667.00	July 2021 . . . . .	19,050,183.36	October 2026 . . . . .	4,798,213.22
May 2016 . . . . .	60,841,680.23	August 2021 . . . . .	18,675,869.20	November 2026 . . . .	4,679,767.26
June 2016 . . . . .	59,775,253.11	September 2021 . . . .	18,308,069.57	December 2026 . . . .	4,563,572.20
July 2016 . . . . .	58,716,335.54	October 2021 . . . . .	17,946,677.69	January 2027 . . . . .	4,449,589.48
August 2016 . . . . .	57,672,424.87	November 2021 . . . .	17,591,588.46	February 2027 . . . . .	4,337,781.14
September 2016 . . . .	56,645,821.36	December 2021 . . . .	17,242,698.45	March 2027 . . . . .	4,228,109.85
October 2016 . . . . .	55,636,248.92	January 2022 . . . . .	16,899,905.86	April 2027 . . . . .	4,120,538.90
November 2016 . . . .	54,643,435.77	February 2022 . . . . .	16,563,110.53	May 2027 . . . . .	4,015,032.14
December 2016 . . . .	53,667,114.36	March 2022 . . . . .	16,232,213.86	June 2027 . . . . .	3,911,554.05
January 2017 . . . . .	52,707,021.32	April 2022 . . . . .	15,907,118.82	July 2027 . . . . .	3,810,069.67
February 2017 . . . .	51,762,897.39	May 2022 . . . . .	15,587,729.95	August 2027 . . . . .	3,710,544.60
March 2017 . . . . .	50,834,487.36	June 2022 . . . . .	15,273,953.27	September 2027 . . . .	3,612,945.02
April 2017 . . . . .	49,921,539.98	July 2022 . . . . .	14,965,696.32	October 2027 . . . . .	3,517,237.66
May 2017 . . . . .	49,023,807.94	August 2022 . . . . .	14,662,868.08	November 2027 . . . .	3,423,389.77
June 2017 . . . . .	48,141,047.78	September 2022 . . . .	14,365,379.01	December 2027 . . . .	3,331,369.17
July 2017 . . . . .	47,273,019.85	October 2022 . . . . .	14,073,140.97	January 2028 . . . . .	3,241,144.19
August 2017 . . . . .	46,419,488.26	November 2022 . . . .	13,786,067.23	February 2028 . . . . .	3,152,683.66
September 2017 . . . .	45,580,220.77	December 2022 . . . .	13,504,072.45	March 2028 . . . . .	3,065,956.95
October 2017 . . . . .	44,754,988.79	January 2023 . . . . .	13,227,072.64	April 2028 . . . . .	2,980,933.91
November 2017 . . . .	43,943,567.29	February 2023 . . . . .	12,954,985.14	May 2028 . . . . .	2,897,584.90
December 2017 . . . .	43,145,734.79	March 2023 . . . . .	12,687,728.62	June 2028 . . . . .	2,815,880.76
January 2018 . . . . .	42,361,273.24	April 2023 . . . . .	12,425,223.05	July 2028 . . . . .	2,735,792.79
February 2018 . . . .	41,589,968.01	May 2023 . . . . .	12,167,389.65	August 2028 . . . . .	2,657,292.80
March 2018 . . . . .	40,831,607.83	June 2023 . . . . .	11,914,150.93	September 2028 . . . .	2,580,353.02
April 2018 . . . . .	40,085,984.74	July 2023 . . . . .	11,665,430.62	October 2028 . . . . .	2,504,946.17
May 2018 . . . . .	39,352,894.03	August 2023 . . . . .	11,421,153.66	November 2028 . . . .	2,431,045.40
June 2018 . . . . .	38,632,134.20	September 2023 . . . .	11,181,246.20	December 2028 . . . .	2,358,624.31
July 2018 . . . . .	37,923,506.91	October 2023 . . . . .	10,945,635.57	January 2029 . . . . .	2,287,656.93
August 2018 . . . . .	37,226,816.91	November 2023 . . . .	10,714,250.26	February 2029 . . . . .	2,218,117.71
September 2018 . . . .	36,541,872.03	December 2023 . . . .	10,487,019.90	March 2029 . . . . .	2,149,981.53
October 2018 . . . . .	35,868,483.09	January 2024 . . . . .	10,263,875.25	April 2029 . . . . .	2,083,223.70
November 2018 . . . .	35,206,463.91	February 2024 . . . . .	10,044,748.17	May 2029 . . . . .	2,017,819.91

## Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2029 .....	\$ 1,953,746.25	January 2031 .....	\$ 960,018.60	August 2032 .....	\$ 304,142.74
July 2029 .....	1,890,979.24	February 2031 .....	918,093.58	September 2032 ....	276,942.54
August 2029 .....	1,829,495.76	March 2031 .....	877,079.03	October 2032 .....	250,382.11
September 2029 ....	1,769,273.06	April 2031 .....	836,958.42	November 2032 .....	225,151.40
October 2029 .....	1,710,288.80	May 2031 .....	797,715.50	December 2032 .....	200,518.98
November 2029 .....	1,652,520.99	June 2031 .....	759,334.29	January 2033 .....	176,473.64
December 2029 .....	1,595,948.01	July 2031 .....	721,799.08	February 2033 .....	153,004.35
January 2030 .....	1,540,548.59	August 2031 .....	685,094.44	March 2033 .....	130,100.28
February 2030 .....	1,486,301.83	September 2031 ....	649,205.17	April 2033 .....	107,750.77
March 2030 .....	1,433,187.15	October 2031 .....	614,116.35	May 2033 .....	85,945.35
April 2030 .....	1,381,184.34	November 2031 .....	579,813.29	June 2033 .....	70,634.22
May 2030 .....	1,330,273.51	December 2031 .....	546,281.58	July 2033 .....	55,696.07
June 2030 .....	1,280,435.11	January 2032 .....	513,507.01	August 2033 .....	41,123.84
July 2030 .....	1,231,649.90	February 2032 .....	481,475.64	September 2033 ....	26,910.61
August 2030 .....	1,183,898.98	March 2032 .....	450,173.76	October 2033 .....	13,049.55
September 2030 ....	1,137,163.75	April 2032 .....	419,587.89	November 2033 and thereafter .....	0.00
October 2030 .....	1,091,425.93	May 2032 .....	389,704.77		
November 2030 .....	1,046,667.53	June 2032 .....	360,511.38		
December 2030 .....	1,002,870.88	July 2032 .....	331,994.90		

## LA Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance .....	\$5,543,000.00	September 2013 ....	\$3,815,373.99	March 2017 .....	\$2,928,700.51
April 2010 .....	5,484,436.92	October 2013 .....	3,789,929.61	April 2017 .....	2,872,320.31
May 2010 .....	5,426,849.86	November 2013 .....	3,765,100.71	May 2017 .....	2,814,436.31
June 2010 .....	5,370,228.51	December 2013 .....	3,740,880.28	June 2017 .....	2,755,107.33
July 2010 .....	5,314,562.72	January 2014 .....	3,717,261.40	July 2017 .....	2,694,390.78
August 2010 .....	5,259,842.35	February 2014 .....	3,694,237.19	August 2017 .....	2,632,342.70
September 2010 ....	5,206,057.42	March 2014 .....	3,671,800.84	September 2017 ....	2,569,017.86
October 2010 .....	5,153,198.01	April 2014 .....	3,649,945.60	October 2017 .....	2,504,469.69
November 2010 .....	5,101,254.30	May 2014 .....	3,628,664.78	November 2017 .....	2,438,750.35
December 2010 .....	5,050,216.53	June 2014 .....	3,607,951.79	December 2017 .....	2,371,910.74
January 2011 .....	5,000,075.07	July 2014 .....	3,587,800.03	January 2018 .....	2,304,000.55
February 2011 .....	4,950,820.35	August 2014 .....	3,568,203.03	February 2018 .....	2,235,068.28
March 2011 .....	4,902,442.88	September 2014 ....	3,549,154.35	March 2018 .....	2,165,161.23
April 2011 .....	4,854,933.29	October 2014 .....	3,530,647.59	April 2018 .....	2,094,325.56
May 2011 .....	4,808,282.25	November 2014 .....	3,512,676.45	May 2018 .....	2,022,606.30
June 2011 .....	4,762,480.56	December 2014 .....	3,495,234.68	June 2018 .....	1,950,047.36
July 2011 .....	4,717,519.07	January 2015 .....	3,478,316.05	July 2018 .....	1,876,691.57
August 2011 .....	4,673,388.71	February 2015 .....	3,461,914.45	August 2018 .....	1,802,580.71
September 2011 ....	4,630,080.52	March 2015 .....	3,446,023.77	September 2018 ....	1,727,755.52
October 2011 .....	4,587,585.61	April 2015 .....	3,430,637.99	October 2018 .....	1,652,255.70
November 2011 .....	4,545,895.16	May 2015 .....	3,415,751.13	November 2018 .....	1,576,119.95
December 2011 .....	4,505,000.43	June 2015 .....	3,401,357.29	December 2018 .....	1,499,386.01
January 2012 .....	4,464,892.78	July 2015 .....	3,387,450.61	January 2019 .....	1,422,090.65
February 2012 .....	4,425,563.63	August 2015 .....	3,374,025.26	February 2019 .....	1,344,269.70
March 2012 .....	4,387,004.48	September 2015 ....	3,361,075.52	March 2019 .....	1,265,958.05
April 2012 .....	4,349,206.92	October 2015 .....	3,348,595.67	April 2019 .....	1,187,189.74
May 2012 .....	4,312,162.60	November 2015 .....	3,336,580.08	May 2019 .....	1,107,997.86
June 2012 .....	4,275,863.24	December 2015 .....	3,325,023.16	June 2019 .....	1,028,414.69
July 2012 .....	4,240,300.68	January 2016 .....	3,313,919.36	July 2019 .....	948,471.63
August 2012 .....	4,205,466.77	February 2016 .....	3,303,263.21	August 2019 .....	868,199.27
September 2012 ....	4,171,353.49	March 2016 .....	3,293,049.29	September 2019 ....	787,627.36
October 2012 .....	4,137,952.87	April 2016 .....	3,283,272.20	October 2019 .....	706,784.88
November 2012 .....	4,105,257.01	May 2016 .....	3,273,926.61	November 2019 .....	625,700.02
December 2012 .....	4,073,258.09	June 2016 .....	3,265,007.23	December 2019 .....	544,400.20
January 2013 .....	4,041,948.34	July 2016 .....	3,256,508.86	January 2020 .....	462,912.13
February 2013 .....	4,011,320.11	August 2016 .....	3,240,879.22	February 2020 .....	381,261.73
March 2013 .....	3,981,365.76	September 2016 ....	3,215,763.50	March 2020 .....	299,474.24
April 2013 .....	3,952,077.76	October 2016 .....	3,181,383.59	April 2020 .....	217,574.20
May 2013 .....	3,923,448.65	November 2016 .....	3,137,957.47	May 2020 .....	135,585.45
June 2013 .....	3,895,471.01	December 2016 .....	3,088,209.05	June 2020 .....	53,531.16
July 2013 .....	3,868,137.53	January 2017 .....	3,036,707.26	July 2020 and thereafter .....	0.00
August 2013 .....	3,841,440.92	February 2017 .....	2,983,516.72		

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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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## TABLE OF CONTENTS

	Page
Table of Contents .....	S- 2
Available Information .....	S- 3
Recent Developments .....	S- 5
Summary .....	S- 7
Additional Risk Factors .....	S-15
Description of the Certificates .....	S-16
Certain Additional Federal Income Tax Consequences .....	S-48
Plan of Distribution .....	S-50
Legal Matters .....	S-50
Exhibit A .....	A- 1
Schedule 1 .....	A- 2
Principal Balance Schedules .....	B- 1

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**\$2,890,525,828**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2010-35**

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## PROSPECTUS SUPPLEMENT

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**Barclays Capital**

**March 24, 2010**

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