

\$855,430,174



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2010-58**

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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
MA	1	\$ 65,967,000	PAC	5.50%	FIX	31398RKP9	December 2038
MV(2)	1	4,377,000	PAC/AD	5.50	FIX	31398R KQ7	May 2021
MZ(2)	1	5,383,000	PAC	5.50	FIX/Z	31398RWP6	June 2040
K	1	2,346,000	PAC/AD	5.00	FIX	31398RWQ4	June 2040
KZ	1	3,520,000	SUP	5.00	FIX/Z	31398RWR2	January 2039
SC	1	1,045,084	SUP	(3)	INV	31398RWS0	June 2040
FD(4)	1	17,361,916	SUP/CPT	(3)	FLT	31398RWT8	June 2040
SB	1	12,136,500(5)	NTL	(3)	INV/IO	31398R WU5	June 2040
FW(2)	1	50,000,000	PT	(3)	FLT	31398R WV3	June 2040
TS(2)	1	50,000,000(5)	NTL	(3)	INV/IO	31398R WW1	June 2040
SA(2)	1	50,000,000(5)	NTL	(3)	INV/IO	31398R WX9	June 2040
HM	2	114,957,000	SEQ	4.50	FIX	31398R WY7	March 2037
EF	2	25,230,960	SEQ	(3)	FLT	31398R WZ4	June 2040
ES	2	9,812,040	SEQ	(3)	INV	31398R XA8	June 2040
PT	3	82,345,426	PT	2.25	FIX	31398R XB6	June 2025
TI	3	48,658,660(5)	NTL	5.50	FIX/IO	31398R XC4	June 2025
BA	4	12,000,000	SEQ	4.00	FIX	31398R XD2	December 2024
BC	4	695,591	SEQ	4.00	FIX	31398R XE0	June 2025
LG	5	19,684,529	SC/PT	7.00	FIX	31398R XF7	August 2038
NK(2)	6	33,706,000	PAC	3.00	FIX	31398R XG5	May 2040
IN(2)	6	8,426,500(5)	NTL	6.00	FIX/IO	31398R XH3	May 2040
NQ	6	464,000	PAC	4.50	FIX	31398R XJ9	June 2040
NF	6	3,848,250	TAC/AD	(3)	FLT	31398R XK6	June 2040
NS	6	1,282,750	TAC/AD	(3)	INV	31398R XL4	June 2040
NZ	6	699,000	SUP	4.50	FIX/Z	31398R XM2	June 2040
FY	6	120,000,000	PT	(3)	FLT	31398R XN0	June 2040
SY	6	120,000,000(5)	NTL	(3)	INV/IO	31398R XP5	June 2040
CL	7	5,924,000	SC/PAC	4.50	FIX	31398R XQ3	May 2040
KF	7	20,117,786	SC/SUP	(3)	FLT	31398R XR1	May 2040
GS	7	11,592,500	SC/SUP	(3)	INV	31398R XS9	May 2040
HS	7	2,841,762	SC/SUP	(3)	INV	31398R XT7	May 2040

(Table continued on next page)

The Trust and its Assets

The trust will own

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

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The MB, FA, SW, NL, NM, NP, ND, NG, NA, PN, PQ, NJ, PB, PD, PG, PA, IG, JS, KS, MS, US, CF, LY and SX 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—The Certificates—*Combination and Recombination*” in the REMIC prospectus.

The dealer will offer the certificates listed above from time to time in negotiated transactions at varying prices. We expect the settlement date to be May 28, 2010.

Carefully consider the risk factors beginning on page S-9 of this prospectus supplement and starting on page 11 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.

Nomura

May 24, 2010

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
NB(2)	8	\$94,382,600	PAC	3.00%	FIX	31398RXU4	March 2038
NI(2)	8	31,460,866(5)	NTL	4.50	FIX/IO	31398RXV2	March 2038
PM(2)	8	12,184,400	PAC	3.00	FIX	31398RXW0	October 2039
PI(2)	8	4,061,466(5)	NTL	4.50	FIX/IO	31398RXX8	October 2039
PJ	8	6,525,000	PAC	4.50	FIX	31398RXY6	June 2040
FJ	8	25,807,981	SUP	(3)	FLT	31398RXZ3	June 2040
SJ(2)	8	3,779,850	SUP	(3)	INV	31398RYA7	September 2039
JO(2)	8	2,519,900	SUP	0.00	PO	31398RYB5	September 2039
SL(2)	8	1,381,746	SUP	(3)	INV	31398RYC3	June 2040
LO(2)	8	921,165	SUP	0.00	PO	31398RYD1	June 2040
LF(2)	9	878,938	SC/SUP	(3)	FLT	31398RYE9	September 2038
BF(2)	9	30,482,000	SC/TAC	(3)	FLT	31398RYF6	September 2038
TY(2)	9	30,482,000(5)	NTL	(3)	INV/IO	31398RYG4	September 2038
CS(2)	9	31,360,938(5)	NTL	(3)	INV/IO	31398RYH2	September 2038
YF	10	36,436,250	SC/SEQ/AD	(3)	FLT	31398RYJ8	May 2040
YS	10	19,167,500	SC/SEQ	(3)	INV	31398RYK5	May 2040
EO(2)	10	2,302,500	SC/SEQ/AD	0.00	PO	31398RYL3	May 2040
QS(2)	10	3,453,750	SC/SEQ/AD	(3)	INV	31398RYM1	May 2040
ZE	10	5,000	SC/SEQ	4.50	FIX/Z	31398RYN9	May 2040
R		0	NPR	0	NPR	31398RYP4	June 2040
RL		0	NPR	0	NPR	31398RYQ2	June 2040

- (1) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC prospectus.
- (2) Exchangeable classes.
- (3) Based on LIBOR.

- (4) This class consists of multiple payment components as further described on page S-7
- (5) Notional balances. These classes are interest only classes. See page S-7 for a description of how their notional balances are calculated.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2010 (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 5, Group 7, Group 9 or Group 10 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC or RCR certificates (the “Underlying REMIC Disclosure Documents”); 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 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.

You also can obtain copies of the REMIC Prospectus, the MBS Prospectus and the Underlying REMIC Disclosure Documents by writing or calling the dealer at:

Nomura Securities International, Inc.
Prospectus Department
2 World Financial Center, Building B
New York, NY 10281
(telephone 1-212-667-1578).
mbstradesupport@us.nomura.com

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of May 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	Group 4 MBS
5	Class 2010-44-LF REMIC Certificate Class 2010-44-LS REMIC Certificate
6	Group 6 MBS
7	Class 2010-42-CW RCR Certificate Class 2010-44-HU REMIC Certificate Class 2010-44-HV REMIC Certificate
8	Group 8 MBS
9	Class 2010-24-GA RCR Certificate Class 2010-24-GI REMIC Certificate
10	Class 2010-42-CX RCR Certificate

Group 1, Group 2, Group 3, Group 4, Group 6 and Group 8

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	\$150,000,000	6.00%	6.25% to 8.50%	241 to 360
Group 2 MBS	\$150,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 3 MBS	\$ 82,345,426	5.50%	5.75% to 8.00%	119 to 180
Group 4 MBS	\$ 12,695,591	4.00%	4.25% to 6.50%	121 to 180
Group 6 MBS	\$160,000,000	6.00%	6.25% to 8.50%	241 to 360
Group 8 MBS	\$147,502,642	4.50%	4.75% to 7.00%	241 to 360

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>
Group 1 MBS	\$150,000,000	360	265	84	6.470%
Group 2 MBS	\$150,000,000	360	357	2	4.950%
Group 3 MBS	\$ 82,345,426	180	119	55	5.936%
Group 4 MBS	\$ 12,695,591	180	161	16	4.574%
Group 6 MBS	\$160,000,000	360	330	30	6.600%
Group 8 MBS	\$147,502,642	360	349	10	4.950%

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

Group 5, Group 7, Group 9 and Group 10

Exhibit A describes the underlying REMIC and RCR certificates in Group 5, Group 7, Group 9 and Group 10, 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.

Settlement Date

We expect to issue the certificates on May 28, 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:

Fed Book-Entry

All classes other than the R and RL Classes

Physical

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 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:

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
SC	21.25684%	22.50000%	0.00%	22.5% - (5 × LIBOR)
FD	1.74863%	6.00000%	1.50%	LIBOR + 150 basis points
SB	4.25137%	4.50000%	0.00%	4.5% - LIBOR
FW	0.74863%	7.00000%	0.50%	LIBOR + 50 basis points
TS	0.05000%	0.05000%	0.00%	6.5% - LIBOR
SA	6.20137%	6.45000%	0.00%	6.45% - LIBOR
EF	1.60000%	6.25000%	1.40%	LIBOR + 140 basis points
ES	11.95714%	12.47142%	0.00%	12.47142% - (2.57142857 × LIBOR)
NF	1.69863%	6.00000%	1.45%	LIBOR + 145 basis points
NS	12.90411%	13.65000%	0.00%	13.65% - (3 × LIBOR)
FY	0.97863%	6.50000%	0.73%	LIBOR + 73 basis points
SY	5.52137%	5.77000%	0.00%	5.77% - LIBOR
KF	1.65863%	6.00000%	1.41%	LIBOR + 141 basis points
GS	7.34137%	7.59000%	3.00%	7.59% - LIBOR
HS	13.02411%	13.77000%	0.00%	13.77% - (3 × LIBOR)
FJ	1.65863%	6.00000%	1.41%	LIBOR + 141 basis points
SJ	21.70685%	22.95000%	0.00%	22.95% - (5 × LIBOR)
SL	21.70685%	22.95000%	0.00%	22.95% - (5 × LIBOR)
LF	0.74863%	7.00000%	0.50%	LIBOR + 50 basis points
BF	0.69863%	7.00000%	0.45%	LIBOR + 45 basis points
TY	0.05000%	0.05000%	0.00%	6.55% - LIBOR
CS	6.25137%	6.50000%	0.00%	6.5% - LIBOR
YF	1.65863%	6.00000%	1.41%	LIBOR + 141 basis points
YS	7.34137%	7.59000%	3.00%	7.59% - LIBOR
QS	21.70685%	22.95000%	0.00%	22.95% - (5 × LIBOR)
FA	0.79863%	7.00000%	0.55%	LIBOR + 55 basis points
SW	6.25137%	6.50000%	0.00%	6.5% - LIBOR
JS	13.02411%	13.77000%	0.00%	13.77% - (3 × LIBOR)
KS	16.49721%	17.44200%	0.00%	17.442% - (3.8 × LIBOR)
MS	13.02411%	13.77000%	0.00%	13.77% - (3 × LIBOR)
US	16.49720%	17.44200%	0.00%	17.442% - (3.8 × LIBOR)
CF	0.74863%	7.00000%	0.50%	LIBOR + 50 basis points
SX	13.02411%	13.77000%	0.00%	13.77% - (3 × 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>	
SB	100% of the FD2 Component
TS	100% of the FW Class
SA	100% of the FW Class
TI	59.0909080973% of the PT Class
IN	25% of the NK Class
SY	100% of the FY Class
NI	33.3333326270% of the NB Class
PI	33.3333278619% of the PM Class
TY	100% of the BF Class
CS	100% of the <i>sum</i> of the LF and BF Classes
SW	100% of the FW Class
IG	33.3333326270% of the NB Class
	<i>plus</i>
	33.3333278619% of the PM Class

Components

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

	<u>Original Principal Balance</u>	<u>Principal Type</u>	<u>Interest Type</u>
FD1	\$ 5,225,416	SUP	FLT
FD2	\$12,136,500	SUP	FLT

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>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
MA	17.1	4.9	3.0	3.0	3.0	3.0	3.0	1.7	0.6	0.1
MV	6.0	6.0	5.5	5.5	5.5	5.5	5.5	3.7	1.4	0.1
MZ	26.3	12.6	11.1	11.1	11.1	11.1	11.1	6.4	2.1	0.1
K	5.9	5.9	5.2	3.2	3.2	3.2	2.0	0.6	0.2	0.1
KZ	27.8	15.0	8.8	7.5	0.9	0.4	0.3	0.1	0.1	0.1
SC	29.3	19.5	15.5	14.2	8.9	1.8	1.6	0.4	0.1	0.1
FD	28.8	18.0	13.1	11.4	6.5	1.7	1.4	0.4	0.1	0.1
SB	28.6	17.3	12.1	10.1	5.5	1.6	1.3	0.4	0.1	0.1
FW, TS, SA, FA and SW	20.8	8.7	6.0	5.5	4.3	3.4	3.3	1.8	0.6	0.1
MB	26.3	12.6	10.6	10.6	10.6	10.6	10.6	5.8	1.8	0.1
<u>Group 2 Classes</u>	<u>PSA Prepayment Assumption</u>									
	<u>0%</u>	<u>100%</u>	<u>298%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>				
HM	17.3	7.4	3.6	2.9	2.0	1.6				
EF and ES	28.5	22.3	12.0	9.3	5.5	3.9				

Group 3 Classes		PSA Prepayment Assumption									
		0%	100%	418%	600%	1200%	1800%				
PT and TI		9.0	4.5	2.5	1.9	0.8	0.1				
Group 4 Classes		PSA Prepayment Assumption									
		0%	100%	234%	400%	700%					
BA			8.4	5.3	3.8	2.7	1.6				
BC			14.8	12.8	11.9	9.9	6.5				
Group 5 Class		PSA Prepayment Assumption									
		0%	100%	225%	400%	700%	900%				
LG		18.3	8.0	4.7	2.8	1.5	1.1				
Group 6 Classes		PSA Prepayment Assumption									
		0%	100%	200%	215%	250%	300%	500%	700%	1400%	2100%
NK, IN, NL, NM and NP		19.2	7.8	4.9	4.9	4.9	4.9	3.0	2.0	0.6	0.1
NQ		28.3	21.9	21.9	21.9	21.9	21.9	14.3	9.7	3.0	0.1
NF and NS		24.7	19.6	11.9	9.4	8.2	1.8	0.4	0.2	0.1	0.1
NZ		29.7	25.8	21.9	21.0	0.4	0.2	0.1	0.1	0.1	0.1
FY and SY		20.8	10.1	6.5	6.2	5.4	4.6	2.7	1.8	0.6	0.1
Group 7 Classes		PSA Prepayment Assumption									
		0%	100%	122%	200%	250%	400%	700%	900%		
CL		26.4	12.5	3.8	3.8	3.8	2.4	1.6	1.3		
KF		28.0	19.6	16.7	8.1	3.5	1.8	1.1	0.9		
GS		27.2	15.8	12.2	3.2	2.3	1.4	0.9	0.7		
HS		29.1	24.6	22.9	14.7	5.2	2.2	1.3	1.1		
Group 8 Classes		PSA Prepayment Assumption									
		0%	100%	120%	200%	250%	400%	700%	1000%		
NB, NI, ND, NG and NA		15.7	5.6	5.0	5.0	5.0	3.5	2.2	1.6		
PM, PI, PN, PQ and NJ		25.3	13.9	13.7	13.7	13.7	9.0	5.1	3.4		
PJ		26.5	20.4	20.4	20.4	20.4	14.1	7.9	5.1		
FJ		28.4	20.6	18.4	7.2	2.6	1.2	0.7	0.5		
SJ, JO, JS and KS		28.0	18.5	15.8	3.3	1.8	0.9	0.5	0.4		
SL, LO, MS and US		29.6	26.4	25.5	17.8	4.8	1.9	1.1	0.8		
PB, PD, PG, PA and IG		16.8	6.5	6.0	6.0	6.0	4.2	2.5	1.8		
Group 9 Classes		PSA Prepayment Assumption									
		0%	100%	130%	350%	500%	1000%	1500%			
LF		28.0	17.9	15.9	0.1	0.1	0.1	0.1			
BF, TY and CF		18.4	7.1	6.1	2.8	1.9	0.8	0.3			
CS and LY		18.7	7.4	6.3	2.7	1.9	0.8	0.3			
Group 10 Classes		PSA Prepayment Assumption									
		0%	100%	298%	400%	700%	900%				
YF		28.7	22.5	2.3	1.6	1.0	0.8				
YS		28.0	19.1	1.5	1.1	0.7	0.6				
EO, QS and SX		29.4	26.3	3.2	2.2	1.4	1.1				
ZE		29.9	29.7	4.0	2.6	1.6	1.2				

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

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 Web site at www.fanniemae.com for further information about our intention to increase our purchases of delinquent loans from our single-family MBS trusts.

Payments on the Group 5 Classes, Group 7 Classes, Group 9 Classes and Group 10 Classes also will be affected by the payment priorities governing the related underlying REMIC and RCR certificates. If you invest in any Group 5 Class, Group 7 Class, Group 9 Class or Group 10 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR certificates.

As described in the related Underlying REMIC Disclosure Documents, the Group 7 Underlying REMIC and RCR Certificates and the Group 10 Underlying RCR Certificate may be subsequent in payment priority to certain other classes issued from the related underlying REMIC trusts. As a result, such other classes may receive principal before principal is paid on the Group 7 Underlying REMIC and RCR Certificates and the Group 10 Underlying RCR Certificate, as applicable, possibly for long periods.

In particular, as described in the applicable Underlying REMIC Disclosure Document, certain Group 7 Underlying REMIC and RCR Certificates are governed by principal balance

schedules. As a result, those Group 7 Underlying REMIC and RCR Certificates may receive principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the applicable Group 7 Underlying REMIC and RCR Certificates would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- those Group 7 Underlying REMIC and RCR Certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- those Group 7 Underlying REMIC and RCR Certificates otherwise have performed as originally anticipated.

Furthermore, as described in the related Underlying REMIC Disclosure Documents, certain Group 7 Underlying REMIC and RCR Certificates and the Group 10 Underlying RCR Certificate are support classes. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class may receive no principal payments for extended periods or may receive principal payments that may vary widely from period to period.

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

“Jumbo-conforming” and “high-balance” mortgage loans, which have original principal balances that exceed our traditional conforming

loan limits, may prepay at different rates than conforming balance mortgage loans generally. The pools underlying the Group 2 MBS, the Group 7 Underlying REMIC and RCR Certificates, the Group 8 MBS and the Group 10 Underlying RCR Certificate have been designated as pools that include “jumbo-conforming” or “high-balance” mortgage loans. There is limited historical performance data regarding prepayment rates for jumbo-conforming and high-balance mortgage loans. If prevailing mortgage rates decline, borrowers with jumbo-conforming and high-balance mortgage loans may be more likely to refinance their mortgage loans than borrowers with conforming balance loans. This is because a relatively small reduction in the interest rate of a jumbo-conforming and high-balance mortgage loan can have a greater impact on the borrower’s monthly payment than a similar interest rate change for a conforming balance loan.

Furthermore, jumbo-conforming and high-balance mortgage loans tend to be concentrated in certain geographic areas, which may experience relatively high rates of default in the event

of adverse economic conditions. Defaults on jumbo-conforming and high-balance mortgage loans will result in larger prepayments to investors than defaults on conforming balance loans.

On the other hand, if any of the statutes authorizing our purchase of jumbo-conforming and high-balance mortgage loans are allowed to expire, or new legislation is enacted by the federal government that removes this authority, borrowers with jumbo-conforming and high-balance mortgage loans may find refinancing these loans more difficult. In such event, borrowers with jumbo-conforming and high-balance mortgage loans may be less likely to refinance their mortgage loans than borrowers with conforming balance loans.

As a result of these factors, the Group 2 Classes, Group 7 Classes, Group 8 Classes and Group 10 Classes may receive payments of principal more quickly or more slowly than expected, and the weighted average lives and yields of those Classes may be affected, perhaps significantly.

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 May 1, 2010 and a supplement thereto dated as of May 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 May 1, 2010 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:

- six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS,” “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 6 MBS” and “Group 8 MBS,” and together, the “Trust MBS”), and

- four groups of previously issued REMIC and RCR certificates (the “Group 5 Underlying REMIC Certificates,” “Group 7 Underlying REMIC and RCR Certificates,” “Group 9 Underlying REMIC and RCR Certificates” and “Group 10 Underlying RCR Certificate,” and together the “Underlying REMIC Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A.

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, 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.”

REMIC Designation	Assets	Regular Interests	Residual Interest
Lower Tier REMIC	Trust MBS and Underlying REMIC Certificates.	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 and the Underlying REMIC Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS 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.”

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:

<u>Classes</u>	<u>Denominations</u>
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 30 years in the case of the Group 1 MBS, Group 2 MBS, Group 6 MBS and Group 8 MBS, and up to 15 years in the case of the Group 3 MBS and Group 4 MBS.

In addition, the pools underlying the Group 2 MBS and Group 8 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances that Exceed our Traditional Conforming Loan Limits*” in the MBS Prospectus dated June 1, 2009. For additional information about the pools underlying the Group 2 MBS and Group 8 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Additional Risk Factors—“*Jumbo-conforming*” and “*high-balance*” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally” in this prospectus supplement.

For additional information, see “Summary—Group 1, Group 2, Group 3, Group 4, Group 6 and Group 8—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 those 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 pools of mortgage loans backing the Group 7 Underlying REMIC and RCR Certificates and Group 10 Underlying RCR Certificate have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balance that Exceed our Traditional Conforming Loan Limits*” in the MBS Prospectus dated June 1, 2009. For additional information about the pools underlying the Group 7 Underlying REMIC and RCR Certificates and Group 10 Underlying RCR Certificate, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Additional Risk Factors—“*Jumbo-conforming*” and “*high-balance*” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally” in this prospectus supplement.

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 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 those documents may be limited.

Distributions of Interest

General. The Certificates will bear interest at the rates specified in this prospectus supplement. 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	Floating Rate and Inverse Floating Rate Classes

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

The Dealer will treat the Principal Only Classes as delay Classes solely for the purpose of facilitating trading.

Accrual Classes. The MZ, KZ, NZ and ZE Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

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 MZ Accrual Amount to MV until retired, and thereafter to MZ.

} Accretion
Directed
Class and
Accrual Class

The KZ Accrual Amount to K to its Planned Balance, and thereafter to KZ.

} Accretion
Directed/PAC
Class and
Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 33.3333333333% to FW until retired, and

} Pass-Through
Class

— 66.6666666667% in the following priority:

1. To Aggregate Group I to its Planned Balance.

} PAC Group

2. — 50% as follows:

first, to K to its Planned Balance;

} PAC Class

second, to KZ until retired;

} Support
Classes and
Component

third, to FD1 and SC, pro rata, until retired; and

fourth, to K until retired, and

} PAC Class

— 50% to FD2 until retired.

} Support
Component

3. To Aggregate Group I to zero.

} PAC Group

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

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

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

“Aggregate Group I” consists of the MA, MV and MZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to MA, MV and MZ, 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.

For purposes of calculating the principal payments it receives, the FD Class consists of two payment components having the designations and original principal balances specified in this prospectus supplement under “Summary — Components.” The payment characteristics of the FD Class will reflect a combination of the payment characteristics of the related components. Components are not separately transferable from the related Class of Certificates.

- *Group 2*

The Group 2 Principal Distribution Amount in the following priority:

1. To HM, until retired.

} Sequential
Pay Classes

2. To EF and ES, pro rata, until retired.

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

- *Group 3*

The Group 3 Principal Distribution Amount to PT until retired.

} Pass-Through
Class

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 BA and BC, in that order, until retired.

} Sequential
Pay Classes

The “Group 4 Principal Distribution Amount” is the principal then paid on the Group 4 MBS.

- *Group 5*

The Group 5 Principal Distribution Amount to LG until retired.

} Structured
Collateral/
Pass-Through
Class

The “Group 5 Principal Distribution Amount” is the principal then paid on the Group 5 Underlying REMIC Certificates.

- *Group 6*

The NZ Accrual Amount to Aggregate Group III to its Targeted Balance, and thereafter to NZ. } **Accretion
Directed/TAC
Group and
Accrual Class**

The Group 6 Cash Flow Distribution Amount as follows:

— 75% to FY until retired, and } **Pass-Through
Class**

— 25% as follows:

first, to Aggregate Group II to its Planned Balance; } **PAC Group**

second, to Aggregate Group III to its Targeted Balance; } **TAC Group**

third, to NZ until retired; } **Support
Class**

fourth, to Aggregate Group III to zero; and } **TAC Group**

fifth, to Aggregate Group II to zero. } **PAC Group**

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

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

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

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

“Aggregate Group III” consists of the NF and NS Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III to NF and NS, pro rata, until retired.

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

- *Group 7*

The Group 7 Principal Distribution Amount in the following priority:

- | | | |
|--|------------------------------|------------------------------------|
| 1. To CL to its Planned Balance. | } PAC Class | } Structured
Collateral |
| 2. 50% to KF and 50% to GS, until GS is retired. | } Support
Classes | |
| 3. 75% to KF and 25% to HS until retired. | } Support
Classes | |
| 4. To CL until retired. | } PAC Class | |

The “Group 7 Principal Distribution Amount” is the principal then paid on the Group 7 Underlying REMIC and RCR Certificates.

- *Group 8*

The Group 8 Principal Distribution Amount as follows:

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

2. — 74.9999985470% to FJ until retired, and
— 25.0000014530% as follows:
 - first*, to SJ and JO, pro rata, until retired; and
 - second*, to SL and LO, pro rata, until retired.
3. To Aggregate Group IV to zero.

Support
Classes

PAC Group

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

“Aggregate Group IV” consists of the NB, PM and PJ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to NB, PM and PJ, in that order, until retired.

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

• *Group 9*

The Group 9 Principal Distribution Amount in the following priority:

1. To BF to its Targeted Balance
2. To LF until retired.
3. To BF until retired.

TAC
Class

Support
Class

TAC
Class

Structured
Collateral

The “Group 9 Principal Distribution Amount” is the principal then paid on the Group 9 Underlying REMIC and RCR Certificates.

• *Group 10*

The ZE Accrual Amount in the following priority:

1. 10% to EO, 75% to YF and 15% to QS, until EO and QS are retired.
2. Thereafter to ZE.

Accretion
Directed
Classes

Accrual Class

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

1. 50% to YF and 50% to YS, until YS is retired.
2. 10% to EO, 75% to YF and 15% to QS, until retired.
3. To ZE until retired.

Structured
Collateral/
Sequential
Pay Classes

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

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

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 applicable priority sequences governing principal payments on the Underlying REMIC Certificates, 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 4, Group 6 and Group 8—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 May 28, 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” or at the “Structuring Speed” 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 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 schedule). 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 Classes</u>	<u>Structuring Ranges and Speeds</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 200% and 400% PSA	Between 200% and 400% PSA
K Class Planned Balances	Between 225% and 390% PSA	Between 225% and 390% PSA
Aggregate Group II Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group III Targeted Balances	215% PSA	—
CL Class Planned Balances	Between 122% and 250% PSA	Between 122% and 250% PSA
Aggregate Group IV Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
BF Class Targeted Balances	130% PSA	—

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . MA, MV and MZ
Aggregate Group II . . . NK and NQ
Aggregate Group III. . . NF and NS
Aggregate Group IV. . . NB, PM and PJ

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 or TAC 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 Classes 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 applicable Aggregate Groups and Classes 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 any Aggregate Group or Class that has scheduled balances will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the Aggregate Group or Class receiving the benefit of that support, if still outstanding, may no longer have an Effective Range 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 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 SC, SB, TS, SA, NS, SY, SJ, SL, TY, CS, SW and KS Classes would lose money on their initial investments under certain Index and prepayment scenarios.**

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

The information shown in the 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>
SC	105.000000%
SB	5.750000%
TS	0.093750%
SA	12.500000%
ES	78.375000%
NS	101.000000%
SY	9.625000%
GS	98.250000%
HS	87.250000%
SJ	123.250000%
SL	106.500000%
TY	0.125000%
CS	11.250000%
YS	97.156250%
QS	91.000000%
SW	12.593750%
JS	94.000000%
KS	106.250000%
MS	82.000000%
US	92.375000%
SX	71.956726%

* 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 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>200%</u>	<u>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	21.8%	21.8%	21.7%	21.7%	21.4%	19.2%	18.8%	9.8%	(18.7)%	(39.4)%
0.24863%	21.1%	21.1%	21.1%	21.0%	20.8%	18.5%	18.2%	9.3%	(18.9)%	(39.4)%
2.24863%	11.0%	11.0%	10.9%	10.9%	10.7%	8.8%	8.5%	1.2%	(22.2)%	(39.4)%
4.50000%	(0.2)%	(0.2)%	(0.2)%	(0.2)%	(0.4)%	(1.9)%	(2.1)%	(7.7)%	(25.9)%	(39.4)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	89.2%	89.2%	88.9%	82.1%	58.7%	13.2%	(1.1)%	*	*	*
0.24863%	86.3%	86.3%	86.1%	79.3%	56.3%	11.2%	(3.7)%	*	*	*
2.24863%	43.7%	43.6%	42.5%	37.7%	21.2%	(13.6)%	(38.1)%	*	*	*
4.50000%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
6.450% and below	52.8%	49.0%	41.3%	39.3%	33.2%	25.7%	24.9%	(2.5)%	(93.9)%	*
6.475%	22.0%	18.6%	11.7%	9.9%	4.5%	(2.2)%	(3.0)%	(27.4)%	*	*
6.500%	*	*	*	*	*	*	*	*	*	*

**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>200%</u>	<u>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	49.5%	45.8%	38.1%	36.1%	30.1%	22.7%	21.9%	(5.2)%	(95.1)%	*
0.24863%	48.3%	44.6%	36.9%	35.0%	29.0%	21.6%	20.8%	(6.2)%	(95.7)%	*
2.24863%	29.9%	26.4%	19.2%	17.4%	11.8%	4.9%	4.1%	(21.0)%	*	*
4.24863%	11.3%	8.1%	1.4%	(0.3)%	(5.4)%	(11.8)%	(12.6)%	(35.9)%	*	*
6.45000% and above	*	*	*	*	*	*	*	*	*	*

**Sensitivity of the ES 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>298%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.10%	16.2%	16.3%	17.0%	17.6%	19.4%	21.4%
0.20%	15.8%	15.9%	16.7%	17.3%	19.1%	21.1%
2.20%	9.2%	9.3%	10.3%	10.9%	12.8%	14.8%
4.20%	2.9%	3.1%	4.1%	4.7%	6.7%	8.7%
4.85%	1.0%	1.2%	2.2%	2.8%	4.7%	6.8%

**Sensitivity of the NS 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>200%</u>	<u>215%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	13.5%	13.5%	13.5%	13.4%	13.4%	13.0%	11.1%	9.2%	1.1%	(0.4)%
0.24863%	13.1%	13.1%	13.1%	13.0%	13.0%	12.6%	10.8%	8.9%	1.1%	(0.4)%
2.24863%	7.0%	6.9%	6.9%	6.9%	6.9%	6.7%	5.7%	4.7%	0.4%	(0.4)%
4.55000%	0.0%	0.0%	0.0%	0.0%	0.0%	0.0%	(0.1)%	(0.1)%	(0.4)%	(0.4)%

**Sensitivity of the SY 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>200%</u>	<u>215%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	60.6%	56.7%	48.7%	47.5%	44.6%	40.4%	22.9%	3.7%	(89.8)%	*
0.24863%	59.0%	55.1%	47.2%	45.9%	43.1%	38.9%	21.5%	2.4%	(90.6)%	*
2.24863%	34.7%	31.2%	23.9%	22.7%	20.1%	16.3%	0.3%	(17.2)%	*	*
4.24863%	11.0%	7.8%	1.1%	0.1%	(2.3)%	(5.8)%	(20.3)%	(36.2)%	*	*
5.77000%	*	*	*	*	*	*	*	*	*	*

**Sensitivity of the GS 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>122%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>900%</u>
0.12000%	7.8%	7.8%	7.8%	8.3%	8.5%	8.9%	9.7%	10.2%
0.24863%	7.6%	7.7%	7.7%	8.1%	8.3%	8.8%	9.6%	10.1%
2.24863%	5.6%	5.6%	5.6%	6.1%	6.3%	6.8%	7.7%	8.2%
4.59000%	3.2%	3.2%	3.2%	3.7%	4.0%	4.6%	5.5%	6.0%

**Sensitivity of the HS 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>122%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>900%</u>
0.12000%	15.9%	15.9%	15.9%	16.2%	17.8%	21.5%	26.0%	28.7%
0.24863%	15.4%	15.5%	15.5%	15.8%	17.4%	21.0%	25.6%	28.3%
2.24863%	8.4%	8.4%	8.5%	8.8%	10.6%	14.4%	18.9%	21.7%
4.59000%	0.5%	0.6%	0.6%	1.0%	2.9%	6.7%	11.4%	14.1%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	18.8%	18.7%	18.5%	13.2%	8.1%	(2.0)%	(17.9)%	(31.9)%
0.24863%	18.2%	18.1%	18.0%	12.6%	7.5%	(2.5)%	(18.4)%	(32.3)%
2.24863%	9.5%	9.3%	9.2%	4.2%	(0.9)%	(10.3)%	(25.2)%	(38.2)%
4.59000%	(0.8)%	(1.1)%	(1.2)%	(5.6)%	(10.5)%	(19.3)%	(33.0)%	(45.0)%

**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>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	21.9%	21.9%	21.9%	21.9%	21.1%	19.0%	16.3%	13.7%
0.24863%	21.3%	21.3%	21.3%	21.2%	20.4%	18.4%	15.7%	13.1%
2.24863%	11.3%	11.3%	11.3%	11.2%	10.4%	8.6%	6.3%	4.1%
4.59000%	(0.2)%	(0.2)%	(0.2)%	(0.3)%	(1.0)%	(2.4)%	(4.3)%	(6.1)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>350%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
6.500% and below	35.9%	31.2%	28.3%	5.5%	(15.5)%	*	*
6.525%	12.9%	8.1%	4.9%	(21.1)%	(44.0)%	*	*
6.550%	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>130%</u>	<u>350%</u>	<u>500%</u>	<u>1000%</u>	<u>1500%</u>
0.12000%	56.2%	51.6%	48.7%	24.5%	4.0%	(82.5)%	*
0.24863%	54.9%	50.3%	47.4%	23.1%	2.7%	(83.7)%	*
2.24863%	34.1%	29.7%	26.9%	2.0%	(19.2)%	*	*
4.24863%	13.5%	9.0%	6.0%	(21.6)%	(44.5)%	*	*
6.50000% and above	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>298%</u>	<u>400%</u>	<u>700%</u>	<u>900%</u>
0.12000%	7.9%	7.9%	9.7%	10.4%	12.0%	13.0%
0.24863%	7.7%	7.7%	9.5%	10.2%	11.9%	12.9%
2.24863%	5.6%	5.7%	7.5%	8.3%	10.0%	11.0%
4.59000%	3.2%	3.2%	5.2%	6.0%	7.8%	8.9%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>298%</u>	<u>400%</u>	<u>700%</u>	<u>900%</u>
0.12000%	25.8%	25.8%	28.1%	29.5%	32.5%	34.2%
0.24863%	25.1%	25.1%	27.3%	28.8%	31.8%	33.5%
2.24863%	13.4%	13.4%	16.1%	17.7%	20.8%	22.6%
4.59000%	0.4%	0.4%	3.5%	5.2%	8.4%	10.3%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>225%</u>	<u>300%</u>	<u>390%</u>	<u>400%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
0.12000%	49.5%	45.8%	38.1%	36.1%	30.1%	22.7%	21.9%	(5.2)%	(95.1)%	*
0.24863%	48.3%	44.6%	36.9%	35.0%	29.0%	21.6%	20.8%	(6.1)%	(95.7)%	*
2.24863%	30.0%	26.5%	19.4%	17.5%	12.0%	5.1%	4.3%	(20.9)%	*	*
4.24863%	11.7%	8.4%	1.8%	0.1%	(5.1)%	(11.6)%	(12.3)%	(35.7)%	*	*
6.50000%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	14.7%	14.8%	14.8%	16.6%	18.2%	21.5%	27.2%	32.8%
0.24863%	14.3%	14.3%	14.4%	16.1%	17.7%	21.1%	26.8%	32.4%
2.24863%	7.7%	7.8%	7.9%	9.7%	11.4%	14.9%	21.0%	26.9%
4.59000%	0.3%	0.4%	0.5%	2.3%	4.2%	7.9%	14.2%	20.4%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	16.5%	16.5%	16.4%	14.8%	13.2%	10.1%	5.0%	0.2%
0.24863%	16.0%	16.0%	15.9%	14.3%	12.8%	9.7%	4.5%	(0.2)%
2.24863%	8.5%	8.4%	8.4%	7.0%	5.5%	2.8%	(1.7)%	(6.0)%
4.59000%	(0.2)%	(0.3)%	(0.3)%	(1.5)%	(2.7)%	(5.1)%	(9.0)%	(12.6)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	17.0%	17.0%	17.0%	17.2%	20.0%	26.6%	35.8%	44.9%
0.24863%	16.5%	16.5%	16.5%	16.7%	19.6%	26.2%	35.3%	44.5%
2.24863%	9.0%	9.0%	9.0%	9.4%	12.5%	19.2%	28.3%	37.5%
4.59000%	0.8%	0.8%	0.8%	1.2%	4.5%	11.2%	20.3%	29.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
0.12000%	19.1%	19.1%	19.1%	19.2%	20.3%	22.9%	26.4%	29.8%
0.24863%	18.5%	18.6%	18.6%	18.6%	19.7%	22.3%	25.8%	29.3%
2.24863%	10.0%	10.0%	10.0%	10.1%	11.4%	14.2%	17.8%	21.5%
4.59000%	0.3%	0.4%	0.4%	0.5%	1.9%	4.9%	8.7%	12.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>298%</u>	<u>400%</u>	<u>700%</u>	<u>900%</u>
0.12000%	19.4%	19.4%	28.0%	33.3%	44.3%	50.7%
0.24863%	18.8%	18.9%	27.5%	32.8%	43.7%	50.2%
2.24863%	10.3%	10.4%	19.8%	25.0%	35.9%	42.3%
4.59000%	1.2%	1.3%	11.0%	16.2%	26.9%	33.2%

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:

<u>Class</u>	<u>% PSA</u>
TI	403%
IN	500%
NI	372%
PI	536%
IG	408%

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 the original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
TI	13.703125%
IN	17.312500%
NI	16.625000%
PI	30.000000%
IG	18.125000%

* 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 TI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>418%</u>	<u>600%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity . . .	25.3%	21.9%	(1.2)%	(15.7)%	(76.4)%	*

Sensitivity of the IN Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>215%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>700%</u>	<u>1400%</u>	<u>2100%</u>
Pre-Tax Yields to Maturity . . .	29.7%	25.1%	15.4%	15.4%	15.4%	15.4%	0.0%	(20.0)%	*	*

Sensitivity of the NI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>120%</u>	<u>200%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>
Pre-Tax Yields to Maturity . . .	18.6%	11.9%	9.0%	9.0%	9.0%	(2.6)%	(33.0)%	(63.5)%

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	120%	200%	250%	400%	700%	1000%
Pre-Tax Yields to Maturity . . .	14.0%	12.3%	12.2%	12.2%	12.2%	6.8%	(10.2)%	(33.0)%

Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	120%	200%	250%	400%	700%	1000%
Pre-Tax Yields to Maturity . . .	17.5%	12.0%	10.0%	10.0%	10.0%	0.6%	(24.8)%	(52.7)%

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:

Class	Price
JO	48.0000%
LO	43.0000%
EO	45.5625%

Sensitivity of the JO Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	120%	200%	250%	400%	700%	1000%
Pre-Tax Yields to Maturity . . .	3.1%	4.0%	4.8%	29.8%	52.3%	107.5%	231.1%	393.0%

Sensitivity of the LO Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	120%	200%	250%	400%	700%	1000%
Pre-Tax Yields to Maturity . . .	3.0%	3.2%	3.4%	4.9%	18.7%	49.0%	95.0%	147.7%

Sensitivity of the EO Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	298%	400%	700%	900%
Pre-Tax Yields to Maturity . . .	2.8%	3.0%	26.3%	39.3%	67.4%	84.8%

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 2, Group 4, Group 6, Group 7, Group 8, Group 9 and Group 10 Classes, and
- in the case of the Group 5 Classes, Group 7 Classes, Group 9 Classes and Group 10 Classes, the priority sequences affecting principal payments on the related Underlying REMIC Certificates.

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

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	8.50%
Group 2 MBS	360 months	360 months	7.00%
Group 3 MBS	180 months	180 months	8.00%
Group 4 MBS	180 months	180 months	6.50%
Group 5 Underlying REMIC Certificates	360 months	359 months	7.00%
Group 6 MBS	360 months	360 months	8.50%
Group 7 Underlying REMIC and RCR Certificates	360 months	359 months	7.00%
Group 8 MBS	360 months	360 months	7.00%
Group 9 Underlying REMIC and RCR Certificates	360 months	357 months	7.50%
Group 10 Underlying RCR Certificate	360 months	359 months	7.00%

It is unlikely that all of the Mortgage Loans will have the loan ages, interest rates and remaining terms to maturity 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	MA Class										MV Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%	0%	100%	200%	225%	300%	390%	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
May 2011	99	88	79	79	79	79	79	71	9	0	93	93	93	93	93	93	93	93	93	0
May 2012	98	77	61	61	61	61	61	34	0	0	86	86	86	86	86	86	86	86	0	0
May 2013	96	66	45	45	45	45	45	13	0	0	78	78	78	78	78	78	78	78	0	0
May 2014	95	56	31	31	31	31	31	1	0	0	70	70	70	70	70	70	70	70	0	0
May 2015	93	46	19	19	19	19	19	0	0	0	61	61	61	61	61	61	61	0	0	0
May 2016	91	37	10	10	10	10	10	0	0	0	52	52	52	52	52	52	52	0	0	0
May 2017	90	29	3	3	3	3	3	0	0	0	42	42	42	42	42	42	42	0	0	0
May 2018	87	21	0	0	0	0	0	0	0	0	32	32	9	9	9	9	9	0	0	0
May 2019	85	14	0	0	0	0	0	0	0	0	21	21	0	0	0	0	0	0	0	0
May 2020	83	7	0	0	0	0	0	0	0	0	10	10	0	0	0	0	0	0	0	0
May 2021	80	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2022	77	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2023	74	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2024	71	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2025	67	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2026	63	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2027	58	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2028	53	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2029	48	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2030	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2031	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2032	29	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2033	22	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	14	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.1	4.9	3.0	3.0	3.0	3.0	3.0	1.7	0.6	0.1	6.0	6.0	5.5	5.5	5.5	5.5	5.5	3.7	1.4	0.1

Date	MZ Class										K Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%	0%	100%	200%	225%	300%	390%	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
May 2011	106	106	106	106	106	106	106	106	106	0	92	92	92	68	68	68	68	0	0	0
May 2012	112	112	112	112	112	112	112	112	45	0	84	84	84	46	46	46	46	0	0	0
May 2013	118	118	118	118	118	118	118	118	7	0	76	76	76	31	31	31	31	0	0	0
May 2014	125	125	125	125	125	125	125	125	1	0	67	67	67	22	22	22	3	0	0	0
May 2015	132	132	132	132	132	132	132	107	*	0	57	57	54	19	19	19	*	0	0	0
May 2016	139	139	139	139	139	139	139	60	*	0	48	48	23	17	17	17	*	0	0	0
May 2017	147	147	147	147	147	147	147	34	*	0	37	37	14	14	14	14	*	0	0	0
May 2018	155	155	155	155	155	155	155	19	*	0	26	26	12	12	12	12	*	0	0	0
May 2019	164	164	118	118	118	118	118	10	*	0	15	15	10	10	10	10	*	0	0	0
May 2020	173	173	85	85	85	85	85	6	*	0	8	8	8	8	8	8	*	0	0	0
May 2021	181	181	61	61	61	61	61	3	*	0	6	6	6	6	6	6	*	0	0	0
May 2022	181	106	43	43	43	43	43	2	0	0	5	5	5	5	5	5	*	0	0	0
May 2023	181	34	31	31	31	31	31	1	0	0	4	4	4	4	4	4	*	0	0	0
May 2024	181	21	21	21	21	21	21	*	0	0	3	3	3	3	3	3	*	0	0	0
May 2025	181	15	15	15	15	15	15	*	0	0	2	2	2	2	2	2	*	0	0	0
May 2026	181	10	10	10	10	10	10	*	0	0	2	2	2	2	2	2	*	0	0	0
May 2027	181	6	6	6	6	6	6	*	0	0	1	1	1	1	1	1	*	0	0	0
May 2028	181	4	4	4	4	4	4	*	0	0	1	1	1	1	1	1	*	0	0	0
May 2029	181	2	2	2	2	2	2	*	0	0	*	*	*	*	*	*	*	0	0	0
May 2030	181	1	1	1	1	1	1	1	*	0	*	*	*	*	*	*	*	0	0	0
May 2031	181	1	1	1	1	1	1	1	*	0	*	*	*	*	*	*	*	0	0	0
May 2032	181	*	*	*	*	*	*	*	*	0	0	0	0	0	0	0	*	0	0	0
May 2033	181	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2034	181	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2035	181	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2036	129	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2037	2	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.3	12.6	11.1	11.1	11.1	11.1	11.1	6.4	2.1	0.1	5.9	5.9	5.2	3.2	3.2	3.2	2.0	0.6	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	KZ Class										SC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%	0%	100%	200%	225%	300%	390%	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
May 2011	105	105	105	100	38	0	0	0	0	0	100	100	100	100	100	79	74	0	0	0
May 2012	110	110	110	100	0	0	0	0	0	0	100	100	100	100	99	33	26	0	0	0
May 2013	116	116	116	100	0	0	0	0	0	0	100	100	100	100	85	9	2	0	0	0
May 2014	122	122	122	100	0	0	0	0	0	0	100	100	100	100	78	1	0	0	0	0
May 2015	128	128	128	97	0	0	0	0	0	0	100	100	100	100	75	*	0	0	0	0
May 2016	135	135	135	84	0	0	0	0	0	0	100	100	100	100	69	*	0	0	0	0
May 2017	142	142	117	63	0	0	0	0	0	0	100	100	100	100	62	*	0	0	0	0
May 2018	149	149	91	39	0	0	0	0	0	0	100	100	100	100	54	*	0	0	0	0
May 2019	157	157	63	14	0	0	0	0	0	0	100	100	100	100	46	*	0	0	0	0
May 2020	161	161	33	0	0	0	0	0	0	0	100	100	100	94	39	*	0	0	0	0
May 2021	162	162	5	0	0	0	0	0	0	0	100	100	100	80	32	*	0	0	0	0
May 2022	163	163	0	0	0	0	0	0	0	0	100	100	88	68	26	*	0	0	0	0
May 2023	164	164	0	0	0	0	0	0	0	0	100	100	74	56	21	*	0	0	0	0
May 2024	165	123	0	0	0	0	0	0	0	0	100	100	61	46	16	*	0	0	0	0
May 2025	165	81	0	0	0	0	0	0	0	0	100	100	50	37	13	*	0	0	0	0
May 2026	166	39	0	0	0	0	0	0	0	0	100	100	39	29	9	*	0	0	0	0
May 2027	166	0	0	0	0	0	0	0	0	0	100	99	30	22	7	*	0	0	0	0
May 2028	166	0	0	0	0	0	0	0	0	0	100	78	22	16	5	*	0	0	0	0
May 2029	166	0	0	0	0	0	0	0	0	0	100	57	16	11	3	*	0	0	0	0
May 2030	166	0	0	0	0	0	0	0	0	0	100	38	10	7	2	*	0	0	0	0
May 2031	167	0	0	0	0	0	0	0	0	0	100	19	5	3	1	*	0	0	0	0
May 2032	167	0	0	0	0	0	0	0	0	0	100	1	*	*	*	*	0	0	0	0
May 2033	167	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2034	167	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2035	167	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2036	167	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2037	167	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2038	62	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	70	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.8	15.0	8.8	7.5	0.9	0.4	0.3	0.1	0.1	0.1	29.3	19.5	15.5	14.2	8.9	1.8	1.6	0.4	0.1	0.1

Date	FD Class									
	PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	100	96	83	62	58	0	0	0
May 2012	100	100	100	93	71	28	24	0	0	0
May 2013	100	100	100	91	61	10	5	0	0	0
May 2014	100	100	100	90	55	3	*	0	0	0
May 2015	100	100	100	89	52	3	*	0	0	0
May 2016	100	100	97	85	48	2	*	0	0	0
May 2017	100	100	92	81	43	2	*	0	0	0
May 2018	100	100	86	76	37	2	*	0	0	0
May 2019	100	100	80	70	32	1	*	0	0	0
May 2020	100	100	74	63	27	1	*	0	0	0
May 2021	100	100	68	54	22	1	*	0	0	0
May 2022	100	100	59	45	18	1	*	0	0	0
May 2023	100	100	49	38	14	1	*	0	0	0
May 2024	100	92	41	31	11	*	*	0	0	0
May 2025	100	83	33	25	9	*	*	0	0	0
May 2026	100	74	26	19	6	*	*	0	0	0
May 2027	100	66	20	15	5	*	*	0	0	0
May 2028	100	52	15	11	3	*	*	0	0	0
May 2029	100	38	10	7	2	*	*	0	0	0
May 2030	100	25	6	4	1	*	*	0	0	0
May 2031	100	13	3	2	1	*	*	0	0	0
May 2032	100	1	*	*	*	*	*	0	0	0
May 2033	100	0	0	0	0	0	0	0	0	0
May 2034	100	0	0	0	0	0	0	0	0	0
May 2035	100	0	0	0	0	0	0	0	0	0
May 2036	100	0	0	0	0	0	0	0	0	0
May 2037	100	0	0	0	0	0	0	0	0	0
May 2038	79	0	0	0	0	0	0	0	0	0
May 2039	47	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.8	18.0	13.1	11.4	6.5	1.7	1.4	0.4	0.1	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	SB† Class										FW, TS†, SA†, FA and SW† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%	0%	100%	200%	225%	300%	390%	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
May 2011	100	100	100	94	76	54	52	0	0	0	99	92	86	85	80	75	74	57	16	0
May 2012	100	100	100	90	60	26	22	0	0	0	98	85	74	72	64	56	55	32	2	0
May 2013	100	100	100	87	50	11	7	0	0	0	98	77	64	60	51	42	41	18	*	0
May 2014	100	100	100	85	45	5	1	0	0	0	97	71	54	51	41	31	30	10	*	0
May 2015	100	100	99	84	42	4	*	0	0	0	95	65	46	43	33	23	22	6	*	0
May 2016	100	100	95	79	39	3	*	0	0	0	94	59	39	36	26	17	16	3	*	0
May 2017	100	100	88	73	35	3	*	0	0	0	93	53	33	30	20	13	12	2	*	0
May 2018	100	100	80	65	30	2	*	0	0	0	92	48	28	25	16	9	9	1	*	0
May 2019	100	100	72	58	26	2	*	0	0	0	90	43	24	20	13	7	6	1	*	0
May 2020	100	100	63	50	21	2	*	0	0	0	89	38	20	17	10	5	5	*	0	0
May 2021	100	100	54	43	18	1	*	0	0	0	87	34	16	14	8	4	3	*	0	0
May 2022	100	100	46	36	14	1	*	0	0	0	85	30	14	11	6	3	2	*	0	0
May 2023	100	100	39	30	11	1	*	0	0	0	83	26	11	9	4	2	2	*	0	0
May 2024	100	88	32	24	9	1	*	0	0	0	81	23	9	7	3	1	1	*	0	0
May 2025	100	75	26	19	7	*	*	0	0	0	78	19	7	5	2	1	1	*	0	0
May 2026	100	63	21	15	5	*	*	0	0	0	75	16	6	4	2	1	1	*	0	0
May 2027	100	52	16	11	4	*	*	0	0	0	72	13	4	3	1	*	*	*	0	0
May 2028	100	40	12	8	3	*	*	0	0	0	69	10	3	2	1	*	*	*	0	0
May 2029	100	30	8	6	2	*	*	0	0	0	66	7	2	2	1	*	*	*	0	0
May 2030	100	20	5	3	1	*	*	0	0	0	62	5	1	1	*	*	*	*	0	0
May 2031	100	10	2	2	*	*	*	0	0	0	58	2	1	*	*	*	*	*	0	0
May 2032	100	1	*	*	*	*	*	0	0	0	53	*	*	*	*	*	*	*	0	0
May 2033	100	0	0	0	0	0	0	0	0	0	49	0	0	0	0	0	0	0	0	0
May 2034	100	0	0	0	0	0	0	0	0	0	43	0	0	0	0	0	0	0	0	0
May 2035	100	0	0	0	0	0	0	0	0	0	37	0	0	0	0	0	0	0	0	0
May 2036	100	0	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0	0	0
May 2037	100	0	0	0	0	0	0	0	0	0	24	0	0	0	0	0	0	0	0	0
May 2038	70	0	0	0	0	0	0	0	0	0	17	0	0	0	0	0	0	0	0	0
May 2039	36	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																				
Life (years)**	28.6	17.3	12.1	10.1	5.5	1.6	1.3	0.4	0.1	0.1	20.8	8.7	6.0	5.5	4.3	3.4	3.3	1.8	0.6	0.1

Date	MB Class									
	PSA Prepayment Assumption									
	0%	100%	200%	225%	300%	390%	400%	700%	1400%	2100%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	100	100	100	100	100	100	100	0
May 2012	100	100	100	100	100	100	100	100	25	0
May 2013	100	100	100	100	100	100	100	100	4	0
May 2014	100	100	100	100	100	100	100	100	1	0
May 2015	100	100	100	100	100	100	100	59	*	0
May 2016	100	100	100	100	100	100	100	33	*	0
May 2017	100	100	100	100	100	100	100	19	*	0
May 2018	100	100	90	90	90	90	90	10	*	0
May 2019	100	100	65	65	65	65	65	6	*	0
May 2020	100	100	47	47	47	47	47	3	*	0
May 2021	100	100	34	34	34	34	34	2	*	0
May 2022	100	58	24	24	24	24	24	1	0	0
May 2023	100	19	17	17	17	17	17	1	0	0
May 2024	100	12	12	12	12	12	12	*	0	0
May 2025	100	8	8	8	8	8	8	*	0	0
May 2026	100	5	5	5	5	5	5	*	0	0
May 2027	100	4	4	4	4	4	4	*	0	0
May 2028	100	2	2	2	2	2	2	*	0	0
May 2029	100	1	1	1	1	1	1	*	0	0
May 2030	100	1	1	1	1	1	1	*	0	0
May 2031	100	*	*	*	*	*	*	*	0	0
May 2032	100	*	*	*	*	*	*	*	0	0
May 2033	100	0	0	0	0	0	0	0	0	0
May 2034	100	0	0	0	0	0	0	0	0	0
May 2035	100	0	0	0	0	0	0	0	0	0
May 2036	71	0	0	0	0	0	0	0	0	0
May 2037	1	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	26.3	12.6	10.6	10.6	10.6	10.6	10.6	5.8	1.8	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	HM Class						EF and ES Classes						PT and TI† Classes					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	298%	400%	700%	1000%	0%	100%	298%	400%	700%	1000%	0%	100%	418%	600%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	99	96	91	89	83	76	100	100	100	100	100	100	96	87	69	59	26	0
May 2012	97	89	75	68	49	31	100	100	100	100	100	100	93	74	47	35	7	0
May 2013	96	80	55	43	15	0	100	100	100	100	100	81	88	63	32	20	2	0
May 2014	94	71	38	25	0	0	100	100	100	100	85	32	84	52	21	11	*	0
May 2015	92	63	25	11	0	0	100	100	100	100	48	12	79	42	13	6	*	0
May 2016	90	56	14	*	0	0	100	100	100	100	28	5	73	32	8	3	*	0
May 2017	88	49	5	0	0	0	100	100	100	74	16	2	68	23	5	2	*	0
May 2018	86	42	0	0	0	0	100	100	94	55	9	1	61	15	2	1	*	0
May 2019	84	36	0	0	0	0	100	100	75	41	5	*	55	7	1	*	*	0
May 2020	81	30	0	0	0	0	100	100	60	30	3	*	47	0	0	0	0	0
May 2021	79	25	0	0	0	0	100	100	48	22	2	*	39	0	0	0	0	0
May 2022	76	20	0	0	0	0	100	100	38	16	1	*	30	0	0	0	0	0
May 2023	73	15	0	0	0	0	100	100	30	12	*	*	21	0	0	0	0	0
May 2024	70	11	0	0	0	0	100	100	24	9	*	*	11	0	0	0	0	0
May 2025	66	7	0	0	0	0	100	100	19	6	*	*	0	0	0	0	0	0
May 2026	62	3	0	0	0	0	100	100	15	5	*	*	0	0	0	0	0	0
May 2027	58	0	0	0	0	0	100	97	11	3	*	*	0	0	0	0	0	0
May 2028	54	0	0	0	0	0	100	86	9	2	*	*	0	0	0	0	0	0
May 2029	49	0	0	0	0	0	100	75	7	2	*	*	0	0	0	0	0	0
May 2030	44	0	0	0	0	0	100	66	5	1	*	*	0	0	0	0	0	0
May 2031	39	0	0	0	0	0	100	57	4	1	*	*	0	0	0	0	0	0
May 2032	33	0	0	0	0	0	100	48	3	1	*	0	0	0	0	0	0	0
May 2033	27	0	0	0	0	0	100	41	2	*	*	0	0	0	0	0	0	0
May 2034	20	0	0	0	0	0	100	33	2	*	*	0	0	0	0	0	0	0
May 2035	13	0	0	0	0	0	100	26	1	*	*	0	0	0	0	0	0	0
May 2036	6	0	0	0	0	0	100	20	1	*	*	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	92	14	*	*	*	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	64	9	*	*	*	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	33	4	*	*	*	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	17.3	7.4	3.6	2.9	2.0	1.6	28.5	22.3	12.0	9.3	5.5	3.9	9.0	4.5	2.5	1.9	0.8	0.1

Date	BA Class					BC Class				
	PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	234%	400%	700%	0%	100%	234%	400%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100
May 2011	96	90	84	76	62	100	100	100	100	100
May 2012	91	78	66	53	31	100	100	100	100	100
May 2013	86	68	52	36	14	100	100	100	100	100
May 2014	81	58	40	23	5	100	100	100	100	100
May 2015	75	49	30	14	0	100	100	100	100	99
May 2016	69	41	22	8	0	100	100	100	100	51
May 2017	63	33	15	3	0	100	100	100	100	26
May 2018	56	26	10	*	0	100	100	100	100	13
May 2019	49	19	5	0	0	100	100	100	66	6
May 2020	41	12	2	0	0	100	100	100	40	3
May 2021	33	7	0	0	0	100	100	82	22	1
May 2022	24	1	0	0	0	100	100	42	10	*
May 2023	15	0	0	0	0	100	34	11	2	*
May 2024	5	0	0	0	0	100	0	0	0	0
May 2025	0	0	0	0	0	0	0	0	0	0
Weighted Average										
Life (years)**	8.4	5.3	3.8	2.7	1.6	14.8	12.8	11.9	9.9	6.5

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

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

Date	LG Class						NK, IN†, NL, NM and NP Classes										
	PSA Prepayment Assumption						PSA Prepayment Assumption										
	0%	100%	225%	400%	700%	900%	0%	100%	200%	215%	250%	300%	500%	700%	1400%	2100%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
May 2011	99	92	84	73	55	43	99	91	84	84	84	84	81	67	17	0	
May 2012	97	84	70	53	29	17	98	83	71	71	71	71	55	37	2	0	
May 2013	96	76	58	38	14	5	97	76	59	59	59	59	38	21	0	0	
May 2014	94	69	48	27	6	0	96	69	48	48	48	48	25	11	0	0	
May 2015	93	63	40	18	1	0	95	62	39	39	39	39	17	6	0	0	
May 2016	91	56	32	12	0	0	93	55	31	31	31	31	11	3	0	0	
May 2017	89	51	26	7	0	0	92	49	25	25	25	25	7	1	0	0	
May 2018	87	45	20	4	0	0	90	44	20	20	20	20	5	0	0	0	
May 2019	85	40	16	1	0	0	88	39	15	15	15	15	3	0	0	0	
May 2020	83	35	12	0	0	0	86	34	12	12	12	12	1	0	0	0	
May 2021	80	30	8	0	0	0	84	29	9	9	9	9	*	0	0	0	
May 2022	78	26	5	0	0	0	82	25	7	7	7	7	0	0	0	0	
May 2023	75	22	3	0	0	0	80	20	5	5	5	5	0	0	0	0	
May 2024	72	18	1	0	0	0	77	16	4	4	4	4	0	0	0	0	
May 2025	69	14	0	0	0	0	74	13	3	3	3	3	0	0	0	0	
May 2026	66	11	0	0	0	0	71	9	2	2	2	2	0	0	0	0	
May 2027	62	8	0	0	0	0	67	6	1	1	1	1	0	0	0	0	
May 2028	58	5	0	0	0	0	64	3	*	*	*	*	0	0	0	0	
May 2029	54	2	0	0	0	0	59	*	*	*	*	*	0	0	0	0	
May 2030	50	0	0	0	0	0	55	0	0	0	0	0	0	0	0	0	
May 2031	45	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0	
May 2032	40	0	0	0	0	0	45	0	0	0	0	0	0	0	0	0	
May 2033	34	0	0	0	0	0	39	0	0	0	0	0	0	0	0	0	
May 2034	29	0	0	0	0	0	33	0	0	0	0	0	0	0	0	0	
May 2035	22	0	0	0	0	0	26	0	0	0	0	0	0	0	0	0	
May 2036	16	0	0	0	0	0	18	0	0	0	0	0	0	0	0	0	
May 2037	9	0	0	0	0	0	10	0	0	0	0	0	0	0	0	0	
May 2038	1	0	0	0	0	0	1	0	0	0	0	0	0	0	0	0	
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	18.3	8.0	4.7	2.8	1.5	1.1	19.2	7.8	4.9	4.9	4.9	4.9	3.0	2.0	0.6	0.1	

Date	NQ Class										NF and NS Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	215%	250%	300%	500%	700%	1400%	2100%	0%	100%	200%	215%	250%	300%	500%	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
May 2011	100	100	100	100	100	100	100	100	100	0	99	99	99	92	91	67	0	0	0	0
May 2012	100	100	100	100	100	100	100	100	100	0	99	99	99	87	74	36	0	0	0	0
May 2013	100	100	100	100	100	100	100	100	100	34	98	98	98	83	63	17	0	0	0	0
May 2014	100	100	100	100	100	100	100	100	100	5	97	97	97	80	57	5	0	0	0	0
May 2015	100	100	100	100	100	100	100	100	100	1	97	97	97	78	53	1	0	0	0	0
May 2016	100	100	100	100	100	100	100	100	100	*	96	96	95	76	52	0	0	0	0	0
May 2017	100	100	100	100	100	100	100	100	100	*	95	95	91	72	49	0	0	0	0	0
May 2018	100	100	100	100	100	100	100	100	95	*	94	94	85	66	46	0	0	0	0	0
May 2019	100	100	100	100	100	100	100	100	54	*	93	93	77	59	42	0	0	0	0	0
May 2020	100	100	100	100	100	100	100	100	30	*	92	92	69	51	38	0	0	0	0	0
May 2021	100	100	100	100	100	100	100	100	17	*	91	91	59	43	34	0	0	0	0	0
May 2022	100	100	100	100	100	100	100	91	10	*	90	90	50	35	30	0	0	0	0	0
May 2023	100	100	100	100	100	100	61	5	0	0	89	89	41	27	26	0	0	0	0	0
May 2024	100	100	100	100	100	100	41	3	0	0	88	88	32	20	22	0	0	0	0	0
May 2025	100	100	100	100	100	100	27	2	0	0	87	87	23	12	19	0	0	0	0	0
May 2026	100	100	100	100	100	100	18	1	0	0	86	86	15	6	16	0	0	0	0	0
May 2027	100	100	100	100	100	100	12	*	0	0	84	84	8	0	13	0	0	0	0	0
May 2028	100	100	100	100	100	100	8	*	0	0	83	83	1	0	11	0	0	0	0	0
May 2029	100	100	100	100	100	100	5	*	0	0	82	82	0	0	9	0	0	0	0	0
May 2030	100	76	76	76	76	76	3	*	0	0	80	65	0	0	7	0	0	0	0	0
May 2031	100	56	56	56	56	56	2	*	0	0	79	48	0	0	6	0	0	0	0	0
May 2032	100	40	40	40	40	40	1	*	0	0	77	32	0	0	4	0	0	0	0	0
May 2033	100	28	28	28	28	28	1	*	0	0	75	17	0	0	3	0	0	0	0	0
May 2034	100	18	18	18	18	18	*	*	0	0	74	2	0	0	2	0	0	0	0	0
May 2035	100	11	11	11	11	11	*	*	0	0	72	0	0	0	1	0	0	0	0	0
May 2036	100	6	6	6	6	6	*	*	0	0	70	0	0	0	1	0	0	0	0	0
May 2037	100	2	2	2	2	2	*	*	0	0	68	0	0	0	*	0	0	0	0	0
May 2038	100	0	0	0	0	0	0	0	0	0	66	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	19	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	21.9	21.9	21.9	21.9	21.9	14.3	9.7	3.0	0.1	24.7	19.6	11.9	9.4	8.2	1.8	0.4	0.2	0.1	0.1

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

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Date	NZ Class										FY and SY† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	200%	215%	250%	300%	500%	700%	1400%	2100%	0%	100%	200%	215%	250%	300%	500%	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
May 2011	105	105	105	105	0	0	0	0	0	0	99	93	87	86	84	81	69	57	16	0
May 2012	109	109	109	109	0	0	0	0	0	0	98	86	75	74	70	65	48	33	2	0
May 2013	114	114	114	114	0	0	0	0	0	0	98	80	65	63	59	53	33	19	*	0
May 2014	120	120	120	120	0	0	0	0	0	0	97	73	56	54	49	43	23	11	*	0
May 2015	125	125	125	125	0	0	0	0	0	0	95	68	49	46	41	34	16	6	*	0
May 2016	131	131	131	131	0	0	0	0	0	0	94	62	42	40	34	28	11	3	*	0
May 2017	137	137	137	137	0	0	0	0	0	0	93	57	36	34	28	22	7	2	*	0
May 2018	143	143	143	143	0	0	0	0	0	0	92	53	31	29	24	18	5	1	*	0
May 2019	150	150	150	150	0	0	0	0	0	0	90	48	27	24	19	14	3	1	*	0
May 2020	157	157	157	157	0	0	0	0	0	0	89	44	23	21	16	11	2	*	0	0
May 2021	164	164	164	164	0	0	0	0	0	0	87	40	19	17	13	9	2	*	0	0
May 2022	171	171	171	171	0	0	0	0	0	0	85	36	16	15	11	7	1	*	0	0
May 2023	179	179	179	179	0	0	0	0	0	0	83	33	14	12	9	6	1	*	0	0
May 2024	188	188	188	188	0	0	0	0	0	0	81	30	12	10	7	4	*	*	0	0
May 2025	196	196	196	196	0	0	0	0	0	0	78	27	10	8	6	3	*	*	0	0
May 2026	205	205	205	205	0	0	0	0	0	0	75	24	8	7	5	3	*	*	0	0
May 2027	215	215	215	209	0	0	0	0	0	0	72	21	7	6	4	2	*	*	0	0
May 2028	224	224	224	175	0	0	0	0	0	0	69	18	6	5	3	2	*	*	0	0
May 2029	235	235	191	145	0	0	0	0	0	0	66	16	5	4	2	1	*	*	0	0
May 2030	246	246	156	118	0	0	0	0	0	0	62	14	4	3	2	1	*	*	0	0
May 2031	257	257	126	94	0	0	0	0	0	0	58	11	3	2	1	1	*	*	0	0
May 2032	269	269	98	73	0	0	0	0	0	0	53	9	2	2	1	*	*	*	0	0
May 2033	281	281	74	55	0	0	0	0	0	0	49	7	2	1	1	*	*	*	0	0
May 2034	294	294	53	39	0	0	0	0	0	0	43	6	1	1	*	*	*	*	0	0
May 2035	307	214	35	26	0	0	0	0	0	0	37	4	1	1	*	*	*	*	0	0
May 2036	321	125	19	14	0	0	0	0	0	0	31	2	*	*	*	*	*	*	0	0
May 2037	336	41	6	4	0	0	0	0	0	0	24	1	*	*	*	*	*	*	0	0
May 2038	352	0	0	0	0	0	0	0	0	0	17	0	0	0	0	0	0	0	0	0
May 2039	368	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	25.8	21.9	21.0	0.4	0.2	0.1	0.1	0.1	0.1	20.8	10.1	6.5	6.2	5.4	4.6	2.7	1.8	0.6	0.1

Date	CL Class								KF Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	122%	200%	250%	400%	700%	900%	0%	100%	122%	200%	250%	400%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	93	93	93	93	93	93	100	100	100	94	92	85	72	24
May 2012	100	100	77	77	77	77	0	0	100	100	100	82	76	48	0	0
May 2013	100	100	56	56	56	0	0	0	100	100	100	70	59	0	0	0
May 2014	100	100	40	40	40	0	0	0	100	100	100	60	46	0	0	0
May 2015	100	100	26	26	26	0	0	0	100	100	100	53	17	0	0	0
May 2016	100	100	16	16	16	0	0	0	100	100	100	47	4	0	0	0
May 2017	100	100	9	9	9	0	0	0	100	100	100	44	1	0	0	0
May 2018	100	100	3	3	3	0	0	0	100	100	100	41	*	0	0	0
May 2019	100	100	2	2	2	0	0	0	100	100	97	38	*	0	0	0
May 2020	100	96	1	1	1	0	0	0	100	100	90	34	*	0	0	0
May 2021	100	83	1	1	1	0	0	0	100	100	79	30	*	0	0	0
May 2022	100	66	*	*	*	0	0	0	100	100	66	27	*	0	0	0
May 2023	100	45	*	*	*	0	0	0	100	100	60	24	*	0	0	0
May 2024	100	0	0	0	0	0	0	0	100	96	56	20	*	0	0	0
May 2025	100	0	0	0	0	0	0	0	100	78	52	17	*	0	0	0
May 2026	100	0	0	0	0	0	0	0	100	62	48	14	*	0	0	0
May 2027	100	0	0	0	0	0	0	0	100	54	44	11	*	0	0	0
May 2028	100	0	0	0	0	0	0	0	100	51	41	10	*	0	0	0
May 2029	100	0	0	0	0	0	0	0	100	47	36	8	*	0	0	0
May 2030	100	0	0	0	0	0	0	0	100	43	32	7	*	0	0	0
May 2031	100	0	0	0	0	0	0	0	100	38	27	6	*	0	0	0
May 2032	100	0	0	0	0	0	0	0	100	33	23	5	*	0	0	0
May 2033	100	0	0	0	0	0	0	0	100	28	20	4	*	0	0	0
May 2034	100	0	0	0	0	0	0	0	100	23	16	3	*	0	0	0
May 2035	100	0	0	0	0	0	0	0	100	19	13	2	*	0	0	0
May 2036	83	0	0	0	0	0	0	0	100	14	10	2	*	0	0	0
May 2037	0	0	0	0	0	0	0	0	78	10	7	1	*	0	0	0
May 2038	0	0	0	0	0	0	0	0	46	6	4	1	*	0	0	0
May 2039	0	0	0	0	0	0	0	0	24	2	2	*	*	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.4	12.5	3.8	3.8	3.8	2.4	1.6	1.3	28.0	19.6	16.7	8.1	3.5	1.8	1.1	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.

Date	GS Class								HS Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	122%	200%	250%	400%	700%	900%	0%	100%	122%	200%	250%	400%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	100	89	85	74	51	0	100	100	100	100	100	100	100	58
May 2012	100	100	100	69	58	10	0	0	100	100	100	100	100	100	0	0
May 2013	100	100	100	47	28	0	0	0	100	100	100	100	100	0	0	0
May 2014	100	100	100	30	6	0	0	0	100	100	100	100	100	0	0	0
May 2015	100	100	100	18	0	0	0	0	100	100	100	100	40	0	0	0
May 2016	100	100	100	9	0	0	0	0	100	100	100	100	10	0	0	0
May 2017	100	100	100	2	0	0	0	0	100	100	100	100	3	0	0	0
May 2018	100	100	100	0	0	0	0	0	100	100	100	98	1	0	0	0
May 2019	100	100	95	0	0	0	0	0	100	100	100	90	1	0	0	0
May 2020	100	100	82	0	0	0	0	0	100	100	100	79	1	0	0	0
May 2021	100	100	64	0	0	0	0	0	100	100	100	71	1	0	0	0
May 2022	100	100	41	0	0	0	0	0	100	100	100	63	1	0	0	0
May 2023	100	100	31	0	0	0	0	0	100	100	100	56	1	0	0	0
May 2024	100	93	24	0	0	0	0	0	100	100	100	48	1	0	0	0
May 2025	100	61	17	0	0	0	0	0	100	100	100	40	1	0	0	0
May 2026	100	34	10	0	0	0	0	0	100	100	100	32	1	0	0	0
May 2027	100	21	3	0	0	0	0	0	100	100	100	27	1	0	0	0
May 2028	100	14	0	0	0	0	0	0	100	100	96	23	*	0	0	0
May 2029	100	8	0	0	0	0	0	0	100	100	85	20	*	0	0	0
May 2030	100	1	0	0	0	0	0	0	100	100	74	17	*	0	0	0
May 2031	100	0	0	0	0	0	0	0	100	90	65	14	*	0	0	0
May 2032	100	0	0	0	0	0	0	0	100	78	55	12	*	0	0	0
May 2033	100	0	0	0	0	0	0	0	100	66	46	9	*	0	0	0
May 2034	100	0	0	0	0	0	0	0	100	55	38	7	*	0	0	0
May 2035	100	0	0	0	0	0	0	0	100	44	30	6	*	0	0	0
May 2036	100	0	0	0	0	0	0	0	100	33	23	4	*	0	0	0
May 2037	62	0	0	0	0	0	0	0	100	24	16	3	*	0	0	0
May 2038	6	0	0	0	0	0	0	0	100	14	9	2	*	0	0	0
May 2039	0	0	0	0	0	0	0	0	56	5	4	1	*	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.2	15.8	12.2	3.2	2.3	1.4	0.9	0.7	29.1	24.6	22.9	14.7	5.2	2.2	1.3	1.1

Date	NB, NI†, ND, NG and NA Classes								PM, PI†, PN, PQ and NJ Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	120%	200%	250%	400%	700%	1000%	0%	100%	120%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	98	92	91	91	91	91	91	83	100	100	100	100	100	100	100	100
May 2012	97	82	79	79	79	79	51	25	100	100	100	100	100	100	100	100
May 2013	95	71	67	67	67	56	21	0	100	100	100	100	100	100	100	83
May 2014	93	61	56	56	56	37	3	0	100	100	100	100	100	100	100	0
May 2015	91	52	46	46	46	22	0	0	100	100	100	100	100	100	48	0
May 2016	89	43	36	36	36	12	0	0	100	100	100	100	100	100	4	0
May 2017	86	35	28	28	28	3	0	0	100	100	100	100	100	100	0	0
May 2018	84	27	20	20	20	0	0	0	100	100	100	100	100	80	0	0
May 2019	81	20	13	13	13	0	0	0	100	100	100	100	100	45	0	0
May 2020	78	13	7	7	7	0	0	0	100	100	100	100	100	19	0	0
May 2021	75	7	2	2	2	0	0	0	100	100	100	100	100	*	0	0
May 2022	71	1	0	0	0	0	0	0	100	100	87	87	87	0	0	0
May 2023	68	0	0	0	0	0	0	0	100	67	62	62	62	0	0	0
May 2024	64	0	0	0	0	0	0	0	100	40	40	40	40	0	0	0
May 2025	59	0	0	0	0	0	0	0	100	23	23	23	23	0	0	0
May 2026	55	0	0	0	0	0	0	0	100	8	8	8	8	0	0	0
May 2027	50	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2028	45	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2029	39	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2030	33	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2031	27	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2032	20	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2033	13	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2034	5	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
May 2035	0	0	0	0	0	0	0	0	71	0	0	0	0	0	0	0
May 2036	0	0	0	0	0	0	0	0	*	0	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.7	5.6	5.0	5.0	5.0	3.5	2.2	1.6	25.3	13.9	13.7	13.7	13.7	9.0	5.1	3.4

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

Date	PJ Class								FJ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	120%	200%	250%	400%	700%	1000%	0%	100%	120%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	100	100	100	100	100	100	100	100	100	89	82	61	19	0
May 2012	100	100	100	100	100	100	100	100	100	100	100	73	56	8	0	0
May 2013	100	100	100	100	100	100	100	100	100	100	100	59	35	0	0	0
May 2014	100	100	100	100	100	100	100	100	100	100	100	48	20	0	0	0
May 2015	100	100	100	100	100	100	100	100	100	100	100	41	10	0	0	0
May 2016	100	100	100	100	100	100	100	15	100	100	100	36	3	0	0	0
May 2017	100	100	100	100	100	100	61	6	100	100	100	33	1	0	0	0
May 2018	100	100	100	100	100	100	34	2	100	100	100	32	*	0	0	0
May 2019	100	100	100	100	100	100	19	1	100	100	98	30	*	0	0	0
May 2020	100	100	100	100	100	100	11	*	100	100	95	29	*	0	0	0
May 2021	100	100	100	100	100	100	6	*	100	100	91	26	*	0	0	0
May 2022	100	100	100	100	100	73	3	*	100	100	86	24	*	0	0	0
May 2023	100	100	100	100	100	54	2	*	100	100	81	22	*	0	0	0
May 2024	100	100	100	100	100	39	1	*	100	95	75	20	*	0	0	0
May 2025	100	100	100	100	100	28	1	*	100	88	69	17	*	0	0	0
May 2026	100	100	100	100	100	20	*	*	100	81	63	15	*	0	0	0
May 2027	100	92	92	92	92	15	*	*	100	74	56	13	*	0	0	0
May 2028	100	73	73	73	73	10	*	*	100	67	50	12	*	0	0	0
May 2029	100	58	58	58	58	7	*	*	100	59	45	10	*	0	0	0
May 2030	100	45	45	45	45	5	*	*	100	52	39	8	*	0	0	0
May 2031	100	35	35	35	35	4	*	*	100	46	33	7	*	0	0	0
May 2032	100	27	27	27	27	2	*	*	100	39	28	6	*	0	0	0
May 2033	100	20	20	20	20	2	*	*	100	33	23	4	*	0	0	0
May 2034	100	15	15	15	15	1	*	0	100	26	19	3	*	0	0	0
May 2035	100	10	10	10	10	1	*	0	100	21	15	3	*	0	0	0
May 2036	100	7	7	7	7	*	*	0	100	15	11	2	*	0	0	0
May 2037	4	4	4	4	4	*	*	0	92	10	7	1	*	0	0	0
May 2038	2	2	2	2	2	*	*	0	63	5	3	1	*	0	0	0
May 2039	*	*	*	*	*	*	*	0	33	*	*	*	*	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.5	20.4	20.4	20.4	20.4	14.1	7.9	5.1	28.4	20.6	18.4	7.2	2.6	1.2	0.7	0.5

Date	SJ, JO, JS and KS Classes								SL, LO, MS and US Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	120%	200%	250%	400%	700%	1000%	0%	100%	120%	200%	250%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	100	85	75	47	0	0	100	100	100	100	100	100	70	0
May 2012	100	100	100	63	40	0	0	0	100	100	100	100	100	31	0	0
May 2013	100	100	100	44	11	0	0	0	100	100	100	100	100	0	0	0
May 2014	100	100	100	30	0	0	0	0	100	100	100	100	74	0	0	0
May 2015	100	100	100	20	0	0	0	0	100	100	100	100	36	0	0	0
May 2016	100	100	100	13	0	0	0	0	100	100	100	100	13	0	0	0
May 2017	100	100	100	9	0	0	0	0	100	100	100	100	2	0	0	0
May 2018	100	100	100	7	0	0	0	0	100	100	100	100	*	0	0	0
May 2019	100	100	98	5	0	0	0	0	100	100	100	100	*	0	0	0
May 2020	100	100	94	2	0	0	0	0	100	100	100	100	*	0	0	0
May 2021	100	100	88	0	0	0	0	0	100	100	100	99	*	0	0	0
May 2022	100	100	81	0	0	0	0	0	100	100	100	91	*	0	0	0
May 2023	100	100	74	0	0	0	0	0	100	100	100	82	*	0	0	0
May 2024	100	93	66	0	0	0	0	0	100	100	100	74	*	0	0	0
May 2025	100	84	57	0	0	0	0	0	100	100	100	65	*	0	0	0
May 2026	100	74	49	0	0	0	0	0	100	100	100	57	*	0	0	0
May 2027	100	64	40	0	0	0	0	0	100	100	100	50	*	0	0	0
May 2028	100	54	32	0	0	0	0	0	100	100	100	43	*	0	0	0
May 2029	100	45	24	0	0	0	0	0	100	100	100	37	*	0	0	0
May 2030	100	35	17	0	0	0	0	0	100	100	100	31	*	0	0	0
May 2031	100	26	9	0	0	0	0	0	100	100	100	26	*	0	0	0
May 2032	100	17	2	0	0	0	0	0	100	100	100	21	*	0	0	0
May 2033	100	8	0	0	0	0	0	0	100	100	88	17	*	0	0	0
May 2034	100	0	0	0	0	0	0	0	100	99	70	13	*	0	0	0
May 2035	100	0	0	0	0	0	0	0	100	77	54	10	*	0	0	0
May 2036	100	0	0	0	0	0	0	0	100	57	40	7	*	0	0	0
May 2037	89	0	0	0	0	0	0	0	100	37	26	4	*	0	0	0
May 2038	50	0	0	0	0	0	0	0	100	19	13	2	*	0	0	0
May 2039	8	0	0	0	0	0	0	0	100	1	1	*	*	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.0	18.5	15.8	3.3	1.8	0.9	0.5	0.4	29.6	26.4	25.5	17.8	4.8	1.9	1.1	0.8

* 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.

Date	PB, PD, PG, PA and IG† Classes								LF Class						
	PSA Prepayment Assumption								PSA Prepayment Assumption						
	0%	100%	120%	200%	250%	400%	700%	1000%	0%	100%	130%	350%	500%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	99	93	92	92	92	92	92	85	100	100	100	0	0	0	0
May 2012	97	84	82	82	82	82	57	34	100	100	100	0	0	0	0
May 2013	95	75	71	71	71	61	30	9	100	100	100	0	0	0	0
May 2014	94	66	61	61	61	44	14	0	100	100	100	0	0	0	0
May 2015	92	57	52	52	52	31	5	0	100	100	100	0	0	0	0
May 2016	90	50	44	44	44	22	*	0	100	100	100	0	0	0	0
May 2017	88	42	36	36	36	15	0	0	100	100	100	0	0	0	0
May 2018	85	36	29	29	29	9	0	0	100	100	100	0	0	0	0
May 2019	83	29	23	23	23	5	0	0	100	100	100	0	0	0	0
May 2020	80	23	18	18	18	2	0	0	100	100	100	0	0	0	0
May 2021	78	18	14	14	14	*	0	0	100	100	100	0	0	0	0
May 2022	75	13	10	10	10	0	0	0	100	100	100	0	0	0	0
May 2023	71	8	7	7	7	0	0	0	100	100	100	0	0	0	0
May 2024	68	5	5	5	5	0	0	0	100	100	100	0	0	0	0
May 2025	64	3	3	3	3	0	0	0	100	100	99	0	0	0	0
May 2026	60	1	1	1	1	0	0	0	100	100	46	0	0	0	0
May 2027	56	0	0	0	0	0	0	0	100	100	0	0	0	0	0
May 2028	51	0	0	0	0	0	0	0	100	35	0	0	0	0	0
May 2029	46	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2030	41	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2031	35	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2032	29	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2033	23	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2034	16	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2035	8	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2036	*	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2037	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0
May 2038	0	0	0	0	0	0	0	0	27	0	0	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.8	6.5	6.0	6.0	6.0	4.2	2.5	1.8	28.0	17.9	15.9	0.1	0.1	0.1	0.1

Date	BF, TY† and CF Classes							CS† and LY Classes							YF Class					
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption					
	0%	100%	130%	350%	500%	1000%	1500%	0%	100%	130%	350%	500%	1000%	1500%	0%	100%	298%	400%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	99	91	89	76	66	31	0	99	91	89	74	64	30	0	100	100	87	79	56	35
May 2012	98	82	78	56	40	3	0	98	83	79	54	39	3	0	100	100	62	35	0	0
May 2013	96	74	69	39	23	0	0	96	75	70	38	22	0	0	100	100	28	0	0	0
May 2014	95	66	60	27	11	0	0	95	67	61	26	10	0	0	100	100	0	0	0	0
May 2015	93	59	52	17	2	0	0	94	60	53	17	2	0	0	100	100	0	0	0	0
May 2016	92	53	45	9	0	0	0	92	54	46	9	0	0	0	100	100	0	0	0	0
May 2017	90	46	38	4	0	0	0	90	48	40	4	0	0	0	100	100	0	0	0	0
May 2018	88	40	32	0	0	0	0	89	42	34	0	0	0	0	100	100	0	0	0	0
May 2019	86	35	26	0	0	0	0	87	37	28	0	0	0	0	100	100	0	0	0	0
May 2020	84	30	21	0	0	0	0	84	32	23	0	0	0	0	100	100	0	0	0	0
May 2021	82	25	16	0	0	0	0	82	27	19	0	0	0	0	100	100	0	0	0	0
May 2022	79	20	12	0	0	0	0	80	22	15	0	0	0	0	100	100	0	0	0	0
May 2023	76	16	8	0	0	0	0	77	18	11	0	0	0	0	100	100	0	0	0	0
May 2024	73	12	5	0	0	0	0	74	14	7	0	0	0	0	100	100	0	0	0	0
May 2025	70	8	1	0	0	0	0	71	11	4	0	0	0	0	100	100	0	0	0	0
May 2026	67	5	0	0	0	0	0	68	7	1	0	0	0	0	100	94	0	0	0	0
May 2027	63	1	0	0	0	0	0	64	4	0	0	0	0	0	100	87	0	0	0	0
May 2028	59	0	0	0	0	0	0	60	1	0	0	0	0	0	100	80	0	0	0	0
May 2029	55	0	0	0	0	0	0	56	0	0	0	0	0	0	100	74	0	0	0	0
May 2030	50	0	0	0	0	0	0	52	0	0	0	0	0	0	100	67	0	0	0	0
May 2031	45	0	0	0	0	0	0	47	0	0	0	0	0	0	100	61	0	0	0	0
May 2032	40	0	0	0	0	0	0	42	0	0	0	0	0	0	100	55	0	0	0	0
May 2033	34	0	0	0	0	0	0	36	0	0	0	0	0	0	100	49	0	0	0	0
May 2034	28	0	0	0	0	0	0	30	0	0	0	0	0	0	100	41	0	0	0	0
May 2035	21	0	0	0	0	0	0	24	0	0	0	0	0	0	100	33	0	0	0	0
May 2036	14	0	0	0	0	0	0	16	0	0	0	0	0	0	100	25	0	0	0	0
May 2037	6	0	0	0	0	0	0	9	0	0	0	0	0	0	99	17	0	0	0	0
May 2038	0	0	0	0	0	0	0	1	0	0	0	0	0	0	72	10	0	0	0	0
May 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	42	4	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.4	7.1	6.1	2.8	1.9	0.8	0.3	18.7	7.4	6.3	2.7	1.9	0.8	0.3	28.7	22.5	2.3	1.6	1.0	0.8

* 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.

Date	YS Class						EO, QS and SX Classes						ZE Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	298%	400%	700%	900%	0%	100%	298%	400%	700%	900%	0%	100%	298%	400%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
May 2011	100	100	76	61	15	0	100	100	100	100	100	75	105	105	105	105	105	105
May 2012	100	100	28	0	0	0	100	100	100	74	0	0	109	109	109	109	0	0
May 2013	100	100	0	0	0	0	100	100	60	0	0	0	114	114	114	0	0	0
May 2014	100	100	0	0	0	0	100	100	0	0	0	0	120	120	0	0	0	0
May 2015	100	100	0	0	0	0	100	100	0	0	0	0	125	125	0	0	0	0
May 2016	100	100	0	0	0	0	100	100	0	0	0	0	131	131	0	0	0	0
May 2017	100	100	0	0	0	0	100	100	0	0	0	0	137	137	0	0	0	0
May 2018	100	100	0	0	0	0	100	100	0	0	0	0	143	143	0	0	0	0
May 2019	100	100	0	0	0	0	100	100	0	0	0	0	150	150	0	0	0	0
May 2020	100	100	0	0	0	0	100	100	0	0	0	0	157	157	0	0	0	0
May 2021	100	100	0	0	0	0	100	100	0	0	0	0	164	164	0	0	0	0
May 2022	100	100	0	0	0	0	100	100	0	0	0	0	171	171	0	0	0	0
May 2023	100	100	0	0	0	0	100	100	0	0	0	0	179	179	0	0	0	0
May 2024	100	100	0	0	0	0	100	100	0	0	0	0	188	188	0	0	0	0
May 2025	100	100	0	0	0	0	100	100	0	0	0	0	196	196	0	0	0	0
May 2026	100	88	0	0	0	0	100	100	0	0	0	0	205	205	0	0	0	0
May 2027	100	76	0	0	0	0	100	100	0	0	0	0	215	215	0	0	0	0
May 2028	100	63	0	0	0	0	100	100	0	0	0	0	224	224	0	0	0	0
May 2029	100	50	0	0	0	0	100	100	0	0	0	0	235	235	0	0	0	0
May 2030	100	38	0	0	0	0	100	100	0	0	0	0	246	246	0	0	0	0
May 2031	100	26	0	0	0	0	100	100	0	0	0	0	257	257	0	0	0	0
May 2032	100	14	0	0	0	0	100	100	0	0	0	0	269	269	0	0	0	0
May 2033	100	3	0	0	0	0	100	100	0	0	0	0	281	281	0	0	0	0
May 2034	100	0	0	0	0	0	100	86	0	0	0	0	294	294	0	0	0	0
May 2035	100	0	0	0	0	0	100	69	0	0	0	0	307	307	0	0	0	0
May 2036	100	0	0	0	0	0	100	52	0	0	0	0	321	321	0	0	0	0
May 2037	97	0	0	0	0	0	100	37	0	0	0	0	336	336	0	0	0	0
May 2038	47	0	0	0	0	0	100	22	0	0	0	0	352	352	0	0	0	0
May 2039	0	0	0	0	0	0	89	8	0	0	0	0	368	368	0	0	0	0
May 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.0	19.1	1.5	1.1	0.7	0.6	29.4	26.3	3.2	2.2	1.4	1.1	29.9	29.7	4.0	2.6	1.6	1.2

* 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.

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—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, the Accrual Classes and the ES, HS and PM Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, we will treat the MV, LG and SJ Classes, and we may treat certain other Classes of Certificates, 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	300% PSA
2	298% PSA
3	418% PSA
4	234% PSA
5	225% PSA
6	250% PSA
7	200% PSA
8	200% PSA
9	350% PSA
10	298% 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 Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. 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. The Classes of RCR Certificates are Combination 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 Nomura Securities International, Inc. (the “Dealer”) in exchange for the Trust MBS and the Underlying REMIC Certificates. 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.

Group 5 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 Balance of Class	May 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)
2010-044	LF	April 2010	31398PWV7	(2)	FLT	August 2038	SEQ/AD	\$20,000,000	0.98422649	\$19,684,529.80	5.314%	293	59
2010-044	LS	April 2010	31398PWW5	(2)	INV/IO	August 2038	NTL	20,000,000	0.98422649	19,684,529.80	5.314	293	59

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

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

Group 7 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 or Notional Balance of Class	May 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)
2010-042	CW	April 2010	31398PTK5	4.5%	FIX	May 2040	SUP	\$25,202,100	1.00000000	\$25,202,100.00	4.994%	356	3
2010-044	HU	April 2010	31398PWB1	4.5	FIX	December 2039	SCH	12,742,006	0.99493707	12,677,494.12	4.966	348	11
2010-044	HV	April 2010	31398PWC9	4.5	FIX	March 2040	SCH	6,089,454	1.00000000	2,596,454.00	4.966	348	11

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

Group 9 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 or Notional Balance of Class	May 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)
2010-024	GA	February 2010	31398MLN4	5.0%	FIX	September 2038	SEQ	\$150,000,000	0.94082815	\$31,360,938.02	5.668%	298	55
2010-024	GI	February 2010	31398MLC8	5.0	FIX/IO	September 2038	NTL	30,000,000	0.94082815	12,544,375.02	5.668	298	55

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

Group 10 Underlying 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	May 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)
2010-042	CX	April 2010	31398PTA7	4.5%	FIX	May 2040	SUP	\$63,365,000	1.00000000	\$61,365,000.00	4.942%	355	4

(1) See “Description of the Certificates—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.

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
Recombination 1								
MV	\$ 4,377,000	MB(3)	\$ 9,760,000	PAC	5.5%	FIX	31398RYR0	June 2040
MZ	5,383,000							
Recombination 2								
FW	50,000,000	FA	50,000,000	PT	(5)	FLT	31398RYS8	June 2040
TS	50,000,000(4)							
Recombination 3								
TS	50,000,000(4)	SW	50,000,000(4)	NTL	(5)	INV/IO	31398RYT6	June 2040
SA	50,000,000(4)							
Recombination 4								
NK	33,706,000	NL	33,706,000	PAC	3.5	FIX	31398RYU3	May 2040
IN	2,808,834(4)							
Recombination 5								
NK	33,706,000	NM	33,706,000	PAC	4.0	FIX	31398RYV1	May 2040
IN	5,617,666(4)							
Recombination 6								
NK	33,706,000	NP	33,706,000	PAC	4.5	FIX	31398RYW9	May 2040
IN	8,426,500(4)							
Recombination 7								
NB	94,382,600	ND	94,382,600	PAC	3.5	FIX	31398RYX7	March 2038
NI	10,486,955(4)							
Recombination 8								
NB	94,382,600	NG	94,382,600	PAC	4.0	FIX	31398RYY5	March 2038
NI	20,973,911(4)							
Recombination 9								
NB	94,382,600	NA	94,382,600	PAC	4.5	FIX	31398RYZ2	March 2038
NI	31,460,866(4)							
Recombination 10								
PM	12,184,400	PN	12,184,400	PAC	3.5	FIX	31398RZA6	October 2039
PI	1,353,822(4)							

REMIC Certificates			RCR Certificates					
<u>Classes</u>	<u>Original Balances</u>	<u>RCR Classes</u>	<u>Original Balances</u>	<u>Principal Type(2)</u>	<u>Interest Rate</u>	<u>Interest Type(2)</u>	<u>CUSIP Number</u>	<u>Final Distribution Date</u>
Recombination 11		PQ	\$ 12,184,400	PAC	4.0%	FIX	31398RZB4	October 2039
PM	\$12,184,400							
PI	2,707,644(4)							
Recombination 12		NJ	12,184,400	PAC	4.5	FIX	31398RZC2	October 2039
PM	12,184,400							
PI	4,061,466(4)							
Recombination 13		PB	106,567,000	PAC	3.0	FIX	31398RZD0	October 2039
NB	94,382,600							
PM	12,184,400							
Recombination 14		PD	106,567,000	PAC	3.5	FIX	31398RZE8	October 2039
NB	94,382,600							
NI	10,486,955(4)							
PM	12,184,400							
PI	1,353,822(4)							
Recombination 15		PG	106,567,000	PAC	4.0	FIX	31398RZF5	October 2039
NB	94,382,600							
NI	20,973,911(4)							
PM	12,184,400							
PI	2,707,644(4)							
Recombination 16		PA	106,567,000	PAC	4.5	FIX	31398RZG3	October 2039
NB	94,382,600							
NI	31,460,866(4)							
PM	12,184,400							
PI	4,061,466(4)							
Recombination 17		IG	35,522,332(4)	NTL	4.5	FIX/IO	31398P7F0	October 2039
NI	31,460,866(4)							
PI	4,061,466(4)							
Recombination 18		JS	6,299,750	SUP	(5)	INV	31398RZH1	September 2039
SJ	3,779,850							
JO	2,519,900							
Recombination 19		KS	4,973,486	SUP	(5)	INV	31398RZJ7	September 2039
SJ	3,779,850							
JO	1,193,636							

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								
SL	\$ 1,381,746	MS	\$ 2,302,911	SUP	(5)	INV	31398RZK4	June 2040
LO	921,165							
Recombination 21								
SL	1,381,746	US	1,818,087	SUP	(5)	INV	31398RZL2	June 2040
LO	436,341							
Recombination 22								
BF	30,482,000	CF	30,482,000	SC/TAC	(5)	FLT	31398RZM0	September 2038
TY	30,482,000(4)							
Recombination 23								
LF	878,938	LY	31,360,938	SC/PT	7.00%	FIX	31398RZN8	September 2038
BF	30,482,000							
TY	30,482,000(4)							
CS	31,360,938(4)							
Recombination 24								
EO	2,302,500	SX	5,756,250	SC/SEQ	(5)	INV	31398RZP3	May 2040
QS	3,453,750							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* 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—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) Principal payments on the REMIC Certificates in Recombination 1 from the MZ Accrual Amount will be paid as interest on the related RCR Certificates and thus will not reduce the principal balances of those RCR Certificates.
- (4) Notional balances. These Classes are Interest Only Classes. See page S-7 for a description of how their notional balances are calculated.
- (5) 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	\$75,727,000.00	September 2014	\$27,323,356.61	January 2019	\$ 7,069,471.43
June 2010	74,498,436.67	October 2014	26,648,221.78	February 2019	6,882,561.93
July 2010	73,283,780.40	November 2014	25,980,916.49	March 2019	6,700,347.75
August 2010	72,082,879.15	December 2014	25,328,584.39	April 2019	6,522,714.58
September 2010	70,895,582.52	January 2015	24,692,126.92	May 2019	6,349,550.85
October 2010	69,721,741.72	February 2015	24,071,165.62	June 2019	6,180,747.65
November 2010	68,561,209.57	March 2015	23,465,330.96	July 2019	6,016,198.67
December 2010	67,413,840.46	April 2015	22,874,262.07	August 2019	5,855,800.12
January 2011	66,279,490.37	May 2015	22,297,606.59	September 2019	5,699,450.72
February 2011	65,158,016.80	June 2015	21,735,020.42	October 2019	5,547,051.58
March 2011	64,049,278.81	July 2015	21,186,167.59	November 2019	5,398,506.19
April 2011	62,953,136.97	August 2015	20,650,720.00	December 2019	5,253,720.34
May 2011	61,869,453.33	September 2015	20,128,357.31	January 2020	5,112,602.07
June 2011	60,798,091.47	October 2015	19,618,766.68	February 2020	4,975,061.63
July 2011	59,738,916.38	November 2015	19,121,642.68	March 2020	4,841,011.41
August 2011	58,691,794.57	December 2015	18,636,687.05	April 2020	4,710,365.89
September 2011	57,656,593.92	January 2016	18,163,608.57	May 2020	4,583,041.62
October 2011	56,633,183.79	February 2016	17,702,122.86	June 2020	4,458,957.14
November 2011	55,621,434.92	March 2016	17,251,952.28	July 2020	4,338,032.92
December 2011	54,621,219.44	April 2016	16,812,825.71	August 2020	4,220,191.37
January 2012	53,632,410.86	May 2016	16,384,478.43	September 2020	4,105,356.75
February 2012	52,654,884.07	June 2016	15,966,651.98	October 2020	3,993,455.12
March 2012	51,688,515.28	July 2016	15,559,093.98	November 2020	3,884,414.33
April 2012	50,733,182.05	August 2016	15,161,558.01	December 2020	3,778,163.96
May 2012	49,788,763.27	September 2016	14,773,803.49	January 2021	3,674,635.30
June 2012	48,855,139.12	October 2016	14,395,595.50	February 2021	3,573,761.26
July 2012	47,932,191.06	November 2016	14,026,704.68	March 2021	3,475,476.37
August 2012	47,019,801.86	December 2016	13,666,907.08	April 2021	3,379,716.75
September 2012	46,117,855.52	January 2017	13,315,984.06	May 2021	3,286,420.05
October 2012	45,226,237.32	February 2017	12,973,722.14	June 2021	3,195,525.42
November 2012	44,344,833.77	March 2017	12,639,912.88	July 2021	3,106,973.47
December 2012	43,473,532.58	April 2017	12,314,352.80	August 2021	3,020,706.25
January 2013	42,612,222.70	May 2017	11,996,843.19	September 2021	2,936,667.20
February 2013	41,760,794.27	June 2017	11,687,190.10	October 2021	2,854,801.12
March 2013	40,919,138.60	July 2017	11,385,204.13	November 2021	2,775,054.16
April 2013	40,087,148.20	August 2017	11,090,700.37	December 2021	2,697,373.75
May 2013	39,264,716.71	September 2017	10,803,498.32	January 2022	2,621,708.59
June 2013	38,451,738.95	October 2017	10,523,421.73	February 2022	2,548,008.64
July 2013	37,648,110.84	November 2017	10,250,298.53	March 2022	2,476,225.05
August 2013	36,853,729.44	December 2017	9,983,960.74	April 2022	2,406,310.15
September 2013	36,068,492.94	January 2018	9,724,244.38	May 2022	2,338,217.43
October 2013	35,292,300.60	February 2018	9,470,989.32	June 2022	2,271,901.50
November 2013	34,525,052.78	March 2018	9,224,039.26	July 2022	2,207,318.09
December 2013	33,766,650.91	April 2018	8,983,241.61	August 2022	2,144,423.97
January 2014	33,016,997.49	May 2018	8,748,447.39	September 2022	2,083,176.98
February 2014	32,275,996.08	June 2018	8,519,511.19	October 2022	2,023,535.97
March 2014	31,543,551.26	July 2018	8,296,291.01	November 2022	1,965,460.80
April 2014	30,819,568.67	August 2018	8,078,648.26	December 2022	1,908,912.30
May 2014	30,103,954.94	September 2018	7,866,447.64	January 2023	1,853,852.23
June 2014	29,396,617.72	October 2018	7,659,557.06	February 2023	1,800,243.31
July 2014	28,697,465.68	November 2018	7,457,847.58	March 2023	1,748,049.16
August 2014	28,006,408.43	December 2018	7,261,193.33	April 2023	1,697,234.26

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2023	\$ 1,647,763.99	June 2026	\$ 511,519.27	July 2029	\$ 117,072.98
June 2023	1,599,604.54	July 2026	494,242.98	August 2029	111,433.44
July 2023	1,552,722.94	August 2026	477,456.24	September 2029	105,973.18
August 2023	1,507,087.03	September 2026	461,146.25	October 2029	100,687.27
September 2023	1,462,665.42	October 2026	445,300.55	November 2029	95,570.88
October 2023	1,419,427.49	November 2026	429,906.99	December 2029	90,619.31
November 2023	1,377,343.36	December 2026	414,953.71	January 2030	85,827.98
December 2023	1,336,383.90	January 2027	400,429.17	February 2030	81,192.43
January 2024	1,296,520.67	February 2027	386,322.09	March 2030	76,708.31
February 2024	1,257,725.94	March 2027	372,621.49	April 2030	72,371.40
March 2024	1,219,972.65	April 2027	359,316.67	May 2030	68,177.56
April 2024	1,183,234.40	May 2027	346,397.18	June 2030	64,122.79
May 2024	1,147,485.44	June 2027	333,852.85	July 2030	60,203.17
June 2024	1,112,700.66	July 2027	321,673.76	August 2030	56,414.90
July 2024	1,078,855.55	August 2027	309,850.22	September 2030	52,754.26
August 2024	1,045,926.21	September 2027	298,372.82	October 2030	49,217.64
September 2024	1,013,889.33	October 2027	287,232.35	November 2030	45,801.51
October 2024	982,722.15	November 2027	276,419.87	December 2030	42,502.46
November 2024	952,402.49	December 2027	265,926.62	January 2031	39,317.14
December 2024	922,908.73	January 2028	255,744.11	February 2031	36,242.31
January 2025	894,219.74	February 2028	245,864.02	March 2031	33,274.79
February 2025	866,314.94	March 2028	236,278.27	April 2031	30,411.52
March 2025	839,174.25	April 2028	226,978.97	May 2031	27,649.48
April 2025	812,778.08	May 2028	217,958.44	June 2031	24,985.75
May 2025	787,107.34	June 2028	209,209.19	July 2031	22,417.49
June 2025	762,143.38	July 2028	200,723.92	August 2031	19,941.93
July 2025	737,868.04	August 2028	192,495.50	September 2031	17,556.38
August 2025	714,263.59	September 2028	184,517.01	October 2031	15,258.20
September 2025	691,312.76	October 2028	176,781.68	November 2031	13,044.85
October 2025	668,998.67	November 2028	169,282.94	December 2031	10,913.83
November 2025	647,304.90	December 2028	162,014.35	January 2032	8,862.72
December 2025	626,215.40	January 2029	154,969.68	February 2032	6,889.17
January 2026	605,714.54	February 2029	148,142.81	March 2032	4,990.89
February 2026	585,787.08	March 2029	141,527.81	April 2032	3,165.63
March 2026	566,418.14	April 2029	135,118.90	May 2032	1,411.23
April 2026	547,593.23	May 2029	128,910.43	June 2032 and thereafter	0.00
May 2026	529,298.20	June 2029	122,896.91		

K Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$2,346,000.00	June 2011	\$1,546,436.59	July 2012	\$1,011,243.83
June 2010	2,260,629.07	July 2011	1,497,179.81	August 2012	978,756.58
July 2010	2,191,763.79	August 2011	1,449,366.74	September 2012	947,392.00
August 2010	2,124,704.10	September 2011	1,402,970.25	October 2012	917,128.06
September 2010	2,059,417.16	October 2011	1,357,963.61	November 2012	887,943.11
October 2010	1,995,870.63	November 2011	1,314,320.52	December 2012	859,815.85
November 2010	1,934,032.69	December 2011	1,272,015.11	January 2013	832,725.32
December 2010	1,873,871.99	January 2012	1,231,021.92	February 2013	806,650.91
January 2011	1,815,357.71	February 2012	1,191,315.89	March 2013	781,572.33
February 2011	1,758,459.48	March 2012	1,152,872.36	April 2013	757,469.63
March 2011	1,703,147.43	April 2012	1,115,667.07	May 2013	734,323.19
April 2011	1,649,392.14	May 2012	1,079,676.15	June 2013	712,113.70
May 2011	1,597,164.70	June 2012	1,044,876.10	July 2013	690,822.18

K Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2013	\$ 670,429.94	March 2018	\$ 292,778.72	October 2022	\$ 103,528.83
September 2013	650,918.62	April 2018	288,260.60	November 2022	101,260.90
October 2013	632,270.15	May 2018	283,771.50	December 2022	99,030.84
November 2013	614,466.76	June 2018	279,312.77	January 2023	96,838.28
December 2013	597,490.98	July 2018	274,885.69	February 2023	94,682.81
January 2014	581,325.62	August 2018	270,491.45	March 2023	92,564.05
February 2014	565,953.76	September 2018	266,131.15	April 2023	90,481.60
March 2014	551,358.81	October 2018	261,805.86	May 2023	88,435.05
April 2014	537,524.40	November 2018	257,516.55	June 2023	86,424.02
May 2014	524,434.46	December 2018	253,264.13	July 2023	84,448.09
June 2014	512,073.20	January 2019	249,049.44	August 2023	82,506.84
July 2014	500,425.06	February 2019	244,873.27	September 2023	80,599.89
August 2014	489,474.78	March 2019	240,736.34	October 2023	78,726.81
September 2014	479,207.31	April 2019	236,639.34	November 2023	76,887.20
October 2014	471,309.05	May 2019	232,582.87	December 2023	75,080.64
November 2014	467,666.58	June 2019	228,567.49	January 2024	73,306.72
December 2014	464,518.86	July 2019	224,593.73	February 2024	71,565.03
January 2015	461,230.29	August 2019	220,662.04	March 2024	69,855.15
February 2015	457,809.44	September 2019	216,772.83	April 2024	68,176.68
March 2015	454,264.55	October 2019	212,926.50	May 2024	66,529.20
April 2015	450,603.54	November 2019	209,123.36	June 2024	64,912.31
May 2015	446,834.03	December 2019	205,363.72	July 2024	63,325.58
June 2015	442,963.36	January 2020	201,647.82	August 2024	61,768.61
July 2015	438,998.57	February 2020	197,975.87	September 2024	60,240.99
August 2015	434,946.45	March 2020	194,348.07	October 2024	58,742.33
September 2015	430,813.49	April 2020	190,764.55	November 2024	57,272.20
October 2015	426,605.97	May 2020	187,225.42	December 2024	55,830.21
November 2015	422,329.88	June 2020	183,730.77	January 2025	54,415.97
December 2015	417,990.98	July 2020	180,280.65	February 2025	53,029.06
January 2016	413,594.82	August 2020	176,875.08	March 2025	51,669.09
February 2016	409,146.71	September 2020	173,514.05	April 2025	50,335.67
March 2016	404,651.73	October 2020	170,197.54	May 2025	49,028.41
April 2016	400,114.78	November 2020	166,925.50	June 2025	47,746.91
May 2016	395,540.53	December 2020	163,697.84	July 2025	46,490.79
June 2016	390,933.47	January 2021	160,514.46	August 2025	45,259.66
July 2016	386,297.89	February 2021	157,375.24	September 2025	44,053.15
August 2016	381,637.91	March 2021	154,280.05	October 2025	42,870.87
September 2016	376,957.45	April 2021	151,228.72	November 2025	41,712.45
October 2016	372,260.29	May 2021	148,221.06	December 2025	40,577.52
November 2016	367,550.02	June 2021	145,256.88	January 2026	39,465.71
December 2016	362,830.08	July 2021	142,335.98	February 2026	38,376.65
January 2017	358,103.75	August 2021	139,458.11	March 2026	37,309.98
February 2017	353,374.17	September 2021	136,623.04	April 2026	36,265.34
March 2017	348,644.33	October 2021	133,830.51	May 2026	35,242.37
April 2017	343,917.08	November 2021	131,080.24	June 2026	34,240.73
May 2017	339,195.14	December 2021	128,371.97	July 2026	33,260.06
June 2017	334,481.10	January 2022	125,705.38	August 2026	32,300.02
July 2017	329,777.42	February 2022	123,080.18	September 2026	31,360.27
August 2017	325,086.45	March 2022	120,496.06	October 2026	30,440.47
September 2017	320,410.40	April 2022	117,952.67	November 2026	29,540.28
October 2017	315,751.40	May 2022	115,449.71	December 2026	28,659.38
November 2017	311,111.45	June 2022	112,986.81	January 2027	27,797.43
December 2017	306,492.46	July 2022	110,563.63	February 2027	26,954.12
January 2018	301,896.21	August 2022	108,179.82	March 2027	26,129.12
February 2018	297,324.43	September 2022	105,835.01	April 2027	25,322.12

K Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
May 2027	\$ 24,532.81	February 2029	\$ 11,529.91	November 2030	\$ 3,770.39
June 2027	23,760.87	March 2029	11,058.31	December 2030	3,498.32
July 2027	23,006.01	April 2029	10,598.24	January 2031	3,233.75
August 2027	22,267.92	May 2029	10,149.49	February 2031	2,976.52
September 2027	21,546.31	June 2029	9,711.83	March 2031	2,726.49
October 2027	20,840.88	July 2029	9,285.04	April 2031	2,483.49
November 2027	20,151.33	August 2029	8,868.90	May 2031	2,247.37
December 2027	19,477.40	September 2029	8,463.22	June 2031	2,017.99
January 2028	18,818.79	October 2029	8,067.78	July 2031	1,795.21
February 2028	18,175.23	November 2029	7,682.38	August 2031	1,578.87
March 2028	17,546.45	December 2029	7,306.81	September 2031	1,368.83
April 2028	16,932.16	January 2030	6,940.87	October 2031	1,164.97
May 2028	16,332.11	February 2030	6,584.38	November 2031	967.14
June 2028	15,746.03	March 2030	6,237.15	December 2031	775.21
July 2028	15,173.65	April 2030	5,898.98	January 2032	589.06
August 2028	14,614.74	May 2030	5,569.69	February 2032	408.54
September 2028	14,069.02	June 2030	5,249.09	March 2032	233.54
October 2028	13,536.26	July 2030	4,937.01	April 2032	63.93
November 2028	13,016.21	August 2030	4,633.27	May 2032 and thereafter	0.00
December 2028	12,508.63	September 2030	4,337.70		
January 2029	12,013.27	October 2030	4,050.13		

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	\$34,170,000.00	October 2012	\$22,548,973.59	March 2015	\$14,153,972.36
June 2010	33,704,067.41	November 2012	22,211,604.81	April 2015	13,910,661.83
July 2010	33,242,788.30	December 2012	21,877,999.86	May 2015	13,670,092.15
August 2010	32,786,615.41	January 2013	21,548,117.87	June 2015	13,432,233.45
September 2010	32,335,493.53	February 2013	21,221,918.43	July 2015	13,197,056.16
October 2010	31,889,368.00	March 2013	20,899,361.55	August 2015	12,964,531.05
November 2010	31,448,184.78	April 2013	20,580,407.69	September 2015	12,734,629.19
December 2010	31,011,890.38	May 2013	20,265,017.70	October 2015	12,507,321.95
January 2011	30,580,431.89	June 2013	19,953,152.87	November 2015	12,282,581.03
February 2011	30,153,756.98	July 2013	19,644,774.90	December 2015	12,060,711.73
March 2011	29,731,813.87	August 2013	19,339,845.92	January 2016	11,842,705.83
April 2011	29,314,551.33	September 2013	19,038,328.43	February 2016	11,628,497.51
May 2011	28,901,918.69	October 2013	18,740,185.36	March 2016	11,418,022.05
June 2011	28,493,865.81	November 2013	18,445,380.02	April 2016	11,211,215.80
July 2011	28,090,343.09	December 2013	18,153,876.13	May 2016	11,008,016.20
August 2011	27,691,301.48	January 2014	17,865,637.79	June 2016	10,808,361.73
September 2011	27,296,692.42	February 2014	17,580,629.49	July 2016	10,612,191.92
October 2011	26,906,467.90	March 2014	17,298,816.10	August 2016	10,419,447.30
November 2011	26,520,580.40	April 2014	17,020,162.85	September 2016	10,230,069.41
December 2011	26,138,982.94	May 2014	16,744,635.37	October 2016	10,044,000.77
January 2012	25,761,629.01	June 2014	16,472,199.64	November 2016	9,861,184.87
February 2012	25,388,472.63	July 2014	16,202,822.02	December 2016	9,681,566.16
March 2012	25,019,468.28	August 2014	15,936,469.21	January 2017	9,505,090.01
April 2012	24,654,570.95	September 2014	15,673,108.29	February 2017	9,331,702.72
May 2012	24,293,736.11	October 2014	15,412,706.68	March 2017	9,161,351.48
June 2012	23,936,919.69	November 2014	15,155,232.15	April 2017	8,993,984.40
July 2012	23,584,078.12	December 2014	14,900,652.83	May 2017	8,829,550.43
August 2012	23,235,168.28	January 2015	14,648,937.16	June 2017	8,667,999.40
September 2012	22,890,147.50	February 2015	14,400,053.96	July 2017	8,509,281.98

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2017	\$ 8,353,349.68	March 2022	\$ 2,939,610.31	October 2026	\$ 952,762.77
September 2017	8,200,154.81	April 2022	2,882,582.46	November 2026	932,336.99
October 2017	8,049,650.51	May 2022	2,826,586.83	December 2026	912,298.98
November 2017	7,901,790.67	June 2022	2,771,605.43	January 2027	892,641.79
December 2017	7,756,530.00	July 2022	2,717,620.58	February 2027	873,358.61
January 2018	7,613,823.96	August 2022	2,664,614.87	March 2027	854,442.73
February 2018	7,473,628.75	September 2022	2,612,571.24	April 2027	835,887.56
March 2018	7,335,901.31	October 2022	2,561,472.87	May 2027	817,686.65
April 2018	7,200,599.33	November 2022	2,511,303.25	June 2027	799,833.62
May 2018	7,067,681.19	December 2022	2,462,046.16	July 2027	782,322.24
June 2018	6,937,105.98	January 2023	2,413,685.64	August 2027	765,146.35
July 2018	6,808,833.49	February 2023	2,366,206.02	September 2027	748,299.93
August 2018	6,682,824.17	March 2023	2,319,591.88	October 2027	731,777.05
September 2018	6,559,039.16	April 2023	2,273,828.06	November 2027	715,571.88
October 2018	6,437,440.24	May 2023	2,228,899.70	December 2027	699,678.69
November 2018	6,317,989.84	June 2023	2,184,792.14	January 2028	684,091.87
December 2018	6,200,651.03	July 2023	2,141,491.00	February 2028	668,805.89
January 2019	6,085,387.50	August 2023	2,098,982.15	March 2028	653,815.31
February 2019	5,972,163.56	September 2023	2,057,251.68	April 2028	639,114.80
March 2019	5,860,944.12	October 2023	2,016,285.94	May 2028	624,699.11
April 2019	5,751,694.67	November 2023	1,976,071.51	June 2028	610,563.10
May 2019	5,644,381.30	December 2023	1,936,595.18	July 2028	596,701.69
June 2019	5,538,970.68	January 2024	1,897,843.99	August 2028	583,109.93
July 2019	5,435,430.03	February 2024	1,859,805.19	September 2028	569,782.91
August 2019	5,333,727.12	March 2024	1,822,466.25	October 2028	556,715.84
September 2019	5,233,830.29	April 2024	1,785,814.86	November 2028	543,904.00
October 2019	5,135,708.38	May 2024	1,749,838.92	December 2028	531,342.75
November 2019	5,039,330.80	June 2024	1,714,526.53	January 2029	519,027.54
December 2019	4,944,667.45	July 2024	1,679,866.00	February 2029	506,953.89
January 2020	4,851,688.74	August 2024	1,645,845.84	March 2029	495,117.41
February 2020	4,760,365.59	September 2024	1,612,454.75	April 2029	483,513.78
March 2020	4,670,669.42	October 2024	1,579,681.64	May 2029	472,138.75
April 2020	4,582,572.11	November 2024	1,547,515.60	June 2029	460,988.15
May 2020	4,496,046.04	December 2024	1,515,945.91	July 2029	450,057.88
June 2020	4,411,064.06	January 2025	1,484,962.02	August 2029	439,343.92
July 2020	4,327,599.46	February 2025	1,454,553.59	September 2029	428,842.32
August 2020	4,245,626.00	March 2025	1,424,710.44	October 2029	418,549.18
September 2020	4,165,117.88	April 2025	1,395,422.56	November 2029	408,460.70
October 2020	4,086,049.73	May 2025	1,366,680.13	December 2029	398,573.11
November 2020	4,008,396.63	June 2025	1,338,473.47	January 2030	388,882.74
December 2020	3,932,134.06	July 2025	1,310,793.10	February 2030	379,385.97
January 2021	3,857,237.94	August 2025	1,283,629.69	March 2030	370,079.24
February 2021	3,783,684.58	September 2025	1,256,974.06	April 2030	360,959.05
March 2021	3,711,450.70	October 2025	1,230,817.20	May 2030	352,021.98
April 2021	3,640,513.42	November 2025	1,205,150.26	June 2030	343,264.64
May 2021	3,570,850.24	December 2025	1,179,964.52	July 2030	334,683.74
June 2021	3,502,439.04	January 2026	1,155,251.44	August 2030	326,276.02
July 2021	3,435,258.10	February 2026	1,131,002.61	September 2030	318,038.27
August 2021	3,369,286.04	March 2026	1,107,209.76	October 2030	309,967.36
September 2021	3,304,501.86	April 2026	1,083,864.78	November 2030	302,060.20
October 2021	3,240,884.91	May 2026	1,060,959.69	December 2030	294,313.76
November 2021	3,178,414.90	June 2026	1,038,486.64	January 2031	286,725.07
December 2021	3,117,071.88	July 2026	1,016,437.93	February 2031	279,291.20
January 2022	3,056,836.24	August 2026	994,805.99	March 2031	272,009.28
February 2022	2,997,688.70	September 2026	973,583.37	April 2031	264,876.48

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>
May 2031	\$ 257,890.03	August 2033	\$ 115,679.74	November 2035	\$ 37,414.16
June 2031	251,047.21	September 2033	111,843.58	December 2035	35,361.93
July 2031	244,345.35	October 2033	108,091.66	January 2036	33,359.16
August 2031	237,781.82	November 2033	104,422.35	February 2036	31,404.89
September 2031	231,354.03	December 2033	100,834.06	March 2036	29,498.13
October 2031	225,059.45	January 2034	97,325.25	April 2036	27,637.94
November 2031	218,895.59	February 2034	93,894.38	May 2036	25,823.40
December 2031	212,860.01	March 2034	90,539.94	June 2036	24,053.57
January 2032	206,950.30	April 2034	87,260.46	July 2036	22,327.57
February 2032	201,164.10	May 2034	84,054.50	August 2036	20,644.52
March 2032	195,499.10	June 2034	80,920.63	September 2036	19,003.55
April 2032	189,953.01	July 2034	77,857.45	October 2036	17,403.80
May 2032	184,523.60	August 2034	74,863.60	November 2036	15,844.45
June 2032	179,208.68	September 2034	71,937.72	December 2036	14,324.69
July 2032	174,006.09	October 2034	69,078.49	January 2037	12,843.69
August 2032	168,913.70	November 2034	66,284.62	February 2037	11,400.68
September 2032	163,929.44	December 2034	63,554.83	March 2037	9,994.89
October 2032	159,051.26	January 2035	60,887.86	April 2037	8,625.55
November 2032	154,277.17	February 2035	58,282.50	May 2037	7,291.92
December 2032	149,605.17	March 2035	55,737.53	June 2037	5,993.27
January 2033	145,033.34	April 2035	53,251.76	July 2037	4,728.87
February 2033	140,559.78	May 2035	50,824.04	August 2037	3,498.03
March 2033	136,182.62	June 2035	48,453.23	September 2037	2,300.06
April 2033	131,900.02	July 2035	46,138.19	October 2037	1,134.27
May 2033	127,710.19	August 2035	43,877.84	November 2037 and thereafter	0.00
June 2033	123,611.35	September 2035	41,671.09		
July 2033	119,601.77	October 2035	39,516.88		

Aggregate Group III Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$5,131,000.00	April 2012	\$4,472,894.17	March 2014	\$4,105,477.97
June 2010	5,094,017.81	May 2012	4,451,786.19	April 2014	4,094,321.41
July 2010	5,058,353.01	June 2012	4,431,209.67	May 2014	4,083,501.94
August 2010	5,023,482.83	July 2012	4,411,154.60	June 2014	4,073,012.60
September 2010	4,989,393.29	August 2012	4,391,611.16	July 2014	4,062,846.54
October 2010	4,956,070.65	September 2012	4,372,569.68	August 2014	4,052,997.05
November 2010	4,923,501.34	October 2012	4,354,020.65	September 2014	4,043,457.47
December 2010	4,891,672.02	November 2012	4,335,954.65	October 2014	4,034,221.30
January 2011	4,860,569.54	December 2012	4,318,362.47	November 2014	4,025,282.11
February 2011	4,830,180.94	January 2013	4,301,235.02	December 2014	4,016,633.58
March 2011	4,800,493.48	February 2013	4,284,563.35	January 2015	4,008,269.51
April 2011	4,771,494.58	March 2013	4,268,338.64	February 2015	4,000,183.77
May 2011	4,743,171.87	April 2013	4,252,552.20	March 2015	3,992,370.33
June 2011	4,715,513.17	May 2013	4,237,195.50	April 2015	3,984,823.28
July 2011	4,688,506.48	June 2013	4,222,260.15	May 2015	3,977,536.80
August 2011	4,662,139.96	July 2013	4,207,737.85	June 2015	3,970,505.15
September 2011	4,636,402.00	August 2013	4,193,620.46	July 2015	3,963,722.69
October 2011	4,611,281.11	September 2013	4,179,899.95	August 2015	3,957,183.87
November 2011	4,586,766.02	October 2013	4,166,568.44	September 2015	3,950,883.22
December 2011	4,562,845.60	November 2013	4,153,618.15	October 2015	3,944,815.38
January 2012	4,539,508.90	December 2013	4,141,041.43	November 2015	3,938,975.07
February 2012	4,516,745.15	January 2014	4,128,830.75	December 2015	3,933,023.76
March 2012	4,494,543.72	February 2014	4,116,978.70	January 2016	3,925,936.87

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
February 2016	\$3,917,747.78	December 2019	\$2,796,111.46	October 2023	\$1,237,005.97
March 2016	3,908,489.14	January 2020	2,762,891.07	November 2023	1,204,456.61
April 2016	3,898,192.92	February 2020	2,729,525.88	December 2023	1,172,025.96
May 2016	3,886,890.35	March 2020	2,696,026.16	January 2024	1,139,716.32
June 2016	3,874,612.00	April 2020	2,662,401.98	February 2024	1,107,529.91
July 2016	3,861,387.73	May 2020	2,628,663.08	March 2024	1,075,468.84
August 2016	3,847,246.78	June 2020	2,594,818.96	April 2024	1,043,535.14
September 2016	3,832,217.71	July 2020	2,560,878.89	May 2024	1,011,730.73
October 2016	3,816,328.47	August 2020	2,526,851.86	June 2024	980,057.46
November 2016	3,799,606.35	September 2020	2,492,746.63	July 2024	948,517.08
December 2016	3,782,078.06	October 2020	2,458,571.71	August 2024	917,111.28
January 2017	3,763,769.68	November 2020	2,424,335.39	September 2024	885,841.64
February 2017	3,744,706.73	December 2020	2,390,045.72	October 2024	854,709.66
March 2017	3,724,914.16	January 2021	2,355,710.53	November 2024	823,716.78
April 2017	3,704,416.30	February 2021	2,321,337.42	December 2024	792,864.35
May 2017	3,683,236.98	March 2021	2,286,933.79	January 2025	762,153.66
June 2017	3,661,399.48	April 2021	2,252,506.82	February 2025	731,585.90
July 2017	3,638,926.51	May 2021	2,218,063.50	March 2025	701,162.20
August 2017	3,615,840.30	June 2021	2,183,610.60	April 2025	670,883.65
September 2017	3,592,162.55	July 2021	2,149,154.68	May 2025	640,751.21
October 2017	3,567,914.44	August 2021	2,114,702.15	June 2025	610,765.86
November 2017	3,543,116.71	September 2021	2,080,259.20	July 2025	580,928.43
December 2017	3,517,789.56	October 2021	2,045,831.83	August 2025	551,239.73
January 2018	3,491,952.75	November 2021	2,011,425.89	September 2025	521,700.51
February 2018	3,465,625.55	December 2021	1,977,047.02	October 2025	492,311.45
March 2018	3,438,826.83	January 2022	1,942,700.71	November 2025	463,073.17
April 2018	3,411,574.95	February 2022	1,908,392.26	December 2025	433,986.26
May 2018	3,383,887.88	March 2022	1,874,126.84	January 2026	405,051.21
June 2018	3,355,783.13	April 2022	1,839,909.41	February 2026	376,268.49
July 2018	3,327,277.82	May 2022	1,805,744.80	March 2026	347,638.51
August 2018	3,298,388.64	June 2022	1,771,637.70	April 2026	319,161.62
September 2018	3,269,131.89	July 2022	1,737,592.60	May 2026	290,838.13
October 2018	3,239,523.46	August 2022	1,703,613.91	June 2026	262,668.31
November 2018	3,209,578.88	September 2022	1,669,705.81	July 2026	234,652.36
December 2018	3,179,313.28	October 2022	1,635,872.43	August 2026	206,790.44
January 2019	3,148,741.42	November 2022	1,602,117.70	September 2026	179,082.69
February 2019	3,117,877.69	December 2022	1,568,445.43	October 2026	151,529.18
March 2019	3,086,736.16	January 2023	1,534,859.30	November 2026	124,129.95
April 2019	3,055,330.52	February 2023	1,501,362.86	December 2026	96,884.98
May 2019	3,023,674.12	March 2023	1,467,959.54	January 2027	69,794.25
June 2019	2,991,779.98	April 2023	1,434,652.65	February 2027	42,857.66
July 2019	2,959,660.80	May 2023	1,401,445.33	March 2027	16,075.10
August 2019	2,927,328.96	June 2023	1,368,340.69	April 2027 and thereafter	0.00
September 2019	2,894,796.50	July 2023	1,335,341.65		
October 2019	2,862,075.18	August 2023	1,302,451.05		
November 2019	2,829,176.45	September 2023	1,269,671.62		

CL 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	\$5,924,000.00	October 2010	\$5,848,417.41	March 2011	\$5,627,082.78
June 2010	5,913,154.22	November 2010	5,811,993.55	April 2011	5,571,318.51
July 2010	5,901,495.88	December 2010	5,771,599.54	May 2011	5,511,863.21
August 2010	5,889,033.19	January 2011	5,727,281.57	June 2011	5,448,786.83
September 2010	5,875,775.57	February 2011	5,679,090.68	July 2011	5,382,163.85

CL Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2011	\$5,312,073.16	September 2015	\$1,339,896.76	October 2019	\$ 90,515.90
September 2011	5,238,605.79	October 2015	1,287,439.28	November 2019	87,921.12
October 2011	5,161,848.90	November 2015	1,236,176.26	December 2019	85,357.29
November 2011	5,081,936.94	December 2015	1,186,095.48	January 2020	82,824.07
December 2011	4,999,020.26	January 2016	1,137,184.79	February 2020	80,321.10
January 2012	4,913,193.63	February 2016	1,089,432.17	March 2020	77,848.04
February 2012	4,824,585.62	March 2016	1,042,825.65	April 2020	75,404.55
March 2012	4,733,489.40	April 2016	997,353.43	May 2020	72,990.27
April 2012	4,640,003.30	May 2016	953,003.77	June 2020	70,604.90
May 2012	4,544,226.03	June 2016	909,765.03	July 2020	68,248.08
June 2012	4,446,259.30	July 2016	867,625.65	August 2020	65,919.49
July 2012	4,346,240.10	August 2016	826,574.21	September 2020	63,618.83
August 2012	4,242,320.23	September 2016	786,599.35	October 2020	61,345.73
September 2012	4,136,055.95	October 2016	747,689.81	November 2020	59,099.93
October 2012	4,031,518.33	November 2016	709,834.45	December 2020	56,881.07
November 2012	3,928,690.75	December 2016	673,022.19	January 2021	54,688.87
December 2012	3,827,556.72	January 2017	637,242.07	February 2021	52,523.01
January 2013	3,728,099.91	February 2017	602,483.20	March 2021	50,383.19
February 2013	3,630,304.11	March 2017	568,734.80	April 2021	48,269.12
March 2013	3,534,153.22	April 2017	535,986.17	May 2021	46,180.49
April 2013	3,439,631.31	May 2017	504,226.70	June 2021	44,117.01
May 2013	3,346,722.57	June 2017	473,445.88	July 2021	42,078.40
June 2013	3,255,411.27	July 2017	443,633.27	August 2021	40,064.36
July 2013	3,165,681.89	August 2017	414,778.55	September 2021	38,074.62
August 2013	3,077,518.97	September 2017	386,871.44	October 2021	36,108.89
September 2013	2,990,907.23	October 2017	359,901.78	November 2021	34,166.90
October 2013	2,905,831.46	November 2017	333,859.52	December 2021	32,248.38
November 2013	2,822,276.60	December 2017	308,734.65	January 2022	30,353.05
December 2013	2,740,227.74	January 2018	284,517.23	February 2022	28,480.64
January 2014	2,659,670.03	February 2018	261,197.48	March 2022	26,630.91
February 2014	2,580,588.83	March 2018	238,765.63	April 2022	24,803.57
March 2014	2,502,969.53	April 2018	216,737.37	May 2022	22,998.38
April 2014	2,426,797.68	May 2018	192,274.43	June 2022	21,215.06
May 2014	2,352,058.97	June 2018	171,533.25	July 2022	19,453.38
June 2014	2,278,739.16	July 2018	154,442.86	August 2022	17,713.09
July 2014	2,206,824.19	August 2018	140,933.36	September 2022	15,993.93
August 2014	2,136,300.04	September 2018	130,935.91	October 2022	14,295.66
September 2014	2,067,152.86	October 2018	124,382.75	November 2022	12,618.05
October 2014	1,999,368.90	November 2018	121,207.12	December 2022	10,960.85
November 2014	1,932,934.52	December 2018	118,247.25	January 2023	9,323.81
December 2014	1,867,836.21	January 2019	115,322.52	February 2023	7,706.72
January 2015	1,804,060.52	February 2019	112,432.50	March 2023	6,109.35
February 2015	1,741,594.18	March 2019	109,576.81	April 2023	4,531.44
March 2015	1,680,423.98	April 2019	106,755.06	May 2023	2,972.80
April 2015	1,620,536.86	May 2019	103,966.87	June 2023	1,433.20
May 2015	1,561,919.81	June 2019	101,211.84	July 2023 and thereafter	0.00
June 2015	1,504,559.98	July 2019	98,489.61		
July 2015	1,448,444.62	August 2019	95,799.78		
August 2015	1,393,561.07	September 2019	93,142.00		

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	\$113,092,000.00	November 2010	\$109,550,639.84	May 2011	\$105,008,615.71
June 2010	112,574,176.24	December 2010	108,861,121.61	June 2011	104,159,915.60
July 2010	112,027,026.20	January 2011	108,144,105.68	July 2011	103,286,150.59
August 2010	111,450,810.22	February 2011	107,399,957.29	August 2011	102,387,780.04
September 2010	110,845,806.73	March 2011	106,629,058.19	September 2011	101,465,277.64
October 2010	110,212,311.97	April 2011	105,831,806.38	October 2011	100,519,131.09

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2011	\$ 99,549,841.59	November 2016	\$ 48,916,168.82	November 2021	\$ 18,956,233.60
December 2011	98,557,923.44	December 2016	48,232,386.67	December 2021	18,645,474.44
January 2012	97,543,903.57	January 2017	47,553,200.24	January 2022	18,339,418.76
February 2012	96,536,575.95	February 2017	46,878,580.26	February 2022	18,037,998.35
March 2012	95,535,898.22	March 2017	46,208,497.64	March 2022	17,741,146.02
April 2012	94,541,828.25	April 2017	45,542,923.49	April 2022	17,448,795.49
May 2012	93,554,324.19	May 2017	44,881,829.08	May 2022	17,160,881.43
June 2012	92,573,344.44	June 2017	44,225,185.87	June 2022	16,877,339.43
July 2012	91,598,847.68	July 2017	43,572,965.49	July 2022	16,598,106.01
August 2012	90,630,792.84	August 2017	42,925,139.76	August 2022	16,323,118.56
September 2012	89,669,139.09	September 2017	42,281,680.68	September 2022	16,052,315.38
October 2012	88,713,845.87	October 2017	41,642,560.39	October 2022	15,785,635.61
November 2012	87,764,872.88	November 2017	41,007,751.25	November 2022	15,523,019.30
December 2012	86,822,180.07	December 2017	40,377,225.77	December 2022	15,264,407.30
January 2013	85,885,727.61	January 2018	39,750,956.63	January 2023	15,009,741.34
February 2013	84,955,475.97	February 2018	39,130,199.80	February 2023	14,758,963.93
March 2013	84,031,385.82	March 2018	38,518,600.48	March 2023	14,512,018.44
April 2013	83,113,418.11	April 2018	37,916,027.94	April 2023	14,268,849.01
May 2013	82,201,534.01	May 2018	37,322,353.23	May 2023	14,029,400.59
June 2013	81,295,694.95	June 2018	36,737,449.23	June 2023	13,793,618.90
July 2013	80,395,862.60	July 2018	36,161,190.60	July 2023	13,561,450.43
August 2013	79,501,998.85	August 2018	35,593,453.74	August 2023	13,332,842.45
September 2013	78,614,065.85	September 2018	35,034,116.80	September 2023	13,107,742.94
October 2013	77,732,025.97	October 2018	34,483,059.63	October 2023	12,886,100.64
November 2013	76,855,841.84	November 2018	33,940,163.76	November 2023	12,667,865.04
December 2013	75,985,476.30	December 2018	33,405,312.37	December 2023	12,452,986.30
January 2014	75,120,892.43	January 2019	32,878,390.31	January 2024	12,241,415.32
February 2014	74,262,053.54	February 2019	32,359,284.01	February 2024	12,033,103.70
March 2014	73,408,923.17	March 2019	31,847,881.50	March 2024	11,828,003.70
April 2014	72,561,465.09	April 2019	31,344,072.40	April 2024	11,626,068.28
May 2014	71,719,643.29	May 2019	30,847,747.86	May 2024	11,427,251.08
June 2014	70,883,422.00	June 2019	30,358,800.56	June 2024	11,231,506.37
July 2014	70,052,765.66	July 2019	29,877,124.69	July 2024	11,038,789.08
August 2014	69,227,638.94	August 2019	29,402,615.91	August 2024	10,849,054.80
September 2014	68,408,006.72	September 2019	28,935,171.38	September 2024	10,662,259.73
October 2014	67,593,834.11	October 2019	28,474,689.66	October 2024	10,478,360.70
November 2014	66,785,086.44	November 2019	28,021,070.77	November 2024	10,297,315.17
December 2014	65,981,729.24	December 2019	27,574,216.11	December 2024	10,119,081.18
January 2015	65,183,728.28	January 2020	27,134,028.47	January 2025	9,943,617.37
February 2015	64,391,049.52	February 2020	26,700,412.03	February 2025	9,770,883.01
March 2015	63,603,659.16	March 2020	26,273,272.29	March 2025	9,600,837.89
April 2015	62,821,523.59	April 2020	25,852,516.08	April 2025	9,433,442.42
May 2015	62,044,609.42	May 2020	25,438,051.55	May 2025	9,268,657.56
June 2015	61,272,883.45	June 2020	25,029,788.13	June 2025	9,106,444.82
July 2015	60,506,312.72	July 2020	24,627,636.55	July 2025	8,946,766.26
August 2015	59,744,864.45	August 2020	24,231,508.76	August 2025	8,789,584.50
September 2015	58,988,506.08	September 2020	23,841,317.98	September 2025	8,634,862.67
October 2015	58,237,205.25	October 2020	23,456,978.63	October 2025	8,482,564.44
November 2015	57,490,929.80	November 2020	23,078,406.35	November 2025	8,332,654.00
December 2015	56,749,647.76	December 2020	22,705,517.95	December 2025	8,185,096.05
January 2016	56,013,327.39	January 2021	22,338,231.43	January 2026	8,039,855.78
February 2016	55,281,937.12	February 2021	21,976,465.94	February 2026	7,896,898.90
March 2016	54,555,445.59	March 2021	21,620,141.76	March 2026	7,756,191.60
April 2016	53,833,821.63	April 2021	21,269,180.30	April 2026	7,617,700.56
May 2016	53,117,034.28	May 2021	20,923,504.08	May 2026	7,481,392.92
June 2016	52,405,052.76	June 2021	20,583,036.72	June 2026	7,347,236.32
July 2016	51,697,846.48	July 2021	20,247,702.89	July 2026	7,215,198.83
August 2016	50,995,385.06	August 2021	19,917,428.35	August 2026	7,085,249.00
September 2016	50,297,638.29	September 2021	19,592,139.90	September 2026	6,957,355.82
October 2016	49,604,576.15	October 2021	19,271,765.36	October 2026	6,831,488.74

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2026	\$ 6,707,617.62	February 2031	\$ 2,450,643.94	May 2035	\$ 664,772.45
December 2026	6,585,712.79	March 2031	2,398,092.38	June 2035	643,718.92
January 2027	6,465,744.97	April 2031	2,346,431.48	July 2035	623,062.20
February 2027	6,347,685.32	May 2031	2,295,647.53	August 2035	602,795.90
March 2027	6,231,505.40	June 2031	2,245,727.02	September 2035 . . .	582,913.70
April 2027	6,117,177.21	July 2031	2,196,656.66	October 2035	563,409.39
May 2027	6,004,673.11	August 2031	2,148,423.32	November 2035	544,276.86
June 2027	5,893,965.89	September 2031 . . .	2,101,014.10	December 2035	525,510.07
July 2027	5,785,028.71	October 2031	2,054,416.25	January 2036	507,103.09
August 2027	5,677,835.13	November 2031	2,008,617.23	February 2036	489,050.07
September 2027	5,572,359.08	December 2031	1,963,604.69	March 2036	471,345.25
October 2027	5,468,574.88	January 2032	1,919,366.45	April 2036	453,982.96
November 2027	5,366,457.20	February 2032	1,875,890.50	May 2036	436,957.61
December 2027	5,265,981.09	March 2032	1,833,165.03	June 2036	420,263.70
January 2028	5,167,121.95	April 2032	1,791,178.38	July 2036	403,895.82
February 2028	5,069,855.54	May 2032	1,749,919.08	August 2036	387,848.61
March 2028	4,974,157.98	June 2032	1,709,375.82	September 2036 . . .	372,116.84
April 2028	4,880,005.70	July 2032	1,669,537.45	October 2036	356,695.31
May 2028	4,787,375.52	August 2032	1,630,392.99	November 2036	341,578.93
June 2028	4,696,244.54	September 2032 . . .	1,591,931.64	December 2036	326,762.68
July 2028	4,606,590.23	October 2032	1,554,142.72	January 2037	312,241.61
August 2028	4,518,390.38	November 2032	1,517,015.74	February 2037	298,010.85
September 2028	4,431,623.08	December 2032	1,480,540.36	March 2037	284,065.62
October 2028	4,346,266.76	January 2033	1,444,706.38	April 2037	270,401.17
November 2028	4,262,300.15	February 2033	1,409,503.76	May 2037	257,012.87
December 2028	4,179,702.29	March 2033	1,374,922.61	June 2037	243,896.12
January 2029	4,098,452.52	April 2033	1,340,953.17	July 2037	231,046.43
February 2029	4,018,530.49	May 2033	1,307,585.85	August 2037	218,459.34
March 2029	3,939,916.13	June 2033	1,274,811.18	September 2037 . . .	206,130.48
April 2029	3,862,589.66	July 2033	1,242,619.84	October 2037	194,055.55
May 2029	3,786,531.61	August 2033	1,211,002.64	November 2037	182,230.30
June 2029	3,711,722.76	September 2033 . . .	1,179,950.55	December 2037	170,650.56
July 2029	3,638,144.20	October 2033	1,149,454.64	January 2038	159,312.20
August 2029	3,565,777.26	November 2033	1,119,506.14	February 2038	148,211.19
September 2029	3,494,603.58	December 2033	1,090,096.40	March 2038	137,343.53
October 2029	3,424,605.04	January 2034	1,061,216.89	April 2038	126,705.30
November 2029	3,355,763.79	February 2034	1,032,859.21	May 2038	116,292.62
December 2029	3,288,062.22	March 2034	1,005,015.10	June 2038	106,101.69
January 2030	3,221,483.03	April 2034	977,676.41	July 2038	96,128.76
February 2030	3,156,009.10	May 2034	950,835.11	August 2038	86,370.14
March 2030	3,091,623.62	June 2034	924,483.30	September 2038 . . .	76,822.20
April 2030	3,028,309.99	July 2034	898,613.18	October 2038	67,481.35
May 2030	2,966,051.86	August 2034	873,217.08	November 2038	58,344.07
June 2030	2,904,833.12	September 2034 . . .	848,287.45	December 2038	49,406.89
July 2030	2,844,637.90	October 2034	823,816.83	January 2039	40,666.40
August 2030	2,785,450.55	November 2034	799,797.89	February 2039	32,119.23
September 2030	2,727,255.65	December 2034	776,223.42	March 2039	23,762.07
October 2030	2,670,038.01	January 2035	753,086.28	April 2039	15,591.67
November 2030	2,613,782.67	February 2035	730,379.46	May 2039	7,604.80
December 2030	2,558,474.86	March 2035	708,096.07	June 2039 and thereafter	0.00
January 2031	2,504,100.06	April 2035	686,229.30		

BF Class Targeted Balances

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance	\$30,482,000.00	September 2010	\$29,300,826.50	January 2011	\$28,152,979.34
June 2010	30,183,531.88	October 2010	29,010,776.12	February 2011	27,871,118.24
July 2010	29,887,189.95	November 2010	28,722,794.24	March 2011	27,591,269.49
August 2010	29,592,959.65	December 2010	28,436,866.68	April 2011	27,313,419.28

BF Class (Continued)

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
May 2011	\$27,037,553.90	December 2015	\$14,557,232.64	July 2020	\$ 6,205,440.14
June 2011	26,763,659.75	January 2016	14,373,259.98	August 2020	6,082,929.29
July 2011	26,491,723.29	February 2016	14,190,626.74	September 2020	5,961,332.77
August 2011	26,221,731.10	March 2016	14,009,323.67	October 2020	5,840,644.24
September 2011	25,953,669.83	April 2016	13,829,341.60	November 2020	5,720,857.39
October 2011	25,687,526.25	May 2016	13,650,671.42	December 2020	5,601,965.96
November 2011	25,423,287.18	June 2016	13,473,304.08	January 2021	5,483,963.74
December 2011	25,160,939.57	July 2016	13,297,230.60	February 2021	5,366,844.54
January 2012	24,900,470.42	August 2016	13,122,442.03	March 2021	5,250,602.23
February 2012	24,641,866.84	September 2016	12,948,929.53	April 2021	5,135,230.71
March 2012	24,385,116.04	October 2016	12,776,684.28	May 2021	5,020,723.95
April 2012	24,130,205.28	November 2016	12,605,697.53	June 2021	4,907,075.92
May 2012	23,877,121.94	December 2016	12,435,960.60	July 2021	4,794,280.65
June 2012	23,625,853.47	January 2017	12,267,464.87	August 2021	4,682,332.23
July 2012	23,376,387.40	February 2017	12,100,201.76	September 2021	4,571,224.75
August 2012	23,128,711.37	March 2017	11,934,162.75	October 2021	4,460,952.38
September 2012	22,882,813.07	April 2017	11,769,339.41	November 2021	4,351,509.29
October 2012	22,638,680.29	May 2017	11,605,723.33	December 2021	4,242,889.74
November 2012	22,396,300.91	June 2017	11,443,306.17	January 2022	4,135,087.97
December 2012	22,155,662.88	July 2017	11,282,079.65	February 2022	4,028,098.31
January 2013	21,916,754.24	August 2017	11,122,035.55	March 2022	3,921,915.10
February 2013	21,679,563.11	September 2017	10,963,165.69	April 2022	3,816,532.73
March 2013	21,444,077.67	October 2017	10,805,461.96	May 2022	3,711,945.63
April 2013	21,210,286.22	November 2017	10,648,916.30	June 2022	3,608,148.25
May 2013	20,978,177.11	December 2017	10,493,520.71	July 2022	3,505,135.09
June 2013	20,747,738.78	January 2018	10,339,267.24	August 2022	3,402,900.70
July 2013	20,518,959.73	February 2018	10,186,147.98	September 2022	3,301,439.65
August 2013	20,291,828.57	March 2018	10,034,155.11	October 2022	3,200,746.55
September 2013	20,066,333.97	April 2018	9,883,280.82	November 2022	3,100,816.05
October 2013	19,842,464.66	May 2018	9,733,517.38	December 2022	3,001,642.83
November 2013	19,620,209.48	June 2018	9,584,857.11	January 2023	2,903,221.62
December 2013	19,399,557.33	July 2018	9,437,292.38	February 2023	2,805,547.18
January 2014	19,180,497.17	August 2018	9,290,815.60	March 2023	2,708,614.29
February 2014	18,963,018.06	September 2018	9,145,419.25	April 2023	2,612,417.78
March 2014	18,747,109.12	October 2018	9,001,095.85	May 2023	2,516,952.53
April 2014	18,532,759.55	November 2018	8,857,837.98	June 2023	2,422,213.42
May 2014	18,319,958.62	December 2018	8,715,638.26	July 2023	2,328,195.39
June 2014	18,108,695.68	January 2019	8,574,489.36	August 2023	2,234,893.42
July 2014	17,898,960.14	February 2019	8,434,384.00	September 2023	2,142,302.49
August 2014	17,690,741.48	March 2019	8,295,314.97	October 2023	2,050,417.65
September 2014	17,484,029.27	April 2019	8,157,275.09	November 2023	1,959,233.97
October 2014	17,278,813.13	May 2019	8,020,257.22	December 2023	1,868,746.56
November 2014	17,075,082.78	June 2019	7,884,254.29	January 2024	1,778,950.54
December 2014	16,872,827.97	July 2019	7,749,259.26	February 2024	1,689,841.09
January 2015	16,672,038.54	August 2019	7,615,265.15	March 2024	1,601,413.41
February 2015	16,472,704.41	September 2019	7,482,265.02	April 2024	1,513,662.74
March 2015	16,274,815.56	October 2019	7,350,251.99	May 2024	1,426,584.34
April 2015	16,078,362.02	November 2019	7,219,219.21	June 2024	1,340,173.52
May 2015	15,883,333.91	December 2019	7,089,159.89	July 2024	1,254,425.62
June 2015	15,689,721.41	January 2020	6,960,067.27	August 2024	1,169,335.98
July 2015	15,497,514.77	February 2020	6,831,934.65	September 2024	1,084,900.02
August 2015	15,306,704.30	March 2020	6,704,755.38	October 2024	1,001,113.15
September 2015	15,117,280.37	April 2020	6,578,522.84	November 2024	917,970.84
October 2015	14,929,233.44	May 2020	6,453,230.46	December 2024	835,468.58
November 2015	14,742,554.00	June 2020	6,328,871.72	January 2025	753,601.88

BF Class (Continued)

<u>Distribution Date</u>		<u>Targeted Balance</u>	<u>Distribution Date</u>		<u>Targeted Balance</u>	<u>Distribution Date</u>		<u>Targeted Balance</u>
February 2025	\$	672,366.30	June 2025	\$	353,647.21	October 2025	\$	44,677.87
March 2025		591,757.41	July 2025		275,501.53	November 2025 and		
April 2025		511,770.84	August 2025		197,960.91	thereafter		0.00
May 2025		432,402.21	September 2025		121,021.09			

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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\$855,430,174



**Guaranteed REMIC
Pass-Through Certificates**

Fannie Mae REMIC Trust 2010-58

PROSPECTUS SUPPLEMENT

Nomura

May 24, 2010
