

\$4,757,266,385



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2010-99**

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
AE	1	\$343,837,794	SC/SEQ	2.00%	FIX	31398T2Y6	March 2040
IE	1	206,302,676(2)	NTL	5.00	FIX/IO	31398T2Z3	March 2040
EL	1	69,560,825	SC/SEQ	5.00	FIX	31398T3A7	March 2040
KE	2	300,000,000	SEQ	2.00	FIX	31398T3B5	February 2025
IK	2	166,666,666(2)	NTL	4.50	FIX/IO	31398T3C3	February 2025
KL	2	20,547,067	SEQ	4.50	FIX	31398T3D1	September 2025
MA	3	109,487,139	SC/SEQ	2.00	FIX	31398T3E9	January 2040
IM	3	54,743,569(2)	NTL	6.00	FIX/IO	31398T3F6	January 2040
ML	3	21,854,194	SC/SEQ	5.00	FIX	31398T3G4	January 2040
DP	4	637,510,000	PAC	3.00	FIX	31398T3H2	August 2039
DI	4	255,004,000(2)	NTL	5.00	FIX/IO	31398T3J8	August 2039
XF(3)	4	52,672,500	PAC	(4)	FLT	31398T3K5	September 2040
XI(3)	4	52,672,500(2)	NTL	(4)	INV/IO	31398T3L3	September 2040
XO(3)	4	10,534,500	PAC	0.00	PO	31398T3M1	September 2040
YF(3)	4	311,902,500	SUP	(4)	FLT	31398T3N9	September 2040
IY(3)	4	311,902,500(2)	NTL	(4)	INV/IO	31398T3P4	September 2040
YO(3)	4	62,380,500	SUP	0.00	PO	31398T3Q2	September 2040
YA	5	41,736,534	PT	2.00	FIX	31398T3R0	September 2020
YI	5	20,868,267(2)	NTL	4.00	FIX/IO	31398T3S8	September 2020
GM	6	163,420,059	PAC/AD	2.25	FIX	31398T3T6	March 2039
FD	6	150,000,000	PAC/AD	(4)	FLT	31398T3U3	March 2039
SD	6	150,000,000(2)	NTL	(4)	INV/IO	31398T3V1	March 2039
NF	6	112,202,578	PAC/AD	(4)	FLT	31398T3W9	March 2039
NS	6	112,202,578(2)	NTL	(4)	INV/IO	31398T3X7	March 2039
LB(3)	6	55,956,173	PAC/AD	4.00	FIX	31398T3Y5	September 2040
IO(3)	6	12,434,705(2)	NTL	4.50	FIX/IO	31398T3Z2	September 2040
GZ	6	78,421,190	SUP	5.00	FIX/Z	31398T4A6	September 2040
GE	7	15,000,000	SEQ	3.00	FIX	31398T4B4	June 2025
IG	7	3,750,000(2)	NTL	4.00	FIX/IO	31398T4C2	June 2025
GL	7	429,719	SEQ	4.00	FIX	31398T4D0	September 2025
JU	8	276,669,075	PAC	3.00	FIX	31398T4E8	August 2040
JI	8	92,223,024(2)	NTL	4.50	FIX/IO	31398T4F5	August 2040
FV(3)	8	1,652,436	PAC	(4)	FLT	31398T4G3	September 2040
SV(3)	8	550,812	PAC	(4)	INV	31398T4H1	September 2040
FW(3)	8	263,772,860	SUP	(4)	FLT	31398T4J7	September 2040
SW(3)	8	87,924,287	SUP	(4)	INV	31398T4K4	September 2040

(Table continued on next page)

Carefully consider the risk factors starting on page S-11 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.

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 FG, SG, SH, SK, SP, SQ, OG, L, LA, FY, SY, FN, SN, UD, UE, UA, UV, PB, PC, PD and ZN 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 from time to time in negotiated transactions at varying prices. We expect the settlement date to be August 30, 2010.

JPMorgan

August 24, 2010

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
NP	9	\$657,314,000	PAC	3.00%	FIX	31398T4L2	September 2040
NI	9	328,657,000(2)	NTL	6.00	FIX/IO	31398T4M0	September 2040
FL(3)	9	1,286,000	PAC	(4)	FLT	31398T4N8	September 2040
SL(3)	9	1,286,000(2)	NTL	(4)	INV/IO	31398T4P3	September 2040
FM(3)	9	376,364,873	SUP	(4)	FLT	31398T4Q1	September 2040
SM(3)	9	376,364,873(2)	NTL	(4)	INV/IO	31398T4R9	September 2040
UK(3)	10	98,347,838	SEQ	3.00	FIX	31398T4S7	October 2038
UI(3)	10	39,339,135(2)	NTL	5.00	FIX/IO	31398T4T5	October 2038
VU(3)	10	8,252,443	SEQ/AD	3.00	FIX	31398T4U2	May 2023
VI(3)	10	3,300,977(2)	NTL	5.00	FIX/IO	31398T4V0	May 2023
UZ	10	9,419,094	SEQ	5.00	FIX/Z	31398T4W8	September 2040
PA(3)	11	121,318,849	PAC/AD	3.00	FIX	31398T4X6	September 2040
PI(3)	11	47,179,552(2)	NTL	4.50	FIX/IO	31398T4Y4	September 2040
ZP(3)	11	49,875	PAC/AD	4.75	FIX/Z	31398T4Z1	September 2040
ZK(3)	11	19,950,125	SUP	4.75	FIX/Z	31398T5A5	September 2040
CP	12	200,000,000	PAC	2.75	FIX	31398T5B3	August 2040
CI	12	77,777,777(2)	NTL	4.50	FIX/IO	31398T5C1	August 2040
CL	12	2,463,000	PAC	4.50	FIX	31398T5D9	September 2040
CF	12	55,858,160	SUP	(4)	FLT	31398T5E7	September 2040
CS	12	18,619,386	SUP	(4)	INV	31398T5F4	September 2040
R		0	NPR	0	NPR	31398T5G2	September 2040
RL		0	NPR	0	NPR	31398T5H0	September 2040

(1) See "Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*" in the REMIC prospectus.

(2) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.

(3) Exchangeable classes.

(4) Based on LIBOR.

TABLE OF CONTENTS

	<u>Page</u>		<u>Page</u>
AVAILABLE INFORMATION	S- 3	<i>The Fixed Rate Interest Only</i>	
SUMMARY	S- 5	<i>Classes</i>	S-21
ADDITIONAL RISK FACTORS	S-11	<i>The Inverse Floating Rate</i>	
DESCRIPTION OF THE		<i>Classes</i>	S-24
CERTIFICATES	S-12	<i>The Principal Only Classes</i>	S-29
GENERAL	S-12	WEIGHTED AVERAGE LIVES OF THE	
<i>Structure</i>	S-12	CERTIFICATES	S-29
<i>Fannie Mae Guaranty</i>	S-13	DECREMENT TABLES	S-30
<i>Characteristics of Certificates</i>	S-13	CHARACTERISTICS OF THE RESIDUAL	
<i>Authorized Denominations</i>	S-14	CLASSES	S-40
THE UNDERLYING RCR CERTIFICATES . . .	S-14	CERTAIN ADDITIONAL FEDERAL	
THE TRUST MBS	S-14	INCOME TAX CONSEQUENCES . .	S-40
THE SMBS	S-15	U.S. TREASURY CIRCULAR 230 NOTICE . .	S-40
DISTRIBUTIONS OF INTEREST	S-15	REMIC ELECTIONS AND SPECIAL TAX	
<i>General</i>	S-15	ATTRIBUTES	S-40
<i>Delay Classes and No-Delay</i>		TAXATION OF BENEFICIAL OWNERS OF	
<i>Classes</i>	S-15	REGULAR CERTIFICATES	S-41
<i>Accrual Classes</i>	S-15	TAXATION OF BENEFICIAL OWNERS OF	
DISTRIBUTIONS OF PRINCIPAL	S-16	RESIDUAL CERTIFICATES	S-41
STRUCTURING ASSUMPTIONS	S-19	TAXATION OF BENEFICIAL OWNERS OF	
<i>Pricing Assumptions</i>	S-19	RCR CERTIFICATES	S-42
<i>Prepayment Assumptions</i>	S-19	PLAN OF DISTRIBUTION	S-42
<i>Principal Balance Schedules</i>	S-19	LEGAL MATTERS	S-42
YIELD TABLES	S-20	EXHIBIT A	A- 1
<i>General</i>	S-20	SCHEDULE 1	A- 2
		PRINCIPAL BALANCE	
		SCHEDULES	B- 1

AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 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 1 or Group 3 Class or the R or RL Class, the disclosure documents relating to the applicable underlying RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing a Group 6, Group 11 or Group 12 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
 - January 1, 2009, for all SMBS issued on or after January 1, 2009,
 - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
 - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

J.P. Morgan Securities, Inc.
c/o Broadridge Financial Solutions
Prospectus Department
1155 Long Island
Edgewood, NY 11717
(telephone 631-274-2635).

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of August 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	Class 2010-33-K RCR Certificate Class 2010-46-P RCR Certificate Class 2010-55-G RCR Certificate
2	Group 2 MBS
3	Class 2010-33-AP RCR Certificate
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 SMBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 SMBS
12	Group 12 MBS Group 12 SMBS

Group 1 and Group 3 Underlying RCR Certificates

Exhibit A describes the underlying RCR certificates in Group 1 and Group 3, including certain information about the related mortgage loans. To learn more about the underlying RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Group 2, Group 4, Group 5, Group 7, Group 8, Group 9, Group 10 and Group 12 MBS

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 2 MBS	\$ 320,547,067	4.50%	4.75% to 7.00%	121 to 180
Group 4 MBS	\$1,075,000,000	5.00%	5.25% to 7.50%	241 to 360
Group 5 MBS	\$ 41,736,534	4.00%	4.25% to 6.50%	85 to 120
Group 7 MBS	\$ 15,429,719	4.00%	4.25% to 6.50%	121 to 180
Group 8 MBS	\$ 630,569,470	4.50%	4.75% to 7.00%	241 to 360
Group 9 MBS	\$1,034,964,873	6.00%	6.25% to 8.50%	241 to 360
Group 10 MBS	\$ 116,019,375	5.00%	5.25% to 7.50%	241 to 360
Group 12 MBS	\$ 7,161,161	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 2 MBS	\$ 320,547,067	180	149	28	4.941%
Group 4 MBS	\$1,075,000,000	360	295	58	5.500%
Group 5 MBS	\$ 41,736,534	120	104	14	4.460%
Group 7 MBS	\$ 15,429,719	180	160	17	4.503%
Group 8 MBS	\$ 630,569,470	360	358	2	4.950%
Group 9 MBS	\$1,034,964,873	360	313	42	6.605%
Group 10 MBS	\$ 116,019,375	360	350	4	5.560%
Group 12 MBS	\$ 7,161,161	360	339	16	4.938%

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 6, Group 11 and Group 12 SMBS

Characteristics of the SMBS

	<u>Approximate 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 6 SMBS	\$622,222,223* \$560,000,000†	4.50% —	4.75% to 7.00%	241 to 360
Group 11 SMBS	\$149,169,896* \$141,318,849†	4.50% —	4.75% to 7.00%	241 to 360
Group 12 SMBS	\$269,779,385* \$269,779,385†	4.50% —	4.75% to 7.00%	241 to 360

* Notional principal balances. These are interest only SMBS certificates.

† Principal balances. These are principal only SMBS certificates.

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 6 SMBS	\$560,000,000†	360	353	5	4.959%
Group 11 SMBS	\$141,318,849††	360	339	16	4.938%
Group 12 SMBS	\$269,779,385	360	339	16	4.938%

† In addition, we have assumed that monthly interest accrues solely on a notional principal balance initially equal to \$622,222,223 and declining in proportion to the principal balance of the loans.

†† In addition, we have assumed that monthly interest accrues solely on a notional principal balance initially equal to \$149,169,896 and declining in proportion to the principal balance of the loans.

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

Settlement Date

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

Distribution Dates

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

Record Date

On each distribution date, we will make each monthly payment on the certificates to holders of record on the last day of the preceding month.

Book-Entry and Physical Certificates

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

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>
XF	1.30500%	6.0%	1.0%	LIBOR + 100 basis points
XI	4.69500%	5.0%	0.0%	5% – LIBOR
YF	1.30500%	6.0%	1.0%	LIBOR + 100 basis points
IY	4.69500%	5.0%	0.0%	5% – LIBOR
FD	0.70000%	6.5%	0.4%	LIBOR + 40 basis points
SD	5.80000%	6.1%	0.0%	6.1% – LIBOR
NF	0.70000%	7.0%	0.4%	LIBOR + 40 basis points
NS	6.30000%	6.6%	0.0%	6.6% – LIBOR
FV	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SV	14.03811%	15.0%	0.0%	15% – (3 × LIBOR)
FW	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SW	14.03811%	15.0%	0.0%	15% – (3 × LIBOR)

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
FL	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SL	4.67937%	5.0%	0.0%	5% – LIBOR
FM	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SM	4.67937%	5.0%	0.0%	5% – LIBOR
CF	1.37188%	6.0%	1.1%	LIBOR + 110 basis points
CS	13.88436%	14.7%	0.0%	14.7% – (3 × LIBOR)
FG	1.30500%	6.0%	1.0%	LIBOR + 100 basis points
SG	23.47500%	25.0%	0.0%	25% – (5 × LIBOR)
SH	18.78000%	20.0%	0.0%	20% – (4 × LIBOR)
SK	14.08500%	15.0%	0.0%	15% – (3 × LIBOR)
SP	9.39000%	10.0%	0.0%	10% – (2 × LIBOR)
SQ	4.69500%	5.0%	0.0%	5% – LIBOR
FY	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SY	14.03811%	15.0%	0.0%	15% – (3 × LIBOR)
FN	1.32063%	6.0%	1.0%	LIBOR + 100 basis points
SN	4.67937%	5.0%	0.0%	5% – LIBOR

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

Notional Classes

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

<u>Class</u>	
IE	59.9999998837% of the AE Class
IK	55.5555553333% of the KE Class
IM	49.9999995433% of the MA Class
DI	40% of the DP Class
XI	100% of the XF Class
IY	100% of the YF Class
YI	50% of the YA Class
SD	100% of the FD Class
NS	100% of the NF Class
IO	22.2222220237% of the LB Class
IG	25% of the GE Class
JI	33.3333329719% of the JU Class
NI	50% of the NP Class
SL	100% of the FL Class
SM	100% of the FM Class
SN	100% of the <i>sum</i> of the FL and FM Classes
UI	39.9999997966% of the UK Class
VI	39.9999975765% of the VU Class
PI	38.8888885683% of the PA Class
CI	38.8888885000% of the CP Class

Distributions of Principal

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

Weighted Average Lives (years)*

		PSA Prepayment Assumption									
Group 1 Classes		0%	100%	300%	600%	900%	1200%	1600%	2300%		
AE and IE	12.6	4.5	2.9	1.4	0.9	0.5	0.2	0.1			
EL	22.2	12.6	10.1	5.0	2.9	1.8	0.8	0.1			
		PSA Prepayment Assumption									
Group 2 Classes		0%	100%	260%	500%	750%	1000%	1500%			
KE and IK.	8.4	4.9	3.2	1.9	1.3	0.9	0.4				
KL	14.7	11.8	10.7	7.9	5.5	3.8	1.6				
		PSA Prepayment Assumption									
Group 3 Classes		0%	100%	350%	500%	800%	1100%	1500%	2200%		
MA and IM	15.5	5.7	3.1	2.2	1.2	0.8	0.4	0.1			
ML	25.5	15.3	10.5	7.4	4.2	2.6	1.2	0.1			
		PSA Prepayment Assumption									
Group 4 Classes		0%	100%	117%	315%	350%	600%	900%	1300%	2000%	
DP and DI.	15.4	4.5	4.1	4.1	4.1	2.5	1.5	0.8	0.1		
XF, XI and XO	24.5	13.9	13.9	13.9	13.9	8.1	4.8	2.5	0.1		
YF, IY and YO.	27.7	16.4	15.1	2.8	1.7	0.6	0.3	0.2	0.1		
FG, SG, SH, SK, SP, SQ and OG . .	27.2	16.0	15.0	4.4	3.4	1.7	1.0	0.5	0.1		
		PSA Prepayment Assumption									
Group 5 Classes		0%	100%	299%	500%	800%	1100%				
YA and YI			5.6	4.0	3.0	2.3	1.6	1.2			
		PSA Prepayment Assumption									
Group 6 Classes		0%	100%	200%	260%	300%	600%	900%	1200%	1800%	
GM, FD, SD, NF and NS . .	13.1	6.0	4.5	4.5	4.5	2.7	2.0	1.6	1.2		
LB, IO, L and LA	22.4	15.5	15.2	15.2	15.2	8.0	5.1	3.6	1.9		
GZ.	26.8	20.5	15.7	6.8	2.4	0.8	0.5	0.4	0.3		
		PSA Prepayment Assumption									
Group 7 Classes		0%	100%	240%	500%	750%	1200%				
GE and IG			8.5	5.5	3.9	2.3	1.6	0.9			
GL.			14.9	13.1	12.4	9.7	6.9	3.8			
		PSA Prepayment Assumption									
Group 8 Classes		0%	100%	114%	298%	650%	900%	1100%	1600%		
JU and JI	12.5	4.2	4.0	4.0	4.0	3.2	2.7	2.0			
FV and SV.	20.4	13.9	13.9	13.9	13.9	9.6	7.3	3.7			
FW and SW.	25.8	16.2	15.2	6.7	2.1	1.6	1.4	1.0			
FY and SY.	25.7	16.2	15.2	6.7	2.2	1.6	1.4	1.1			
		PSA Prepayment Assumption									
Group 9 Classes		0%	100%	153%	344%	435%	700%	1000%	1300%	1600%	2200%
NP and NI.	16.8	5.2	4.1	4.1	4.1	2.5	1.5	1.0	0.5	0.1	
FL and SL.	25.2	21.4	21.4	21.4	21.4	13.4	8.2	5.0	2.4	0.1	
FM and SM.	27.8	17.7	14.0	3.7	1.4	0.5	0.3	0.2	0.1	0.1	
FN and SN	27.8	17.7	14.0	3.8	1.5	0.6	0.3	0.2	0.1	0.1	
		PSA Prepayment Assumption									
Group 10 Classes		0%	100%	275%	500%	800%	1000%	1200%	1400%	2000%	
UK, UI, UD, UE and UA	18.6	8.5	4.2	2.6	1.9	1.6	1.4	1.3	1.0		
VU, VI and UV	7.0	7.0	6.7	5.1	3.6	3.0	2.6	2.2	1.7		
UZ	29.1	24.2	15.0	9.4	5.9	4.7	3.8	3.1	1.7		

		PSA Prepayment Assumption								
<u>Group 11 Classes</u>		<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>
PA, PI, PB, PC and PD		14.4	6.7	5.2	5.2	5.2	2.7	1.8	1.2	0.6
ZP		26.5	26.5	26.5	26.5	26.5	17.4	10.9	7.1	1.0
ZK		26.9	19.9	14.9	10.2	1.8	0.4	0.3	0.2	0.1
ZN		26.9	20.0	15.0	10.3	2.0	0.5	0.3	0.2	0.1
		PSA Prepayment Assumption								
<u>Group 12 Classes</u>		<u>0%</u>	<u>100%</u>	<u>105%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>	<u>1800%</u>
CP and CI		16.8	6.6	6.5	6.5	6.5	3.6	2.2	1.3	0.7
CL		26.3	24.8	24.8	24.8	24.8	15.0	8.8	4.8	1.0
CF and CS		28.2	18.9	18.3	4.6	2.4	0.8	0.5	0.3	0.2

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

ADDITIONAL RISK FACTORS

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 delinquent loans, those MBS could as a result experience increased prepayments. In turn, this may result in an increase in the rate of principal payments on your certificates. 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 1 Classes and Group 3 Classes also will be affected by the applicable payment priorities governing the related underlying RCR certificates. If you invest in any Group 1 or Group 3 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying RCR certificates.

In particular, as described in the related Underlying REMIC Disclosure Documents, the underlying RCR certificates are governed by principal balance schedules. As a result, the underlying 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 rates faster or slower than the rates 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 related underlying 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

- the underlying RCR certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the underlying RCR certificates otherwise have performed as originally anticipated.

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

“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 8 MBS 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 8 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.

Mortgage loans with high loan-to-value ratios may have different prepayment and default characteristics than conforming mortgage loans generally. The mortgage loans underlying the Group 10 MBS have been refinanced under Fannie Mae's Home Affordable Refinance Program ("Fannie Mae Refi Plus")

and are designated as "high loan-to-value ratio" loans, with loan-to-value ratios ranging from greater than 105% up to 125%. There is limited information regarding the default and prepayment rates for Fannie Mae Refi Plus high loan-to-value ratio loans. It is possible that these loans could experience higher rates of default and lower rates of voluntary prepayment than other conforming loans generally, and could experience higher or lower rates of default and higher or lower rates of voluntary prepayment than other high loan-to-value ratio loans not refinanced through the Fannie Mae Refi Plus initiative. We are unable to predict how these factors will affect loan performance. Accordingly, the Group 10 Classes may receive payments of principal more quickly or more slowly than expected, and the weighted average lives of the Group 10 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 August 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:

- two groups of previously issued RCR certificates (the "Group 1 Underlying RCR Certificates" and "Group 3 Underlying RCR Certificate," and together, the "Underlying RCR Certificates") issued from the related Fannie Mae REMIC trusts (the "Underlying REMIC Trusts") as further described in Exhibit A,
- eight groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the "Group 2 MBS," "Group 4 MBS," "Group 5 MBS," "Group 7 MBS," "Group 8 MBS," "Group 9 MBS," "Group 10 MBS" and "Group 12 MBS," and together, the "Trust MBS"), and

- three groups of Fannie Mae Stripped Mortgage-Backed Securities (the “Group 6 SMBS,” “Group 11 SMBS” and “Group 12 SMBS,” and together, the “SMBS”).

The Underlying RCR Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates.

The SMBS represent beneficial ownership interests in certain principal or interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the Underlying RCR Certificates, 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	Underlying RCR Certificates, Trust MBS and SMBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS, the Underlying RCR Certificates and the SMBS, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the Underlying REMIC Disclosure Documents and the SMBS Prospectus. 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 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 Underlying RCR Certificates

The Underlying RCR 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.

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

For further information about the Underlying RCR Certificates telephone us at 1-800-237-8627. Additional information about the Underlying RCR Certificates is also available at <http://sls.fannie-mae.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.

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 15 years in the case of the Group 2 MBS and Group 7 MBS, up to 30 years in the case of the Group 4 MBS, Group 8 MBS, Group 9 MBS, Group 10 MBS and Group 12 MBS, and up to 10 years in the case of the Group 5 MBS.

In addition, the pools underlying the 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 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.

Finally, the Mortgage Loans underlying the Group 10 MBS have been refinanced under Fannie Mae’s Home Affordable Refinance Program (“Fannie Mae Refi Plus”) and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is

available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “Fannie Mae—Making Home Affordable Program” in the MBS Prospectus dated June 1, 2009 and on our Web site at www.fanniemae.com. See also “Additional Risk Factors—*Mortgage loans with high loan-to-value ratios may have different prepayment and default characteristics than conforming mortgage loans generally*” in this prospectus supplement.

For additional information, see “Summary—Group 2, Group 4, Group 5, Group 7, Group 8, Group 9, Group 10 and Group 12 MBS—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

The SMBS

The general characteristics of the SMBS are described in the SMBS Prospectus. The SMBS provide that certain interest or principal amounts on the Mortgage Loans underlying the related MBS are passed through monthly.

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of conventional, fixed-rate, fully-amortizing Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years. For additional information see “Summary—Group 6, Group 11 and Group 12 SMBS—Characteristics of the SMBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions of Interest

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate Classes and the XF, XI, YF, IY, FL, SL, FM, SM, CF, CS, FG, SG, SH, SK, SP, SQ, FN and SN Classes	All other 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 GZ, UZ, ZP, ZK and ZN Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on 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 Group 1 Principal Distribution Amount to AE and EL, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

The “Group 1 Principal Distribution Amount” is the principal then paid on the Group 1 Underlying RCR Certificates.

- *Group 2*

The Group 2 Principal Distribution Amount to KE and KL, in that order, until retired. } Sequential Pay Classes

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

- *Group 3*

The Group 3 Principal Distribution Amount to MA and ML, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

The “Group 3 Principal Distribution Amount” is the principal then paid on the Group 3 Underlying RCR Certificate.

- *Group 4*

The Group 4 Principal Distribution Amount in the following priority:

1. To Aggregate Group I to its Planned Balance. } PAC Group
2. To YF and YO, pro rata, until retired. } Support Classes
3. To Aggregate Group I to zero. } PAC Group

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

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

first, to DP until retired; and

second, to XF and XO, pro rata, until retired

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

- *Group 5*

The Group 5 Principal Distribution Amount to YA until retired. } Pass-Through Class

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

- *Group 6*

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

The Group 6 Cash Flow Distribution Amount in the following priority:

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

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

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

“Aggregate Group II” consists of the GM, FD, NF and LB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

first, to GM, FD and NF, pro rata, until retired; and
second, to LB until retired.

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

- *Group 7*

The Group 7 Principal Distribution Amount to GE and GL, in that order until } Sequential Pay Classes
retired.

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

- *Group 8*

The Group 8 Principal Distribution Amount in the following priority:

1. To Aggregate Group III to its Planned Balance. } PAC Group
2. To FW and SW, pro rata, until retired. } Support Classes
3. To Aggregate Group III to zero. } PAC Group

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

“Aggregate Group III” consists of the JU, FV and SV Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group III as follows:

first, to JU until retired; and
second, to FV and SV, 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 9*

The Group 9 Principal Distribution Amount in the following priority:

1. To Aggregate Group IV to its Planned Balance. } PAC Group
2. To FM until retired. } Support Class
3. To Aggregate Group IV to zero. } PAC Group

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

“Aggregate Group IV” consists of the NP and FL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to NP and FL, 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 10*

The UZ Accrual Amount to VU until retired, and thereafter to UZ.

} Accretion
Directed
Class and
Accrual Class

The Group 10 Cash Flow Distribution Amount to UK, VU and UZ, in that order, until retired.

} Sequential
Pay Classes

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

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

- *Group 11*

The ZK Accrual Amount to Aggregate Group V to its Planned Balance, and thereafter to ZK.

} Accretion
Directed/PAC
Group and
Accrual Class

The ZP Accrual Amount to PA until retired, and thereafter to ZP.

} Accretion
Directed
Class and
Accrual Class

The Group 11 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group V to its Planned Balance.

} PAC Group

2. To ZK until retired.

} Support Class

3. To Aggregate Group V to zero.

} PAC Group

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

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

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

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

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

- *Group 12*

The Group 12 Principal Distribution Amount in the following priority:

1. To Aggregate Group VI to its Planned Balance.

} PAC Group

2. To CF and CS, pro rata, until retired.

} Support
Classes

3. To Aggregate Group VI to zero.

} PAC Group

The “Group 12 Principal Distribution Amount” is the aggregate amount of principal then paid on the Group 12 MBS and the Group 12 SMBS.

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

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

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 RCR Certificates, the applicable priority sequences affecting principal payments on the Underlying RCR 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 2, Group 4, Group 5, Group 7, Group 8, Group 9, Group 10 and Group 12 MBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans underlying the SMBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 6, Group 11 and Group 12 SMBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is August 30, 2010; and
- each Distribution Date occurs on the 25th day of a month.

Prepayment Assumptions. The prepayment model used in this prospectus supplement is PSA. For a description of PSA, see “Yield, Maturity and Prepayment Considerations—Prepayment Models” in the REMIC Prospectus. It is highly unlikely that prepayments will occur at any *constant* PSA rate or at any other *constant* rate.

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

<u>Groups</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 117% and 350% PSA	Between 117% and 350% PSA
Aggregate Group II Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group III Planned Balances	Between 114% and 650% PSA	Between 114% and 650% PSA
Aggregate Group IV Planned Balances	Between 153% and 435% PSA	Between 153% and 435% PSA
Aggregate Group V Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group VI Planned Balances	Between 105% and 250% PSA	Between 105% and 250% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	DP, XF and XO
Aggregate Group II	GM, FD, NF and LB
Aggregate Group III	JU, FV and SV
Aggregate Group IV	NP and FL
Aggregate Group V	PA and ZP
Aggregate Group VI	CP and CL

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 will conform on any Distribution Date to the balance specified in the Principal Balance Schedules or that distributions of principal of any Aggregate Group will begin or end on the Distribution Dates specified in the Principal Balance Schedules.

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group 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 Aggregate Groups to their scheduled balances each month if prepayments do not occur at a *constant* PSA rate.
- The actual Effective Ranges at any time will be based upon the actual characteristics of the related Mortgage Loans at that time, which are likely to vary (and may vary considerably) from the Pricing Assumptions. As a result, the actual Effective Ranges will likely differ from the Initial Effective Ranges specified above. For the same reason, the Aggregate Groups might not be reduced to their scheduled balances each month even if the related Mortgage Loans prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.
- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of each Aggregate Group will be supported by one or more other Classes. When the related supporting Classes are retired, the Aggregate Group 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 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>
IE.	762%
IK.	413%
IM.	667%
DI.	490%
YI.	352%
IO.	674%
IG.	394%
JI.	3,307%
NI.	992%
UI.	694%
VI.	1,202%
PI.	539%
CI.	603%

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>
IE.....	5.00%
IK.....	10.00%
IM.....	9.00%
DI.....	15.00%
YI.....	10.75%
IO.....	31.50%
IG.....	11.00%
JI.....	4.50%
NI.....	9.00%
UI.....	10.00%
VI.....	12.50%
PI.....	13.50%
CI.....	13.00%

* 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 IE Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1600%</u>	<u>2300%</u>
Pre-Tax Yields to Maturity	100.9%	93.4%	81.5%	34.4%	(32.4)%	*	*	*

Sensitivity of the IK Class to Prepayments

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>260%</u>	<u>500%</u>	<u>750%</u>	<u>1000%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity	33.5%	29.5%	15.6%	(9.8)%	(42.5)%	(80.7)%	*

Sensitivity of the IM Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>350%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>	<u>2200%</u>
Pre-Tax Yields to Maturity	63.7%	57.3%	43.0%	25.6%	(23.7)%	(84.5)%	*	*

Sensitivity of the DI Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	22.4%	13.5%	10.7%	10.7%	10.7%	(11.7)%	(52.4)%	*	*

Sensitivity of the YI Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>299%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>
Pre-Tax Yields to Maturity	17.9%	15.1%	3.3%	(9.4)%	(30.4)%	(54.7)%

Sensitivity of the IO Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>260%</u>	<u>300%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity	12.8%	11.9%	11.8%	11.8%	11.8%	2.9%	(10.5)%	(28.0)%	(86.5)%

Sensitivity of the IG Class to Prepayments

	PSA Prepayment Assumption					
	<u>50%</u>	<u>100%</u>	<u>240%</u>	<u>500%</u>	<u>750%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity	25.4%	22.0%	12.1%	(9.2)%	(33.7)%	(85.9)%

Sensitivity of the JI Class to Prepayments

	PSA Prepayment Assumption						
	<u>50%</u>	<u>100%</u>	<u>114%</u>	<u>298%</u>	<u>650%</u>	<u>900%</u>	<u>1600%</u>
Pre-Tax Yields to Maturity	103.5%	98.0%	96.4%	96.4%	96.4%	93.6%	89.4%

Sensitivity of the NI Class to Prepayments

	PSA Prepayment Assumption									
	<u>50%</u>	<u>100%</u>	<u>153%</u>	<u>344%</u>	<u>435%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2200%</u>
Pre-Tax Yields to Maturity	62.9%	55.7%	47.6%	47.6%	47.6%	31.6%	(1.0)%	(49.2)%	*	*

Sensitivity of the UI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>800%</u>	<u>1000%</u>	<u>1200%</u>	<u>1400%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	48.2%	45.0%	32.9%	15.5%	(8.3)%	(23.1)%	(36.7)%	(49.2)%	(82.6)%

Sensitivity of the VI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>275%</u>	<u>500%</u>	<u>800%</u>	<u>1000%</u>	<u>1200%</u>	<u>1400%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	32.6%	32.6%	32.5%	29.1%	19.1%	10.2%	0.1%	(10.5)%	(41.4)%

Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption								
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>230%</u>	<u>300%</u>	<u>600%</u>	<u>900%</u>	<u>1200%</u>	<u>1800%</u>
Pre-Tax Yields to Maturity	26.5%	22.0%	15.5%	15.5%	15.5%	(4.7)%	(30.1)%	(60.8)%	*

Sensitivity of the CI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	105%	220%	250%	500%	800%	1200%	1800%
Pre-Tax Yields to Maturity	28.0%	22.7%	22.2%	22.2%	22.2%	7.9%	(17.2)%	(59.8)%	*

The Inverse Floating Rate Classes. The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments, including prepayments, of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the Inverse Floating Rate Classes (other than the SP and SQ 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:

Class	Price*
XI	30.00000%
IY	4.00000%
SD.	10.00000%
NS.	11.00000%
SV.	129.00000%
SW.	129.00000%
SL.	8.00000%
SM.	8.00000%
CS.	102.00000%
SG.	118.05956%
SH.	110.30317%
SK.	102.54678%
SP.	94.79039%
SQ.	87.03401%
SY.	129.00000%
SN.	8.00000%

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	117%	315%	350%	600%	900%	1300%	2000%
0.150%.....	14.4%	13.6%	13.6%	13.6%	13.6%	6.4%	(9.2)%	(48.1)%	*
0.305%.....	13.7%	13.0%	13.0%	13.0%	13.0%	5.6%	(10.3)%	(49.3)%	*
2.305%.....	4.1%	3.1%	3.1%	3.1%	3.1%	(6.8)%	(25.6)%	(67.0)%	*
4.305%.....	(11.3)%	(12.6)%	(12.6)%	(12.6)%	(12.6)%	(26.7)%	(49.4)%	(92.8)%	*
5.000%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	117%	315%	350%	600%	900%	1300%	2000%
0.150%.....	141.8%	141.8%	141.8%	82.1%	66.4%	(62.4)%	*	*	*
0.305%.....	136.6%	136.6%	136.6%	77.7%	61.9%	(66.1)%	*	*	*
2.305%.....	73.7%	73.7%	73.6%	25.6%	5.6%	*	*	*	*
4.305%.....	17.0%	16.0%	15.4%	(13.2)%	(57.5)%	*	*	*	*
5.000%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	200%	260%	300%	600%	900%	1200%	1800%
0.15%.....	59.4%	55.5%	49.5%	49.5%	49.5%	34.4%	14.6%	(5.6)%	(43.2)%
0.30%.....	57.5%	53.7%	47.6%	47.6%	47.6%	32.2%	12.3%	(8.0)%	(45.6)%
2.30%.....	33.3%	28.9%	22.2%	22.2%	22.2%	2.6%	(20.0)%	(41.5)%	(78.3)%
4.30%.....	8.5%	2.7%	(5.2)%	(5.2)%	(5.2)%	(31.7)%	(58.1)%	(81.0)%	*
6.10%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	200%	260%	300%	600%	900%	1200%	1800%
0.15%.....	58.3%	54.4%	48.4%	48.4%	48.4%	33.1%	13.2%	(7.0)%	(44.6)%
0.30%.....	56.6%	52.7%	46.6%	46.6%	46.6%	31.1%	11.1%	(9.2)%	(46.8)%
2.30%.....	34.6%	30.2%	23.6%	23.6%	23.6%	4.2%	(18.2)%	(39.6)%	(76.5)%
4.30%.....	12.3%	6.8%	(0.8)%	(0.8)%	(0.8)%	(26.1)%	(51.8)%	(74.5)%	*
6.60%.....	*	*	*	*	*	*	*	*	*

**Sensitivity of the SV 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>114%</u>	<u>298%</u>	<u>650%</u>	<u>900%</u>	<u>1100%</u>	<u>1600%</u>
0.15000%	10.8%	10.8%	10.8%	10.8%	10.8%	10.0%	9.3%	5.9%
0.32063%	10.3%	10.3%	10.3%	10.3%	10.3%	9.6%	8.8%	5.4%
2.32063%	5.2%	5.2%	5.2%	5.2%	5.2%	4.4%	3.6%	0.3%
4.32063%	0.0%	0.0%	0.0%	0.0%	0.0%	(0.8)%	(1.6)%	(4.8)%
5.00000%	(1.8)%	(1.8)%	(1.8)%	(1.8)%	(1.8)%	(2.6)%	(3.3)%	(6.6)%

**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>114%</u>	<u>298%</u>	<u>650%</u>	<u>900%</u>	<u>1100%</u>	<u>1600%</u>
0.15000%	11.2%	10.9%	10.7%	8.3%	0.7%	(3.3)%	(5.8)%	(11.2)%
0.32063%	10.7%	10.4%	10.3%	7.9%	0.3%	(3.7)%	(6.2)%	(11.6)%
2.32063%	5.7%	5.4%	5.3%	3.1%	(4.6)%	(8.5)%	(10.9)%	(16.1)%
4.32063%	0.6%	0.3%	0.2%	(1.8)%	(9.4)%	(13.2)%	(15.5)%	(20.5)%
5.00000%	(1.2)%	(1.5)%	(1.6)%	(3.4)%	(11.0)%	(14.8)%	(17.1)%	(22.0)%

**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>153%</u>	<u>344%</u>	<u>435%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2200%</u>
0.15000%	65.8%	65.8%	65.8%	65.8%	65.8%	65.8%	65.0%	60.5%	30.5%	*
0.32063%	63.3%	63.3%	63.3%	63.3%	63.3%	63.3%	62.4%	57.6%	27.0%	*
2.32063%	35.0%	35.0%	35.0%	35.0%	35.0%	34.5%	31.6%	22.5%	(17.3)%	*
4.32063%	6.3%	6.3%	6.3%	6.3%	6.3%	1.9%	(7.9)%	(26.8)%	(80.3)%	*
5.00000%	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>153%</u>	<u>344%</u>	<u>435%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2200%</u>
0.15000%	65.8%	65.8%	65.5%	27.6%	(16.4)%	*	*	*	*	*
0.32063%	63.3%	63.3%	63.0%	25.7%	(18.8)%	*	*	*	*	*
2.32063%	35.0%	34.8%	33.9%	4.9%	(44.0)%	*	*	*	*	*
4.32063%	6.1%	4.7%	2.2%	(16.3)%	(54.4)%	*	*	*	*	*
5.00000%	*	*	*	*	*	*	*	*	*	*

**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>105%</u>	<u>220%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>	<u>1800%</u>
0.15000%	14.2%	14.2%	14.2%	13.5%	13.1%	10.6%	8.0%	4.4%	(1.8)%
0.27188%	13.9%	13.8%	13.8%	13.2%	12.7%	10.2%	7.7%	4.2%	(2.0)%
2.27188%	7.8%	7.7%	7.7%	7.2%	6.8%	4.7%	2.6%	(0.4)%	(5.6)%
4.27188%	1.8%	1.8%	1.8%	1.4%	1.0%	(0.7)%	(2.4)%	(4.9)%	(9.1)%
4.90000%	(0.1)%	(0.1)%	(0.1)%	(0.4)%	(0.8)%	(2.4)%	(4.0)%	(6.3)%	(10.2)%

**Sensitivity of the SG 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>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
0.150%	21.0%	20.9%	20.9%	16.4%	15.0%	9.4%	2.9%	(10.0)%	*
0.305%	20.3%	20.2%	20.1%	15.8%	14.4%	8.9%	2.4%	(10.4)%	*
2.305%	11.3%	11.2%	11.1%	7.5%	6.4%	1.7%	(4.3)%	(16.5)%	*
4.305%	2.3%	2.1%	2.0%	(0.5)%	(1.5)%	(5.4)%	(11.0)%	(22.5)%	*
5.000%	(0.9)%	(1.0)%	(1.1)%	(3.3)%	(4.2)%	(7.9)%	(13.3)%	(24.6)%	*

**Sensitivity of the SH 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>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
0.150%	17.9%	17.9%	17.8%	15.1%	14.2%	10.6%	6.2%	(2.6)%	(99.9)%
0.305%	17.3%	17.3%	17.2%	14.5%	13.7%	10.0%	5.7%	(3.1)%	(99.9)%
2.305%	9.7%	9.6%	9.6%	7.4%	6.7%	3.6%	(0.4)%	(8.6)%	(99.9)%
4.305%	2.1%	2.0%	2.0%	0.4%	(0.2)%	(2.8)%	(6.5)%	(14.1)%	(99.9)%
5.000%	(0.5)%	(0.6)%	(0.6)%	(2.1)%	(2.6)%	(5.0)%	(8.6)%	(16.0)%	(99.9)%

**Sensitivity of the SK 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>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
0.150%	14.4%	14.4%	14.4%	13.5%	13.2%	12.0%	10.4%	7.3%	(32.3)%
0.305%	14.0%	13.9%	13.9%	13.1%	12.8%	11.6%	10.0%	6.9%	(32.3)%
2.305%	7.9%	7.9%	7.9%	7.2%	7.0%	6.0%	4.7%	2.0%	(32.3)%
4.305%	1.9%	1.9%	1.9%	1.4%	1.3%	0.5%	(0.6)%	(2.9)%	(32.3)%
5.000%	(0.1)%	(0.2)%	(0.2)%	(0.6)%	(0.7)%	(1.4)%	(2.4)%	(4.6)%	(32.3)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
0.150%	10.5%	10.5%	10.5%	11.7%	12.1%	13.9%	16.4%	21.4%	93.7%
0.305%	10.1%	10.2%	10.2%	11.3%	11.7%	13.6%	16.0%	21.1%	93.7%
2.305%	5.9%	5.9%	6.0%	7.0%	7.4%	9.3%	11.8%	17.1%	93.7%
4.305%	1.7%	1.8%	1.8%	2.7%	3.1%	4.9%	7.5%	13.1%	93.7%
5.000%	0.3%	0.3%	0.4%	1.3%	1.7%	3.4%	6.1%	11.7%	93.7%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
0.150%	6.0%	6.2%	6.3%	9.3%	10.6%	16.6%	25.1%	43.1%	341.9%
0.305%	5.9%	6.0%	6.1%	9.2%	10.4%	16.4%	24.8%	42.9%	341.9%
2.305%	3.7%	3.8%	3.9%	6.7%	8.0%	13.8%	22.2%	40.4%	341.9%
4.305%	1.5%	1.6%	1.7%	4.4%	5.5%	11.2%	19.6%	37.8%	341.9%
5.000%	0.7%	0.9%	0.9%	3.5%	4.7%	10.3%	18.7%	36.9%	341.9%

**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>114%</u>	<u>298%</u>	<u>650%</u>	<u>900%</u>	<u>1100%</u>	<u>1600%</u>
0.15000%	11.2%	10.9%	10.7%	8.4%	1.0%	(2.8)%	(5.2)%	(10.8)%
0.32063%	10.7%	10.4%	10.3%	8.0%	0.6%	(3.2)%	(5.6)%	(11.2)%
2.32063%	5.7%	5.4%	5.3%	3.1%	(4.1)%	(7.9)%	(10.3)%	(15.7)%
4.32063%	0.6%	0.3%	0.2%	(1.7)%	(8.8)%	(12.5)%	(14.8)%	(20.1)%
5.00000%	(1.2)%	(1.5)%	(1.6)%	(3.4)%	(10.4)%	(14.0)%	(16.4)%	(21.6)%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>153%</u>	<u>344%</u>	<u>435%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	<u>1600%</u>	<u>2200%</u>
0.15000%	65.8%	65.8%	65.5%	27.8%	(7.7)%	(30.5)%	(53.3)%	(85.3)%	*	*
0.32063%	63.3%	63.3%	63.0%	25.9%	(8.9)%	(30.8)%	(53.7)%	(85.6)%	*	*
2.32063%	35.0%	34.8%	33.9%	5.2%	(19.0)%	(35.7)%	(58.8)%	(91.2)%	*	*
4.32063%	6.1%	4.7%	2.2%	(15.8)%	(28.7)%	(44.4)%	(68.7)%	*	*	*
5.00000%	*	*	*	*	*	*	*	*	*	*

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

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

<u>Class</u>	<u>Price</u>
XO	75.00000%
YO	80.00000%
OG	79.27762%

Sensitivity of the XO Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	1.9%	2.1%	2.1%	2.1%	2.1%	3.6%	6.1%	11.8%	1387.0%

Sensitivity of the YO Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	1.1%	1.4%	1.5%	9.7%	14.8%	42.1%	86.0%	191.2%	797.2%

Sensitivity of the OG Class to Prepayments

	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>117%</u>	<u>315%</u>	<u>350%</u>	<u>600%</u>	<u>900%</u>	<u>1300%</u>	<u>2000%</u>
Pre-Tax Yields to Maturity	1.2%	1.5%	1.6%	6.4%	8.7%	20.5%	38.7%	79.5%	864.5%

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 Classes (other than the Group 5 Classes), and
- in the case of the Group 1 and Group 3 Classes, the applicable priority sequences affecting principal payments on the related underlying RCR 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 Term to Maturity</u>	<u>Remaining Term to Maturity</u>	<u>Interest Rates</u>
Group 1 Underlying RCR Certificates	360 months	(1)	7.50%
Group 2 MBS	180 months	180 months	7.00%
Group 3 Underlying RCR Certificate	360 months	(2)	8.50%
Group 4 MBS	360 months	360 months	7.50%
Group 5 MBS	120 months	120 months	6.50%
Group 6 SMBS	360 months	360 months	7.00%
Group 7 MBS	180 months	180 months	6.50%
Group 8 MBS	360 months	360 months	7.00%
Group 9 MBS	360 months	360 months	8.50%
Group 10 MBS	360 months	360 months	7.50%
Group 11 SMBS	360 months	360 months	7.00%
Group 12 MBS	360 months	360 months	7.00%
Group 12 SMBS	360 months	360 months	7.00%

(1) The Mortgage Loans backing the Group 1 Underlying RCR Certificates listed below are assumed to have the following remaining terms to maturity:

	<u>Remaining Terms to Maturity</u>
2010-33-K	355 months
2010-46-P	356 months
2010-55-G	357 months

(2) The Mortgage Loans backing the specified REMIC and RCR certificates underlying the Group 3 Underlying RCR Certificate are assumed to have the following remaining terms to maturity:

	<u>Remaining Terms to Maturity</u>
2006-69-FG	311 months
2006-69-SG	311 months
2007-16-PT	318 months
2010-18-KB	354 months

It is unlikely that all of the Mortgage Loans will have the loan ages, interest rates or 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	AE and IE† Classes								EL Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	300%	600%	900%	1200%	1600%	2300%	0%	100%	300%	600%	900%	1200%	1600%	2300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	98	87	83	61	34	8	0	0	100	100	100	100	100	100	14	0
August 2012	95	75	64	26	0	0	0	0	100	100	100	100	91	30	0	0
August 2013	92	64	44	3	0	0	0	0	100	100	100	100	38	4	0	0
August 2014	90	53	29	0	0	0	0	0	100	100	100	67	13	0	0	0
August 2015	87	43	16	0	0	0	0	0	100	100	100	39	3	0	0	0
August 2016	83	33	6	0	0	0	0	0	100	100	100	22	0	0	0	0
August 2017	80	24	0	0	0	0	0	0	100	100	93	11	0	0	0	0
August 2018	76	15	0	0	0	0	0	0	100	100	73	4	0	0	0	0
August 2019	72	6	0	0	0	0	0	0	100	100	56	*	0	0	0	0
August 2020	68	0	0	0	0	0	0	0	100	94	42	0	0	0	0	0
August 2021	63	0	0	0	0	0	0	0	100	70	32	0	0	0	0	0
August 2022	59	0	0	0	0	0	0	0	100	47	23	0	0	0	0	0
August 2023	53	0	0	0	0	0	0	0	100	31	16	0	0	0	0	0
August 2024	48	0	0	0	0	0	0	0	100	23	11	0	0	0	0	0
August 2025	42	0	0	0	0	0	0	0	100	17	6	0	0	0	0	0
August 2026	36	0	0	0	0	0	0	0	100	11	3	0	0	0	0	0
August 2027	29	0	0	0	0	0	0	0	100	7	1	0	0	0	0	0
August 2028	22	0	0	0	0	0	0	0	100	3	0	0	0	0	0	0
August 2029	14	0	0	0	0	0	0	0	100	1	0	0	0	0	0	0
August 2030	6	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2031	0	0	0	0	0	0	0	0	85	0	0	0	0	0	0	0
August 2032	0	0	0	0	0	0	0	0	55	0	0	0	0	0	0	0
August 2033	0	0	0	0	0	0	0	0	25	0	0	0	0	0	0	0
August 2034	0	0	0	0	0	0	0	0	2	0	0	0	0	0	0	0
August 2035	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																
Life (years)**	12.6	4.5	2.9	1.4	0.9	0.5	0.2	0.1	22.2	12.6	10.1	5.0	2.9	1.8	0.8	0.1

Date	KE and IK† Classes							KL Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	260%	500%	750%	1000%	1500%	0%	100%	260%	500%	750%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	96	88	78	64	49	33	3	100	100	100	100	100	100	100
August 2012	91	76	60	39	22	8	0	100	100	100	100	100	100	14
August 2013	87	65	45	23	8	0	0	100	100	100	100	100	81	1
August 2014	81	55	33	12	*	0	0	100	100	100	100	100	30	*
August 2015	76	46	24	5	0	0	0	100	100	100	100	53	11	*
August 2016	70	37	16	1	0	0	0	100	100	100	100	26	4	*
August 2017	64	29	10	0	0	0	0	100	100	100	66	12	1	*
August 2018	57	21	5	0	0	0	0	100	100	100	38	6	*	*
August 2019	49	14	1	0	0	0	0	100	100	100	21	2	*	0
August 2020	42	7	0	0	0	0	0	100	100	70	11	1	*	0
August 2021	33	1	0	0	0	0	0	100	100	36	5	*	*	0
August 2022	24	0	0	0	0	0	0	100	33	9	1	*	*	0
August 2023	15	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2024	4	0	0	0	0	0	0	100	0	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)**	8.4	4.9	3.2	1.9	1.3	0.9	0.4	14.7	11.8	10.7	7.9	5.5	3.8	1.6

* 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	MA and IM† Classes								ML Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	350%	500%	800%	1100%	1500%	2200%	0%	100%	350%	500%	800%	1100%	1500%	2200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	99	89	84	79	54	28	0	0	100	100	100	100	100	100	68	0
August 2012	97	79	67	48	17	0	0	0	100	100	100	100	100	77	3	0
August 2013	95	70	47	27	0	0	0	0	100	100	100	100	93	23	0	0
August 2014	94	61	32	12	0	0	0	0	100	100	100	100	45	5	0	0
August 2015	92	52	20	1	0	0	0	0	100	100	100	100	21	0	0	0
August 2016	90	44	11	0	0	0	0	0	100	100	100	72	8	0	0	0
August 2017	87	37	3	0	0	0	0	0	100	100	100	47	1	0	0	0
August 2018	85	30	0	0	0	0	0	0	100	100	88	30	0	0	0	0
August 2019	82	23	0	0	0	0	0	0	100	100	66	18	0	0	0	0
August 2020	79	17	0	0	0	0	0	0	100	100	49	10	0	0	0	0
August 2021	76	11	0	0	0	0	0	0	100	100	35	5	0	0	0	0
August 2022	72	5	0	0	0	0	0	0	100	100	25	1	0	0	0	0
August 2023	69	*	0	0	0	0	0	0	100	100	17	0	0	0	0	0
August 2024	64	0	0	0	0	0	0	0	100	75	11	0	0	0	0	0
August 2025	60	0	0	0	0	0	0	0	100	52	6	0	0	0	0	0
August 2026	55	0	0	0	0	0	0	0	100	30	2	0	0	0	0	0
August 2027	50	0	0	0	0	0	0	0	100	15	0	0	0	0	0	0
August 2028	44	0	0	0	0	0	0	0	100	6	0	0	0	0	0	0
August 2029	37	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2030	31	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2031	23	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2032	15	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2033	6	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0
August 2034	0	0	0	0	0	0	0	0	82	0	0	0	0	0	0	0
August 2035	0	0	0	0	0	0	0	0	59	0	0	0	0	0	0	0
August 2036	0	0	0	0	0	0	0	0	37	0	0	0	0	0	0	0
August 2037	0	0	0	0	0	0	0	0	13	0	0	0	0	0	0	0
August 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.5	5.7	3.1	2.2	1.2	0.8	0.4	0.1	25.5	15.3	10.5	7.4	4.2	2.6	1.2	0.1

Date	DP and DI† Classes									XF, XI† and XO Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	117%	315%	350%	600%	900%	1300%	2000%	0%	100%	117%	315%	350%	600%	900%	1300%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	98	87	85	85	85	85	66	26	0	100	100	100	100	100	100	100	100	0
August 2012	97	74	71	71	71	56	24	0	0	100	100	100	100	100	100	100	79	0
August 2013	95	63	58	58	58	32	5	0	0	100	100	100	100	100	100	100	17	0
August 2014	93	52	47	47	47	16	0	0	0	100	100	100	100	100	100	70	4	0
August 2015	91	41	36	36	36	6	0	0	0	100	100	100	100	100	100	31	1	0
August 2016	89	32	25	25	25	*	0	0	0	100	100	100	100	100	100	14	*	0
August 2017	86	23	17	17	17	0	0	0	0	100	100	100	100	100	63	6	*	0
August 2018	84	14	11	11	11	0	0	0	0	100	100	100	100	100	39	3	*	0
August 2019	81	6	6	6	6	0	0	0	0	100	100	100	100	100	24	1	*	0
August 2020	78	2	2	2	2	0	0	0	0	100	100	100	100	100	15	1	*	0
August 2021	74	0	0	0	0	0	0	0	0	100	90	90	90	90	9	*	*	0
August 2022	71	0	0	0	0	0	0	0	0	100	68	68	68	68	5	*	*	0
August 2023	67	0	0	0	0	0	0	0	0	100	50	50	50	50	3	*	*	0
August 2024	63	0	0	0	0	0	0	0	0	100	37	37	37	37	2	*	0	0
August 2025	59	0	0	0	0	0	0	0	0	100	27	27	27	27	1	*	0	0
August 2026	54	0	0	0	0	0	0	0	0	100	20	20	20	20	1	*	0	0
August 2027	49	0	0	0	0	0	0	0	0	100	14	14	14	14	*	*	0	0
August 2028	43	0	0	0	0	0	0	0	0	100	10	10	10	10	*	*	0	0
August 2029	37	0	0	0	0	0	0	0	0	100	7	7	7	7	*	*	0	0
August 2030	31	0	0	0	0	0	0	0	0	100	5	5	5	5	*	*	0	0
August 2031	24	0	0	0	0	0	0	0	0	100	3	3	3	3	*	*	0	0
August 2032	16	0	0	0	0	0	0	0	0	100	2	2	2	2	*	*	0	0
August 2033	8	0	0	0	0	0	0	0	0	100	1	1	1	1	*	*	0	0
August 2034	0	0	0	0	0	0	0	0	0	96	*	*	*	*	*	*	0	0
August 2035	0	0	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0	0
August 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.4	4.5	4.1	4.1	4.1	2.5	1.5	0.8	0.1	24.5	13.9	13.9	13.9	13.9	8.1	4.8	2.5	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	YF, IY† and YO Classes									FG, SG, SH, SK, SP, SQ and OG Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	117%	315%	350%	600%	900%	1300%	2000%	0%	100%	117%	315%	350%	600%	900%	1300%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	100	100	100	67	61	18	0	0	0	100	100	100	71	66	30	14	14	0
August 2012	100	100	100	43	34	0	0	0	0	100	100	100	51	43	14	14	11	0
August 2013	100	100	100	27	16	0	0	0	0	100	100	100	38	28	14	14	2	0
August 2014	100	100	100	17	6	0	0	0	0	100	100	100	29	20	14	10	1	0
August 2015	100	100	100	12	1	0	0	0	0	100	100	100	25	15	14	5	*	0
August 2016	100	100	100	10	0	0	0	0	0	100	100	100	23	14	14	2	*	0
August 2017	100	100	98	9	0	0	0	0	0	100	100	98	22	14	9	1	*	0
August 2018	100	100	94	8	0	0	0	0	0	100	100	95	21	14	6	*	*	0
August 2019	100	100	89	7	0	0	0	0	0	100	100	91	21	14	3	*	*	0
August 2020	100	95	83	6	0	0	0	0	0	100	96	85	20	14	2	*	*	0
August 2021	100	88	76	5	0	0	0	0	0	100	88	78	17	13	1	*	*	0
August 2022	100	81	69	4	0	0	0	0	0	100	79	69	13	10	1	*	*	0
August 2023	100	73	62	3	0	0	0	0	0	100	70	61	10	7	*	*	0	0
August 2024	100	66	55	3	0	0	0	0	0	100	61	53	8	5	*	*	0	0
August 2025	100	58	49	2	0	0	0	0	0	100	54	46	6	4	*	*	0	0
August 2026	100	51	42	2	0	0	0	0	0	100	46	39	4	3	*	*	0	0
August 2027	100	44	36	1	0	0	0	0	0	100	39	33	3	2	*	*	0	0
August 2028	100	37	30	1	0	0	0	0	0	100	33	27	2	1	*	*	0	0
August 2029	100	30	25	1	0	0	0	0	0	100	27	22	2	1	*	*	0	0
August 2030	100	24	19	1	0	0	0	0	0	100	21	17	1	1	*	*	0	0
August 2031	100	18	15	*	0	0	0	0	0	100	16	13	1	*	*	*	0	0
August 2032	100	13	10	*	0	0	0	0	0	100	11	9	*	*	*	*	0	0
August 2033	100	8	6	*	0	0	0	0	0	100	7	5	*	*	*	0	0	0
August 2034	100	3	2	*	0	0	0	0	0	99	2	2	*	*	*	0	0	0
August 2035	100	0	0	0	0	0	0	0	0	86	0	0	0	0	0	0	0	0
August 2036	83	0	0	0	0	0	0	0	0	71	0	0	0	0	0	0	0	0
August 2037	65	0	0	0	0	0	0	0	0	55	0	0	0	0	0	0	0	0
August 2038	45	0	0	0	0	0	0	0	0	38	0	0	0	0	0	0	0	0
August 2039	23	0	0	0	0	0	0	0	0	20	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average																		
Life (years)**	27.7	16.4	15.1	2.8	1.7	0.6	0.3	0.2	0.1	27.2	16.0	15.0	4.4	3.4	1.7	1.0	0.5	0.1

Date	YA and YI† Classes					
	PSA Prepayment Assumption					
	0%	100%	299%	500%	800%	1100%
Initial Percent	100	100	100	100	100	100
August 2011	93	87	79	72	60	49
August 2012	85	72	58	45	28	15
August 2013	76	59	41	27	13	5
August 2014	68	47	29	16	6	1
August 2015	58	35	19	9	2	*
August 2016	48	25	11	5	1	*
August 2017	37	15	6	2	*	*
August 2018	25	6	2	1	*	*
August 2019	13	0	0	0	0	0
August 2020	0	0	0	0	0	0
Weighted Average						
Life (years)**	5.6	4.0	3.0	2.3	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.

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

Date	GM, FD, SD†, NF and NS† Classes									LB, IO†, L and LA Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	200%	260%	300%	600%	900%	1200%	1800%	0%	100%	200%	260%	300%	600%	900%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	98	94	92	92	92	92	89	80	61	100	100	100	100	100	100	100	100	100
August 2012	95	85	78	78	78	65	45	26	0	100	100	100	100	100	100	100	100	0
August 2013	93	75	64	64	64	36	13	0	0	100	100	100	100	100	100	100	82	0
August 2014	90	65	51	51	51	18	0	0	0	100	100	100	100	100	100	90	23	0
August 2015	87	56	39	39	39	6	0	0	0	100	100	100	100	100	100	40	6	0
August 2016	84	48	29	29	29	0	0	0	0	100	100	100	100	100	93	18	2	0
August 2017	81	39	21	21	21	0	0	0	0	100	100	100	100	100	58	8	*	0
August 2018	77	31	14	14	14	0	0	0	0	100	100	100	100	100	36	4	*	0
August 2019	73	24	9	9	9	0	0	0	0	100	100	100	100	100	23	2	*	0
August 2020	69	17	4	4	4	0	0	0	0	100	100	100	100	100	14	1	*	0
August 2021	65	10	1	1	1	0	0	0	0	100	100	100	100	100	9	*	*	0
August 2022	61	3	0	0	0	0	0	0	0	100	100	83	83	83	5	*	*	0
August 2023	56	0	0	0	0	0	0	0	0	100	74	65	65	65	3	*	*	0
August 2024	51	0	0	0	0	0	0	0	0	100	51	51	51	51	2	*	*	0
August 2025	45	0	0	0	0	0	0	0	0	100	40	40	40	40	1	*	*	0
August 2026	39	0	0	0	0	0	0	0	0	100	31	31	31	31	1	*	*	0
August 2027	33	0	0	0	0	0	0	0	0	100	24	24	24	24	*	*	0	0
August 2028	27	0	0	0	0	0	0	0	0	100	19	19	19	19	*	*	0	0
August 2029	20	0	0	0	0	0	0	0	0	100	14	14	14	14	*	*	0	0
August 2030	12	0	0	0	0	0	0	0	0	100	11	11	11	11	*	*	0	0
August 2031	4	0	0	0	0	0	0	0	0	100	8	8	8	8	*	*	0	0
August 2032	0	0	0	0	0	0	0	0	0	68	6	6	6	6	*	*	0	0
August 2033	0	0	0	0	0	0	0	0	0	4	4	4	4	4	*	*	0	0
August 2034	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0	0
August 2035	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0	0
August 2036	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	0	0	0
August 2037	0	0	0	0	0	0	0	0	0	1	1	1	1	1	*	0	0	0
August 2038	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.1	6.0	4.5	4.5	4.5	2.7	2.0	1.6	1.2	22.4	15.5	15.2	15.2	15.2	8.0	5.1	3.6	1.9

Date	GZ Class								
	PSA Prepayment Assumption								
	0%	100%	200%	260%	300%	600%	900%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100
August 2011	105	105	100	91	84	35	0	0	0
August 2012	110	110	100	73	56	0	0	0	0
August 2013	116	116	100	57	29	0	0	0	0
August 2014	122	122	100	46	13	0	0	0	0
August 2015	128	128	100	40	4	0	0	0	0
August 2016	135	135	100	37	*	0	0	0	0
August 2017	142	142	100	36	0	0	0	0	0
August 2018	149	149	96	34	0	0	0	0	0
August 2019	157	157	91	31	0	0	0	0	0
August 2020	165	165	85	28	0	0	0	0	0
August 2021	173	173	78	25	0	0	0	0	0
August 2022	182	182	70	22	0	0	0	0	0
August 2023	191	191	63	19	0	0	0	0	0
August 2024	201	184	56	17	0	0	0	0	0
August 2025	211	169	49	14	0	0	0	0	0
August 2026	222	154	43	12	0	0	0	0	0
August 2027	234	140	37	10	0	0	0	0	0
August 2028	246	126	32	9	0	0	0	0	0
August 2029	258	112	27	7	0	0	0	0	0
August 2030	271	98	22	6	0	0	0	0	0
August 2031	285	85	18	5	0	0	0	0	0
August 2032	300	73	15	4	0	0	0	0	0
August 2033	312	61	12	3	0	0	0	0	0
August 2034	276	50	9	2	0	0	0	0	0
August 2035	238	39	7	2	0	0	0	0	0
August 2036	197	30	5	1	0	0	0	0	0
August 2037	153	20	3	1	0	0	0	0	0
August 2038	106	11	2	*	0	0	0	0	0
August 2039	55	3	*	*	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.8	20.5	15.7	6.8	2.4	0.8	0.5	0.4	0.3

* 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	GE and IG† Classes						GL Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	240%	500%	750%	1200%	0%	100%	240%	500%	750%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	96	90	83	71	60	39	100	100	100	100	100	100
August 2012	91	79	66	46	29	8	100	100	100	100	100	100
August 2013	87	69	52	29	14	0	100	100	100	100	100	99
August 2014	81	59	41	18	6	0	100	100	100	100	100	26
August 2015	76	50	31	10	1	0	100	100	100	100	100	7
August 2016	70	42	23	5	0	0	100	100	100	100	73	2
August 2017	64	34	17	2	0	0	100	100	100	100	35	*
August 2018	57	27	12	*	0	0	100	100	100	100	17	*
August 2019	50	21	7	0	0	0	100	100	100	62	8	*
August 2020	43	14	4	0	0	0	100	100	100	34	3	*
August 2021	35	9	1	0	0	0	100	100	100	17	1	*
August 2022	26	4	0	0	0	0	100	100	74	7	*	*
August 2023	17	0	0	0	0	0	100	54	16	1	*	*
August 2024	8	0	0	0	0	0	100	0	0	0	0	0
August 2025	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.5	5.5	3.9	2.3	1.6	0.9	14.9	13.1	12.4	9.7	6.9	3.8

Date	JU and JI† Classes								FV and SV Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	114%	298%	650%	900%	1100%	1600%	0%	100%	114%	298%	650%	900%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	98	93	92	92	92	92	92	92	100	100	100	100	100	100	100	100
August 2012	95	80	79	79	79	79	79	51	100	100	100	100	100	100	100	100
August 2013	93	65	61	61	61	53	33	2	100	100	100	100	100	100	100	100
August 2014	90	50	45	45	45	24	10	0	100	100	100	100	100	100	100	13
August 2015	87	36	30	30	30	10	3	0	100	100	100	100	100	100	100	*
August 2016	83	23	18	18	18	4	*	0	100	100	100	100	100	100	100	*
August 2017	80	11	10	10	10	1	0	0	100	100	100	100	100	100	52	*
August 2018	76	6	6	6	6	*	0	0	100	100	100	100	100	100	17	*
August 2019	72	3	3	3	3	0	0	0	100	100	100	100	100	56	6	*
August 2020	68	2	2	2	2	0	0	0	100	100	100	100	100	25	2	0
August 2021	63	1	1	1	1	0	0	0	100	100	100	100	100	11	1	0
August 2022	58	*	*	*	*	0	0	0	100	100	100	100	100	5	*	0
August 2023	53	0	0	0	0	0	0	0	100	60	60	60	60	2	*	0
August 2024	47	0	0	0	0	0	0	0	100	35	35	35	35	1	*	0
August 2025	41	0	0	0	0	0	0	0	100	21	21	21	21	*	*	0
August 2026	34	0	0	0	0	0	0	0	100	12	12	12	12	*	*	0
August 2027	27	0	0	0	0	0	0	0	100	7	7	7	7	*	*	0
August 2028	20	0	0	0	0	0	0	0	100	4	4	4	4	*	*	0
August 2029	11	0	0	0	0	0	0	0	100	2	2	2	2	*	*	0
August 2030	3	0	0	0	0	0	0	0	100	1	1	1	1	*	*	0
August 2031	0	0	0	0	0	0	0	0	1	1	1	1	1	*	*	0
August 2032	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0
August 2033	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2034	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2035	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2036	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2037	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2038	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
August 2039	0	0	0	0	0	0	0	0	*	*	*	*	*	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.5	4.2	4.0	4.0	4.0	3.2	2.7	2.0	20.4	13.9	13.9	13.9	13.9	9.6	7.3	3.7

* 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	FW and SW Classes								FY and SY Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	114%	298%	650%	900%	1100%	1600%	0%	100%	114%	298%	650%	900%	1100%	1600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	100	100	100	94	84	76	70	54	100	100	100	94	84	76	70	54
August 2012	100	100	100	82	51	30	14	0	100	100	100	82	51	30	15	1
August 2013	100	100	100	68	20	0	0	0	100	100	100	69	20	1	1	1
August 2014	100	100	100	58	5	0	0	0	100	100	100	59	5	1	1	*
August 2015	100	100	100	52	*	0	0	0	100	100	100	52	1	1	1	*
August 2016	100	100	99	47	0	0	0	0	100	100	99	47	1	1	1	*
August 2017	100	100	95	40	0	0	0	0	100	100	95	41	1	1	*	*
August 2018	100	95	89	34	0	0	0	0	100	95	89	35	1	1	*	0
August 2019	100	88	82	28	0	0	0	0	100	88	82	29	1	*	*	0
August 2020	100	82	75	23	0	0	0	0	100	82	75	24	1	*	*	0
August 2021	100	75	69	19	0	0	0	0	100	75	69	19	1	*	*	0
August 2022	100	69	62	15	0	0	0	0	100	69	62	16	1	*	*	0
August 2023	100	62	56	12	0	0	0	0	100	62	56	12	*	*	*	0
August 2024	100	56	50	10	0	0	0	0	100	56	50	10	*	*	*	0
August 2025	100	51	45	8	0	0	0	0	100	51	45	8	*	*	*	0
August 2026	100	46	40	6	0	0	0	0	100	45	40	6	*	*	*	0
August 2027	100	41	35	5	0	0	0	0	100	40	35	5	*	*	*	0
August 2028	100	36	31	4	0	0	0	0	100	36	31	4	*	*	*	0
August 2029	100	32	27	3	0	0	0	0	100	32	27	3	*	*	0	0
August 2030	100	28	23	2	0	0	0	0	100	28	23	2	*	*	0	0
August 2031	95	24	20	2	0	0	0	0	95	24	20	2	*	*	0	0
August 2032	87	20	17	1	0	0	0	0	87	20	17	1	*	*	0	0
August 2033	79	17	14	1	0	0	0	0	79	17	14	1	*	*	0	0
August 2034	70	14	11	1	0	0	0	0	70	14	11	1	*	*	0	0
August 2035	60	11	9	*	0	0	0	0	60	11	9	*	*	0	0	0
August 2036	50	9	7	*	0	0	0	0	50	9	7	*	*	0	0	0
August 2037	39	6	5	*	0	0	0	0	38	6	5	*	*	0	0	0
August 2038	27	4	3	*	0	0	0	0	26	4	3	*	*	0	0	0
August 2039	14	2	1	*	0	0	0	0	14	2	1	*	*	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.8	16.2	15.2	6.7	2.1	1.6	1.4	1.0	25.7	16.2	15.2	6.7	2.2	1.6	1.4	1.1

Date	NP and NI† Classes										FL and SL† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	153%	344%	435%	700%	1000%	1300%	1600%	2200%	0%	100%	153%	344%	435%	700%	1000%	1300%	1600%	2200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	99	88	83	83	83	83	62	34	6	0	100	100	100	100	100	100	100	100	100	0
August 2012	98	77	68	68	68	51	24	7	*	0	100	100	100	100	100	100	100	100	100	0
August 2013	96	67	55	55	55	29	9	1	0	0	100	100	100	100	100	100	100	100	5	0
August 2014	95	57	43	43	43	16	4	*	0	0	100	100	100	100	100	100	100	100	*	0
August 2015	93	48	32	32	32	9	1	0	0	0	100	100	100	100	100	100	100	38	*	0
August 2016	91	40	23	23	23	5	*	0	0	0	100	100	100	100	100	100	100	8	*	0
August 2017	89	32	16	16	16	3	*	0	0	0	100	100	100	100	100	100	100	2	*	0
August 2018	87	24	12	12	12	2	0	0	0	0	100	100	100	100	100	100	45	*	0	0
August 2019	85	17	8	8	8	1	0	0	0	0	100	100	100	100	100	100	17	*	0	0
August 2020	82	10	6	6	6	*	0	0	0	0	100	100	100	100	100	100	7	*	0	0
August 2021	79	4	4	4	4	*	0	0	0	0	100	100	100	100	100	100	3	*	0	0
August 2022	76	3	3	3	3	0	0	0	0	0	100	100	100	100	100	86	1	*	0	0
August 2023	73	2	2	2	2	0	0	0	0	0	100	100	100	100	100	48	*	*	0	0
August 2024	69	1	1	1	1	0	0	0	0	0	100	100	100	100	100	26	*	*	0	0
August 2025	65	1	1	1	1	0	0	0	0	0	100	100	100	100	100	14	*	*	0	0
August 2026	61	1	1	1	1	0	0	0	0	0	100	100	100	100	100	8	*	*	0	0
August 2027	57	*	*	*	*	0	0	0	0	0	100	100	100	100	100	4	*	0	0	0
August 2028	52	*	*	*	*	0	0	0	0	0	100	100	100	100	100	2	*	0	0	0
August 2029	46	*	*	*	*	0	0	0	0	0	100	100	100	100	100	1	*	0	0	0
August 2030	40	0	0	0	0	0	0	0	0	0	100	76	76	76	76	1	*	0	0	0
August 2031	34	0	0	0	0	0	0	0	0	0	100	49	49	49	49	*	*	0	0	0
August 2032	27	0	0	0	0	0	0	0	0	0	100	30	30	30	30	*	*	0	0	0
August 2033	19	0	0	0	0	0	0	0	0	0	100	17	17	17	17	*	*	0	0	0
August 2034	11	0	0	0	0	0	0	0	0	0	100	9	9	9	9	*	*	0	0	0
August 2035	2	0	0	0	0	0	0	0	0	0	100	4	4	4	4	*	0	0	0	0
August 2036	0	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0	0	0
August 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 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)**	16.8	5.2	4.1	4.1	4.1	2.5	1.5	1.0	0.5	0.1	25.2	21.4	21.4	21.4	21.4	13.4	8.2	5.0	2.4	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	FM and SM† Classes										FN and SN† Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	153%	344%	435%	700%	1000%	1300%	1600%	2200%	0%	100%	153%	344%	435%	700%	1000%	1300%	1600%	2200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	100	100	100	69	54	11	0	0	0	0	100	100	100	69	54	11	*	*	*	0
August 2012	100	100	100	48	26	0	0	0	0	0	100	100	100	48	26	*	*	*	*	0
August 2013	100	100	100	35	10	0	0	0	0	0	100	100	100	35	10	*	*	*	*	0
August 2014	100	100	100	27	2	0	0	0	0	0	100	100	100	27	2	*	*	*	*	0
August 2015	100	100	100	24	*	0	0	0	0	0	100	100	100	24	*	*	*	*	*	0
August 2016	100	100	98	21	*	0	0	0	0	0	100	100	98	22	*	*	*	*	*	0
August 2017	100	100	93	19	*	0	0	0	0	0	100	100	93	19	*	*	*	*	*	0
August 2018	100	100	87	16	*	0	0	0	0	0	100	100	87	16	*	*	*	*	*	0
August 2019	100	100	80	13	*	0	0	0	0	0	100	100	80	14	*	*	*	*	*	0
August 2020	100	100	73	11	*	0	0	0	0	0	100	100	73	11	*	*	*	*	*	0
August 2021	100	99	66	9	*	0	0	0	0	0	100	99	66	9	*	*	*	*	*	0
August 2022	100	91	58	7	*	0	0	0	0	0	100	91	59	8	*	*	*	*	*	0
August 2023	100	83	52	6	*	0	0	0	0	0	100	83	52	6	*	*	*	*	*	0
August 2024	100	75	45	5	*	0	0	0	0	0	100	75	45	5	*	*	*	*	*	0
August 2025	100	67	39	4	*	0	0	0	0	0	100	67	39	4	*	*	*	*	*	0
August 2026	100	59	34	3	*	0	0	0	0	0	100	59	34	3	*	*	*	*	*	0
August 2027	100	52	28	2	*	0	0	0	0	0	100	52	29	2	*	*	*	*	*	0
August 2028	100	45	24	2	*	0	0	0	0	0	100	45	24	2	*	*	*	*	*	0
August 2029	100	38	20	1	*	0	0	0	0	0	100	38	20	1	*	*	*	*	*	0
August 2030	100	32	16	1	*	0	0	0	0	0	100	32	16	1	*	*	*	*	*	0
August 2031	100	26	12	1	*	0	0	0	0	0	100	26	13	1	*	*	*	*	*	0
August 2032	100	20	9	*	*	0	0	0	0	0	100	20	9	*	*	*	*	*	*	0
August 2033	100	15	7	*	*	0	0	0	0	0	100	15	7	*	*	*	*	*	*	0
August 2034	100	10	4	*	*	0	0	0	0	0	100	10	4	*	*	*	*	*	*	0
August 2035	100	5	2	*	*	0	0	0	0	0	100	5	2	*	*	*	*	*	*	0
August 2036	86	*	*	*	*	0	0	0	0	0	85	*	*	*	*	*	*	*	*	0
August 2037	67	0	0	0	0	0	0	0	0	0	67	0	0	0	0	0	0	0	0	0
August 2038	47	0	0	0	0	0	0	0	0	0	46	0	0	0	0	0	0	0	0	0
August 2039	24	0	0	0	0	0	0	0	0	0	24	0	0	0	0	0	0	0	0	0
August 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	17.7	14.0	3.7	1.4	0.5	0.3	0.2	0.1	0.1	27.8	17.7	14.0	3.8	1.5	0.6	0.3	0.2	0.1	0.1

Date	UK, UI†, UD, UE and UA Classes									VU, VI† and UV Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	275%	500%	800%	1000%	1200%	1400%	2000%	0%	100%	275%	500%	800%	1000%	1200%	1400%	2000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	99	96	92	86	79	74	68	63	48	94	94	94	94	94	94	94	94	94
August 2012	98	89	77	61	43	31	21	11	0	88	88	88	88	88	88	88	88	0
August 2013	96	81	60	37	13	1	0	0	0	82	82	82	82	82	82	0	0	0
August 2014	95	74	46	20	0	0	0	0	0	75	75	75	75	50	0	0	0	0
August 2015	94	66	34	8	0	0	0	0	0	68	68	68	68	0	0	0	0	0
August 2016	92	60	25	0	0	0	0	0	0	60	60	60	57	0	0	0	0	0
August 2017	90	53	17	0	0	0	0	0	0	52	52	52	0	0	0	0	0	0
August 2018	89	48	10	0	0	0	0	0	0	44	44	44	0	0	0	0	0	0
August 2019	87	42	5	0	0	0	0	0	0	35	35	35	0	0	0	0	0	0
August 2020	84	37	1	0	0	0	0	0	0	26	26	26	0	0	0	0	0	0
August 2021	82	32	0	0	0	0	0	0	0	17	17	0	0	0	0	0	0	0
August 2022	80	28	0	0	0	0	0	0	0	6	6	0	0	0	0	0	0	0
August 2023	77	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2024	74	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2025	71	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2026	68	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2027	64	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2028	60	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2029	56	3	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2030	52	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2031	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2032	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2033	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2034	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2035	23	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2036	16	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2037	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2038	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.6	8.5	4.2	2.6	1.9	1.6	1.4	1.3	1.0	7.0	7.0	6.7	5.1	3.6	3.0	2.6	2.2	1.7

* 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	UZ Class									PA, PI†, PB, PC and PD Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	275%	500%	800%	1000%	1200%	1400%	2000%	0%	100%	200%	230%	300%	600%	900%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	105	105	105	105	105	105	105	105	105	98	92	88	88	88	83	68	52	0
August 2012	110	110	110	110	110	110	110	110	0	96	83	74	74	74	53	31	14	0
August 2013	116	116	116	116	116	116	112	48	0	94	74	61	61	61	33	14	4	0
August 2014	122	122	122	122	122	80	31	7	0	91	66	50	50	50	21	6	1	0
August 2015	128	128	128	128	85	31	8	1	0	89	58	41	41	41	13	3	*	0
August 2016	135	135	135	135	43	12	2	*	0	86	50	33	33	33	8	1	*	0
August 2017	142	142	142	127	22	5	1	*	0	83	43	26	26	26	5	1	0	0
August 2018	149	149	149	87	11	2	*	*	0	80	37	21	21	21	3	*	0	0
August 2019	157	157	157	59	6	1	*	*	0	77	30	17	17	17	2	*	0	0
August 2020	165	165	165	40	3	*	*	*	0	73	24	13	13	13	1	0	0	0
August 2021	173	173	159	27	1	*	*	*	0	70	18	10	10	10	1	0	0	0
August 2022	182	182	128	18	1	*	*	*	0	66	12	8	8	8	*	0	0	0
August 2023	188	188	103	12	*	*	*	0	0	62	7	6	6	6	*	0	0	0
August 2024	188	188	83	8	*	*	*	0	0	57	5	5	5	5	*	0	0	0
August 2025	188	188	66	6	*	*	*	0	0	53	4	4	4	4	*	0	0	0
August 2026	188	188	53	4	*	*	*	0	0	48	3	3	3	3	0	0	0	0
August 2027	188	188	42	2	*	*	*	0	0	42	2	2	2	2	0	0	0	0
August 2028	188	188	33	2	*	*	*	0	0	37	2	2	2	2	0	0	0	0
August 2029	188	188	26	1	*	*	*	0	0	31	1	1	1	1	0	0	0	0
August 2030	188	188	20	1	*	*	*	0	0	24	1	1	1	1	0	0	0	0
August 2031	188	162	15	*	*	*	*	0	0	17	1	1	1	1	0	0	0	0
August 2032	188	137	11	*	*	*	*	0	0	10	*	*	*	*	0	0	0	0
August 2033	188	114	8	*	*	*	*	0	0	2	*	*	*	*	0	0	0	0
August 2034	188	92	6	*	*	*	*	0	0	*	*	*	*	*	0	0	0	0
August 2035	188	71	4	*	*	*	*	0	0	*	*	*	*	*	0	0	0	0
August 2036	188	52	3	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2037	188	35	2	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2038	188	18	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2039	99	2	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	24.2	15.0	9.4	5.9	4.7	3.8	3.1	1.7	14.4	6.7	5.2	5.2	5.2	2.7	1.8	1.2	0.6

Date	ZP Class									ZK Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	200%	230%	300%	600%	900%	1200%	1800%	0%	100%	200%	230%	300%	600%	900%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	105	105	105	105	105	105	105	105	0	105	105	100	91	69	0	0	0	0
August 2012	110	110	110	110	110	110	110	110	0	110	110	100	81	38	0	0	0	0
August 2013	115	115	115	115	115	115	115	115	0	115	115	100	75	18	0	0	0	0
August 2014	121	121	121	121	121	121	121	121	0	121	121	100	70	6	0	0	0	0
August 2015	127	127	127	127	127	127	127	127	0	127	127	100	68	1	0	0	0	0
August 2016	133	133	133	133	133	133	133	133	0	133	133	100	67	*	0	0	0	0
August 2017	139	139	139	139	139	139	139	54	0	139	139	98	64	*	0	0	0	0
August 2018	146	146	146	146	146	146	146	15	0	146	146	93	60	*	0	0	0	0
August 2019	153	153	153	153	153	153	153	4	0	153	153	87	56	*	0	0	0	0
August 2020	161	161	161	161	161	161	122	1	0	161	161	80	51	*	0	0	0	0
August 2021	168	168	168	168	168	168	54	*	0	168	168	73	45	*	0	0	0	0
August 2022	177	177	177	177	177	177	24	*	0	177	177	65	40	*	0	0	0	0
August 2023	185	185	185	185	185	185	11	*	0	185	185	58	35	*	0	0	0	0
August 2024	194	194	194	194	194	194	5	*	0	194	172	51	31	*	0	0	0	0
August 2025	204	204	204	204	204	204	2	*	0	204	157	44	26	*	0	0	0	0
August 2026	214	214	214	214	214	154	1	*	0	214	143	38	23	*	0	0	0	0
August 2027	224	224	224	224	224	93	*	*	0	224	128	33	19	*	0	0	0	0
August 2028	235	235	235	235	235	55	*	*	0	235	114	28	16	*	0	0	0	0
August 2029	246	246	246	246	246	33	*	*	0	246	100	23	13	*	0	0	0	0
August 2030	258	258	258	258	258	19	*	*	0	258	87	19	11	*	0	0	0	0
August 2031	271	271	271	271	271	11	*	0	0	271	74	15	8	*	0	0	0	0
August 2032	284	284	284	284	284	6	*	0	0	284	62	12	7	*	0	0	0	0
August 2033	298	298	298	298	298	3	*	0	0	298	50	9	5	*	0	0	0	0
August 2034	312	312	312	312	312	2	*	0	0	275	39	7	4	*	0	0	0	0
August 2035	327	327	327	327	327	1	*	0	0	237	29	5	3	*	0	0	0	0
August 2036	217	217	217	217	217	*	*	0	0	196	20	3	2	*	0	0	0	0
August 2037	89	89	89	89	89	*	*	0	0	152	11	2	1	*	0	0	0	0
August 2038	0	0	0	0	0	*	*	0	0	105	2	*	*	*	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	54	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.5	26.5	26.5	26.5	26.5	17.4	10.9	7.1	1.0	26.9	19.9	14.9	10.2	1.8	0.4	0.3	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.

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

ZN Class										CP and CI† Classes								
Date	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	200%	230%	300%	600%	900%	1200%	1800%	0%	100%	105%	220%	250%	500%	800%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	105	105	100	91	69	*	*	*	0	99	92	91	91	91	91	86	60	0
August 2012	110	110	100	81	38	*	*	*	0	97	82	81	81	81	71	43	16	0
August 2013	115	115	100	75	18	*	*	*	0	95	72	71	71	71	49	21	3	0
August 2014	121	121	100	70	7	*	*	*	0	94	63	62	62	62	33	10	*	0
August 2015	127	127	100	68	1	*	*	*	0	92	55	54	54	54	22	5	0	0
August 2016	133	133	100	67	*	*	*	*	0	90	48	46	46	46	15	2	0	0
August 2017	139	139	98	64	*	*	*	*	0	88	40	39	39	39	10	*	0	0
August 2018	146	146	93	61	*	*	*	*	0	85	34	32	32	32	6	0	0	0
August 2019	153	153	87	56	*	*	*	*	0	83	27	26	26	26	4	0	0	0
August 2020	161	161	80	51	*	*	*	*	0	80	21	21	21	21	2	0	0	0
August 2021	168	168	73	46	*	*	*	*	0	78	17	17	17	17	1	0	0	0
August 2022	177	177	66	41	*	*	*	*	0	74	14	14	14	14	*	0	0	0
August 2023	185	185	58	36	1	*	*	*	0	71	11	11	11	11	0	0	0	0
August 2024	194	172	51	31	1	*	*	*	0	68	9	9	9	9	0	0	0	0
August 2025	204	157	45	27	1	1	*	*	0	64	7	7	7	7	0	0	0	0
August 2026	214	143	39	23	1	*	*	0	0	60	5	5	5	5	0	0	0	0
August 2027	224	128	33	19	1	*	*	0	0	56	4	4	4	4	0	0	0	0
August 2028	235	114	28	16	1	*	*	0	0	51	3	3	3	3	0	0	0	0
August 2029	246	100	24	14	1	*	*	0	0	46	2	2	2	2	0	0	0	0
August 2030	258	87	20	11	1	*	*	0	0	41	1	1	1	1	0	0	0	0
August 2031	271	74	16	9	1	*	*	0	0	35	1	1	1	1	0	0	0	0
August 2032	284	62	13	7	1	*	*	0	0	29	*	*	*	*	0	0	0	0
August 2033	298	51	10	6	1	*	*	0	0	23	0	0	0	0	0	0	0	0
August 2034	275	40	8	4	1	*	*	0	0	16	0	0	0	0	0	0	0	0
August 2035	237	30	6	3	1	*	0	0	0	8	0	0	0	0	0	0	0	0
August 2036	196	20	4	2	1	*	0	0	0	*	0	0	0	0	0	0	0	0
August 2037	152	11	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
August 2038	105	2	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2039	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.9	20.0	15.0	10.3	2.0	0.5	0.3	0.2	0.1	16.8	6.6	6.5	6.5	6.5	3.6	2.2	1.3	0.7

CL Class										CF and CS Classes								
Date	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	105%	220%	250%	500%	800%	1200%	1800%	0%	100%	105%	220%	250%	500%	800%	1200%	1800%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
August 2011	100	100	100	100	100	100	100	100	0	100	100	100	81	76	35	0	0	0
August 2012	100	100	100	100	100	100	100	100	0	100	100	100	60	50	0	0	0	0
August 2013	100	100	100	100	100	100	100	100	0	100	100	100	44	31	0	0	0	0
August 2014	100	100	100	100	100	100	100	100	0	100	100	100	33	18	0	0	0	0
August 2015	100	100	100	100	100	100	100	29	0	100	100	100	25	9	0	0	0	0
August 2016	100	100	100	100	100	100	100	8	0	100	100	100	20	3	0	0	0	0
August 2017	100	100	100	100	100	100	100	2	0	100	100	100	17	*	0	0	0	0
August 2018	100	100	100	100	100	100	62	1	0	100	100	100	16	*	0	0	0	0
August 2019	100	100	100	100	100	100	31	*	0	100	100	98	15	*	0	0	0	0
August 2020	100	100	100	100	100	100	16	*	0	100	100	95	14	*	0	0	0	0
August 2021	100	100	100	100	100	100	8	*	0	100	96	91	12	*	0	0	0	0
August 2022	100	100	100	100	100	100	4	*	0	100	91	86	11	*	0	0	0	0
August 2023	100	100	100	100	100	85	2	*	0	100	86	81	10	*	0	0	0	0
August 2024	100	100	100	100	100	57	1	*	0	100	80	75	9	*	0	0	0	0
August 2025	100	100	100	100	100	38	*	*	0	100	74	69	8	*	0	0	0	0
August 2026	100	100	100	100	100	25	*	*	0	100	67	63	7	*	0	0	0	0
August 2027	100	100	100	100	100	16	*	*	0	100	61	57	6	*	0	0	0	0
August 2028	100	100	100	100	100	11	*	*	0	100	54	51	5	*	0	0	0	0
August 2029	100	100	100	100	100	7	*	0	0	100	48	45	4	*	0	0	0	0
August 2030	100	100	100	100	100	4	*	0	0	100	42	39	3	*	0	0	0	0
August 2031	100	100	100	100	100	3	*	0	0	100	36	33	3	*	0	0	0	0
August 2032	100	100	100	100	100	2	*	0	0	100	30	28	2	*	0	0	0	0
August 2033	100	85	85	85	85	1	*	0	0	100	25	23	2	*	0	0	0	0
August 2034	100	60	60	60	60	1	*	0	0	100	20	18	1	*	0	0	0	0
August 2035	100	40	40	40	40	*	*	0	0	100	15	13	1	*	0	0	0	0
August 2036	100	24	24	24	24	*	*	0	0	100	10	9	1	*	0	0	0	0
August 2037	12	12	12	12	12	*	*	0	0	80	5	5	*	*	0	0	0	0
August 2038	2	2	2	2	2	*	*	0	0	55	1	1	*	*	0	0	0	0
August 2039	0	0	0	0	0	0	0	0	0	29	0	0	0	0	0	0	0	0
August 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.3	24.8	24.8	24.8	24.8	15.0	8.8	4.8	1.0	28.2	18.9	18.3	4.6	2.4	0.8	0.5	0.3	0.2

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

** Determined as specified under “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.

Characteristics of the Residual Classes

A Residual Certificate will be subject to certain transfer restrictions. See “Description of the Certificates—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.

Notwithstanding the foregoing, the Mortgage Loans underlying the Group 10 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates — The Trust MBS” in this prospectus supplement. A portion of the Group 10 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the

Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated June 1, 2009. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 10 Class and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Notional Classes, the Principal Only Classes and the Accrual Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. 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, the ML, SV and SW Classes will be treated as having been issued at a premium, and certain other Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	300% PSA
2	260% PSA
3	350% PSA
4	315% PSA
5	299% PSA
6	260% PSA
7	240% PSA
8	298% PSA
9	344% PSA
10	275% PSA
11	230% PSA
12	220% 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 J.P. Morgan Securities, Inc. (the “Dealer”) in exchange for the Underlying RCR Certificates, the Trust MBS and the SMBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

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

Group 1 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	August 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)
2010-33	K	March 2010	31398PCA5	5.0%	FIX	March 2040	PAC/AD	\$510,050,000	0.94298732	\$193,359,549	5.602%	289	63
2010-46	P	April 2010	31398PVP1	5.0	FIX	February 2037	PAC/AD	134,772,303	0.94029487	126,725,705	5.656	291	61
2010-55	G	May 2010	31398RLE3	5.0	FIX	November 2039	PAC/AD	96,404,000	0.96794081	93,313,365	5.611	329	27

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

Group 3 Underlying RCR Certificate

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	August 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)
2010-33	AP	March 2010	31398PBN8	5.0%	FIX	January 2040	SC/SEG(PAC)/PAC/AD	\$149,042,809	0.94461076	\$131,341,333	(2)	(2)	(2)

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

(2) The Class 2010-33-AP RCR Certificate is formed from a combination of the Class 2010-33-CP, Class 2010-33-CI, Class 2010-33-EP and Class 2010-33-EI REMIC Certificates.

The Class 2010-33-CP and 2010-33-CI REMIC Certificates are backed by the Fannie Mae REMIC and RCR certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2006-69-FG	FLT	PT	6.412%	280	72
2006-69-SG	INV	PT	6.412	280	72
2007-16-PT	T	PT	6.567	310	46

The Class 2010-33-EP and 2010-33-EI REMIC Certificates are backed by the Fannie Mae RCR certificate listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2010-18-KB	FIX	PAC	6.575%	326	31

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								
XF	\$ 52,672,500	FG	\$364,575,000	SUP	(3)	FLT	31398T5J6	September 2040
YF	311,902,500							
Recombination 2								
XI	52,672,500(4)	SG	72,915,000	SUP	(3)	INV	31398T5K3	September 2040
XO	10,534,500							
IY	311,902,500(4)							
YO	62,380,500							
Recombination 3								
XI	42,138,000(4)	SH	72,915,000	SUP	(3)	INV	31398T5L1	September 2040
XO	10,534,500							
IY	249,522,000(4)							
YO	62,380,500							
Recombination 4								
XI	31,603,500(4)	SK	72,915,000	SUP	(3)	INV	31398T5M9	September 2040
XO	10,534,500							
IY	187,141,500(4)							
YO	62,380,500							
Recombination 5								
XI	21,069,000(4)	SP	72,915,000	SUP	(3)	INV	31398T5N7	September 2040
XO	10,534,500							
IY	124,761,000(4)							
YO	62,380,500							
Recombination 6								
XI	10,534,500(4)	SQ	72,915,000	SUP	(3)	INV	31398T5P2	September 2040
XO	10,534,500							
IY	62,380,500(4)							
YO	62,380,500							
Recombination 7								
XO	10,534,500	OG	72,915,000	SUP	0.00%	PO	31398T5Q0	September 2040
YO	62,380,500							

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 8		L	\$ 55,956,173	PAC/AD	5.00%	FIX	31398T5R8	September 2040
LB	\$ 55,956,173							
IO	12,434,705(4)							
Recombination 9		LA	55,956,173	PAC/AD	4.50	FIX	31398T5S6	September 2040
LB	55,956,173							
IO	6,217,353(4)							
Recombination 10		FY	265,425,296	SUP	(3)	FLT	31398T5T4	September 2040
FV	1,652,436							
FW	263,772,860							
Recombination 11		SY	88,475,099	SUP	(3)	INV	31398T5U1	September 2040
SV	550,812							
SW	87,924,287							
Recombination 12		FN	377,650,873	SUP	(3)	FLT	31398T5V9	September 2040
FL	1,286,000							
FM	376,364,873							
Recombination 13		SN	377,650,873(4)	NTL	(3)	INV/IO	31398T5W7	September 2040
SL	1,286,000(4)							
SM	376,364,873(4)							
Recombination 14		UD	98,347,838	SEQ	3.50	FIX	31398T6A4	October 2038
UK	98,347,838							
UI	9,834,784(4)							
Recombination 15		UE	98,347,838	SEQ	4.00	FIX	31398T5X5	October 2038
UK	98,347,838							
UI	19,669,568(4)							
Recombination 16		UA	98,347,838	SEQ	5.00	FIX	31398T5Y3	October 2038
UK	98,347,838							
UI	39,339,135(4)							
Recombination 17		UV	8,252,443	SEQ/AD	5.00	FIX	31398T5Z0	May 2023
VU	8,252,443							
VI	3,300,977(4)							
Recombination 18		PB	121,318,849	PAC/AD	3.50	FIX	31398T6C0	September 2040
PA	121,318,849							
PI	13,479,872(4)							
Recombination 19		PC	121,318,849	PAC/AD	4.00	FIX	31398T6D8	September 2040
PA	121,318,849							
PI	26,959,744(4)							

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								
PA	\$121,318,849	PD	\$121,318,849	PAC/AD	4.50%	FIX	31398T6E6	September 2040
PI	40,439,616(4)							
Recombination 21								
ZP	49,875	ZN	20,000,000	SUP	4.75	FIX/Z	31398T6B2	September 2040
ZK	19,950,125							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal balances of the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General—*Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.
- (4) Notional balances. These Classes are Interest Only Classes. See page S-8 for a description of how their notional balances are calculated.

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	\$700,717,000.00	December 2014	\$336,150,218.74	April 2019	\$109,630,467.79
September 2010 . . .	692,500,390.18	January 2015	330,266,100.29	May 2019	107,144,783.31
October 2010	684,335,770.74	February 2015	324,419,932.40	June 2019	104,712,732.59
November 2010	676,223,079.67	March 2015	318,611,482.05	July 2019	102,333,193.32
December 2010	668,161,999.15	April 2015	312,840,517.62	August 2019	100,005,066.23
January 2011	660,152,213.28	May 2015	307,106,808.92	September 2019 . . .	97,727,274.60
February 2011	652,193,408.07	June 2015	301,410,127.14	October 2019	95,498,763.77
March 2011	644,285,271.43	July 2015	295,750,244.85	November 2019	93,318,500.75
April 2011	636,427,493.19	August 2015	290,126,936.03	December 2019	91,185,473.76
May 2011	628,619,765.02	September 2015	284,539,976.00	January 2020	89,098,691.78
June 2011	620,861,780.51	October 2015	278,989,141.47	February 2020	87,057,184.16
July 2011	613,153,235.06	November 2015	273,474,210.48	March 2020	85,060,000.18
August 2011	605,493,825.94	December 2015	267,994,962.45	April 2020	83,106,208.68
September 2011 . . .	597,883,252.27	January 2016	262,551,178.10	May 2020	81,194,897.63
October 2011	590,321,214.97	February 2016	257,142,639.52	June 2020	79,325,173.76
November 2011	582,807,416.78	March 2016	251,769,130.09	July 2020	77,496,162.19
December 2011	575,341,562.26	April 2016	246,430,434.52	August 2020	75,707,006.03
January 2012	567,923,357.74	May 2016	241,126,338.84	September 2020 . . .	73,956,866.02
February 2012	560,552,511.35	June 2016	235,856,630.36	October 2020	72,244,920.21
March 2012	553,228,732.97	July 2016	230,679,238.43	November 2020	70,570,363.56
April 2012	545,951,734.26	August 2016	225,611,374.56	December 2020	68,932,407.63
May 2012	538,721,228.62	September 2016	220,650,776.33	January 2021	67,330,280.23
June 2012	531,536,931.19	October 2016	215,795,227.30	February 2021	65,763,225.07
July 2012	524,398,558.84	November 2016	211,042,556.07	March 2021	64,230,501.50
August 2012	517,305,830.15	December 2016	206,390,635.42	April 2021	62,731,384.11
September 2012 . . .	510,258,465.41	January 2017	201,837,381.38	May 2021	61,265,162.48
October 2012	503,256,186.61	February 2017	197,380,752.38	June 2021	59,831,140.88
November 2012	496,298,717.44	March 2017	193,018,748.38	July 2021	58,428,637.90
December 2012	489,385,783.24	April 2017	188,749,410.05	August 2021	57,056,986.24
January 2013	482,517,111.03	May 2017	184,570,817.96	September 2021 . . .	55,715,532.40
February 2013	475,692,429.49	June 2017	180,481,091.76	October 2021	54,403,636.36
March 2013	468,911,468.94	July 2017	176,478,389.40	November 2021	53,120,671.36
April 2013	462,173,961.33	August 2017	172,560,906.34	December 2021	51,866,023.59
May 2013	455,479,640.26	September 2017	168,726,874.85	January 2022	50,639,091.96
June 2013	448,828,240.92	October 2017	164,974,563.19	February 2022	49,439,287.82
July 2013	442,219,500.11	November 2017	161,302,274.96	March 2022	48,266,034.69
August 2013	435,653,156.25	December 2017	157,708,348.33	April 2022	47,118,768.07
September 2013 . . .	429,128,949.32	January 2018	154,191,155.40	May 2022	45,996,935.13
October 2013	422,646,620.89	February 2018	150,749,101.46	June 2022	44,899,994.51
November 2013	416,205,914.10	March 2018	147,380,624.36	July 2022	43,827,416.09
December 2013	409,806,573.65	April 2018	144,084,193.84	August 2022	42,778,680.72
January 2014	403,448,345.79	May 2018	140,858,310.87	September 2022 . . .	41,753,280.06
February 2014	397,130,978.29	June 2018	137,701,507.07	October 2022	40,750,716.30
March 2014	390,854,220.47	July 2018	134,612,344.03	November 2022	39,770,501.98
April 2014	384,617,823.17	August 2018	131,589,412.76	December 2022	38,812,159.77
May 2014	378,421,538.75	September 2018	128,631,333.06	January 2023	37,875,222.25
June 2014	372,265,121.04	October 2018	125,736,752.95	February 2023	36,959,231.74
July 2014	366,148,325.40	November 2018	122,904,348.10	March 2023	36,063,740.06
August 2014	360,070,908.66	December 2018	120,132,821.29	April 2023	35,188,308.37
September 2014 . . .	354,032,629.12	January 2019	117,420,901.84	May 2023	34,332,506.96
October 2014	348,033,246.56	February 2019	114,767,345.07	June 2023	33,495,915.08
November 2014	342,072,522.21	March 2019	112,170,931.79	July 2023	32,678,120.73

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>
August 2023	\$ 31,878,720.51	July 2027	\$ 9,244,748.29	June 2031	\$ 1,988,828.87
September 2023 . . .	31,097,319.43	August 2027	8,985,484.91	July 2031	1,911,022.65
October 2023	30,333,530.73	September 2027 . . .	8,732,452.85	August 2031	1,835,315.03
November 2023	29,586,975.74	October 2027	8,485,513.14	September 2031 . . .	1,761,656.47
December 2023	28,857,283.67	November 2027	8,244,529.76	October 2031	1,689,998.46
January 2024	28,144,091.49	December 2027	8,009,369.60	November 2031	1,620,293.61
February 2024	27,447,043.77	January 2028	7,779,902.42	December 2031	1,552,495.56
March 2024	26,765,792.47	February 2028	7,556,000.73	January 2032	1,486,558.97
April 2024	26,099,996.87	March 2028	7,337,539.79	February 2032	1,422,439.53
May 2024	25,449,323.36	April 2028	7,124,397.53	March 2032	1,360,093.89
June 2024	24,813,445.30	May 2028	6,916,454.51	April 2032	1,299,479.66
July 2024	24,192,042.91	June 2028	6,713,593.84	May 2032	1,240,555.42
August 2024	23,584,803.09	July 2028	6,515,701.13	June 2032	1,183,280.64
September 2024 . . .	22,991,419.33	August 2028	6,322,664.47	July 2032	1,127,615.71
October 2024	22,411,591.52	September 2028 . . .	6,134,374.33	August 2032	1,073,521.91
November 2024	21,845,025.85	October 2028	5,950,723.56	September 2032 . . .	1,020,961.36
December 2024	21,291,434.68	November 2028	5,771,607.30	October 2032	969,897.05
January 2025	20,750,536.42	December 2028	5,596,922.96	November 2032	920,292.79
February 2025	20,222,055.37	January 2029	5,426,570.14	December 2032	872,113.19
March 2025	19,705,721.64	February 2029	5,260,450.64	January 2033	825,323.66
April 2025	19,201,271.01	March 2029	5,098,468.35	February 2033	779,890.40
May 2025	18,708,444.82	April 2029	4,940,529.24	March 2033	735,780.33
June 2025	18,226,989.85	May 2029	4,786,541.31	April 2033	692,961.17
July 2025	17,756,658.21	June 2029	4,636,414.57	May 2033	651,401.31
August 2025	17,297,207.24	July 2029	4,490,060.95	June 2033	611,069.88
September 2025 . . .	16,848,399.37	August 2029	4,347,394.31	July 2033	571,936.72
October 2025	16,410,002.07	September 2029 . . .	4,208,330.35	August 2033	533,972.31
November 2025	15,981,787.70	October 2029	4,072,786.62	September 2033 . . .	497,147.83
December 2025	15,563,533.42	November 2029	3,940,682.46	October 2033	461,435.11
January 2026	15,155,021.10	December 2029	3,811,938.94	November 2033	426,806.59
February 2026	14,756,037.21	January 2030	3,686,478.87	December 2033	393,235.37
March 2026	14,366,372.75	February 2030	3,564,226.72	January 2034	360,695.14
April 2026	13,985,823.12	March 2030	3,445,108.61	February 2034	329,160.18
May 2026	13,614,188.06	April 2030	3,329,052.26	March 2034	298,605.39
June 2026	13,251,271.55	May 2030	3,215,987.00	April 2034	269,006.20
July 2026	12,896,881.72	June 2030	3,105,843.65	May 2034	240,338.62
August 2026	12,550,830.75	July 2030	2,998,554.57	June 2034	212,579.21
September 2026 . . .	12,212,934.83	August 2030	2,894,053.61	July 2034	185,705.07
October 2026	11,883,014.03	September 2030 . . .	2,792,276.03	August 2034	159,693.79
November 2026	11,560,892.24	October 2030	2,693,158.53	September 2034 . . .	134,523.53
December 2026	11,246,397.09	November 2030	2,596,639.19	October 2034	110,172.89
January 2027	10,939,359.88	December 2030	2,502,657.44	November 2034	86,621.01
February 2027	10,639,615.48	January 2031	2,411,154.06	December 2034	63,847.48
March 2027	10,347,002.28	February 2031	2,322,071.11	January 2035	41,832.38
April 2027	10,061,362.13	March 2031	2,235,351.93	February 2035	20,556.23
May 2027	9,782,540.21	April 2031	2,150,941.10	March 2035 and thereafter	0.00
June 2027	9,510,385.02	May 2031	2,068,784.41		

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	\$481,578,810.00	November 2010	\$475,184,045.93	February 2011	\$467,448,907.22
September 2010	479,417,084.72	December 2010	472,788,740.04	March 2011	464,508,292.92
October 2010	477,393,986.88	January 2011	470,209,739.89	April 2011	461,390,134.90

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 2011	\$458,096,855.55	December 2015	\$208,237,228.51	July 2020	\$ 75,097,566.62
June 2011	454,631,058.91	January 2016	204,684,557.25	August 2020	73,677,980.32
July 2011	450,995,527.51	February 2016	201,172,860.91	September 2020 . . .	72,283,995.18
August 2011	447,193,218.93	March 2016	197,701,683.63	October 2020	70,915,162.69
September 2011 . . .	443,227,261.92	April 2016	194,270,574.53	November 2020	69,571,042.09
October 2011	439,100,952.40	May 2016	190,879,087.66	December 2020	68,251,200.16
November 2011	434,817,748.98	June 2016	187,526,781.90	January 2021	66,955,211.15
December 2011	430,381,268.31	July 2016	184,213,220.99	February 2021	65,682,656.62
January 2012	425,795,280.09	August 2016	180,937,973.40	March 2021	64,433,125.34
February 2012	421,063,701.82	September 2016 . . .	177,700,612.32	April 2021	63,206,213.15
March 2012	416,190,593.25	October 2016	174,500,715.58	May 2021	62,001,522.85
April 2012	411,180,150.63	November 2016	171,337,865.64	June 2021	60,818,664.08
May 2012	406,036,700.70	December 2016	168,211,649.51	July 2021	59,657,253.18
June 2012	400,764,694.37	January 2017	165,132,328.08	August 2021	58,516,913.13
July 2012	395,368,700.34	February 2017	162,107,464.94	September 2021 . . .	57,397,273.40
August 2012	389,853,398.33	March 2017	159,136,118.11	October 2021	56,297,969.81
September 2012 . . .	384,223,572.24	April 2017	156,217,361.69	November 2021	55,218,644.51
October 2012	378,657,724.84	May 2017	153,350,285.54	December 2021	54,158,945.77
November 2012	373,155,150.05	June 2017	150,533,995.04	January 2022	53,118,527.97
December 2012	367,715,149.47	July 2017	147,767,610.84	February 2022	52,097,051.41
January 2013	362,337,032.27	August 2017	145,050,268.55	March 2022	51,094,182.28
February 2013	357,020,115.14	September 2017 . . .	142,381,118.56	April 2022	50,109,592.52
March 2013	351,763,722.17	October 2017	139,759,325.72	May 2022	49,142,959.74
April 2013	346,567,184.80	November 2017	137,184,069.17	June 2022	48,193,967.10
May 2013	341,429,841.73	December 2017	134,654,542.01	July 2022	47,262,303.25
June 2013	336,351,038.84	January 2018	132,169,951.14	August 2022	46,347,662.20
July 2013	331,330,129.12	February 2018	129,729,517.01	September 2022 . . .	45,449,743.27
August 2013	326,366,472.60	March 2018	127,332,473.35	October 2022	44,568,250.96
September 2013 . . .	321,459,436.24	April 2018	124,978,067.00	November 2022	43,702,894.89
October 2013	316,608,393.90	May 2018	122,665,557.66	December 2022	42,853,389.68
November 2013	311,812,726.23	June 2018	120,394,217.68	January 2023	42,019,454.90
December 2013	307,071,820.63	July 2018	118,163,331.82	February 2023	41,200,814.99
January 2014	302,385,071.14	August 2018	115,972,197.10	March 2023	40,397,199.13
February 2014	297,751,878.41	September 2018 . . .	113,820,122.54	April 2023	39,608,341.19
March 2014	293,171,649.57	October 2018	111,706,428.96	May 2023	38,833,979.68
April 2014	288,643,798.25	November 2018	109,630,448.83	June 2023	38,073,857.59
May 2014	284,167,744.40	December 2018	107,591,526.01	July 2023	37,327,722.41
June 2014	279,742,914.33	January 2019	105,589,015.58	August 2023	36,595,325.98
July 2014	275,368,740.56	February 2019	103,622,283.69	September 2023 . . .	35,876,424.43
August 2014	271,044,661.79	March 2019	101,690,707.30	October 2023	35,170,778.15
September 2014 . . .	266,770,122.83	April 2019	99,793,674.06	November 2023	34,478,151.67
October 2014	262,544,574.53	May 2019	97,930,582.09	December 2023	33,798,313.60
November 2014	258,367,473.72	June 2019	96,100,839.84	January 2024	33,131,036.57
December 2014	254,238,283.15	July 2019	94,303,865.85	February 2024	32,476,097.15
January 2015	250,156,471.38	August 2019	92,539,088.67	March 2024	31,833,275.80
February 2015	246,121,512.81	September 2019 . . .	90,805,946.62	April 2024	31,202,356.80
March 2015	242,132,887.52	October 2019	89,103,887.64	May 2024	30,583,128.15
April 2015	238,190,081.28	November 2019	87,432,369.14	June 2024	29,975,381.56
May 2015	234,292,585.44	December 2019	85,790,857.84	July 2024	29,378,912.35
June 2015	230,439,896.90	January 2020	84,178,829.61	August 2024	28,793,519.39
July 2015	226,631,518.04	February 2020	82,595,769.28	September 2024 . . .	28,219,005.07
August 2015	222,866,956.67	March 2020	81,041,170.57	October 2024	27,655,175.20
September 2015 . . .	219,145,725.94	April 2020	79,514,535.83	November 2024	27,101,838.97
October 2015	215,467,344.33	May 2020	78,015,376.01	December 2024	26,558,808.91
November 2015	211,831,335.55	June 2020	76,543,210.42	January 2025	26,025,900.79

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>
February 2025.	\$ 25,502,933.60	September 2029 . . .	\$ 7,875,850.56	April 2034	\$ 1,962,007.30
March 2025	24,989,729.49	October 2029.	7,698,720.22	May 2034	1,905,599.66
April 2025	24,486,113.70	November 2029	7,525,086.69	June 2034.	1,850,416.09
May 2025	23,991,914.53	December 2029	7,354,885.34	July 2034	1,796,432.82
June 2025.	23,506,963.25	January 2030	7,188,052.64	August 2034	1,743,626.52
July 2025	23,031,094.09	February 2030.	7,024,526.25	September 2034 . . .	1,691,974.30
August 2025	22,564,144.18	March 2030	6,864,244.88	October 2034.	1,641,453.67
September 2025 . . .	22,105,953.48	April 2030	6,707,148.39	November 2034 . . .	1,592,042.57
October 2025.	21,656,364.74	May 2030	6,553,177.66	December 2034 . . .	1,543,719.32
November 2025. . . .	21,215,223.48	June 2030.	6,402,274.66	January 2035	1,496,462.67
December 2025	20,782,377.89	July 2030	6,254,382.38	February 2035.	1,450,251.74
January 2026	20,357,678.84	August 2030	6,109,444.84	March 2035	1,405,066.04
February 2026.	19,940,979.79	September 2030 . . .	5,967,407.03	April 2035	1,360,885.45
March 2026	19,532,136.77	October 2030.	5,828,214.96	May 2035	1,317,690.24
April 2026	19,131,008.32	November 2030	5,691,815.59	June 2035.	1,275,461.03
May 2026	18,737,455.47	December 2030	5,558,156.82	July 2035	1,234,178.79
June 2026.	18,351,341.66	January 2031	5,427,187.48	August 2035	1,193,824.86
July 2026	17,972,532.76	February 2031.	5,298,857.35	September 2035 . . .	1,154,380.90
August 2026	17,600,896.95	March 2031	5,173,117.06	October 2035.	1,115,828.95
September 2026 . . .	17,236,304.74	April 2031	5,049,918.16	November 2035 . . .	1,078,151.33
October 2026.	16,878,628.90	May 2031	4,929,213.05	December 2035 . . .	1,041,330.73
November 2026. . . .	16,527,744.45	June 2031.	4,810,955.00	January 2036	1,005,350.13
December 2026	16,183,528.58	July 2031	4,695,098.11	February 2036.	970,192.86
January 2027	15,845,860.65	August 2031	4,581,597.30	March 2036	935,842.53
February 2027.	15,514,622.13	September 2031 . . .	4,470,408.29	April 2036	902,283.05
March 2027	15,189,696.58	October 2031.	4,361,487.63	May 2036	869,498.67
April 2027	14,870,969.58	November 2031	4,254,792.62	June 2036.	837,473.88
May 2027	14,558,328.76	December 2031	4,150,281.33	July 2036	806,193.50
June 2027.	14,251,663.70	January 2032	4,047,912.61	August 2036	775,642.61
July 2027	13,950,865.93	February 2032.	3,947,646.01	September 2036 . . .	745,806.57
August 2027	13,655,828.87	March 2032	3,849,441.86	October 2036.	716,671.03
September 2027 . . .	13,366,447.85	April 2032	3,753,261.15	November 2036 . . .	688,221.89
October 2027.	13,082,620.01	May 2032	3,659,065.62	December 2036 . . .	660,445.32
November 2027. . . .	12,804,244.32	June 2032.	3,566,817.67	January 2037	633,327.75
December 2027	12,531,221.53	July 2032	3,476,480.39	February 2037.	606,855.86
January 2028	12,263,454.12	August 2032	3,388,017.54	March 2037	581,016.58
February 2028.	12,000,846.32	September 2032 . . .	3,301,393.53	April 2037	555,797.09
March 2028	11,743,304.01	October 2032.	3,216,573.42	May 2037	531,184.80
April 2028	11,490,734.77	November 2032	3,133,522.88	June 2037.	507,167.36
May 2028	11,243,047.80	December 2032	3,052,208.24	July 2037	483,732.67
June 2028.	11,000,153.87	January 2033	2,972,596.40	August 2037	460,868.84
July 2028	10,761,965.38	February 2033.	2,894,654.88	September 2037 . . .	438,564.19
August 2028	10,528,396.24	March 2033	2,818,351.80	October 2037.	416,807.29
September 2028 . . .	10,299,361.89	April 2033	2,743,655.83	November 2037 . . .	395,586.91
October 2028.	10,074,779.28	May 2033	2,670,536.23	December 2037 . . .	374,892.03
November 2028. . . .	9,854,566.80	June 2033.	2,598,962.81	January 2038	354,711.84
December 2028	9,638,644.32	July 2033	2,528,905.93	February 2038.	335,035.75
January 2029	9,426,933.10	August 2033	2,460,336.50	March 2038	315,853.34
February 2029.	9,219,355.81	September 2033 . . .	2,393,225.93	April 2038	297,154.41
March 2029	9,015,836.49	October 2033.	2,327,546.19	May 2038	278,928.95
April 2029	8,816,300.51	November 2033	2,263,269.72	June 2038.	261,167.13
May 2029	8,620,674.58	December 2033	2,200,369.49	July 2038	243,859.32
June 2029.	8,428,886.72	January 2034	2,138,818.96	August 2038	226,996.07
July 2029	8,240,866.19	February 2034.	2,078,592.06	September 2038 . . .	210,568.09
August 2029	8,056,543.55	March 2034	2,019,663.21	October 2038.	194,566.30

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2038	\$ 178,981.77	April 2039	\$ 107,017.41	September 2039 . . .	\$ 44,240.31
December 2038	163,805.74	May 2039	93,758.35	October 2039	32,703.21
January 2039	149,029.63	June 2039	80,858.68	November 2039	21,488.71
February 2039	134,645.02	July 2039	68,310.76	December 2039	10,589.89
March 2039	120,643.65	August 2039	56,107.09	January 2040 and thereafter	0.00

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$278,872,323.00	May 2014	\$138,090,473.28	February 2018	\$ 23,693,785.23
September 2010 . . .	277,739,317.71	June 2014	134,442,649.17	March 2018	22,691,060.47
October 2010	276,483,890.48	July 2014	130,817,665.01	April 2018	21,730,495.27
November 2010	275,106,479.43	August 2014	127,215,383.91	May 2018	20,810,326.62
December 2010	273,607,593.90	September 2014 . . .	123,635,669.78	June 2018	19,928,864.87
January 2011	271,987,815.10	October 2014	120,078,387.35	July 2018	19,084,490.74
February 2011	270,247,795.84	November 2014	116,543,402.13	August 2018	18,275,652.39
March 2011	268,388,260.19	December 2014	113,030,580.45	September 2018 . . .	17,500,862.58
April 2011	266,410,003.01	January 2015	109,539,789.40	October 2018	16,758,696.06
May 2011	264,313,889.54	February 2015	106,070,896.89	November 2018	16,047,786.93
June 2011	262,100,854.79	March 2015	102,623,771.59	December 2018	15,366,826.23
July 2011	259,771,902.93	April 2015	99,198,282.95	January 2019	14,714,559.54
August 2011	257,328,106.58	May 2015	95,794,301.20	February 2019	14,089,784.73
September 2011 . . .	254,770,606.07	June 2015	92,411,697.34	March 2019	13,491,349.82
October 2011	252,100,608.56	July 2015	89,050,343.12	April 2019	12,918,150.81
November 2011	249,319,387.20	August 2015	85,710,111.06	May 2019	12,369,129.81
December 2011	246,428,280.10	September 2015 . . .	82,390,874.43	June 2019	11,843,273.00
January 2012	243,428,689.34	October 2015	79,092,507.27	July 2019	11,339,608.91
February 2012	240,322,079.85	November 2015	75,814,884.33	August 2019	10,857,206.57
March 2012	237,109,978.25	December 2015	72,628,681.99	September 2019 . . .	10,395,173.88
April 2012	233,793,971.65	January 2016	69,575,669.74	October 2019	9,952,656.00
May 2012	230,375,706.32	February 2016	66,650,304.90	November 2019	9,528,833.76
June 2012	226,856,886.39	March 2016	63,847,274.55	December 2019	9,122,922.20
July 2012	223,239,272.41	April 2016	61,161,486.06	January 2020	8,734,169.15
August 2012	219,524,679.93	May 2016	58,588,057.99	February 2020	8,361,853.88
September 2012 . . .	215,714,977.95	June 2016	56,122,311.35	March 2020	8,005,285.74
October 2012	211,812,087.38	July 2016	53,759,761.24	April 2020	7,663,802.98
November 2012	207,817,979.40	August 2016	51,496,108.83	May 2020	7,336,771.49
December 2012	203,734,673.82	September 2016 . . .	49,327,233.63	June 2020	7,023,583.68
January 2013	199,676,816.49	October 2016	47,249,186.18	July 2020	6,723,657.36
February 2013	195,644,255.09	November 2016	45,258,180.92	August 2020	6,436,434.71
March 2013	191,636,838.19	December 2016	43,350,589.43	September 2020 . . .	6,161,381.21
April 2013	187,654,415.25	January 2017	41,522,933.94	October 2020	5,897,984.75
May 2013	183,696,836.63	February 2017	39,771,881.08	November 2020	5,645,754.62
June 2013	179,763,953.57	March 2017	38,094,235.92	December 2020	5,404,220.65
July 2013	175,855,618.20	April 2017	36,486,936.21	January 2021	5,172,932.38
August 2013	171,971,683.51	May 2017	34,947,046.95	February 2021	4,951,458.20
September 2013 . . .	168,112,003.38	June 2017	33,471,755.06	March 2021	4,739,384.56
October 2013	164,276,432.52	July 2017	32,058,364.35	April 2021	4,536,315.26
November 2013	160,464,826.55	August 2017	30,704,290.70	May 2021	4,341,870.71
December 2013	156,677,041.89	September 2017 . . .	29,407,057.41	June 2021	4,155,687.19
January 2014	152,912,935.86	October 2017	28,164,290.73	July 2021	3,977,416.25
February 2014	149,172,366.58	November 2017	26,973,715.63	August 2021	3,806,724.07
March 2014	145,455,193.05	December 2017	25,833,151.68	September 2021 . . .	3,643,290.80
April 2014	141,761,275.07	January 2018	24,740,509.15	October 2021	3,486,810.02

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2021	\$ 3,336,988.16	June 2026	\$ 287,802.93	January 2031	\$ 22,254.18
December 2021	3,193,543.98	July 2026	275,045.91	February 2031	21,207.38
January 2022	3,056,208.04	August 2026	262,845.29	March 2031	20,208.24
February 2022	2,924,722.21	September 2026 . . .	251,177.10	April 2031	19,254.64
March 2022	2,798,839.19	October 2026	240,018.40	May 2031	18,344.55
April 2022	2,678,322.10	November 2026	229,347.22	June 2031	17,476.03
May 2022	2,562,943.98	December 2026	219,142.53	July 2031	16,647.22
June 2022	2,452,487.43	January 2027	209,384.20	August 2031	15,856.36
July 2022	2,346,744.17	February 2027	200,052.97	September 2031 . . .	15,101.74
August 2022	2,245,514.68	March 2027	191,130.39	October 2031	14,381.76
September 2022 . . .	2,148,607.85	April 2027	182,598.79	November 2031	13,694.85
October 2022	2,055,840.58	May 2027	174,441.27	December 2031	13,039.54
November 2022	1,967,037.49	June 2027	166,641.66	January 2032	12,414.41
December 2022	1,882,030.59	July 2027	159,184.46	February 2032	11,818.11
January 2023	1,800,658.93	August 2027	152,054.85	March 2032	11,249.34
February 2023	1,722,768.38	September 2027 . . .	145,238.64	April 2032	10,706.87
March 2023	1,648,211.26	October 2027	138,722.25	May 2032	10,189.51
April 2023	1,576,846.13	November 2027	132,492.68	June 2032	9,696.13
May 2023	1,508,537.51	December 2027	126,537.48	July 2032	9,225.65
June 2023	1,443,155.64	January 2028	120,844.75	August 2032	8,777.04
July 2023	1,380,576.20	February 2028	115,403.09	September 2032 . . .	8,349.31
August 2023	1,320,680.14	March 2028	110,201.59	October 2032	7,941.52
September 2023 . . .	1,263,353.43	April 2028	105,229.81	November 2032	7,552.77
October 2023	1,208,486.83	May 2028	100,477.76	December 2032	7,182.19
November 2023	1,155,975.73	June 2028	95,935.88	January 2033	6,828.95
December 2023	1,105,719.92	July 2028	91,595.01	February 2033	6,492.28
January 2024	1,057,623.45	August 2028	87,446.40	March 2033	6,171.42
February 2024	1,011,594.38	September 2028 . . .	83,481.67	April 2033	5,865.65
March 2024	967,544.69	October 2028	79,692.79	May 2033	5,574.28
April 2024	925,390.07	November 2028	76,072.11	June 2033	5,296.66
May 2024	885,049.76	December 2028	72,612.26	July 2033	5,032.16
June 2024	846,446.43	January 2029	69,306.23	August 2033	4,780.19
July 2024	809,506.02	February 2029	66,147.29	September 2033 . . .	4,540.16
August 2024	774,157.59	March 2029	63,129.00	October 2033	4,311.53
September 2024 . . .	740,333.21	April 2029	60,245.22	November 2033	4,093.78
October 2024	707,967.83	May 2029	57,490.05	December 2033	3,886.41
November 2024	676,999.16	June 2029	54,857.86	January 2034	3,688.94
December 2024	647,367.52	July 2029	52,343.25	February 2034	3,500.92
January 2025	619,015.79	August 2029	49,941.06	March 2034	3,321.92
February 2025	591,889.25	September 2029 . . .	47,646.37	April 2034	3,151.51
March 2025	565,935.51	October 2029	45,454.44	May 2034	2,989.30
April 2025	541,104.40	November 2029	43,360.77	June 2034	2,834.91
May 2025	517,347.88	December 2029	41,361.02	July 2034	2,687.98
June 2025	494,619.94	January 2030	39,451.07	August 2034	2,548.16
July 2025	472,876.53	February 2030	37,626.96	September 2034 . . .	2,415.13
August 2025	452,075.47	March 2030	35,884.91	October 2034	2,288.57
September 2025 . . .	432,176.37	April 2030	34,221.30	November 2034	2,168.17
October 2025	413,140.55	May 2030	32,632.67	December 2034	2,053.65
November 2025	394,930.99	June 2030	31,115.70	January 2035	1,944.73
December 2025	377,512.22	July 2030	29,667.23	February 2035	1,841.16
January 2026	360,850.29	August 2030	28,284.23	March 2035	1,742.68
February 2026	344,912.71	September 2030 . . .	26,963.80	April 2035	1,649.06
March 2026	329,668.36	October 2030	25,703.18	May 2035	1,560.06
April 2026	315,087.42	November 2030	24,499.70	June 2035	1,475.47
May 2026	301,141.38	December 2030	23,350.84	July 2035	1,395.08

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
August 2035	\$ 1,318.69	April 2037	\$ 394.47	December 2038	\$ 85.36
September 2035 . . .	1,246.12	May 2037	369.33	January 2039	77.53
October 2035	1,177.18	June 2037	345.54	February 2039	70.16
November 2035	1,111.70	July 2037	323.03	March 2039	63.25
December 2035	1,049.52	August 2037	301.74	April 2039	56.77
January 2036	990.48	September 2037 . . .	281.62	May 2039	50.69
February 2036	934.43	October 2037	262.59	June 2039	45.00
March 2036	881.22	November 2037	244.61	July 2039	39.66
April 2036	830.73	December 2037	227.63	August 2039	34.67
May 2036	782.82	January 2038	211.59	September 2039 . . .	30.01
June 2036	737.36	February 2038	196.44	October 2039	25.65
July 2036	694.25	March 2038	182.15	November 2039	21.58
August 2036	653.36	April 2038	168.67	December 2039	17.79
September 2036 . . .	614.58	May 2038	155.95	January 2040	14.26
October 2036	577.83	June 2038	143.96	February 2040	10.97
November 2036	542.99	July 2038	132.66	March 2040	7.91
December 2036	509.98	August 2038	122.02	April 2040	5.07
January 2037	478.70	September 2038 . . .	112.00	May 2040	2.44
February 2037	449.08	October 2038	102.57	June 2040 and thereafter	0.00
March 2037	421.03	November 2038	93.70		

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	\$658,600,000.00	February 2013	\$405,336,211.99	August 2015	\$208,658,254.11
September 2010 . . .	649,092,912.68	March 2013	397,943,720.76	September 2015 . . .	203,092,701.68
October 2010	639,664,935.38	April 2013	390,613,210.36	October 2015	197,672,938.85
November 2010	630,315,427.90	May 2013	383,344,178.07	November 2015	192,395,195.11
December 2010	621,043,755.21	June 2013	376,136,125.23	December 2015	187,255,796.60
January 2011	611,849,287.36	July 2013	368,988,557.20	January 2016	182,251,163.60
February 2011	602,731,399.47	August 2013	361,900,983.28	February 2016	177,377,808.17
March 2011	593,689,471.66	September 2013 . . .	354,872,916.72	March 2016	172,632,331.76
April 2011	584,722,889.02	October 2013	347,903,874.69	April 2016	168,011,422.98
May 2011	575,831,041.59	November 2013	340,993,378.23	May 2016	163,511,855.40
June 2011	567,013,324.29	December 2013	334,140,952.22	June 2016	159,130,485.31
July 2011	558,269,136.91	January 2014	327,346,125.37	July 2016	154,864,249.68
August 2011	549,597,884.04	February 2014	320,608,430.16	August 2016	150,710,164.08
September 2011 . . .	540,998,975.06	March 2014	313,927,402.83	September 2016 . . .	146,665,320.68
October 2011	532,471,824.09	April 2014	307,302,583.34	October 2016	142,726,886.30
November 2011	524,015,849.95	May 2014	300,733,515.36	November 2016	138,892,100.50
December 2011	515,630,476.11	June 2014	294,219,746.22	December 2016	135,158,273.74
January 2012	507,315,130.70	July 2014	287,760,826.86	January 2017	131,522,785.57
February 2012	499,069,246.40	August 2014	281,356,311.87	February 2017	127,983,082.84
March 2012	490,892,260.47	September 2014 . . .	275,005,759.38	March 2017	124,536,678.03
April 2012	482,783,614.69	October 2014	268,708,731.09	April 2017	121,181,147.55
May 2012	474,742,755.29	November 2014	262,464,792.21	May 2017	117,914,130.09
June 2012	466,769,132.99	December 2014	256,273,511.46	June 2017	114,733,325.10
July 2012	458,862,202.87	January 2015	250,134,461.01	July 2017	111,636,491.14
August 2012	451,021,424.43	February 2015	244,047,216.46	August 2017	108,621,444.46
September 2012 . . .	443,246,261.47	March 2015	238,011,356.83	September 2017 . . .	105,686,057.49
October 2012	435,536,182.13	April 2015	232,026,464.53	October 2017	102,828,257.40
November 2012	427,890,658.78	May 2015	226,092,125.31	November 2017	100,046,024.71
December 2012	420,309,168.06	June 2015	220,207,928.26	December 2017	97,337,391.94
January 2013	412,791,190.80	July 2015	214,373,465.76	January 2018	94,700,442.27

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>
February 2018.	\$ 92,133,308.23	September 2022 . . .	\$ 19,652,929.49	April 2027	\$ 3,770,110.41
March 2018	89,634,170.48	October 2022.	19,094,131.93	May 2027	3,652,724.54
April 2018	87,201,256.55	November 2022 . . .	18,550,602.23	June 2027.	3,538,720.06
May 2018	84,832,839.63	December 2022 . . .	18,021,933.82	July 2027	3,428,003.82
June 2018.	82,527,237.46	January 2023	17,507,730.80	August 2027	3,320,485.18
July 2018	80,282,811.12	February 2023.	17,007,607.60	September 2027 . . .	3,216,075.92
August 2018	78,097,963.97	March 2023	16,521,188.77	October 2027.	3,114,690.20
September 2018 . . .	75,971,140.55	April 2023	16,048,108.68	November 2027	3,016,244.47
October 2018.	73,900,825.54	May 2023	15,588,011.28	December 2027	2,920,657.42
November 2018. . . .	71,885,542.71	June 2023.	15,140,549.85	January 2028	2,827,849.93
December 2018	69,923,853.95	July 2023	14,705,386.77	February 2028.	2,737,744.99
January 2019	68,014,358.28	August 2023	14,282,193.27	March 2028	2,650,267.67
February 2019.	66,155,690.87	September 2023 . . .	13,870,649.20	April 2028	2,565,345.07
March 2019	64,346,522.18	October 2023.	13,470,442.81	May 2028	2,482,906.21
April 2019	62,585,557.00	November 2023 . . .	13,081,270.56	June 2028.	2,402,882.07
May 2019	60,871,533.60	December 2023 . . .	12,702,836.84	July 2028	2,325,205.46
June 2019.	59,203,222.86	January 2024	12,334,853.85	August 2028	2,249,811.00
July 2019	57,579,427.43	February 2024.	11,977,041.32	September 2028 . . .	2,176,635.07
August 2019	55,998,980.94	March 2024	11,629,126.38	October 2028.	2,105,615.79
September 2019 . . .	54,460,747.19	April 2024	11,290,843.30	November 2028	2,036,692.93
October 2019.	52,963,619.35	May 2024	10,961,933.37	December 2028	1,969,807.89
November 2019. . . .	51,506,519.28	June 2024.	10,642,144.69	January 2029	1,904,903.66
December 2019	50,088,396.72	July 2024	10,331,231.97	February 2029.	1,841,924.76
January 2020	48,708,228.60	August 2024	10,028,956.42	March 2029	1,780,817.23
February 2020.	47,365,018.36	September 2024 . . .	9,735,085.49	April 2029	1,721,528.55
March 2020	46,057,795.26	October 2024.	9,449,392.82	May 2029	1,664,007.64
April 2020	44,785,613.71	November 2024 . . .	9,171,657.97	June 2029.	1,608,204.80
May 2020	43,547,552.63	December 2024 . . .	8,901,666.34	July 2029	1,554,071.67
June 2020.	42,342,714.80	January 2025	8,639,209.00	August 2029	1,501,561.21
July 2020	41,170,226.31	February 2025.	8,384,082.51	September 2029 . . .	1,450,627.67
August 2020	40,029,235.88	March 2025	8,136,088.83	October 2029.	1,401,226.51
September 2020 . . .	38,918,914.34	April 2025	7,895,035.15	November 2029	1,353,314.44
October 2020.	37,838,454.04	May 2025	7,660,733.74	December 2029	1,306,849.33
November 2020. . . .	36,787,068.28	June 2025.	7,433,001.86	January 2030	1,261,790.18
December 2020	35,763,990.80	July 2025	7,211,661.58	February 2030.	1,218,097.14
January 2021	34,768,475.25	August 2025	6,996,539.69	March 2030	1,175,731.44
February 2021.	33,799,794.66	September 2025 . . .	6,787,467.58	April 2030	1,134,655.35
March 2021	32,857,240.97	October 2025.	6,584,281.09	May 2030	1,094,832.18
April 2021	31,940,124.51	November 2025 . . .	6,386,820.41	June 2030.	1,056,226.24
May 2021	31,047,773.54	December 2025 . . .	6,194,929.98	July 2030	1,018,802.84
June 2021.	30,179,533.83	January 2026	6,008,458.37	August 2030	982,528.20
July 2021	29,334,768.13	February 2026.	5,827,258.14	September 2030 . . .	947,369.49
August 2021	28,512,855.79	March 2026	5,651,185.80	October 2030.	913,294.79
September 2021 . . .	27,713,192.33	April 2026	5,480,101.65	November 2030	880,273.02
October 2021.	26,935,188.99	May 2026	5,313,869.71	December 2030	848,273.98
November 2021. . . .	26,178,272.37	June 2026.	5,152,357.61	January 2031	817,268.30
December 2021	25,441,884.00	July 2026	4,995,436.51	February 2031.	787,227.41
January 2022	24,725,479.97	August 2026	4,842,980.99	March 2031	758,123.53
February 2022.	24,028,530.54	September 2026 . . .	4,694,868.98	April 2031	729,929.63
March 2022	23,350,519.80	October 2026.	4,550,981.64	May 2031	702,619.45
April 2022	22,690,945.29	November 2026 . . .	4,411,203.32	June 2031.	676,167.43
May 2022	22,049,317.67	December 2026 . . .	4,275,421.45	July 2031	650,548.74
June 2022.	21,425,160.37	January 2027	4,143,526.46	August 2031	625,739.22
July 2022	20,818,009.28	February 2027.	4,015,411.69	September 2031 . . .	601,715.37
August 2022	20,227,412.38	March 2027	3,890,973.35	October 2031.	578,454.37

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 2031	\$ 555,934.00	July 2033	\$ 231,797.76	March 2035	\$ 69,880.68
December 2031	534,132.68	August 2033	220,658.31	April 2035	64,520.17
January 2032	513,029.41	September 2033 . . .	209,900.90	May 2035	59,363.72
February 2032	492,603.78	October 2033	199,513.97	June 2035	54,404.86
March 2032	472,835.95	November 2033	189,486.29	July 2035	49,637.34
April 2032	453,706.64	December 2033	179,806.96	August 2035	45,055.05
May 2032	435,197.08	January 2034	170,465.37	September 2035 . . .	40,652.09
June 2032	417,289.06	February 2034	161,451.24	October 2035	36,422.73
July 2032	399,964.85	March 2034	152,754.55	November 2035	32,361.39
August 2032	383,207.22	April 2034	144,365.60	December 2035	28,462.66
September 2032 . . .	366,999.43	May 2034	136,274.93	January 2036	24,721.30
October 2032	351,325.19	June 2034	128,473.37	February 2036	21,132.21
November 2032	336,168.70	July 2034	120,952.02	March 2036	17,690.45
December 2032	321,514.57	August 2034	113,702.23	April 2036	14,391.21
January 2033	307,347.85	September 2034 . . .	106,715.58	May 2036	11,229.85
February 2033	293,654.03	October 2034	99,983.92	June 2036	8,201.83
March 2033	280,418.97	November 2034	93,499.31	July 2036	5,302.78
April 2033	267,628.96	December 2034	87,254.05	August 2036	2,528.44
May 2033	255,270.67	January 2035	81,240.67	September 2036 and thereafter	0.00
June 2033	243,331.13	February 2035	75,451.90		

Aggregate Group V Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$121,368,724.00	February 2013	\$ 81,555,111.84	August 2015	\$ 49,983,163.37
September 2010 . . .	120,271,630.55	March 2013	80,316,955.04	September 2015 . . .	49,108,390.77
October 2010	119,209,884.92	April 2013	79,092,973.41	October 2015	48,243,754.67
November 2010	118,105,400.89	May 2013	77,883,009.87	November 2015	47,389,141.99
December 2010	116,959,104.87	June 2013	76,686,909.03	December 2015	46,544,440.90
January 2011	115,771,965.37	July 2013	75,504,517.22	January 2016	45,709,540.79
February 2011	114,544,991.63	August 2013	74,335,682.40	February 2016	44,884,332.27
March 2011	113,279,232.27	September 2013 . . .	73,180,254.22	March 2016	44,068,707.11
April 2011	111,975,773.77	October 2013	72,038,083.96	April 2016	43,262,558.31
May 2011	110,635,738.92	November 2013	70,909,024.51	May 2016	42,467,071.20
June 2011	109,260,285.25	December 2013	69,792,930.36	June 2016	41,685,690.44
July 2011	107,850,603.31	January 2014	68,689,657.60	July 2016	40,918,171.56
August 2011	106,407,914.97	February 2014	67,599,063.88	August 2016	40,164,274.29
September 2011 . . .	104,933,471.59	March 2014	66,521,008.40	September 2016 . . .	39,423,762.45
October 2011	103,428,552.22	April 2014	65,455,351.89	October 2016	38,696,403.90
November 2011	101,940,758.94	May 2014	64,401,956.61	November 2016	37,981,970.44
December 2011	100,469,902.58	June 2014	63,360,686.30	December 2016	37,280,237.80
January 2012	99,015,796.03	July 2014	62,331,406.21	January 2017	36,590,985.51
February 2012	97,578,254.20	August 2014	61,313,983.03	February 2017	35,913,996.88
March 2012	96,157,094.02	September 2014 . . .	60,308,284.94	March 2017	35,249,058.93
April 2012	94,752,134.42	October 2014	59,314,181.53	April 2017	34,595,962.31
May 2012	93,363,196.27	November 2014	58,331,543.81	May 2017	33,954,501.23
June 2012	91,990,102.41	December 2014	57,360,244.22	June 2017	33,324,473.46
July 2012	90,632,677.60	January 2015	56,400,156.57	July 2017	32,705,680.19
August 2012	89,290,748.50	February 2015	55,451,156.05	August 2017	32,097,926.03
September 2012 . . .	87,964,143.65	March 2015	54,513,119.22	September 2017 . . .	31,501,018.93
October 2012	86,652,693.48	April 2015	53,585,923.99	October 2017	30,914,770.12
November 2012	85,356,230.23	May 2015	52,669,449.58	November 2017	30,338,994.06
December 2012	84,074,587.99	June 2015	51,763,576.56	December 2017	29,773,508.39
January 2013	82,807,602.63	July 2015	50,868,186.77	January 2018	29,218,133.88

Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2018.	\$ 28,672,694.34	September 2022 . . .	\$ 9,895,543.61	April 2027	\$ 3,148,307.35
March 2018	28,137,016.63	October 2022.	9,700,139.37	May 2027	3,079,870.89
April 2018	27,610,930.57	November 2022 . . .	9,508,346.73	June 2027.	3,012,762.16
May 2018	27,094,268.87	December 2022 . . .	9,320,101.43	July 2027	2,946,956.83
June 2018.	26,586,867.13	January 2023	9,135,340.33	August 2027	2,882,431.04
July 2018	26,088,563.78	February 2023.	8,954,001.37	September 2027 . . .	2,819,161.32
August 2018	25,599,199.98	March 2023	8,776,023.60	October 2027.	2,757,124.63
September 2018 . . .	25,118,619.65	April 2023	8,601,347.09	November 2027	2,696,298.32
October 2018.	24,646,669.37	May 2023	8,429,912.99	December 2027	2,636,660.17
November 2018. . . .	24,183,198.35	June 2023.	8,261,663.45	January 2028	2,578,188.33
December 2018	23,728,058.40	July 2023	8,096,541.63	February 2028.	2,520,861.35
January 2019	23,281,103.87	August 2023	7,934,491.69	March 2028	2,464,658.16
February 2019.	22,842,191.60	September 2023 . . .	7,775,458.75	April 2028	2,409,558.05
March 2019	22,411,180.89	October 2023.	7,619,388.88	May 2028	2,355,540.70
April 2019	21,987,933.47	November 2023	7,466,229.12	June 2028.	2,302,586.13
May 2019	21,572,313.43	December 2023	7,315,927.40	July 2028	2,250,674.73
June 2019.	21,164,187.20	January 2024	7,168,432.56	August 2028	2,199,787.23
July 2019	20,763,423.51	February 2024.	7,023,694.36	September 2028 . . .	2,149,904.71
August 2019	20,369,893.35	March 2024	6,881,663.40	October 2028.	2,101,008.58
September 2019 . . .	19,983,469.90	April 2024	6,742,291.17	November 2028	2,053,080.58
October 2019.	19,604,028.55	May 2024	6,605,530.00	December 2028	2,006,102.78
November 2019. . . .	19,231,446.83	June 2024.	6,471,333.04	January 2029	1,960,057.57
December 2019	18,865,604.38	July 2024	6,339,654.26	February 2029.	1,914,927.65
January 2020	18,506,382.88	August 2024	6,210,448.45	March 2029	1,870,696.04
February 2020.	18,153,666.08	September 2024 . . .	6,083,671.18	April 2029	1,827,346.04
March 2020	17,807,339.73	October 2024.	5,959,278.79	May 2029	1,784,861.26
April 2020	17,467,291.52	November 2024	5,837,228.39	June 2029.	1,743,225.61
May 2020	17,133,411.11	December 2024	5,717,477.85	July 2029	1,702,423.28
June 2020.	16,805,590.04	January 2025	5,599,985.75	August 2029	1,662,438.75
July 2020	16,483,721.71	February 2025.	5,484,711.43	September 2029 . . .	1,623,256.76
August 2020	16,167,701.39	March 2025	5,371,614.91	October 2029.	1,584,862.34
September 2020 . . .	15,857,426.12	April 2025	5,260,656.92	November 2029	1,547,240.78
October 2020.	15,552,794.73	May 2025	5,151,798.90	December 2029	1,510,377.64
November 2020. . . .	15,253,707.81	June 2025.	5,045,002.93	January 2030	1,474,258.74
December 2020	14,960,067.65	July 2025	4,940,231.78	February 2030.	1,438,870.13
January 2021	14,671,778.21	August 2025	4,837,448.86	March 2030	1,404,198.14
February 2021.	14,388,745.15	September 2025 . . .	4,736,618.23	April 2030	1,370,229.34
March 2021	14,110,875.71	October 2025.	4,637,704.58	May 2030	1,336,950.52
April 2021	13,838,078.78	November 2025	4,540,673.21	June 2030.	1,304,348.73
May 2021	13,570,264.78	December 2025	4,445,490.03	July 2030	1,272,411.25
June 2021.	13,307,345.71	January 2026	4,352,121.58	August 2030	1,241,125.57
July 2021	13,049,235.08	February 2026.	4,260,534.94	September 2030 . . .	1,210,479.43
August 2021	12,795,847.89	March 2026	4,170,697.80	October 2030.	1,180,460.77
September 2021 . . .	12,547,100.62	April 2026	4,082,578.41	November 2030	1,151,057.77
October 2021.	12,302,911.18	May 2026	3,996,145.58	December 2030	1,122,258.79
November 2021. . . .	12,063,198.91	June 2026.	3,911,368.66	January 2031	1,094,052.44
December 2021	11,827,884.56	July 2026	3,828,217.55	February 2031.	1,066,427.49
January 2022	11,596,890.22	August 2026	3,746,662.68	March 2031	1,039,372.96
February 2022.	11,370,139.35	September 2026 . . .	3,666,675.00	April 2031	1,012,878.03
March 2022	11,147,556.74	October 2026.	3,588,225.96	May 2031	986,932.09
April 2022	10,929,068.47	November 2026	3,511,287.53	June 2031.	961,524.74
May 2022	10,714,601.90	December 2026	3,435,832.17	July 2031	936,645.72
June 2022.	10,504,085.66	January 2027	3,361,832.81	August 2031	912,285.01
July 2022	10,297,449.62	February 2027.	3,289,262.89	September 2031 . . .	888,432.74
August 2022	10,094,624.84	March 2027	3,218,096.28	October 2031.	865,079.23

Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2031	\$ 842,214.96	March 2034	\$ 366,988.04	July 2036	\$ 114,607.12
December 2031	819,830.59	April 2034	354,863.25	August 2036	108,362.26
January 2032	797,916.97	May 2034	343,010.48	September 2036 . . .	102,271.48
February 2032	776,465.10	June 2034	331,424.36	October 2036	96,331.60
March 2032	755,466.12	July 2034	320,099.62	November 2036	90,539.53
April 2032	734,911.37	August 2034	309,031.09	December 2036	84,892.21
May 2032	714,792.33	September 2034 . . .	298,213.71	January 2037	79,386.66
June 2032	695,100.63	October 2034	287,642.48	February 2037	74,019.94
July 2032	675,828.07	November 2034	277,312.54	March 2037	68,789.17
August 2032	656,966.57	December 2034	267,219.08	April 2037	63,691.55
September 2032	638,508.23	January 2035	257,357.38	May 2037	58,724.29
October 2032	620,445.27	February 2035	247,722.85	June 2037	53,884.68
November 2032	602,770.07	March 2035	238,310.93	July 2037	49,170.06
December 2032	585,475.12	April 2035	229,117.18	August 2037	44,577.81
January 2033	568,553.09	May 2035	220,137.24	September 2037	40,105.37
February 2033	551,996.75	June 2035	211,366.81	October 2037	35,750.23
March 2033	535,799.01	July 2035	202,801.70	November 2037	31,509.92
April 2033	519,952.92	August 2035	194,437.78	December 2037	27,382.01
May 2033	504,451.65	September 2035	186,270.99	January 2038	23,364.14
June 2033	489,288.49	October 2035	178,297.37	February 2038	19,453.98
July 2033	474,456.87	November 2035	170,513.01	March 2038	15,649.24
August 2033	459,950.31	December 2035	162,914.08	April 2038	11,947.69
September 2033	445,762.48	January 2036	155,496.84	May 2038	8,347.13
October 2033	431,887.15	February 2036	148,257.59	June 2038	4,845.40
November 2033	418,318.22	March 2036	141,192.73	July 2038	1,440.40
December 2033	405,049.67	April 2036	134,298.69	August 2038 and thereafter	0.00
January 2034	392,075.63	May 2036	127,572.02		
February 2034	379,390.31	June 2036	121,009.28		

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$202,463,000.00	June 2012	\$167,672,688.40	April 2014	\$132,846,922.10
September 2010	201,249,512.89	July 2012	165,992,767.42	May 2014	131,365,908.76
October 2010	199,989,422.57	August 2012	164,322,418.58	June 2014	129,893,377.95
November 2010	198,683,295.13	September 2012	162,661,589.46	July 2014	128,429,283.18
December 2010	197,331,721.26	October 2012	161,010,227.94	August 2014	126,973,578.21
January 2011	195,935,315.82	November 2012	159,368,282.18	September 2014	125,526,217.05
February 2011	194,494,717.38	December 2012	157,735,700.63	October 2014	124,087,153.94
March 2011	193,010,587.74	January 2013	156,112,431.99	November 2014	122,656,343.40
April 2011	191,483,611.44	February 2013	154,498,425.28	December 2014	121,233,740.18
May 2011	189,914,495.23	March 2013	152,893,629.77	January 2015	119,819,299.28
June 2011	188,303,967.53	April 2013	151,297,995.01	February 2015	118,412,975.93
July 2011	186,652,777.86	May 2013	149,711,470.82	March 2015	117,014,725.63
August 2011	184,961,696.29	June 2013	148,134,007.31	April 2015	115,624,504.09
September 2011	183,231,512.80	July 2013	146,565,554.83	May 2015	114,242,267.29
October 2011	181,463,036.69	August 2013	145,006,064.03	June 2015	112,867,971.42
November 2011	179,704,617.41	September 2013	143,455,485.81	July 2015	111,501,572.94
December 2011	177,956,199.94	October 2013	141,913,771.34	August 2015	110,143,028.51
January 2012	176,217,729.53	November 2013	140,380,872.07	September 2015	108,792,295.07
February 2012	174,489,151.75	December 2013	138,856,739.67	October 2015	107,449,329.74
March 2012	172,770,412.46	January 2014	137,341,326.13	November 2015	106,114,089.92
April 2012	171,061,457.79	February 2014	135,834,583.65	December 2015	104,786,533.22
May 2012	169,362,234.19	March 2014	134,336,464.73	January 2016	103,466,617.47

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
February 2016	\$102,154,300.76	September 2020 . . .	\$ 44,218,785.52	April 2025	\$ 17,319,780.75
March 2016	100,849,541.36	October 2020	43,499,959.30	May 2025	17,012,999.18
April 2016	99,552,297.83	November 2020	42,791,967.20	June 2025	16,711,037.43
May 2016	98,262,528.89	December 2020	42,094,652.53	July 2025	16,413,824.13
June 2016	96,980,193.52	January 2021	41,407,860.82	August 2025	16,121,288.97
July 2016	95,705,250.93	February 2021	40,731,439.79	September 2025 . . .	15,833,362.64
August 2016	94,437,660.53	March 2021	40,065,239.31	October 2025	15,549,976.80
September 2016 . . .	93,177,381.95	April 2021	39,409,111.34	November 2025	15,271,064.12
October 2016	91,924,375.05	May 2021	38,762,909.98	December 2025	14,996,558.20
November 2016	90,678,599.92	June 2021	38,126,491.33	January 2026	14,726,393.63
December 2016	89,440,016.83	July 2021	37,499,713.59	February 2026	14,460,505.90
January 2017	88,208,586.30	August 2021	36,882,436.90	March 2026	14,198,831.45
February 2017	86,984,269.05	September 2021 . . .	36,274,523.42	April 2026	13,941,307.62
March 2017	85,767,026.02	October 2021	35,675,837.24	May 2026	13,687,872.66
April 2017	84,556,818.34	November 2021	35,086,244.38	June 2026	13,438,465.70
May 2017	83,353,607.39	December 2021	34,505,612.75	July 2026	13,193,026.74
June 2017	82,157,354.71	January 2022	33,933,812.12	August 2026	12,951,496.65
July 2017	80,968,022.10	February 2022	33,370,714.12	September 2026 . . .	12,713,817.13
August 2017	79,785,571.54	March 2022	32,816,192.20	October 2026	12,479,930.75
September 2017 . . .	78,609,965.20	April 2022	32,270,121.57	November 2026	12,249,780.88
October 2017	77,441,165.50	May 2022	31,732,379.24	December 2026	12,023,311.71
November 2017	76,279,135.03	June 2022	31,202,843.94	January 2027	11,800,468.25
December 2017	75,123,836.59	July 2022	30,681,396.14	February 2027	11,581,196.27
January 2018	73,975,233.19	August 2022	30,167,917.98	March 2027	11,365,442.34
February 2018	72,833,288.02	September 2022 . . .	29,662,293.29	April 2027	11,153,153.80
March 2018	71,697,964.50	October 2022	29,164,407.53	May 2027	10,944,278.75
April 2018	70,569,226.24	November 2022	28,674,147.80	June 2027	10,738,766.02
May 2018	69,456,908.38	December 2022	28,191,402.80	July 2027	10,536,565.21
June 2018	68,361,084.42	January 2023	27,716,062.79	August 2027	10,337,626.60
July 2018	67,281,518.10	February 2023	27,248,019.60	September 2027 . . .	10,141,901.24
August 2018	66,217,976.47	March 2023	26,787,166.61	October 2027	9,949,340.85
September 2018 . . .	65,170,229.86	April 2023	26,333,398.69	November 2027	9,759,897.86
October 2018	64,138,051.82	May 2023	25,886,612.22	December 2027	9,573,525.38
November 2018	63,121,219.07	June 2023	25,446,705.04	January 2028	9,390,177.21
December 2018	62,119,511.47	July 2023	25,013,576.44	February 2028	9,209,807.79
January 2019	61,132,711.97	August 2023	24,587,127.17	March 2028	9,032,372.26
February 2019	60,160,606.57	September 2023 . . .	24,167,259.35	April 2028	8,857,826.38
March 2019	59,202,984.26	October 2023	23,753,876.52	May 2028	8,686,126.55
April 2019	58,259,637.02	November 2023	23,346,883.57	June 2028	8,517,229.81
May 2019	57,330,359.73	December 2023	22,946,186.78	July 2028	8,351,093.82
June 2019	56,414,950.15	January 2024	22,551,693.72	August 2028	8,187,676.85
July 2019	55,513,208.91	February 2024	22,163,313.31	September 2028 . . .	8,026,937.78
August 2019	54,624,939.41	March 2024	21,780,955.74	October 2028	7,868,836.08
September 2019 . . .	53,749,947.84	April 2024	21,404,532.51	November 2028	7,713,331.80
October 2019	52,888,043.09	May 2024	21,033,956.34	December 2028	7,560,385.60
November 2019	52,039,036.77	June 2024	20,669,141.24	January 2029	7,409,958.68
December 2019	51,202,743.10	July 2024	20,310,002.41	February 2029	7,262,012.81
January 2020	50,378,978.95	August 2024	19,956,456.28	March 2029	7,116,510.31
February 2020	49,567,563.76	September 2024 . . .	19,608,420.46	April 2029	6,973,414.08
March 2020	48,768,319.50	October 2024	19,265,813.74	May 2029	6,832,687.51
April 2020	47,981,070.64	November 2024	18,928,556.07	June 2029	6,694,294.55
May 2020	47,205,644.15	December 2024	18,596,568.54	July 2029	6,558,199.69
June 2020	46,441,869.41	January 2025	18,269,773.36	August 2029	6,424,367.89
July 2020	45,689,578.23	February 2025	17,948,093.88	September 2029 . . .	6,292,764.66
August 2020	44,948,604.76	March 2025	17,631,454.51	October 2029	6,163,356.01

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
November 2029	\$ 6,036,108.41	December 2032	\$ 2,581,369.90	January 2036	\$ 805,180.50
December 2029	5,910,988.86	January 2033	2,515,664.08	February 2036	772,494.78
January 2030	5,787,964.82	February 2033	2,451,133.00	March 2036	740,453.89
February 2030	5,667,004.22	March 2033	2,387,758.11	April 2036	709,047.22
March 2030	5,548,075.48	April 2033	2,325,521.17	May 2036	678,264.34
April 2030	5,431,147.45	May 2033	2,264,404.17	June 2036	648,094.97
May 2030	5,316,189.47	June 2033	2,204,389.41	July 2036	618,528.97
June 2030	5,203,171.29	July 2033	2,145,459.43	August 2036	589,556.38
July 2030	5,092,063.13	August 2033	2,087,597.01	September 2036	561,167.37
August 2030	4,982,835.64	September 2033	2,030,785.23	October 2036	533,352.28
September 2030	4,875,459.89	October 2033	1,975,007.39	November 2036	506,101.58
October 2030	4,769,907.37	November 2033	1,920,247.06	December 2036	479,405.89
November 2030	4,666,150.02	December 2033	1,866,488.02	January 2037	453,255.98
December 2030	4,564,160.15	January 2034	1,813,714.34	February 2037	427,642.75
January 2031	4,463,910.49	February 2034	1,761,910.28	March 2037	402,557.25
February 2031	4,365,374.18	March 2034	1,711,060.37	April 2037	377,990.65
March 2031	4,268,524.74	April 2034	1,661,149.36	May 2037	353,934.27
April 2031	4,173,336.09	May 2034	1,612,162.23	June 2037	330,379.56
May 2031	4,079,782.52	June 2034	1,564,084.16	July 2037	307,318.10
June 2031	3,987,838.72	July 2034	1,516,900.59	August 2037	284,741.60
July 2031	3,897,479.71	August 2034	1,470,597.16	September 2037	262,641.89
August 2031	3,808,680.93	September 2034	1,425,159.72	October 2037	241,010.93
September 2031	3,721,418.13	October 2034	1,380,574.34	November 2037	219,840.81
October 2031	3,635,667.46	November 2034	1,336,827.29	December 2037	199,123.73
November 2031	3,551,405.40	December 2034	1,293,905.06	January 2038	178,852.02
December 2031	3,468,608.77	January 2035	1,251,794.33	February 2038	159,018.11
January 2032	3,387,254.74	February 2035	1,210,481.99	March 2038	139,614.58
February 2032	3,307,320.81	March 2035	1,169,955.12	April 2038	120,634.09
March 2032	3,228,784.84	April 2035	1,130,200.99	May 2038	102,069.43
April 2032	3,151,624.97	May 2035	1,091,207.07	June 2038	83,913.51
May 2032	3,075,819.69	June 2035	1,052,961.02	July 2038	66,159.32
June 2032	3,001,347.82	July 2035	1,015,450.68	August 2038	48,799.99
July 2032	2,928,188.47	August 2035	978,664.08	September 2038	31,828.74
August 2032	2,856,321.06	September 2035	942,589.42	October 2038	15,238.90
September 2032	2,785,725.32	October 2035	907,215.09	November 2038 and thereafter	0.00
October 2032	2,716,381.28	November 2035	872,529.64		
November 2032	2,648,269.27	December 2035	838,521.81		

No one is authorized to give information or to make representations in connection with the Certificates other than the information and representations contained in or incorporated into this Prospectus Supplement and the additional Disclosure Documents. We take no responsibility for 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.

Neither the Securities and Exchange Commission nor any state securities commission has approved or disapproved the Certificates or determined if this Prospectus Supplement is truthful and complete. Any representation to the contrary is a criminal offense.

TABLE OF CONTENTS

	Page
Table of Contents	S- 2
Available Information	S- 3
Summary	S- 5
Additional Risk Factors	S-11
Description of the Certificates	S-12
Certain Additional Federal Income Tax Consequences	S-40
Plan of Distribution	S-42
Legal Matters	S-42
Exhibit A	A- 1
Schedule 1	A- 2
Principal Balance Schedules	B- 1

\$4,757,266,385



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2010-99**

PROSPECTUS SUPPLEMENT

JPMorgan

August 24, 2010
