

\$1,684,051,322



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2011-63**

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

The mortgage loans underlying the Fannie Mae 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
PT(2)	1	\$ 22,594,405	SC/PT	(3)	WAC	31397U3U1	January 2041
MA	2	242,114,343	SEQ	3.2%	FIX	31397URF8	May 2029
FM	2	20,752,657	SEQ	(4)	FLT	31397URG6	May 2029
SM	2	20,752,657(5)	NTL	(4)	INV/IO	31397URH4	May 2029
MV(2)	2	15,766,000	SEQ/AD	3.5	FIX	31397URJ0	July 2024
VM(2)	2	12,498,000	SEQ/AD	3.5	FIX	31397URK7	July 2029
ZM(2)	2	27,542,647	SEQ	3.5	FIX/Z	31397URL5	July 2031
PA(2)	3	14,929,334	PAC	2.5	FIX	31397URM3	June 2041
FQ(2)	3	7,464,666	PAC	(4)	FLT	31397URN1	June 2041
SQ(2)	3	7,464,666(5)	NTL	(4)	INV/IO	31397URP6	June 2041
QL	3	195,000	PAC	4.0	FIX	31397URQ4	July 2041
QF(2)	3	3,358,521	SUP	(4)	FLT	31397URR2	July 2041
QS(2)	3	1,679,261	SUP	(4)	INV	31397URS0	July 2041
AF(2)	3	110,507,125	PT	(4)	FLT	31397URT8	July 2041
AS	3	110,507,125(5)	NTL	(4)	INV/IO	31397URU5	July 2041
JA	4	5,692,000	PAC	4.0	FIX	31397URV3	July 2041
JL	4	34,000	PAC	4.0	FIX	31397URW1	July 2041
FJ(2)	4	895,405	SUP	(4)	FLT	31397URX9	July 2041
SJ(2)	4	447,703	SUP	(4)	INV	31397URY7	July 2041
JF(2)	4	28,276,430	PT	(4)	FLT	31397URZ4	July 2041
JS	4	28,276,430(5)	NTL	(4)	INV/IO	31397USA8	July 2041

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The MY, VY, FA, PB, PC, PD, HS, HF, FD, FG, SG, FL, SL, FT, ST, GF, FH, LF, WF, VG, EM, VJ, JY, LB and LI 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 June 30, 2011.

Carefully consider the risk factors starting on page S-10 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.



Deutsche Bank Securities

The date of this Prospectus Supplement is June 24, 2011

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
KA	5	\$ 8,335,000	PAC	4.0%	FIX	31397USB6	July 2041
KL	5	23,000	PAC	4.0	FIX	31397USC4	July 2041
KF(2)	5	1,293,082	SUP	(4)	FLT	31397USD2	July 2041
KS(2)	5	646,541	SUP	(4)	INV	31397USE0	July 2041
CF(2)	5	41,190,490	PT	(4)	FLT	31397USF7	July 2041
CS	5	41,190,490(5)	NTL	(4)	INV/IO	31397USG5	July 2041
EA	6	4,382,000	PAC	4.0	FIX	31397USH3	July 2041
EL	6	28,000	PAC	4.0	FIX	31397USJ9	July 2041
FE(2)	6	730,992	SUP	(4)	FLT	31397USK6	July 2041
SE(2)	6	365,497	SUP	(4)	INV	31397USL4	July 2041
DF(2)	6	22,025,955	PT	(4)	FLT	31397USM2	July 2041
DS	6	22,025,955(5)	NTL	(4)	INV/IO	31397USN0	July 2041
FP	7	200,000,000	PAC	(4)	FLT	31397USP5	July 2041
FW	7	22,068,021	SUP	(4)	FLT	31397USQ3	July 2041
SW	7	222,068,021(5)	NTL	(4)	INV/IO	31397USR1	July 2041
FX(2)	7	700,625,000	PAC	(4)	FLT	31397USS9	July 2041
LT(2)	7	700,625,000(5)	NTL	(4)	INV/IO	31397UST7	July 2041
GT(2)	7	700,625,000(5)	NTL	(4)	INV/IO	31397USU4	July 2041
XF(2)	7	77,306,979	SUP	(4)	FLT	31397USV2	July 2041
TL(2)	7	77,306,979(5)	NTL	(4)	INV/IO	31397USW0	July 2041
TG(2)	7	77,306,979(5)	NTL	(4)	INV/IO	31397USX8	July 2041
TD(2)	7	777,931,979(5)	NTL	(4)	INV/IO	31397USY6	July 2041
SD(2)	7	777,931,979(5)	NTL	(4)	INV/IO	31397USZ3	July 2041
VE(2)	8	16,736,000	SC/SEQ/AD	4.0	FIX	31397UTA7	June 2024
EV(2)	8	11,336,000	SC/SEQ/AD	4.0	FIX	31397UTB5	June 2030
ZE(2)	8	25,000,000	SC/SEQ	4.0	FIX/Z	31397UTC3	August 2038
VK(2)	9	12,260,000	SC/SEQ/AD	4.5	FIX	31397UTD1	April 2024
KV(2)	9	9,042,000	SC/SEQ/AD	4.5	FIX	31397UTE9	July 2030
ZK(2)	9	15,909,268	SC/SEQ	4.5	FIX/Z	31397UTF6	May 2041
R		0	NPR	0	NPR	31397UTG4	July 2041
RL		0	NPR	0	NPR	31397UTH2	July 2041

- (1) See "Description of the Certificates—The Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
- (2) Exchangeable classes.
- (3) Calculated as described on page S-14.
- (4) Based on LIBOR.
- (5) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.

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AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2010 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
 - June 1, 2009, for all MBS issued on or after January 1, 2009,
 - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
 - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 1, Group 8 or Group 9 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

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

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

You can obtain copies of the Disclosure Documents by writing or calling us at:

Fannie Mae
MBS Helpline
3900 Wisconsin Avenue, N.W., Area 2H-3S
Washington, D.C. 20016
(telephone 1-800-237-8627).

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at www.fanniemae.com.

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

Deutsche Bank Securities Inc.
Syndication Operations
60 Wall Street
New York, New York 10005
(telephone 212-469-5000).

RECENT DEVELOPMENTS

On April 20, 2011, Standard and Poor's Ratings Services ("Standard & Poor's") announced that they had revised their outlook on Fannie Mae's debt issues from "stable" to "negative". Standard & Poor's indicated that this change reflects their revision of the outlook of the United States of America from "stable" to "negative" on April 18, 2011, and that pursuant to their government-related entity criteria, the ratings on Fannie Mae (and other government-related entities) are constrained by the long-term sovereign rating on the United States of America.

Standard & Poor's affirmed that their credit ratings remain "AAA" on Fannie Mae long term senior debt, "A-1+" on Fannie Mae short term senior debt, and "A" on Fannie Mae subordinated debt.

Standard & Poor's indicated that they would not raise their ratings and outlook on Fannie Mae (and other government-related entities) above those of the United States government as long as the ratings and outlook on the United States of America remain unchanged. Standard & Poor's also indicated that if they were to lower the ratings on the United States of America, the ratings on our debt and our issuer credit rating (and those of other government-related entities) would also likely be lowered.

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of June 1, 2011. 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 2011-30-LM REMIC Certificate
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Class 2011-8-AM REMIC Certificate
9	Class 2010-41-MB REMIC Certificate Class 2010-135-LE REMIC Certificate Class 2011-45-UY RCR Certificate

Group 1, Group 8 and Group 9

Exhibit A describes the underlying REMIC and RCR certificates in Group 1, Group 8 and Group 9, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on page S-3.

Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7

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	\$ 318,673,647	3.50%	3.75% to 6.00%	181 to 240
Group 3 MBS	\$ 138,133,907	6.00%	6.25% to 8.50%	241 to 360
Group 4 MBS	\$ 35,345,538	6.00%	6.25% to 8.50%	241 to 360
Group 5 MBS	\$ 51,488,113	6.00%	6.25% to 8.50%	180 to 360
Group 6 MBS	\$ 27,532,444	6.00%	6.25% to 8.50%	241 to 360
Group 7 MBS	\$1,000,000,000	7.00%	7.25% to 9.50%	60 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	\$ 318,673,647	240	232	7	4.10%
Group 3 MBS	\$ 138,133,907	360	305	45	6.56%
Group 4 MBS	\$ 35,345,538	360	309	42	6.57%
Group 5 MBS	\$ 51,488,113	360	301	53	6.52%
Group 6 MBS	\$ 27,532,444	360	324	32	6.45%
Group 7 MBS	\$1,000,000,000	360	310	42	7.62%

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.

Settlement Date

We expect to issue the certificates on June 30, 2011.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

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

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

During each interest accrual period, the PT Class will bear interest at the applicable annual rate described under “Description of the Certificates—Distributions of Interest—*The PT Class*” in this prospectus supplement.

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>
FM	0.48555%	7.00%	0.30%	LIBOR + 30 basis points
SM	6.51445%	6.70%	0.00%	6.70% – LIBOR
FQ	0.59800%	7.00%	0.40%	LIBOR + 40 basis points
SQ	6.40200%	6.60%	0.00%	6.6% – LIBOR
QF	1.39800%	6.00%	1.20%	LIBOR + 120 basis points
QS	9.20400%	9.60%	0.00%	9.6% – (2 x LIBOR)
AF	0.77800%	6.50%	0.58%	LIBOR + 58 basis points
AS	5.72200%	5.92%	0.00%	5.92% – LIBOR
FJ	1.39800%	6.00%	1.20%	LIBOR + 120 basis points
SJ	9.20400%	9.60%	0.00%	9.60% – (2 x LIBOR)
JF	0.77800%	6.50%	0.58%	LIBOR + 58 basis points
JS	5.72200%	5.92%	0.00%	5.92% – LIBOR
KF	1.39800%	6.00%	1.20%	LIBOR + 120 basis points
KS	9.20400%	9.60%	0.00%	9.60% – (2 x LIBOR)
CF	0.77800%	6.50%	0.58%	LIBOR + 58 basis points
CS	5.72200%	5.92%	0.00%	5.92% – LIBOR
FE	1.39800%	6.00%	1.20%	LIBOR + 120 basis points
SE	9.20400%	9.60%	0.00%	9.60% – (2 x LIBOR)
DF	0.77800%	6.50%	0.58%	LIBOR + 58 basis points
DS	5.72200%	5.92%	0.00%	5.92% – LIBOR
FP	0.51800%	7.00%	0.32%	LIBOR + 32 basis points
FW	0.51800%	7.00%	0.32%	LIBOR + 32 basis points
SW	6.48200%	6.68%	0.00%	6.68% – LIBOR
FX	0.54800%	7.00%	0.35%	LIBOR + 35 basis points
LT	0.05000%	0.05%	0.00%	6.65% – LIBOR
GT	0.05000%	0.05%	0.00%	6.60% – LIBOR
XF	0.54800%	7.00%	0.35%	LIBOR + 35 basis points
TL	0.05000%	0.05%	0.00%	6.65% – LIBOR
TG	0.05000%	0.05%	0.00%	6.60% – LIBOR
TD	0.05000%	0.05%	0.00%	6.55% – LIBOR
SD	6.30200%	6.50%	0.00%	6.50% – LIBOR
HF	1.39800%	6.00%	1.20%	LIBOR + 120 basis points
HS	9.20400%	9.60%	0.00%	9.60% – (2 x LIBOR)
FA	0.77800%	6.50%	0.58%	LIBOR + 58 basis points
FD	0.69800%	7.00%	0.50%	LIBOR + 50 basis points
FG	0.64800%	7.00%	0.45%	LIBOR + 45 basis points
SG	6.35200%	6.55%	0.00%	6.55% – LIBOR
FL	0.59800%	7.00%	0.40%	LIBOR + 40 basis points
SL	6.40200%	6.60%	0.00%	6.60% – LIBOR
FT	0.54800%	7.00%	0.35%	LIBOR + 35 basis points
ST	6.45200%	6.65%	0.00%	6.65% – LIBOR
LF	0.59800%	7.00%	0.40%	LIBOR + 40 basis points
GF	0.64800%	7.00%	0.45%	LIBOR + 45 basis points
FH	0.64800%	7.00%	0.45%	LIBOR + 45 basis points
WF	0.59800%	7.00%	0.40%	LIBOR + 40 basis points

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

Notional Classes

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

<u>Class</u>	
SM	100% of the FM Class
SQ	100% of the FQ Class
AS	100% of the AF Class
JS	100% of the JF Class
CS	100% of the CF Class
DS	100% of the DF Class
SW	100% of the <i>sum</i> of the FP and FW Classes
LT	100% of the FX Class
GT	100% of the FX Class
TL	100% of the XF Class
TG	100% of the XF Class
TD	100% of the <i>sum</i> of the FX and XF Classes
SD	100% of the <i>sum</i> of the FX and XF Classes
SG	100% of the <i>sum</i> of the FX and XF Classes
SL	100% of the <i>sum</i> of the FX and XF Classes
ST	100% of the <i>sum</i> of the FX and XF Classes

The notional principal balance of the LI Class will equal the *excess* of the aggregate amount of interest distributable on the Group 1 Underlying REMIC Certificate on the related distribution date *over* the amount of interest payable on the LB Class on that date, *multiplied by* a fraction the numerator of which is 12 and the denominator of which is 4.50%.

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)*

Group 1 Classes		PSA Prepayment Assumption										
		0%	100%	295%	500%	700%	900%					
PT and LB		24.8	15.0	13.0	8.0	5.6	4.2					
LI		14.7	5.1	4.2	2.8	2.1	1.7					
Group 2 Classes		PSA Prepayment Assumption										
		0%	100%	150%	300%	450%	600%					
MA, FM and SM		10.5	6.0	4.9	3.2	2.4	1.9					
MV		7.0	7.0	6.9	5.8	4.7	3.9					
VM		16.4	13.9	12.4	8.6	6.4	5.1					
ZM		19.0	16.7	15.7	12.2	9.3	7.3					
MY		19.0	16.2	14.9	10.9	8.1	6.3					
VY		11.1	10.1	9.3	7.1	5.5	4.4					
Group 3 Classes		PSA Prepayment Assumption										
		0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
PA, FQ, SQ, PB, PC and PD . . .		18.9	7.1	5.9	5.9	5.9	5.8	5.7	3.1	1.9	1.1	0.5
QL		27.8	23.5	23.5	23.5	23.5	23.4	23.2	15.2	9.6	5.4	2.6
QF and QS		29.0	20.2	16.3	10.4	1.9	1.8	1.7	0.4	0.2	0.1	0.1
AF and AS		20.8	9.6	7.9	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5

PSA Prepayment Assumption											
Group 4 Classes	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
JA	18.8	7.1	5.9	5.9	5.9	5.9	5.8	3.1	1.9	1.1	0.5
JL	27.7	24.1	24.1	24.1	24.1	24.1	24.0	16.1	10.2	5.8	2.8
FJ and SJ	28.9	20.3	16.3	10.6	2.4	1.9	1.8	0.4	0.2	0.1	0.1
JF and JS	20.8	9.7	8.0	6.9	5.3	5.2	5.1	2.7	1.7	0.9	0.5
PSA Prepayment Assumption											
Group 5 Classes	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
KA	18.9	7.1	5.9	5.9	5.9	5.9	5.8	3.2	2.0	1.1	0.5
KL	27.7	24.3	24.3	24.3	24.3	24.3	24.3	17.7	11.4	6.5	3.1
KF and KS	28.9	19.8	16.0	10.4	2.4	1.9	1.8	0.4	0.2	0.1	0.1
CF and CS	20.8	9.5	7.8	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5
PSA Prepayment Assumption											
Group 6 Classes	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
EA	18.7	7.2	5.9	5.9	5.9	5.9	5.9	3.2	2.0	1.1	0.5
EL	27.6	24.9	24.9	24.9	24.9	24.9	24.9	16.2	10.2	5.8	2.7
FE and SE	28.9	20.9	16.7	10.9	2.8	2.4	1.9	0.5	0.2	0.1	0.1
DF and DS	20.8	10.0	8.1	7.0	5.4	5.3	5.2	2.7	1.7	0.9	0.5
PSA Prepayment Assumption											
Group 7 Classes	0%	100%	182%	212%	242%	400%	700%	1000%	1400%		
FP, FX, LT, GT, LF and GF	20.4	8.5	6.0	6.0	6.0	3.8	2.0	1.2	0.6		
FW, XF, TL, TG, FH and WF	29.5	23.0	15.9	8.2	1.8	0.4	0.2	0.1	0.1		
SW, TD, SD, FD, FG, SG, FL, SL, FT and ST ...	21.3	9.9	6.9	6.2	5.5	3.4	1.8	1.1	0.6		
PSA Prepayment Assumption											
Group 8 Classes	0%	100%	214%	450%	650%	900%					
VE	7.0	7.0	5.7	3.6	2.8	2.2					
EV	16.0	13.0	8.1	4.5	3.3	2.5					
ZE	25.6	15.8	9.8	5.3	3.8	2.9					
VG	10.6	9.4	6.7	4.0	3.0	2.3					
EM	25.6	15.3	9.2	4.9	3.5	2.7					
PSA Prepayment Assumption											
Group 9 Classes	0%	100%	295%	500%	700%	900%					
VK	7.0	7.0	5.9	4.2	3.0	2.3					
KV	16.0	15.6	9.4	6.1	4.3	3.1					
ZK	28.2	20.9	14.2	9.2	6.5	4.7					
VJ	10.8	10.7	7.4	5.0	3.6	2.6					
JY	28.2	20.6	12.5	7.7	5.2	3.7					
PSA Prepayment Assumption											
Group 3/Group 4/Group 5/Group 6 Classes**	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
HF and HS	28.9	20.2	16.3	10.5	2.2	1.9	1.7	0.4	0.2	0.1	0.1
FA	20.8	9.6	7.9	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5

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

** These classes are RCR classes formed from combinations of REMIC classes in four different groups. For additional information, see Schedule 1 attached to this prospectus supplement.

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, Group 8 and Group 9 Classes also will be affected by the applicable payment priorities governing the related underlying REMIC and RCR certificates. If you invest in a Group 1, Group 8 or Group 9 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying REMIC and RCR certificates.

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

In addition, as described in the applicable Underlying REMIC Disclosure Document, principal payments on the Group 1 Underlying REMIC Certificate are governed by a principal balance schedule. As a result, the Group 1 Underlying REMIC Certificate may receive principal payments faster or slower than would otherwise have been the case. In some cases, it may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at a rate faster or slower than the rate initially assumed. In certain high prepayment scenarios, it is possible

that the effect of a principal balance schedule on principal payments over time may be eliminated. In such a case, the Group 1 Underlying REMIC Certificate would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Group 1 Underlying REMIC Certificate has adhered to the related principal balance schedule,
- any related support classes remain outstanding, or
- the Group 1 Underlying REMIC Certificate otherwise has performed as originally anticipated.

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

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

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

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

On the other hand, if any of the statutes authorizing our purchase of jumbo-conforming and high-balance mortgage loans are allowed to expire, or new legislation is enacted by the federal government that removes this authority, borrowers with jumbo-conforming and high-balance mortgage loans may find

refinancing these loans more difficult. In such event, borrowers with jumbo-conforming and high-balance mortgage loans may be less likely to refinance their mortgage loans than borrowers with conforming balance loans.

As a result of these factors, the Group 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.

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 June 1, 2011 (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:

- three groups of previously issued REMIC and RCR certificates (the “Group 1 Underlying REMIC Certificate,” “Group 8 Underlying REMIC Certificate” and “Group 9 Underlying REMIC and RCR Certificates,” and together, the “Underlying REMIC Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A, and
- six groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS” and “Group 7 MBS,” and together, the “Trust MBS”).

The Underlying REMIC Certificates evidence direct or indirect beneficial ownership interests in certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

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

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

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

We will issue the Residual Certificates in fully registered, certificated form. The “Holder” or “Certificateholder” of a Residual Certificate is its registered owner. A Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer Agent in New York, New York. U.S. Bank National Association 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 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 REMIC Certificates

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

In addition, the pools of mortgage loans backing the Group 8 Underlying REMIC Certificate have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balance that Exceed our Traditional Conforming Loan Limits*” in the MBS

Prospectus dated June 1, 2009. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at www.fanniemae.com. For additional information about the particular pools underlying the Group 8 Underlying REMIC Certificate, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Additional Risk Factors—*“Jumbo-conforming” and “high-balance” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in this prospectus supplement.

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

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

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 20 years in the case of the Group 2 MBS, and up to 30 years in the case of the Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 6 MBS and Group 7 MBS.

For additional information, see “Summary—Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7—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.

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 PT Class	Floating Rate and Inverse Floating Rate Classes

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

Accrual Classes. The ZM, ZE and ZK Classes are Accrual Classes. Interest will accrue on the Accrual Classes at the applicable annual rates specified on the cover of this prospectus supplement. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each

Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under “—Distributions of Principal” below.

The PT Class. On each Distribution Date, we will pay interest on the PT Class in an amount equal to the amount of interest distributable on the Group 1 Underlying REMIC Certificate on that Distribution Date.

During the initial interest accrual period, the PT Class is expected to bear interest at an annual rate of approximately 9.91829%.

Our determination of the interest rate for the PT Class for each interest accrual period will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

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 PT until retired.

} Structured
Collateral/
Pass-Through
Class

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

- *Group 2*

The ZM Accrual Amount to MV and VM, in that order, until retired, and thereafter to ZM.

} Accretion
Directed
Classes and
Accrual Class

The Group 2 Cash Flow Distribution Amount in the following priority:

1. To MA and FM, pro rata, until retired.
2. To MV, VM and ZM, in that order, until retired.

} Sequential
Pay Classes

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

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

- *Group 3*

The Group 3 Principal Distribution Amount as follows:

— 20.0000004344% as follows:

first, to Aggregate Group I to its Planned Balance;

} PAC Group

second, to QF and QS, pro rata, until retired; and

} Support
Classes

third, to Aggregate Group I to zero, and

} PAC Group

— 79.9999995656% to AF until retired.

} Pass-Through
Class

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

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

first, to PA and FQ, pro rata, until retired; and

second, to QL until retired.

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

- *Group 4*

The Group 4 Principal Distribution Amount as follows:

— 20.0000011317% as follows:

first, to Aggregate Group II to its Planned Balance;

} PAC Group

second, to FJ and SJ, pro rata, until retired; and

} Support
Classes

third, to Aggregate Group II to zero, and

} PAC Group

— 79.9999988683% to JF until retired.

} Pass-Through
Class

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

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

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

- *Group 5*

The Group 5 Principal Distribution Amount as follows:

— 20.0000007769% as follows:

first, to Aggregate Group III to its Planned Balance;

} PAC Group

second, to KF and KS, pro rata, until retired; and

} Support
Classes

third, to Aggregate Group III to zero, and

} PAC Group

— 79.9999992231% to CF until retired.

} Pass-Through
Class

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

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

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

- *Group 6*

The Group 6 Principal Distribution Amount as follows:

— 20.0000007264% as follows:

first, to Aggregate Group IV to its Planned Balance;

} PAC Group

second, to FE and SE, pro rata, until retired; and

} Support
Classes

- third*, to Aggregate Group IV to zero, and } PAC Group
- 79.9999992736% to DF until retired. } Pass-Through Class

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

“Aggregate Group IV” consists of the EA and EL Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to EA and EL, 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 7*

The Group 7 Principal Distribution Amount as follows:

- 22.2068021% as follows:
 - first*, to FP to its Planned Balance; } PAC Class
 - second*, to FW until retired; and } Support Class
 - third*, to FP until retired, and } PAC Class
- 77.7931979% as follows:
 - first*, to FX to its Planned Balance; } PAC Class
 - second*, to XF until retired; and } Support Class
 - third*, to FX until retired. } PAC Class

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

- *Group 8*

The ZE Accrual Amount to VE and EV, in that order, until retired, and thereafter to ZE. } Accretion Directed Classes and Accrual Class

The Group 8 Cash Flow Distribution Amount to VE, EV and ZE, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

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

- *Group 9*

The ZK Accrual Amount to VK and KV, in that order, until retired, and thereafter to ZK. } Accretion Directed Classes and Accrual Class

The Group 9 Cash Flow Distribution Amount to VK, KV and ZK, in that order, until retired. } Structured Collateral/ Sequential Pay Classes

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

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC Certificates, the applicable priority sequences governing principal payments on the Underlying REMIC Certificates, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2, Group 3, Group 4, Group 5, Group 6 and Group 7—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 June 30, 2011; and
- each Distribution Date occurs on the 25th day of a month.

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

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

<u>Groups and Classes</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 144% and 250% PSA	Between 144% and 250% PSA
Aggregate Group II Planned Balances	Between 144% and 255% PSA	Between 144% and 255% PSA
Aggregate Group III Planned Balances	Between 144% and 255% PSA	Between 144% and 255% PSA
Aggregate Group IV Planned Balances	Between 144% and 260% PSA	Between 144% and 260% PSA
FP Class Planned Balances	Between 182% and 242% PSA	Between 182% and 242% PSA
FX Class Planned Balances	Between 182% and 242% PSA	Between 182% and 242% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	PA, FQ and QL
Aggregate Group II	JA and JL
Aggregate Group III	KA and KL
Aggregate Group IV	EA and EL

See “—Decrement Tables” below for the percentages of original principal balances of the individual Classes included in the Aggregate Groups that would be outstanding at various *constant* PSA rates, including the upper and lower bands of the applicable Structuring Ranges, based on the Pricing Assumptions.

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

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

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

Yield Tables

General. The tables below illustrate the sensitivity of the pre-tax corporate bond equivalent yields to maturity of the applicable Classes to various constant percentages of PSA and, where specified, to changes in the Index. **The tables below are provided for illustrative purposes only and are not intended as a forecast or prediction of the actual yields on the applicable Classes.** We calculated the yields set forth in the tables by

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present values of the assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and
- converting the monthly rates to corporate bond equivalent rates.

These calculations do not take into account variations in the interest rates at which you could reinvest distributions on the Certificates. Accordingly, these calculations do not illustrate the return on any investment in the Certificates when reinvestment rates are taken into account.

We cannot assure you that

- the pre-tax yields on the applicable Certificates will correspond to any of the pre-tax yields shown here, or
- the aggregate purchase prices of the applicable Certificates will be as assumed.

In addition, it is unlikely that the Index will correspond to the levels shown here. Furthermore, because some of the Mortgage Loans are likely to have remaining terms to maturity shorter or longer than those assumed and interest rates higher or lower than those assumed, the principal payments on the Certificates are likely to differ from those assumed. This would be the case even if all Mortgage Loans prepay at the indicated constant percentages of PSA. Moreover, it is unlikely that

- the Mortgage Loans will prepay at a constant PSA rate until maturity,
- all of the Mortgage Loans will prepay at the same rate, or
- the level of the Index will remain constant.

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

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

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

- the interest rates for the Inverse Floating Rate Classes for the initial Interest Accrual Period are the rates listed in the table under “Summary—Interest Rates” in this prospectus supplement and for each following Interest Accrual Period will be based on the specified level of the Index, and

- the aggregate purchase prices of these Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
SM	19.000000%
SQ	17.796875%
QS	95.000000%
AS	15.625000%
SJ	95.000000%
JS	14.375000%
KS	95.000000%
CS	13.500000%
SE	95.000000%
DS	13.000000%
SW	15.468750%
LT	0.109375%
GT	0.109375%
TL	0.031250%
TG	0.031250%
TD	0.093750%
SD	14.937500%
HS	95.000000%
SG	15.031250%
SL	15.125000%
ST	15.218750%

* 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 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>150%</u>	<u>300%</u>	<u>450%</u>	<u>600%</u>
0.10000%	27.2%	23.3%	19.2%	5.2%	(10.0)%	(25.4)%
0.18555%	26.7%	22.8%	18.6%	4.6%	(10.7)%	(26.1)%
2.18555%	14.0%	9.8%	5.1%	(10.5)%	(27.2)%	(43.5)%
4.18555%	0.0%	(4.9)%	(10.3)%	(28.4)%	(47.1)%	(64.8)%
6.70000%	*	*	*	*	*	*

**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>144%</u>	<u>180%</u>	<u>250%</u>	<u>255%</u>	<u>260%</u>	<u>500%</u>	<u>750%</u>	<u>1100%</u>	<u>1500%</u>
0.100%	31.9%	27.0%	22.6%	22.6%	22.6%	22.5%	22.3%	5.0%	(19.5)%	(64.4)%	*
0.198%	31.3%	26.4%	22.0%	22.0%	22.0%	21.9%	21.7%	4.4%	(20.2)%	(65.1)%	*
2.198%	18.5%	13.5%	9.3%	9.3%	9.3%	9.1%	8.9%	(9.3)%	(34.2)%	(78.7)%	*
4.198%	4.8%	(0.5)%	(4.1)%	(4.1)%	(4.1)%	(4.3)%	(4.6)%	(24.4)%	(50.4)%	(95.2)%	*
6.600%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	10.2%	10.2%	10.3%	10.6%	12.8%	13.1%	13.3%	23.3%	35.2%	54.8%	93.0%
0.198%	10.0%	10.0%	10.0%	10.4%	12.6%	12.8%	13.1%	23.1%	35.0%	54.7%	92.9%
2.198%	5.7%	5.7%	5.8%	6.1%	8.4%	8.7%	8.9%	19.4%	31.8%	52.3%	92.4%
4.198%	1.5%	1.5%	1.6%	1.8%	4.3%	4.6%	4.8%	15.7%	28.5%	50.0%	91.9%
4.800%	0.3%	0.3%	0.4%	0.6%	3.1%	3.3%	3.6%	14.6%	27.6%	49.3%	91.8%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	34.4%	30.9%	27.7%	25.0%	19.8%	19.4%	19.1%	0.0%	(22.2)%	(59.3)%	*
0.198%	33.7%	30.2%	27.0%	24.4%	19.1%	18.8%	18.4%	(0.6)%	(22.7)%	(59.7)%	*
2.198%	19.3%	16.0%	13.0%	10.5%	5.5%	5.2%	4.8%	(13.1)%	(34.0)%	(69.1)%	*
4.198%	4.2%	1.1%	(1.8)%	(4.1)%	(8.7)%	(9.1)%	(9.4)%	(26.2)%	(45.8)%	(79.3)%	*
5.920%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	10.2%	10.2%	10.3%	10.6%	12.5%	12.8%	13.1%	22.7%	34.0%	53.3%	89.3%
0.198%	10.0%	10.0%	10.0%	10.3%	12.3%	12.6%	12.9%	22.5%	33.8%	53.2%	89.3%
2.198%	5.7%	5.7%	5.8%	6.0%	8.0%	8.4%	8.7%	18.7%	30.5%	50.7%	88.6%
4.198%	1.5%	1.5%	1.6%	1.8%	3.8%	4.3%	4.6%	15.0%	27.3%	48.3%	87.9%
4.800%	0.3%	0.3%	0.4%	0.6%	2.5%	3.1%	3.3%	13.9%	26.3%	47.6%	87.7%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	38.3%	34.6%	31.4%	28.7%	23.4%	23.1%	22.7%	3.3%	(19.2)%	(56.8)%	*
0.198%	37.5%	33.9%	30.7%	28.0%	22.7%	22.3%	21.9%	2.6%	(19.8)%	(57.3)%	*
2.198%	21.8%	18.4%	15.4%	12.9%	7.9%	7.5%	7.2%	(11.0)%	(32.1)%	(67.5)%	*
4.198%	5.6%	2.4%	(0.4)%	(2.8)%	(7.4)%	(7.8)%	(8.1)%	(25.1)%	(44.8)%	(78.7)%	*
5.920%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	10.2%	10.2%	10.3%	10.6%	12.5%	12.9%	13.1%	22.8%	34.2%	53.6%	90.0%
0.198%	10.0%	10.0%	10.0%	10.3%	12.3%	12.7%	12.9%	22.6%	34.1%	53.5%	90.0%
2.198%	5.7%	5.7%	5.8%	6.0%	8.0%	8.5%	8.7%	18.8%	30.8%	51.1%	89.3%
4.198%	1.5%	1.5%	1.6%	1.8%	3.8%	4.3%	4.6%	15.1%	27.5%	48.7%	88.7%
4.800%	0.3%	0.3%	0.4%	0.6%	2.6%	3.1%	3.4%	14.0%	26.5%	47.9%	88.5%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	41.2%	37.5%	34.3%	31.6%	26.2%	25.8%	25.4%	5.9%	(16.8)%	(54.9)%	*
0.198%	40.4%	36.7%	33.5%	30.8%	25.4%	25.0%	24.7%	5.2%	(17.5)%	(55.5)%	*
2.198%	23.6%	20.2%	17.1%	14.6%	9.6%	9.2%	8.8%	(9.4)%	(30.7)%	(66.3)%	*
4.198%	6.4%	3.2%	0.3%	(2.0)%	(6.7)%	(7.0)%	(7.4)%	(24.4)%	(44.1)%	(78.0)%	*
5.920%	*	*	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	10.2%	10.2%	10.2%	10.5%	12.2%	12.5%	12.8%	22.1%	32.9%	51.8%	85.7%
0.198%	9.9%	10.0%	10.0%	10.3%	12.0%	12.3%	12.6%	21.9%	32.7%	51.7%	85.6%
2.198%	5.7%	5.7%	5.8%	6.0%	7.7%	8.0%	8.4%	18.1%	29.4%	49.2%	84.8%
4.198%	1.5%	1.5%	1.6%	1.8%	3.4%	3.8%	4.3%	14.3%	26.0%	46.7%	83.9%
4.800%	0.2%	0.3%	0.3%	0.5%	2.2%	2.6%	3.1%	13.2%	25.1%	45.9%	83.6%

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

LIBOR	PSA Prepayment Assumption										
	50%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
0.100%	43.5%	39.8%	36.5%	33.8%	28.4%	28.0%	27.6%	7.9%	(15.0)%	(53.5)%	*
0.198%	42.6%	38.9%	35.7%	32.9%	27.6%	27.2%	26.8%	7.1%	(15.7)%	(54.0)%	*
2.198%	25.2%	21.7%	18.7%	16.1%	11.1%	10.7%	10.3%	(8.1)%	(29.4)%	(65.3)%	*
4.198%	7.5%	4.3%	1.5%	(0.9)%	(5.6)%	(5.9)%	(6.2)%	(23.4)%	(43.3)%	(77.5)%	*
5.920%	*	*	*	*	*	*	*	*	*	*	*

**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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
0.100%	41.0%	37.3%	31.2%	28.9%	26.6%	14.1%	(12.2)%	(43.2)%	(99.5)%
0.198%	40.3%	36.6%	30.5%	28.2%	25.9%	13.4%	(12.8)%	(43.7)%	(99.9)%
2.198%	25.6%	22.2%	16.4%	14.2%	12.1%	0.2%	(24.6)%	(53.8)%	*
4.198%	10.9%	7.6%	2.2%	0.2%	(1.9)%	(13.0)%	(36.4)%	(63.9)%	*
6.680%	*	*	*	*	*	*	*	*	*

**Sensitivity of the LT 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
6.600% and below	44.1%	39.8%	32.5%	32.5%	32.5%	22.0%	(4.7)%	(36.6)%	(95.1)%
6.625%	18.0%	13.9%	7.2%	7.2%	7.2%	(3.6)%	(27.8)%	(56.6)%	*
6.650%	*	*	*	*	*	*	*	*	*

**Sensitivity of the GT 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
6.550% and below	44.1%	39.8%	32.5%	32.5%	32.5%	22.0%	(4.7)%	(36.6)%	(95.1)%
6.575%	18.0%	13.9%	7.2%	7.2%	7.2%	(3.6)%	(27.8)%	(56.6)%	*
6.600% and above	*	*	*	*	*	*	*	*	*

**Sensitivity of the TL 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
6.600% and below	223.5%	223.5%	223.5%	188.3%	145.2%	*	*	*	*
6.625%	100.6%	100.6%	100.6%	76.6%	37.9%	*	*	*	*
6.650%	*	*	*	*	*	*	*	*	*

**Sensitivity of the TG 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
6.550% and below	223.5%	223.5%	223.5%	188.3%	145.2%	*	*	*	*
6.575%	100.6%	100.6%	100.6%	76.6%	37.9%	*	*	*	*
6.600% and above	*	*	*	*	*	*	*	*	*

**Sensitivity of the TD 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
6.500% and below	54.0%	50.2%	43.8%	41.4%	39.0%	25.8%	(1.7)%	(34.2)%	(93.4)%
6.525%	23.3%	19.9%	14.1%	12.0%	9.8%	(1.9)%	(26.5)%	(55.5)%	*
6.550% and above	*	*	*	*	*	*	*	*	*

**Sensitivity of the SD 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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
0.100%	41.3%	37.7%	31.6%	29.3%	27.0%	14.4%	(11.9)%	(42.9)%	(99.3)%
0.198%	40.6%	36.9%	30.8%	28.6%	26.3%	13.7%	(12.6)%	(43.5)%	(99.7)%
2.198%	25.4%	22.0%	16.2%	14.1%	11.9%	0.0%	(24.7)%	(53.9)%	*
4.198%	10.1%	6.9%	1.5%	(0.5)%	(2.6)%	(13.7)%	(37.0)%	(64.4)%	*
6.500% and above	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>										
	<u>50%</u>	<u>100%</u>	<u>144%</u>	<u>180%</u>	<u>250%</u>	<u>255%</u>	<u>260%</u>	<u>500%</u>	<u>750%</u>	<u>1100%</u>	<u>1500%</u>
0.100%	10.2%	10.2%	10.3%	10.6%	12.6%	12.9%	13.1%	22.9%	34.5%	54.0%	90.9%
0.198%	10.0%	10.0%	10.0%	10.3%	12.4%	12.7%	12.9%	22.8%	34.3%	53.9%	90.9%
2.198%	5.7%	5.7%	5.8%	6.0%	8.2%	8.5%	8.8%	19.0%	31.1%	51.4%	90.3%
4.198%	1.5%	1.5%	1.6%	1.8%	4.0%	4.4%	4.7%	15.3%	27.8%	49.1%	89.7%
4.800%	0.3%	0.3%	0.4%	0.6%	2.7%	3.1%	3.4%	14.2%	26.9%	48.3%	89.5%

**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>182%</u>	<u>212%</u>	<u>242%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1400%</u>
0.100%	41.4%	37.8%	31.6%	29.4%	27.0%	14.5%	(11.9)%	(42.9)%	(99.3)%
0.198%	40.7%	37.0%	30.9%	28.6%	26.3%	13.8%	(12.5)%	(43.4)%	(99.6)%
2.198%	25.6%	22.2%	16.4%	14.2%	12.1%	0.2%	(24.6)%	(53.8)%	*
4.198%	10.4%	7.2%	1.8%	(0.3)%	(2.3)%	(13.5)%	(36.8)%	(64.2)%	*
6.550% and above	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	182%	212%	242%	400%	700%	1000%	1400%
0.100%	41.5%	37.8%	31.7%	29.4%	27.1%	14.5%	(11.8)%	(42.8)%	(99.2)%
0.198%	40.8%	37.1%	31.0%	28.7%	26.4%	13.9%	(12.4)%	(43.3)%	(99.6)%
2.198%	25.8%	22.3%	16.5%	14.4%	12.2%	0.4%	(24.5)%	(53.6)%	*
4.198%	10.7%	7.5%	2.0%	0.0%	(2.0)%	(13.2)%	(36.5)%	(64.0)%	*
6.600% and above	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	182%	212%	242%	400%	700%	1000%	1400%
0.100%	41.6%	37.9%	31.8%	29.5%	27.2%	14.6%	(11.8)%	(42.8)%	(99.2)%
0.198%	40.8%	37.2%	31.1%	28.8%	26.5%	13.9%	(12.4)%	(43.3)%	(99.5)%
2.198%	25.9%	22.5%	16.7%	14.6%	12.4%	0.5%	(24.3)%	(53.5)%	*
4.198%	11.0%	7.7%	2.3%	0.3%	(1.8)%	(13.0)%	(36.3)%	(63.8)%	*
6.650%	*	*	*	*	*	*	*	*	*

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

Class	% PSA
LI	270%

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 LI Class would lose money on their initial investments.

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

Class	Price*
LI	19.734375%

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

Sensitivity of the LI Class to Prepayments

	PSA Prepayment Assumption					
	50%	100%	295%	500%	700%	900%
Pre-Tax Yields to Maturity	12.3%	4.2%	(2.0)%	(23.0)%	(44.7)%	(65.1)%

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 1 Classes), and
- in the case of the Group 1, Group 8 and Group 9 Classes, the applicable priority sequences affecting principal payments on the related Underlying REMIC Certificates.

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

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA rates, and the corresponding weighted average lives of those Classes. The tables have been prepared on the basis of the Pricing Assumptions.

In the case of the information set forth for each Class under 0% PSA, however, we assumed that the Mortgage Loans have the original and remaining terms to maturity and bear interest at the annual rates specified in the table below.

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 Underlying REMIC Certificate	360 months	354 months	7.00%
Group 2 MBS	240 months	240 months	6.00%
Group 3 MBS	360 months	360 months	8.50%
Group 4 MBS	360 months	360 months	8.50%
Group 5 MBS	360 months	360 months	8.50%
Group 6 MBS	360 months	360 months	8.50%
Group 7 MBS	360 months	360 months	9.50%
Group 8 Underlying REMIC Certificate	360 months	355 months	6.50%
Group 9 Underlying REMIC and RCR Certificates	360 months	(1)	7.00%

(1) The Mortgage Loans backing the Group 9 Underlying REMIC and RCR Certificates listed below are assumed to have the following remaining terms to maturity:

	<u>Remaining Terms to Maturity</u>
2010-41-MB	346 months
2010-135-LE	346 months
2011-45-UY	358 months

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

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

Percent of Original Principal Balances Outstanding

Date	PT and LB Classes						LI† Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	295%	500%	700%	900%	0%	100%	295%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	98	92	91	91	91	89
June 2013	100	100	100	100	100	100	96	81	79	72	51	32
June 2014	100	100	100	100	100	97	94	69	66	41	17	0
June 2015	100	100	100	100	91	44	92	58	53	19	0	0
June 2016	100	100	100	100	52	20	90	48	37	4	0	0
June 2017	100	100	100	79	29	9	87	39	24	0	0	0
June 2018	100	100	100	54	17	4	85	30	14	0	0	0
June 2019	100	100	100	37	9	2	82	22	6	0	0	0
June 2020	100	100	96	25	5	1	79	14	0	0	0	0
June 2021	100	100	76	17	3	*	75	6	0	0	0	0
June 2022	100	99	61	11	2	*	72	0	0	0	0	0
June 2023	100	76	48	8	1	*	68	0	0	0	0	0
June 2024	100	57	38	5	1	*	64	0	0	0	0	0
June 2025	100	46	30	3	*	*	59	0	0	0	0	0
June 2026	100	37	23	2	*	*	55	0	0	0	0	0
June 2027	100	30	18	2	*	*	49	0	0	0	0	0
June 2028	100	24	14	1	*	*	44	0	0	0	0	0
June 2029	100	19	11	1	*	*	38	0	0	0	0	0
June 2030	100	15	8	*	*	*	32	0	0	0	0	0
June 2031	100	12	6	*	*	*	25	0	0	0	0	0
June 2032	100	9	5	*	*	*	18	0	0	0	0	0
June 2033	100	7	3	*	*	*	10	0	0	0	0	0
June 2034	100	5	2	*	*	*	2	0	0	0	0	0
June 2035	76	4	2	*	*	*	0	0	0	0	0	0
June 2036	43	3	1	*	*	0	0	0	0	0	0	0
June 2037	6	2	1	*	*	0	0	0	0	0	0	0
June 2038	1	1	*	*	*	0	0	0	0	0	0	0
June 2039	*	*	*	*	*	0	0	0	0	0	0	0
June 2040	*	*	*	*	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.8	15.0	13.0	8.0	5.6	4.2	14.7	5.1	4.2	2.8	2.1	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	MA, FM and SM† Classes						MV Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	300%	450%	600%	0%	100%	150%	300%	450%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	97	93	91	86	82	77	94	94	94	94	94	94
June 2013	93	83	79	66	55	44	87	87	87	87	87	87
June 2014	90	73	66	48	32	19	81	81	81	81	81	81
June 2015	86	63	55	33	16	3	74	74	74	74	74	74
June 2016	82	54	44	21	5	0	67	67	67	67	67	0
June 2017	77	46	35	12	0	0	59	59	59	59	4	0
June 2018	73	38	27	4	0	0	52	52	52	52	0	0
June 2019	68	31	20	0	0	0	44	44	44	14	0	0
June 2020	63	25	14	0	0	0	35	35	35	0	0	0
June 2021	57	18	8	0	0	0	27	27	27	0	0	0
June 2022	51	13	3	0	0	0	18	18	18	0	0	0
June 2023	45	7	0	0	0	0	9	9	0	0	0	0
June 2024	38	2	0	0	0	0	0	0	0	0	0	0
June 2025	31	0	0	0	0	0	0	0	0	0	0	0
June 2026	24	0	0	0	0	0	0	0	0	0	0	0
June 2027	16	0	0	0	0	0	0	0	0	0	0	0
June 2028	7	0	0	0	0	0	0	0	0	0	0	0
June 2029	0	0	0	0	0	0	0	0	0	0	0	0
June 2030	0	0	0	0	0	0	0	0	0	0	0	0
June 2031	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.5	6.0	4.9	3.2	2.4	1.9	7.0	7.0	6.9	5.8	4.7	3.9

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

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

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

Date	VM Class						ZM Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	300%	450%	600%	0%	100%	150%	300%	450%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	104	104	104	104	104	104
June 2013	100	100	100	100	100	100	107	107	107	107	107	107
June 2014	100	100	100	100	100	100	111	111	111	111	111	111
June 2015	100	100	100	100	100	100	115	115	115	115	115	115
June 2016	100	100	100	100	100	53	119	119	119	119	119	119
June 2017	100	100	100	100	100	0	123	123	123	123	123	87
June 2018	100	100	100	100	0	0	128	128	128	128	118	52
June 2019	100	100	100	100	0	0	132	132	132	132	80	31
June 2020	100	100	100	10	0	0	137	137	137	137	55	19
June 2021	100	100	100	0	0	0	142	142	142	107	37	11
June 2022	100	100	100	0	0	0	147	147	147	80	24	6
June 2023	100	100	82	0	0	0	152	152	152	59	16	4
June 2024	99	99	0	0	0	0	158	158	152	42	10	2
June 2025	87	42	0	0	0	0	163	163	119	30	6	1
June 2026	74	0	0	0	0	0	169	142	89	20	4	1
June 2027	61	0	0	0	0	0	175	105	64	13	2	*
June 2028	47	0	0	0	0	0	181	70	42	8	1	*
June 2029	0	0	0	0	0	0	187	39	22	4	*	*
June 2030	0	0	0	0	0	0	96	9	5	1	*	*
June 2031	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.4	13.9	12.4	8.6	6.4	5.1	19.0	16.7	15.7	12.2	9.3	7.3

Date	MY Class						VY Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	150%	300%	450%	600%	0%	100%	150%	300%	450%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	97	97	97	97	97	97
June 2013	100	100	100	100	100	100	93	93	93	93	93	93
June 2014	100	100	100	100	100	100	89	89	89	89	89	89
June 2015	100	100	100	100	100	100	85	85	85	85	85	85
June 2016	100	100	100	100	100	71	81	81	81	81	81	23
June 2017	100	100	100	100	84	43	77	77	77	77	46	0
June 2018	100	100	100	100	58	26	73	73	73	73	0	0
June 2019	100	100	100	92	40	15	69	69	69	52	0	0
June 2020	100	100	100	70	27	9	64	64	64	5	0	0
June 2021	100	100	100	53	18	5	59	59	59	0	0	0
June 2022	100	100	100	39	12	3	54	54	54	0	0	0
June 2023	100	100	93	29	8	2	49	49	36	0	0	0
June 2024	100	100	75	21	5	1	44	44	0	0	0	0
June 2025	100	90	59	15	3	1	38	19	0	0	0	0
June 2026	100	70	44	10	2	*	33	0	0	0	0	0
June 2027	100	52	32	6	1	*	27	0	0	0	0	0
June 2028	100	35	20	4	1	*	21	0	0	0	0	0
June 2029	92	19	11	2	*	*	0	0	0	0	0	0
June 2030	48	5	3	*	*	*	0	0	0	0	0	0
June 2031	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.0	16.2	14.9	10.9	8.1	6.3	11.1	10.1	9.3	7.1	5.5	4.4

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

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

PA, FQ, SQ†, PB, PC and PD Classes

Date	PSA Prepayment Assumption										
	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	91	88	88	88	88	88	84	66	40	11
June 2013	98	82	76	76	76	76	76	58	35	13	*
June 2014	97	74	66	66	66	66	66	39	19	4	0
June 2015	96	66	57	57	57	57	57	27	10	1	0
June 2016	94	59	48	48	48	48	47	18	5	0	0
June 2017	93	52	40	40	40	40	39	12	2	0	0
June 2018	91	46	33	33	33	32	32	8	1	0	0
June 2019	90	40	27	27	27	27	26	5	0	0	0
June 2020	88	34	22	22	22	22	21	3	0	0	0
June 2021	86	29	18	18	18	18	17	2	0	0	0
June 2022	84	24	15	15	15	14	14	1	0	0	0
June 2023	81	19	12	12	12	11	11	*	0	0	0
June 2024	79	15	9	9	9	9	8	0	0	0	0
June 2025	76	10	7	7	7	7	7	0	0	0	0
June 2026	73	6	6	6	6	5	5	0	0	0	0
June 2027	70	4	4	4	4	4	4	0	0	0	0
June 2028	66	3	3	3	3	3	3	0	0	0	0
June 2029	62	2	2	2	2	2	2	0	0	0	0
June 2030	58	2	2	2	2	1	1	0	0	0	0
June 2031	53	1	1	1	1	1	1	0	0	0	0
June 2032	48	*	*	*	*	*	*	0	0	0	0
June 2033	43	0	0	0	0	0	0	0	0	0	0
June 2034	37	0	0	0	0	0	0	0	0	0	0
June 2035	30	0	0	0	0	0	0	0	0	0	0
June 2036	23	0	0	0	0	0	0	0	0	0	0
June 2037	15	0	0	0	0	0	0	0	0	0	0
June 2038	7	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.9	7.1	5.9	5.9	5.9	5.8	5.7	3.1	1.9	1.1	0.5

QL Class

Date	PSA Prepayment Assumption										
	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	100	100	100	100	100
June 2013	100	100	100	100	100	100	100	100	100	100	100
June 2014	100	100	100	100	100	100	100	100	100	100	13
June 2015	100	100	100	100	100	100	100	100	100	100	1
June 2016	100	100	100	100	100	100	100	100	100	59	*
June 2017	100	100	100	100	100	100	100	100	100	19	*
June 2018	100	100	100	100	100	100	100	100	100	6	*
June 2019	100	100	100	100	100	100	100	100	100	2	*
June 2020	100	100	100	100	100	100	100	100	53	1	*
June 2021	100	100	100	100	100	100	100	100	28	*	*
June 2022	100	100	100	100	100	100	100	100	15	*	0
June 2023	100	100	100	100	100	100	100	100	8	*	0
June 2024	100	100	100	100	100	100	100	94	4	*	0
June 2025	100	100	100	100	100	100	100	62	2	*	0
June 2026	100	100	100	100	100	100	100	41	1	*	0
June 2027	100	100	100	100	100	100	100	27	1	*	0
June 2028	100	100	100	100	100	100	100	17	*	*	0
June 2029	100	100	100	100	100	100	100	11	*	*	0
June 2030	100	100	100	100	100	100	100	7	*	*	0
June 2031	100	100	100	100	100	100	100	4	*	*	0
June 2032	100	100	100	100	100	100	100	2	*	0	0
June 2033	100	98	98	98	98	91	84	1	*	0	0
June 2034	100	61	61	61	61	56	52	1	*	0	0
June 2035	100	31	31	31	31	29	26	*	*	0	0
June 2036	100	8	8	8	8	7	7	*	*	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.8	23.5	23.5	23.5	23.5	23.4	23.2	15.2	9.6	5.4	2.6

* 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.

QF and QS Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	88	66	64	62	0	0	0	0
June 2013	100	100	100	79	40	38	35	0	0	0	0
June 2014	100	100	100	72	23	19	16	0	0	0	0
June 2015	100	100	100	68	11	7	3	0	0	0	0
June 2016	100	100	100	64	4	0	0	0	0	0	0
June 2017	100	100	100	62	1	0	0	0	0	0	0
June 2018	100	100	100	61	0	0	0	0	0	0	0
June 2019	100	100	98	59	0	0	0	0	0	0	0
June 2020	100	100	94	56	0	0	0	0	0	0	0
June 2021	100	100	90	52	0	0	0	0	0	0	0
June 2022	100	100	84	48	0	0	0	0	0	0	0
June 2023	100	100	77	44	0	0	0	0	0	0	0
June 2024	100	100	71	40	0	0	0	0	0	0	0
June 2025	100	100	64	35	0	0	0	0	0	0	0
June 2026	100	100	57	31	0	0	0	0	0	0	0
June 2027	100	93	50	27	0	0	0	0	0	0	0
June 2028	100	82	44	23	0	0	0	0	0	0	0
June 2029	100	71	37	19	0	0	0	0	0	0	0
June 2030	100	61	31	16	0	0	0	0	0	0	0
June 2031	100	51	25	13	0	0	0	0	0	0	0
June 2032	100	41	20	10	0	0	0	0	0	0	0
June 2033	100	31	15	7	0	0	0	0	0	0	0
June 2034	100	21	10	5	0	0	0	0	0	0	0
June 2035	100	12	6	3	0	0	0	0	0	0	0
June 2036	100	4	2	1	0	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	93	0	0	0	0	0	0	0	0	0	0
June 2040	48	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	20.2	16.3	10.4	1.9	1.8	1.7	0.4	0.2	0.1	0.1

AF and AS† Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	93	90	88	84	83	83	69	54	33	10
June 2013	98	85	81	77	70	69	69	47	29	11	1
June 2014	98	79	72	67	58	58	57	33	16	4	*
June 2015	97	73	65	59	49	48	47	22	9	1	*
June 2016	95	67	58	51	40	40	39	15	5	*	*
June 2017	94	61	52	45	33	33	32	10	2	*	*
June 2018	93	56	46	39	28	27	26	7	1	*	*
June 2019	92	51	41	34	23	22	22	5	1	*	0
June 2020	90	47	36	29	19	18	18	3	*	*	0
June 2021	89	42	32	25	15	15	14	2	*	*	0
June 2022	87	38	28	21	13	12	12	1	*	*	0
June 2023	85	34	24	18	10	10	9	1	*	*	0
June 2024	83	31	21	16	8	8	8	1	*	*	0
June 2025	81	27	18	13	7	6	6	*	*	*	0
June 2026	78	24	16	11	5	5	5	*	*	*	0
June 2027	75	21	13	9	4	4	4	*	*	*	0
June 2028	72	18	11	7	3	3	3	*	*	0	0
June 2029	69	16	9	6	3	2	2	*	*	0	0
June 2030	66	13	8	5	2	2	2	*	*	0	0
June 2031	62	11	6	4	1	1	1	*	*	0	0
June 2032	58	8	5	3	1	1	1	*	*	0	0
June 2033	53	6	3	2	1	1	1	*	*	0	0
June 2034	49	4	2	1	*	*	*	*	*	0	0
June 2035	43	2	1	1	*	*	*	*	*	0	0
June 2036	37	1	*	*	*	*	*	*	*	0	0
June 2037	31	0	0	0	0	0	0	0	0	0	0
June 2038	24	0	0	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	9.6	7.9	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5

* 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.

JA Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	91	88	88	88	88	88	85	67	41	12
June 2013	98	82	76	76	76	76	76	58	36	13	1
June 2014	97	74	66	66	66	66	66	40	19	4	0
June 2015	96	66	56	56	56	56	56	27	10	1	0
June 2016	94	59	48	48	48	48	48	18	5	0	0
June 2017	93	52	40	40	40	40	39	12	2	0	0
June 2018	91	46	33	33	33	33	32	8	1	0	0
June 2019	90	40	27	27	27	27	26	5	*	0	0
June 2020	88	34	22	22	22	22	21	4	0	0	0
June 2021	86	29	18	18	18	18	17	2	0	0	0
June 2022	84	24	15	15	15	15	14	1	0	0	0
June 2023	81	19	12	12	12	12	11	1	0	0	0
June 2024	79	14	9	9	9	9	9	*	0	0	0
June 2025	76	10	7	7	7	7	7	0	0	0	0
June 2026	73	6	6	6	6	6	5	0	0	0	0
June 2027	69	4	4	4	4	4	4	0	0	0	0
June 2028	66	3	3	3	3	3	3	0	0	0	0
June 2029	62	2	2	2	2	2	2	0	0	0	0
June 2030	58	2	2	2	2	2	2	0	0	0	0
June 2031	53	1	1	1	1	1	1	0	0	0	0
June 2032	48	1	1	1	1	1	1	0	0	0	0
June 2033	42	*	*	*	*	*	*	0	0	0	0
June 2034	36	0	0	0	0	0	0	0	0	0	0
June 2035	30	0	0	0	0	0	0	0	0	0	0
June 2036	22	0	0	0	0	0	0	0	0	0	0
June 2037	15	0	0	0	0	0	0	0	0	0	0
June 2038	6	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.8	7.1	5.9	5.9	5.9	5.9	5.8	3.1	1.9	1.1	0.5

JL Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	100	100	100	100	100
June 2013	100	100	100	100	100	100	100	100	100	100	100
June 2014	100	100	100	100	100	100	100	100	100	100	20
June 2015	100	100	100	100	100	100	100	100	100	100	2
June 2016	100	100	100	100	100	100	100	100	100	86	*
June 2017	100	100	100	100	100	100	100	100	100	29	*
June 2018	100	100	100	100	100	100	100	100	100	9	*
June 2019	100	100	100	100	100	100	100	100	100	3	*
June 2020	100	100	100	100	100	100	100	100	78	1	*
June 2021	100	100	100	100	100	100	100	100	42	*	*
June 2022	100	100	100	100	100	100	100	100	22	*	0
June 2023	100	100	100	100	100	100	100	100	12	*	0
June 2024	100	100	100	100	100	100	100	100	6	*	0
June 2025	100	100	100	100	100	100	100	93	3	*	0
June 2026	100	100	100	100	100	100	100	61	2	*	0
June 2027	100	100	100	100	100	100	100	40	1	*	0
June 2028	100	100	100	100	100	100	100	26	*	*	0
June 2029	100	100	100	100	100	100	100	17	*	*	0
June 2030	100	100	100	100	100	100	100	10	*	*	0
June 2031	100	100	100	100	100	100	100	6	*	*	0
June 2032	100	100	100	100	100	100	100	4	*	0	0
June 2033	100	100	100	100	100	100	100	2	*	0	0
June 2034	100	92	92	92	92	92	85	1	*	0	0
June 2035	100	51	51	51	51	51	47	1	*	0	0
June 2036	100	19	19	19	19	19	18	*	*	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	24.1	24.1	24.1	24.1	24.1	24.0	16.1	10.2	5.8	2.8

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

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

FJ and SJ Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	89	67	65	64	0	0	0	0
June 2013	100	100	100	80	43	40	38	0	0	0	0
June 2014	100	100	100	74	26	22	19	0	0	0	0
June 2015	100	100	100	69	14	11	7	0	0	0	0
June 2016	100	100	100	66	7	4	*	0	0	0	0
June 2017	100	100	100	64	4	*	0	0	0	0	0
June 2018	100	100	100	62	4	0	0	0	0	0	0
June 2019	100	100	98	60	3	0	0	0	0	0	0
June 2020	100	100	94	57	3	0	0	0	0	0	0
June 2021	100	100	89	54	3	0	0	0	0	0	0
June 2022	100	100	84	49	3	0	0	0	0	0	0
June 2023	100	100	77	45	2	0	0	0	0	0	0
June 2024	100	100	71	41	2	0	0	0	0	0	0
June 2025	100	100	64	36	2	0	0	0	0	0	0
June 2026	100	100	57	32	1	0	0	0	0	0	0
June 2027	100	92	50	28	1	0	0	0	0	0	0
June 2028	100	82	44	24	1	0	0	0	0	0	0
June 2029	100	71	38	20	1	0	0	0	0	0	0
June 2030	100	61	32	16	1	0	0	0	0	0	0
June 2031	100	51	26	13	1	0	0	0	0	0	0
June 2032	100	42	21	10	*	0	0	0	0	0	0
June 2033	100	32	16	8	*	0	0	0	0	0	0
June 2034	100	23	11	5	*	0	0	0	0	0	0
June 2035	100	15	7	3	*	0	0	0	0	0	0
June 2036	100	6	3	1	*	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	89	0	0	0	0	0	0	0	0	0	0
June 2040	46	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	20.3	16.3	10.6	2.4	1.9	1.8	0.4	0.2	0.1	0.1

JF and JS† Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	93	90	88	84	83	83	69	54	33	10
June 2013	98	86	81	77	70	69	69	47	29	11	1
June 2014	98	79	72	67	58	58	57	33	16	4	*
June 2015	97	73	65	59	49	48	47	22	9	1	*
June 2016	95	67	58	52	40	40	39	15	5	*	*
June 2017	94	61	52	45	34	33	32	10	2	*	*
June 2018	93	56	46	39	28	27	26	7	1	*	*
June 2019	92	51	41	34	23	22	22	5	1	*	0
June 2020	90	47	36	29	19	18	18	3	*	*	0
June 2021	89	43	32	25	16	15	14	2	*	*	0
June 2022	87	38	28	22	13	12	12	2	*	*	0
June 2023	85	35	25	18	10	10	10	1	*	*	0
June 2024	83	31	21	16	8	8	8	1	*	*	0
June 2025	81	28	19	13	7	6	6	*	*	*	0
June 2026	78	25	16	11	5	5	5	*	*	*	0
June 2027	75	22	14	9	4	4	4	*	*	*	0
June 2028	72	19	12	8	3	3	3	*	*	0	0
June 2029	69	16	10	6	3	2	2	*	*	0	0
June 2030	66	14	8	5	2	2	2	*	*	0	0
June 2031	62	11	6	4	1	1	1	*	*	0	0
June 2032	58	9	5	3	1	1	1	*	*	0	0
June 2033	53	7	4	2	1	1	1	*	*	0	0
June 2034	49	5	3	1	*	*	*	*	*	0	0
June 2035	43	3	2	1	*	*	*	*	*	0	0
June 2036	37	1	1	*	*	*	*	*	*	0	0
June 2037	31	0	0	0	0	0	0	0	0	0	0
June 2038	24	0	0	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	9.7	8.0	6.9	5.3	5.2	5.1	2.7	1.7	0.9	0.5

* 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.

KA Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	91	87	87	87	87	87	85	67	41	12
June 2013	98	82	76	76	76	76	76	58	36	14	1
June 2014	97	74	66	66	66	66	66	40	19	4	0
June 2015	96	66	56	56	56	56	56	27	10	1	0
June 2016	94	59	48	48	48	48	48	19	5	*	0
June 2017	93	52	40	40	40	40	39	13	3	0	0
June 2018	91	45	33	33	33	33	32	8	1	0	0
June 2019	90	39	27	27	27	27	26	6	1	0	0
June 2020	88	34	22	22	22	22	21	4	*	0	0
June 2021	86	28	18	18	18	18	17	2	0	0	0
June 2022	84	23	15	15	15	15	14	2	0	0	0
June 2023	81	18	12	12	12	12	11	1	0	0	0
June 2024	79	14	9	9	9	9	9	1	0	0	0
June 2025	76	10	7	7	7	7	7	*	0	0	0
June 2026	73	6	6	6	6	6	6	*	0	0	0
June 2027	70	5	5	5	5	5	4	0	0	0	0
June 2028	66	3	3	3	3	3	3	0	0	0	0
June 2029	62	3	3	3	3	3	2	0	0	0	0
June 2030	58	2	2	2	2	2	2	0	0	0	0
June 2031	53	1	1	1	1	1	1	0	0	0	0
June 2032	48	1	1	1	1	1	1	0	0	0	0
June 2033	42	*	*	*	*	*	*	0	0	0	0
June 2034	36	*	*	*	*	*	*	0	0	0	0
June 2035	30	0	0	0	0	0	0	0	0	0	0
June 2036	23	0	0	0	0	0	0	0	0	0	0
June 2037	15	0	0	0	0	0	0	0	0	0	0
June 2038	7	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.9	7.1	5.9	5.9	5.9	5.9	5.8	3.2	2.0	1.1	0.5

KL Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	100	100	100	100	100
June 2013	100	100	100	100	100	100	100	100	100	100	100
June 2014	100	100	100	100	100	100	100	100	100	100	42
June 2015	100	100	100	100	100	100	100	100	100	100	4
June 2016	100	100	100	100	100	100	100	100	100	100	*
June 2017	100	100	100	100	100	100	100	100	100	61	*
June 2018	100	100	100	100	100	100	100	100	100	20	*
June 2019	100	100	100	100	100	100	100	100	100	7	*
June 2020	100	100	100	100	100	100	100	100	100	2	*
June 2021	100	100	100	100	100	100	100	100	88	1	*
June 2022	100	100	100	100	100	100	100	100	47	*	0
June 2023	100	100	100	100	100	100	100	100	24	*	0
June 2024	100	100	100	100	100	100	100	100	13	*	0
June 2025	100	100	100	100	100	100	100	100	7	*	0
June 2026	100	100	100	100	100	100	100	100	3	*	0
June 2027	100	100	100	100	100	100	100	83	2	*	0
June 2028	100	100	100	100	100	100	100	53	1	*	0
June 2029	100	100	100	100	100	100	100	33	*	*	0
June 2030	100	100	100	100	100	100	100	21	*	*	0
June 2031	100	100	100	100	100	100	100	13	*	*	0
June 2032	100	100	100	100	100	100	100	7	*	*	0
June 2033	100	100	100	100	100	100	100	4	*	0	0
June 2034	100	100	100	100	100	100	100	2	*	0	0
June 2035	100	70	70	70	70	70	65	1	*	0	0
June 2036	100	5	5	5	5	5	4	*	*	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.7	24.3	24.3	24.3	24.3	24.3	24.3	17.7	11.4	6.5	3.1

* 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.

KF and KS Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	89	67	65	64	0	0	0	0
June 2013	100	100	100	80	42	40	37	0	0	0	0
June 2014	100	100	100	73	25	22	19	0	0	0	0
June 2015	100	100	100	69	14	10	7	0	0	0	0
June 2016	100	100	100	65	7	3	0	0	0	0	0
June 2017	100	100	100	63	4	*	0	0	0	0	0
June 2018	100	100	100	62	4	0	0	0	0	0	0
June 2019	100	100	98	60	3	0	0	0	0	0	0
June 2020	100	100	94	57	3	0	0	0	0	0	0
June 2021	100	100	89	53	3	0	0	0	0	0	0
June 2022	100	100	83	49	3	0	0	0	0	0	0
June 2023	100	100	76	44	2	0	0	0	0	0	0
June 2024	100	100	69	40	2	0	0	0	0	0	0
June 2025	100	100	63	35	2	0	0	0	0	0	0
June 2026	100	99	56	31	1	0	0	0	0	0	0
June 2027	100	89	49	27	1	0	0	0	0	0	0
June 2028	100	78	42	23	1	0	0	0	0	0	0
June 2029	100	68	36	19	1	0	0	0	0	0	0
June 2030	100	57	30	15	1	0	0	0	0	0	0
June 2031	100	47	24	12	*	0	0	0	0	0	0
June 2032	100	37	18	9	*	0	0	0	0	0	0
June 2033	100	28	13	7	*	0	0	0	0	0	0
June 2034	100	18	9	4	*	0	0	0	0	0	0
June 2035	100	9	4	2	*	0	0	0	0	0	0
June 2036	100	1	*	*	*	0	0	0	0	0	0
June 2037	100	0	0	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	90	0	0	0	0	0	0	0	0	0	0
June 2040	47	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	19.8	16.0	10.4	2.4	1.9	1.8	0.4	0.2	0.1	0.1

CF and CS† Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	92	90	88	84	83	83	69	54	33	10
June 2013	98	85	81	77	70	69	69	47	29	11	1
June 2014	98	79	72	67	58	58	57	33	16	4	*
June 2015	97	72	65	59	48	48	47	22	8	1	*
June 2016	95	67	58	51	40	40	39	15	5	*	*
June 2017	94	61	51	45	33	33	32	10	2	*	*
June 2018	93	56	46	39	28	27	26	7	1	*	*
June 2019	92	51	40	33	23	22	21	5	1	*	0
June 2020	90	46	36	29	19	18	18	3	*	*	0
June 2021	89	42	31	25	15	15	14	2	*	*	0
June 2022	87	38	28	21	12	12	12	1	*	*	0
June 2023	85	34	24	18	10	10	9	1	*	*	0
June 2024	83	30	21	15	8	8	7	1	*	*	0
June 2025	81	27	18	13	7	6	6	*	*	*	0
June 2026	78	24	15	11	5	5	5	*	*	*	0
June 2027	75	21	13	9	4	4	4	*	*	*	0
June 2028	72	18	11	7	3	3	3	*	*	0	0
June 2029	69	15	9	6	2	2	2	*	*	0	0
June 2030	66	13	7	5	2	2	2	*	*	0	0
June 2031	62	10	6	4	1	1	1	*	*	0	0
June 2032	58	8	4	3	1	1	1	*	*	0	0
June 2033	53	6	3	2	1	1	1	*	*	0	0
June 2034	49	4	2	1	*	*	*	*	*	0	0
June 2035	43	2	1	1	*	*	*	*	*	0	0
June 2036	37	*	*	*	*	*	*	*	0	0	0
June 2037	31	0	0	0	0	0	0	0	0	0	0
June 2038	24	0	0	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	9.5	7.8	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5

* 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.

EA Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	91	88	88	88	88	88	86	67	41	12
June 2013	98	82	76	76	76	76	76	59	36	13	1
June 2014	97	74	66	66	66	66	66	41	19	4	0
June 2015	96	66	56	56	56	56	56	28	10	1	0
June 2016	94	59	48	48	48	48	48	19	5	0	0
June 2017	93	52	40	40	40	40	40	13	2	0	0
June 2018	91	46	33	33	33	33	33	8	1	0	0
June 2019	90	40	27	27	27	27	27	6	*	0	0
June 2020	88	34	22	22	22	22	22	4	0	0	0
June 2021	86	29	18	18	18	18	18	2	0	0	0
June 2022	83	24	15	15	15	15	15	1	0	0	0
June 2023	81	19	12	12	12	12	12	1	0	0	0
June 2024	78	15	9	9	9	9	9	*	0	0	0
June 2025	76	11	7	7	7	7	7	0	0	0	0
June 2026	72	7	6	6	6	6	6	0	0	0	0
June 2027	69	4	4	4	4	4	4	0	0	0	0
June 2028	65	3	3	3	3	3	3	0	0	0	0
June 2029	61	3	3	3	3	3	3	0	0	0	0
June 2030	57	2	2	2	2	2	2	0	0	0	0
June 2031	52	1	1	1	1	1	1	0	0	0	0
June 2032	47	1	1	1	1	1	1	0	0	0	0
June 2033	41	*	*	*	*	*	*	0	0	0	0
June 2034	35	*	*	*	*	*	*	0	0	0	0
June 2035	29	0	0	0	0	0	0	0	0	0	0
June 2036	21	0	0	0	0	0	0	0	0	0	0
June 2037	14	0	0	0	0	0	0	0	0	0	0
June 2038	5	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	18.7	7.2	5.9	5.9	5.9	5.9	5.9	3.2	2.0	1.1	0.5

EL Class											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	100	100	100	100	100
June 2013	100	100	100	100	100	100	100	100	100	100	100
June 2014	100	100	100	100	100	100	100	100	100	100	19
June 2015	100	100	100	100	100	100	100	100	100	100	2
June 2016	100	100	100	100	100	100	100	100	100	82	*
June 2017	100	100	100	100	100	100	100	100	100	27	*
June 2018	100	100	100	100	100	100	100	100	100	9	*
June 2019	100	100	100	100	100	100	100	100	100	3	*
June 2020	100	100	100	100	100	100	100	100	75	1	*
June 2021	100	100	100	100	100	100	100	100	40	*	*
June 2022	100	100	100	100	100	100	100	100	21	*	0
June 2023	100	100	100	100	100	100	100	100	11	*	0
June 2024	100	100	100	100	100	100	100	100	6	*	0
June 2025	100	100	100	100	100	100	100	92	3	*	0
June 2026	100	100	100	100	100	100	100	61	2	*	0
June 2027	100	100	100	100	100	100	100	40	1	*	0
June 2028	100	100	100	100	100	100	100	26	*	*	0
June 2029	100	100	100	100	100	100	100	17	*	*	0
June 2030	100	100	100	100	100	100	100	11	*	*	0
June 2031	100	100	100	100	100	100	100	7	*	*	0
June 2032	100	100	100	100	100	100	100	4	*	*	0
June 2033	100	100	100	100	100	100	100	3	*	0	0
June 2034	100	100	100	100	100	100	100	1	*	0	0
June 2035	100	72	72	72	72	72	72	1	*	0	0
June 2036	100	42	42	42	42	42	42	*	*	0	0
June 2037	100	18	18	18	18	18	18	*	*	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.6	24.9	24.9	24.9	24.9	24.9	24.9	16.2	10.2	5.8	2.7

* 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.

FE and SE Classes											
PSA Prepayment Assumption											
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	89	68	67	65	0	0	0	0
June 2013	100	100	100	81	45	43	40	0	0	0	0
June 2014	100	100	100	75	29	26	23	0	0	0	0
June 2015	100	100	100	70	18	14	11	0	0	0	0
June 2016	100	100	100	67	11	7	4	0	0	0	0
June 2017	100	100	100	65	8	4	1	0	0	0	0
June 2018	100	100	100	64	7	3	0	0	0	0	0
June 2019	100	100	98	62	6	3	0	0	0	0	0
June 2020	100	100	95	59	6	3	0	0	0	0	0
June 2021	100	100	90	55	5	3	0	0	0	0	0
June 2022	100	100	84	51	5	2	0	0	0	0	0
June 2023	100	100	78	46	4	2	0	0	0	0	0
June 2024	100	100	72	42	4	2	0	0	0	0	0
June 2025	100	100	65	38	3	2	0	0	0	0	0
June 2026	100	100	59	33	3	1	0	0	0	0	0
June 2027	100	94	52	29	2	1	0	0	0	0	0
June 2028	100	85	46	25	2	1	0	0	0	0	0
June 2029	100	75	40	22	2	1	0	0	0	0	0
June 2030	100	66	34	18	1	1	0	0	0	0	0
June 2031	100	57	29	15	1	1	0	0	0	0	0
June 2032	100	48	24	12	1	*	0	0	0	0	0
June 2033	100	39	19	10	1	*	0	0	0	0	0
June 2034	100	31	15	7	*	*	0	0	0	0	0
June 2035	100	22	10	5	*	*	0	0	0	0	0
June 2036	100	15	7	3	*	*	0	0	0	0	0
June 2037	100	7	3	1	*	*	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	0	0
June 2039	85	0	0	0	0	0	0	0	0	0	0
June 2040	44	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	20.9	16.7	10.9	2.8	2.4	1.9	0.5	0.2	0.1	0.1

	DF and DS† Classes											FP, FX, LT†, GT†, LF and GF Classes								
	PSA Prepayment Assumption											PSA Prepayment Assumption								
Date	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%	0%	100%	182%	212%	242%	400%	700%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	93	90	88	84	83	83	69	54	34	10	99	92	87	87	87	83	64	44	18
June 2013	98	86	81	77	70	70	69	48	29	11	1	99	84	75	75	75	62	36	17	3
June 2014	98	79	73	68	59	58	57	33	16	4	*	98	77	64	64	64	47	21	7	*
June 2015	97	73	65	59	49	48	48	23	9	1	*	97	71	55	55	55	35	12	3	*
June 2016	95	67	58	52	41	40	39	15	5	*	*	96	64	47	47	47	26	7	1	*
June 2017	94	62	52	45	34	33	33	11	2	*	*	95	58	39	39	39	19	4	*	*
June 2018	93	57	47	39	28	27	27	7	1	*	*	94	53	33	33	33	14	2	*	*
June 2019	92	52	42	34	23	23	22	5	1	*	0	92	47	27	27	27	11	1	*	*
June 2020	90	48	37	30	19	19	18	3	*	*	0	91	42	23	23	23	8	1	*	*
June 2021	89	43	33	26	16	15	15	2	*	*	0	89	38	19	19	19	6	*	*	0
June 2022	87	39	29	22	13	13	12	2	*	*	0	87	33	16	16	16	4	*	*	0
June 2023	85	36	25	19	11	10	10	1	*	*	0	85	29	13	13	13	3	*	*	0
June 2024	83	32	22	16	9	8	8	1	*	*	0	83	25	10	10	10	2	*	*	0
June 2025	81	29	19	14	7	7	6	*	*	*	0	81	21	9	9	9	2	*	*	0
June 2026	78	26	17	12	6	5	5	*	*	*	0	78	18	7	7	7	1	*	*	0
June 2027	75	23	14	10	5	4	4	*	*	*	0	76	14	6	6	6	1	*	*	0
June 2028	72	20	12	8	4	3	3	*	*	0	0	72	11	4	4	4	1	*	*	0
June 2029	69	18	10	7	3	3	3	*	*	0	0	69	8	3	3	3	*	*	*	0
June 2030	66	15	9	6	2	2	2	*	*	0	0	65	5	3	3	3	*	*	*	0
June 2031	62	13	7	4	2	2	1	*	*	0	0	61	2	2	2	2	*	*	0	0
June 2032	58	11	6	4	1	1	1	*	*	0	0	57	1	1	1	1	*	*	0	0
June 2033	53	9	5	3	1	1	1	*	*	0	0	52	1	1	1	1	*	*	0	0
June 2034	49	7	3	2	1	1	1	*	*	0	0	46	1	1	1	1	*	*	0	0
June 2035	43	5	2	1	*	*	*	*	*	0	0	40	*	*	*	*	*	*	0	0
June 2036	37	3	2	1	*	*	*	*	*	0	0	33	*	*	*	*	*	*	0	0
June 2037	31	2	1	*	*	*	*	*	*	0	0	26	0	0	0	0	0	0	0	0
June 2038	24	0	0	0	0	0	0	0	0	0	0	18	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	10.0	8.1	7.0	5.4	5.3	5.2	2.7	1.7	0.9	0.5	20.4	8.5	6.0	6.0	6.0	3.8	2.0	1.2	0.6

* 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	FW, XF, TL†, TG†, FH and WF Classes									SW†, TD†, SD†, FD, FG, SG†, FL, SL†, FT and ST† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	182%	212%	242%	400%	700%	1000%	1400%	0%	100%	182%	212%	242%	400%	700%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	82	64	0	0	0	0	99	93	88	86	84	75	57	39	16
June 2013	100	100	100	69	38	0	0	0	0	99	86	77	74	71	56	33	16	2
June 2014	100	100	100	60	21	0	0	0	0	98	80	68	64	60	42	19	6	*
June 2015	100	100	100	53	9	0	0	0	0	97	74	59	55	50	31	11	2	*
June 2016	100	100	100	49	3	0	0	0	0	96	68	52	47	42	23	6	1	*
June 2017	100	100	100	48	*	0	0	0	0	95	62	45	40	35	17	3	*	*
June 2018	100	100	99	47	0	0	0	0	0	94	57	39	34	30	13	2	*	*
June 2019	100	100	97	45	0	0	0	0	0	93	53	34	29	25	10	1	*	*
June 2020	100	100	93	42	0	0	0	0	0	92	48	30	25	20	7	1	*	*
June 2021	100	100	87	40	0	0	0	0	0	90	44	26	21	17	5	*	*	0
June 2022	100	100	81	36	0	0	0	0	0	89	40	22	18	14	4	*	*	0
June 2023	100	100	74	33	0	0	0	0	0	87	36	19	15	12	3	*	*	0
June 2024	100	100	67	30	0	0	0	0	0	85	32	16	12	9	2	*	*	0
June 2025	100	100	60	26	0	0	0	0	0	83	29	14	10	8	1	*	*	0
June 2026	100	100	53	23	0	0	0	0	0	81	26	12	8	6	1	*	*	0
June 2027	100	100	47	20	0	0	0	0	0	78	23	10	7	5	1	*	*	0
June 2028	100	100	40	17	0	0	0	0	0	75	20	8	6	4	1	*	*	0
June 2029	100	100	34	14	0	0	0	0	0	72	17	7	5	3	*	*	*	0
June 2030	100	100	29	12	0	0	0	0	0	69	15	5	4	2	*	*	*	0
June 2031	100	100	23	9	0	0	0	0	0	65	12	4	3	2	*	*	0	0
June 2032	100	85	18	7	0	0	0	0	0	61	10	3	2	1	*	*	0	0
June 2033	100	66	14	5	0	0	0	0	0	56	8	2	1	1	*	*	0	0
June 2034	100	48	10	4	0	0	0	0	0	51	5	2	1	1	*	*	0	0
June 2035	100	31	6	2	0	0	0	0	0	46	3	1	1	*	*	*	0	0
June 2036	100	14	3	1	0	0	0	0	0	40	2	*	*	*	*	*	0	0
June 2037	100	0	0	0	0	0	0	0	0	33	0	0	0	0	0	0	0	0
June 2038	100	0	0	0	0	0	0	0	0	26	0	0	0	0	0	0	0	0
June 2039	100	0	0	0	0	0	0	0	0	18	0	0	0	0	0	0	0	0
June 2040	96	0	0	0	0	0	0	0	0	10	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.5	23.0	15.9	8.2	1.8	0.4	0.2	0.1	0.1	21.3	9.9	6.9	6.2	5.5	3.4	1.8	1.1	0.6

Date	VE Class						EV Class						ZE Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	214%	450%	650%	900%	0%	100%	214%	450%	650%	900%	0%	100%	214%	450%	650%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	94	94	94	94	94	94	100	100	100	100	100	100	104	104	104	104	104	104
June 2013	88	88	88	88	88	88	100	100	100	100	100	100	108	108	108	108	108	108
June 2014	81	81	81	81	53	0	100	100	100	100	100	0	113	113	113	113	113	19
June 2015	74	74	74	64	0	0	100	100	100	100	0	0	117	117	117	117	28	0
June 2016	67	67	67	0	0	0	100	100	100	0	0	0	122	122	122	85	0	0
June 2017	60	60	60	0	0	0	100	100	100	0	0	0	127	127	127	0	0	0
June 2018	52	52	52	0	0	0	100	100	100	0	0	0	132	132	132	0	0	0
June 2019	44	44	0	0	0	0	100	100	64	0	0	0	138	138	138	0	0	0
June 2020	35	35	0	0	0	0	100	100	0	0	0	0	143	143	108	0	0	0
June 2021	27	27	0	0	0	0	100	100	0	0	0	0	149	149	57	0	0	0
June 2022	18	18	0	0	0	0	100	100	0	0	0	0	155	155	14	0	0	0
June 2023	8	8	0	0	0	0	100	100	0	0	0	0	161	161	0	0	0	0
June 2024	0	0	0	0	0	0	98	49	0	0	0	0	168	168	0	0	0	0
June 2025	0	0	0	0	0	0	82	0	0	0	0	0	175	149	0	0	0	0
June 2026	0	0	0	0	0	0	67	0	0	0	0	0	182	111	0	0	0	0
June 2027	0	0	0	0	0	0	50	0	0	0	0	0	189	76	0	0	0	0
June 2028	0	0	0	0	0	0	33	0	0	0	0	0	197	43	0	0	0	0
June 2029	0	0	0	0	0	0	16	0	0	0	0	0	205	12	0	0	0	0
June 2030	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2031	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2032	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2033	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2034	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2035	0	0	0	0	0	0	0	0	0	0	0	0	212	0	0	0	0	0
June 2036	0	0	0	0	0	0	0	0	0	0	0	0	151	0	0	0	0	0
June 2037	0	0	0	0	0	0	0	0	0	0	0	0	79	0	0	0	0	0
June 2038	0	0	0	0	0	0	0	0	0	0	0	0	3	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	5.7	3.6	2.8	2.2	16.0	13.0	8.1	4.5	3.3	2.5	25.6	15.8	9.8	5.3	3.8	2.9

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

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

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

Date	VG Class						EM Class						VK Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	214%	450%	650%	900%	0%	100%	214%	450%	650%	900%	0%	100%	295%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	96	96	96	96	96	96	100	100	100	100	100	100	94	94	94	94	94	94
June 2013	93	93	93	93	93	93	100	100	100	100	100	100	88	88	88	88	88	88
June 2014	89	89	89	89	72	0	100	100	100	100	91	9	81	81	81	81	70	0
June 2015	85	85	85	79	0	0	100	100	100	97	13	0	74	74	74	74	0	0
June 2016	80	80	80	0	0	0	100	100	100	40	0	0	67	67	67	31	0	0
June 2017	76	76	76	0	0	0	100	100	100	0	0	0	60	60	60	0	0	0
June 2018	71	71	71	0	0	0	100	100	100	0	0	0	52	52	52	0	0	0
June 2019	66	66	26	0	0	0	100	100	78	0	0	0	44	44	26	0	0	0
June 2020	61	61	0	0	0	0	100	100	51	0	0	0	35	35	0	0	0	0
June 2021	56	56	0	0	0	0	100	100	27	0	0	0	26	26	0	0	0	0
June 2022	51	51	0	0	0	0	100	100	6	0	0	0	17	17	0	0	0	0
June 2023	45	45	0	0	0	0	100	100	0	0	0	0	7	7	0	0	0	0
June 2024	39	20	0	0	0	0	100	90	0	0	0	0	0	0	0	0	0	0
June 2025	33	0	0	0	0	0	100	70	0	0	0	0	0	0	0	0	0	0
June 2026	27	0	0	0	0	0	100	52	0	0	0	0	0	0	0	0	0	0
June 2027	20	0	0	0	0	0	100	36	0	0	0	0	0	0	0	0	0	0
June 2028	13	0	0	0	0	0	100	20	0	0	0	0	0	0	0	0	0	0
June 2029	6	0	0	0	0	0	100	6	0	0	0	0	0	0	0	0	0	0
June 2030	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2031	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2032	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2033	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2034	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2035	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0	0	0
June 2036	0	0	0	0	0	0	71	0	0	0	0	0	0	0	0	0	0	0
June 2037	0	0	0	0	0	0	37	0	0	0	0	0	0	0	0	0	0	0
June 2038	0	0	0	0	0	0	2	0	0	0	0	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.6	9.4	6.7	4.0	3.0	2.3	25.6	15.3	9.2	4.9	3.5	2.7	7.0	7.0	5.9	4.2	3.0	2.3

Date	KV Class						ZK Class						VJ Class					
	PSA Prepayment Assumption						PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	295%	500%	700%	900%	0%	100%	295%	500%	700%	900%	0%	100%	295%	500%	700%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
June 2012	100	100	100	100	100	100	105	105	105	105	105	105	97	97	97	97	97	97
June 2013	100	100	100	100	100	100	109	109	109	109	109	109	93	93	93	93	93	93
June 2014	100	100	100	100	100	65	114	114	114	114	114	114	89	89	89	89	83	28
June 2015	100	100	100	100	76	0	120	120	120	120	120	74	85	85	85	85	32	0
June 2016	100	100	100	100	0	0	125	125	125	125	105	33	81	81	81	60	0	0
June 2017	100	100	100	53	0	0	131	131	131	131	59	15	77	77	77	22	0	0
June 2018	100	100	100	0	0	0	137	137	137	123	33	7	72	72	72	0	0	0
June 2019	100	100	100	0	0	0	143	143	143	83	18	3	68	68	57	0	0	0
June 2020	100	100	75	0	0	0	150	150	150	55	10	1	63	63	32	0	0	0
June 2021	100	100	15	0	0	0	157	157	157	37	6	1	58	58	7	0	0	0
June 2022	100	100	0	0	0	0	164	164	144	25	3	*	52	52	0	0	0	0
June 2023	100	100	0	0	0	0	171	171	113	16	2	*	47	47	0	0	0	0
June 2024	96	96	0	0	0	0	179	179	87	11	1	*	41	41	0	0	0	0
June 2025	82	82	0	0	0	0	188	188	66	7	*	*	35	35	0	0	0	0
June 2026	66	66	0	0	0	0	196	196	50	4	*	*	28	28	0	0	0	0
June 2027	51	51	0	0	0	0	205	205	37	3	*	*	21	21	0	0	0	0
June 2028	34	13	0	0	0	0	215	215	27	2	*	*	14	5	0	0	0	0
June 2029	17	0	0	0	0	0	224	197	19	1	*	*	7	0	0	0	0	0
June 2030	0	0	0	0	0	0	234	166	13	1	*	*	0	0	0	0	0	0
June 2031	0	0	0	0	0	0	234	124	9	*	*	*	0	0	0	0	0	0
June 2032	0	0	0	0	0	0	234	85	5	*	*	*	0	0	0	0	0	0
June 2033	0	0	0	0	0	0	234	59	3	*	*	*	0	0	0	0	0	0
June 2034	0	0	0	0	0	0	234	41	2	*	*	0	0	0	0	0	0	0
June 2035	0	0	0	0	0	0	234	27	1	*	*	0	0	0	0	0	0	0
June 2036	0	0	0	0	0	0	234	16	1	*	*	0	0	0	0	0	0	0
June 2037	0	0	0	0	0	0	234	9	*	*	*	0	0	0	0	0	0	0
June 2038	0	0	0	0	0	0	202	2	*	*	*	0	0	0	0	0	0	0
June 2039	0	0	0	0	0	0	152	0	0	0	0	0	0	0	0	0	0	0
June 2040	0	0	0	0	0	0	29	0	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	15.6	9.4	6.1	4.3	3.1	28.2	20.9	14.2	9.2	6.5	4.7	10.8	10.7	7.4	5.0	3.6	2.6

* 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.

Date	JY Class						HF and HS Classes											
	PSA Prepayment Assumption						PSA Prepayment Assumption											
	0%	100%	295%	500%	700%	900%	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%	
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
June 2012	100	100	100	100	100	100	100	100	100	89	66	65	63	0	0	0	0	
June 2013	100	100	100	100	100	100	100	100	100	80	42	39	37	0	0	0	0	
June 2014	100	100	100	100	96	65	100	100	100	73	24	21	18	0	0	0	0	
June 2015	100	100	100	100	70	32	100	100	100	68	13	9	6	0	0	0	0	
June 2016	100	100	100	88	45	14	100	100	100	65	6	2	*	0	0	0	0	
June 2017	100	100	100	69	25	6	100	100	100	63	3	1	*	0	0	0	0	
June 2018	100	100	100	53	14	3	100	100	100	62	2	*	0	0	0	0	0	
June 2019	100	100	94	35	8	1	100	100	98	60	2	*	0	0	0	0	0	
June 2020	100	100	82	24	4	1	100	100	94	57	2	*	0	0	0	0	0	
June 2021	100	100	71	16	2	*	100	100	89	53	2	*	0	0	0	0	0	
June 2022	100	100	62	10	1	*	100	100	84	49	1	*	0	0	0	0	0	
June 2023	100	100	48	7	1	*	100	100	77	45	1	*	0	0	0	0	0	
June 2024	100	100	37	5	*	*	100	100	71	40	1	*	0	0	0	0	0	
June 2025	100	100	28	3	*	*	100	100	64	36	1	*	0	0	0	0	0	
June 2026	100	100	21	2	*	*	100	100	57	31	1	*	0	0	0	0	0	
June 2027	100	100	16	1	*	*	100	92	50	27	1	*	0	0	0	0	0	
June 2028	100	95	12	1	*	*	100	82	44	23	1	*	0	0	0	0	0	
June 2029	100	84	8	*	*	*	100	71	37	20	*	*	0	0	0	0	0	
June 2030	100	71	6	*	*	*	100	61	31	16	*	*	0	0	0	0	0	
June 2031	100	53	4	*	*	*	100	51	25	13	*	*	0	0	0	0	0	
June 2032	100	36	2	*	*	*	100	41	20	10	*	*	0	0	0	0	0	
June 2033	100	25	1	*	*	*	100	31	15	7	*	*	0	0	0	0	0	
June 2034	100	17	1	*	*	0	100	22	10	5	*	*	0	0	0	0	0	
June 2035	100	12	*	*	*	0	100	13	6	3	*	*	0	0	0	0	0	
June 2036	100	7	*	*	*	0	100	5	2	1	*	*	0	0	0	0	0	
June 2037	100	4	*	*	*	0	100	1	*	*	*	*	0	0	0	0	0	
June 2038	86	1	*	*	0	0	100	0	0	0	0	0	0	0	0	0	0	
June 2039	65	0	0	0	0	0	91	0	0	0	0	0	0	0	0	0	0	
June 2040	13	0	0	0	0	0	47	0	0	0	0	0	0	0	0	0	0	
June 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	28.2	20.6	12.5	7.7	5.2	3.7	28.9	20.2	16.3	10.5	2.2	1.9	1.7	0.4	0.2	0.1	0.1	

Date	FA Class										
	PSA Prepayment Assumption										
	0%	100%	144%	180%	250%	255%	260%	500%	750%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
June 2012	99	93	90	88	84	83	83	69	54	33	10
June 2013	98	85	81	77	70	69	69	47	29	11	1
June 2014	98	79	72	67	58	58	57	33	16	4	*
June 2015	97	73	65	59	49	48	47	22	9	1	*
June 2016	95	67	58	51	40	40	39	15	5	*	*
June 2017	94	61	52	45	34	33	32	10	2	*	*
June 2018	93	56	46	39	28	27	26	7	1	*	*
June 2019	92	51	41	34	23	22	22	5	1	*	0
June 2020	90	47	36	29	19	18	18	3	*	*	0
June 2021	89	42	32	25	15	15	14	2	*	*	0
June 2022	87	38	28	21	13	12	12	1	*	*	0
June 2023	85	34	24	18	10	10	9	1	*	*	0
June 2024	83	31	21	16	8	8	8	1	*	*	0
June 2025	81	27	18	13	7	6	6	*	*	*	0
June 2026	78	24	16	11	5	5	5	*	*	*	0
June 2027	75	21	13	9	4	4	4	*	*	*	0
June 2028	72	18	11	8	3	3	3	*	*	0	0
June 2029	69	16	9	6	3	2	2	*	*	0	0
June 2030	66	13	8	5	2	2	2	*	*	0	0
June 2031	62	11	6	4	1	1	1	*	*	0	0
June 2032	58	9	5	3	1	1	1	*	*	0	0
June 2033	53	7	3	2	1	1	1	*	*	0	0
June 2034	49	5	2	1	*	*	*	*	*	0	0
June 2035	43	3	1	1	*	*	*	*	*	0	0
June 2036	37	1	*	*	*	*	*	*	*	0	0
June 2037	31	*	*	*	*	*	*	*	0	0	0
June 2038	24	0	0	0	0	0	0	0	0	0	0
June 2039	17	0	0	0	0	0	0	0	0	0	0
June 2040	9	0	0	0	0	0	0	0	0	0	0
June 2041	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.8	9.6	7.9	6.8	5.3	5.2	5.1	2.7	1.7	0.9	0.5

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

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

Characteristics of the Residual Classes

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

Treasury Department regulations (the “Regulations”) provide that a transfer of a “noneconomic residual interest” will be disregarded for all federal tax purposes unless no significant purpose of the transfer is to impede the assessment or collection of tax. A Residual Certificate will constitute a noneconomic residual interest under the Regulations. Having a significant purpose to impede the assessment or collection of tax means that the transferor of a Residual Certificate had “improper knowledge” at the time of the transfer. See “Description of the Certificates—The Certificates—*Special Characteristics of the Residual Certificates*” in the REMIC Prospectus. You should consult your own tax advisor regarding the application of the Regulations to a transfer of a Residual Certificate.

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

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

U.S. Treasury Circular 230 Notice

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

REMIC Elections and Special Tax Attributes

We will make a REMIC election with respect to each REMIC set forth in the table under “Description of the Certificates—General—*Structure*.” The Regular Classes will be designated as “regular interests” and the Residual Classes will be designated as the “residual interests” in the REMICs as set forth in that table. Thus, the REMIC Certificates and any related RCR Certificates generally will be treated as “regular or residual interests in a REMIC” for domestic building and loan associations, as “real estate assets” for real estate investment trusts, and, except for the Residual Classes, as “qualified mortgages” for other REMICs. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

Taxation of Beneficial Owners of Regular Certificates

The Notional Classes, the Accrual Classes and the QL, JL, KL and EL 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 PT Class 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	295% PSA
2	150% PSA
3	180% PSA
4	180% PSA
5	180% PSA
6	180% PSA
7	212% PSA
8	214% PSA
9	295% 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 LB and LI Classes of RCR Certificates are Strip RCR Certificates. The remaining 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 Deutsche Bank Securities Inc. (the “Dealer”) in exchange for the Trust MBS and the Underlying REMIC Certificates. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

Sidley Austin LLP will provide legal representation for Fannie Mae. SNR Denton US LLP will provide legal representation for the Dealer.

Group 1 Underlying REMIC 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	June 2011 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)
2011-30	LM(2)	March 2011	31397SME1	(3)	WAC	January 2041	SC/PT	\$22,594,405	1.00000000	\$22,594,405	4.918%	343	10

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

(2) This class is backed by the Fannie Mae REMIC certificates listed below having the following characteristics:

Class	Interest Type	Principal Type
2010-147-LI	FIX/IO	NTL
2010-147-LB	FIX	PAC

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

Group 8 Underlying REMIC 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	June 2011 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)
2011-8	AM	January 2011	31397QJD1	4.000000%	FIX	August 2038	SEQ	\$121,632,000	1.00000000	\$53,072,000	4.404%	353	5

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

Group 9 Underlying REMIC and RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	June 2011 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)
2010-41	MB	April 2010	31398PZU6	4.500000%	FIX	May 2040	SEQ	\$20,806,876	1.00000000	\$15,806,876	4.968%	328	26
2010-135	LE(2)	November 2010	31398SJ46	4.500000%	FIX	May 2040	SC/PT	12,235,567	1.00000000	10,235,567	5.236	262	87
2011-45	UY	April 2011	31397S4B7	4.500000%	FIX	May 2041	SEQ	12,752,000	1.00000000	11,168,825	5.769	282	72

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

(2) This class is backed by the Fannie Mae RCR certificates listed below having the following characteristics:

Class	Interest Type	Principal Type
2010-43-MF	FLT	SEQ
2010-43-MS	INV	SEQ

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

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
MV	\$ 15,766,000	MY(3)	\$ 55,806,647	SEQ	3.5%	FIX	31397UTJ8	July 2031
VM	12,498,000							
ZM	27,542,647							
Recombination 2								
MV	15,766,000	VY	28,264,000	SEQ/AD	3.5	FIX	31397UTK5	July 2029
VM	12,498,000							
Recombination 3								
AF	110,507,125	FA(4)	202,000,000	PT	(5)	FLT	31397UTR0	July 2041
JF	28,276,430							
CF	41,190,490							
DF	22,025,955							
Recombination 4								
PA	14,929,334	PB	16,795,500	PAC	3.0	FIX	31397UTL3	June 2041
FQ	1,866,166							
SQ	1,866,166(6)							
Recombination 5								
PA	14,929,334	PC	19,194,858	PAC	3.5	FIX	31397UTM1	June 2041
FQ	4,265,524							
SQ	4,265,524(6)							
Recombination 6								
PA	14,929,334	PD	22,394,000	PAC	4.0	FIX	31397UTN9	June 2041
FQ	7,464,666							
SQ	7,464,666(6)							
Recombination 7								
QS	1,679,261	HS(7)	3,139,002	SUP	(5)	INV	31397UTQ2	July 2041
SJ	447,703							
KS	646,541							
SE	365,497							

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								
QF	\$ 3,358,521	HF(8)	\$ 6,278,000	SUP	(5)	FLT	31397UTP4	July 2041
FJ	895,405							
KF	1,293,082							
FE	730,992							
Recombination 9								
TD	777,931,979(6)	FD	777,931,979	PT	(5)	FLT	31397UTS8	July 2041
GT	700,625,000(6)							
TG	77,306,979(6)							
XF	77,306,979							
TL	77,306,979(6)							
FX	700,625,000							
LT	700,625,000(6)							
Recombination 10								
GT	700,625,000(6)	FG	777,931,979	PT	(5)	FLT	31397UTT6	July 2041
TG	77,306,979(6)							
XF	77,306,979							
TL	77,306,979(6)							
FX	700,625,000							
LT	700,625,000(6)							
Recombination 11								
SD	777,931,979(6)	SG	777,931,979(6)	NTL	(5)	INV/IO	31397UTU3	July 2041
TD	777,931,979(6)							
Recombination 12								
XF	77,306,979	FL	777,931,979	PT	(5)	FLT	31397UTV1	July 2041
TL	77,306,979(6)							
FX	700,625,000							
LT	700,625,000(6)							
Recombination 13								
SD	777,931,979(6)	SL	777,931,979(6)	NTL	(5)	INV/IO	31397UTW9	July 2041
TD	777,931,979(6)							
GT	700,625,000(6)							
TG	77,306,979(6)							

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 14								
XF	\$ 77,306,979	FT	\$777,931,979	PT	(5)	FLT	31397UTX7	July 2041
FX	700,625,000							
Recombination 15								
SD	777,931,979(6)	ST	777,931,979(6)	NTL	(5)	INV/IO	31397UTY5	July 2041
TD	777,931,979(6)							
GT	700,625,000(6)							
TG	77,306,979(6)							
TL	77,306,979(6)							
LT	700,625,000(6)							
Recombination 16								
GT	700,625,000(6)	GF	700,625,000	PAC	(5)	FLT	31397UUA5	July 2041
FX	700,625,000							
LT	700,625,000(6)							
Recombination 17								
TG	77,306,979(6)	FH	77,306,979	SUP	(5)	FLT	31397UUB3	July 2041
XF	77,306,979							
TL	77,306,979(6)							
Recombination 18								
FX	700,625,000	LF	700,625,000	PAC	(5)	FLT	31397UTZ2	July 2041
LT	700,625,000(6)							
Recombination 19								
XF	77,306,979	WF	77,306,979	SUP	(5)	FLT	31397UUC1	July 2041
TL	77,306,979(6)							
Recombination 20								
VE	16,736,000	VG	28,072,000	SC/SEQ/AD	4.0%	FIX	31397UUD9	June 2030
EV	11,336,000							
Recombination 21								
VE	16,736,000	EM(9)	53,072,000	SC/PT	4.0	FIX	31397UUE7	August 2038
EV	11,336,000							
ZE	25,000,000							

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 22								
VK	\$ 12,260,000	VJ	\$ 21,302,000	SC/SEQ/AD	4.5%	FIX	31397UUF4	July 2030
KV	9,042,000							
Recombination 23								
VK	12,260,000	JY(10)	37,211,268	SC/PT	4.5	FIX	31397UUG2	May 2041
KV	9,042,000							
ZK	15,909,268							
Recombination 24								
PT	22,594,405	LB	22,594,405	SC/PT	4.0	FIX	31397UQB8	January 2041
		LI	29,715,605(6)	NTL	4.5	FIX/IO	31397URE1	January 2041

- (1) REMIC Certificates and RCR Certificates in any Recombination may be exchanged only in the proportions of *original* principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See “Description of the Certificates—General—*Authorized Denominations*” in this prospectus supplement.
- (2) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.
- (3) Principal payments on the REMIC Certificates in Recombination 1 from the ZM accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (4) The FA Class is an RCR Class formed from a combination of the AF Class in Group 3, the JF Class in Group 4, the CF Class in Group 5 and the DF Class in Group 6. For a description of these interest rates, see “Summary—Interest Rates” in this prospectus supplement.
- (5) Notional balances. These Classes are Interest Only Classes. See page S-8 for a description of how their notional balances are calculated.
- (6) The HS Class is an RCR Class formed from a combination of the QS Class in Group 3, the SJ Class in Group 4, the KS Class in Group 5 and the SE Class in Group 6.
- (7) The HF Class is an RCR Class formed from a combination of the QF Class in Group 3, the FJ Class in Group 4, the KF Class in Group 5 and the FE Class in Group 6.
- (8) Principal payments on the REMIC Certificates in Recombination 21 from the ZE Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (9) Principal payments on the REMIC Certificates in Recombination 23 from the ZK Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.
- (10) Principal payments on the REMIC Certificates in Recombination 23 from the ZK Accrual Amount will be paid as interest on the related RCR Certificates, and thus will not reduce the principal balances of those RCR Certificates.

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	\$22,589,000.00	October 2015	\$12,206,443.23	February 2020	\$ 5,549,212.13
July 2011	22,347,512.06	November 2015	12,045,606.57	March 2020	5,459,537.48
August 2011	22,107,077.96	December 2015	11,886,041.85	April 2020	5,371,190.23
September 2011	21,868,520.24	January 2016	11,727,739.39	May 2020	5,284,151.54
October 2011	21,631,824.68	February 2016	11,570,689.60	June 2020	5,198,402.85
November 2011	21,396,977.15	March 2016	11,414,882.92	July 2020	5,113,925.85
December 2011	21,163,963.65	April 2016	11,260,309.92	August 2020	5,030,702.46
January 2012	20,932,770.26	May 2016	11,106,961.19	September 2020	4,948,714.89
February 2012	20,703,383.17	June 2016	10,954,827.41	October 2020	4,867,945.57
March 2012	20,475,788.70	July 2016	10,803,899.35	November 2020	4,788,377.19
April 2012	20,249,973.24	August 2016	10,654,167.81	December 2020	4,709,992.67
May 2012	20,025,923.29	September 2016	10,505,623.70	January 2021	4,632,775.16
June 2012	19,803,625.47	October 2016	10,358,257.96	February 2021	4,556,708.07
July 2012	19,583,066.48	November 2016	10,212,061.63	March 2021	4,481,775.01
August 2012	19,364,233.13	December 2016	10,067,025.80	April 2021	4,407,959.85
September 2012	19,147,112.32	January 2017	9,923,141.64	May 2021	4,335,246.65
October 2012	18,931,691.07	February 2017	9,780,400.36	June 2021	4,263,619.71
November 2012	18,717,956.47	March 2017	9,638,793.27	July 2021	4,193,063.55
December 2012	18,505,895.73	April 2017	9,498,311.72	August 2021	4,123,562.91
January 2013	18,295,496.14	May 2017	9,358,947.14	September 2021	4,055,102.72
February 2013	18,086,745.09	June 2017	9,220,691.02	October 2021	3,987,668.14
March 2013	17,879,630.07	July 2017	9,083,534.92	November 2021	3,921,244.52
April 2013	17,674,138.67	August 2017	8,947,470.44	December 2021	3,855,817.44
May 2013	17,470,258.55	September 2017	8,812,489.28	January 2022	3,791,372.66
June 2013	17,267,977.49	October 2017	8,678,583.17	February 2022	3,727,896.14
July 2013	17,067,283.34	November 2017	8,545,743.91	March 2022	3,665,374.03
August 2013	16,868,164.06	December 2017	8,413,963.39	April 2022	3,603,792.70
September 2013	16,670,607.69	January 2018	8,283,233.52	May 2022	3,543,138.67
October 2013	16,474,602.35	February 2018	8,153,546.29	June 2022	3,483,398.68
November 2013	16,280,136.27	March 2018	8,025,617.51	July 2022	3,424,559.65
December 2013	16,087,197.76	April 2018	7,899,556.67	August 2022	3,366,608.66
January 2014	15,895,775.22	May 2018	7,775,337.46	September 2022	3,309,533.00
February 2014	15,705,857.13	June 2018	7,652,933.93	October 2022	3,253,320.12
March 2014	15,517,432.06	July 2018	7,532,320.51	November 2022	3,197,957.64
April 2014	15,330,488.68	August 2018	7,413,471.93	December 2022	3,143,433.37
May 2014	15,145,015.72	September 2018	7,296,363.33	January 2023	3,089,735.28
June 2014	14,961,002.01	October 2018	7,180,970.15	February 2023	3,036,851.51
July 2014	14,778,436.46	November 2018	7,067,268.19	March 2023	2,984,770.36
August 2014	14,597,308.08	December 2018	6,955,233.59	April 2023	2,933,480.29
September 2014	14,417,605.93	January 2019	6,844,842.79	May 2023	2,882,969.95
October 2014	14,239,319.18	February 2019	6,736,072.59	June 2023	2,833,228.11
November 2014	14,062,437.07	March 2019	6,628,900.09	July 2023	2,784,243.73
December 2014	13,886,948.92	April 2019	6,523,302.72	August 2023	2,736,005.90
January 2015	13,712,844.14	May 2019	6,419,258.21	September 2023	2,688,503.86
February 2015	13,540,112.21	June 2019	6,316,744.60	October 2023	2,641,727.04
March 2015	13,368,742.70	July 2019	6,215,740.25	November 2023	2,595,664.96
April 2015	13,198,725.23	August 2019	6,116,223.81	December 2023	2,550,307.33
May 2015	13,030,049.54	September 2019	6,018,174.21	January 2024	2,505,644.00
June 2015	12,862,705.42	October 2019	5,921,570.69	February 2024	2,461,664.93
July 2015	12,696,682.74	November 2019	5,826,392.78	March 2024	2,418,360.26
August 2015	12,531,971.46	December 2019	5,732,620.28	April 2024	2,375,720.25
September 2015	12,368,561.58	January 2020	5,640,233.27	May 2024	2,333,735.28

Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2024	\$ 2,292,395.91	September 2028	\$ 855,092.85	December 2032	\$ 234,059.12
July 2024	2,251,692.78	October 2028	837,060.07	January 2033	226,588.39
August 2024	2,211,616.69	November 2028	819,322.50	February 2033	219,252.99
September 2024	2,172,158.58	December 2028	801,875.74	March 2033	212,050.82
October 2024	2,133,309.48	January 2029	784,715.44	April 2033	204,979.80
November 2024	2,095,060.58	February 2029	767,837.35	May 2033	198,037.90
December 2024	2,057,403.18	March 2029	751,237.25	June 2033	191,223.10
January 2025	2,020,328.70	April 2029	734,910.99	July 2033	184,533.42
February 2025	1,983,828.68	May 2029	718,854.49	August 2033	177,966.92
March 2025	1,947,894.79	June 2029	703,063.70	September 2033	171,521.66
April 2025	1,912,518.81	July 2029	687,534.66	October 2033	165,195.75
May 2025	1,877,692.62	August 2029	672,263.44	November 2033	158,987.32
June 2025	1,843,408.24	September 2029	657,246.18	December 2033	152,894.53
July 2025	1,809,657.79	October 2029	642,479.08	January 2034	146,915.57
August 2025	1,776,433.50	November 2029	627,958.37	February 2034	141,048.64
September 2025	1,743,727.71	December 2029	613,680.38	March 2034	135,291.99
October 2025	1,711,532.87	January 2030	599,641.43	April 2034	129,643.88
November 2025	1,679,841.54	February 2030	585,837.95	May 2034	124,102.60
December 2025	1,648,646.36	March 2030	572,266.39	June 2034	118,666.46
January 2026	1,617,940.11	April 2030	558,923.25	July 2034	113,333.80
February 2026	1,587,715.66	May 2030	545,805.10	August 2034	108,102.99
March 2026	1,557,965.96	June 2030	532,908.53	September 2034	102,972.41
April 2026	1,528,684.07	July 2030	520,230.22	October 2034	97,940.47
May 2026	1,499,863.17	August 2030	507,766.85	November 2034	93,005.62
June 2026	1,471,496.51	September 2030	495,515.18	December 2034	88,166.29
July 2026	1,443,577.45	October 2030	483,472.01	January 2035	83,420.99
August 2026	1,416,099.42	November 2030	471,634.18	February 2035	78,768.19
September 2026	1,389,055.97	December 2030	459,998.58	March 2035	74,206.45
October 2026	1,362,440.73	January 2031	448,562.14	April 2035	69,734.28
November 2026	1,336,247.43	February 2031	437,321.84	May 2035	65,350.28
December 2026	1,310,469.86	March 2031	426,274.70	June 2035	61,053.02
January 2027	1,285,101.93	April 2031	415,417.78	July 2035	56,841.11
February 2027	1,260,137.63	May 2031	404,748.20	August 2035	52,713.18
March 2027	1,235,571.00	June 2031	394,263.09	September 2035	48,667.89
April 2027	1,211,396.22	July 2031	383,959.65	October 2035	44,703.89
May 2027	1,187,607.51	August 2031	373,835.10	November 2035	40,819.90
June 2027	1,164,199.20	September 2031	363,886.71	December 2035	37,014.60
July 2027	1,141,165.66	October 2031	354,111.80	January 2036	33,286.73
August 2027	1,118,501.39	November 2031	344,507.70	February 2036	29,635.04
September 2027	1,096,200.94	December 2031	335,071.80	March 2036	26,058.29
October 2027	1,074,258.93	January 2032	325,801.54	April 2036	22,555.27
November 2027	1,052,670.07	February 2032	316,694.36	May 2036	19,124.78
December 2027	1,031,429.16	March 2032	307,747.76	June 2036	15,765.63
January 2028	1,010,531.03	April 2032	298,959.28	July 2036	12,476.67
February 2028	989,970.62	May 2032	290,326.48	August 2036	9,256.74
March 2028	969,742.94	June 2032	281,846.97	September 2036	6,104.73
April 2028	949,843.05	July 2032	273,518.39	October 2036	3,019.52
May 2028	930,266.09	August 2032	265,338.41	November 2036	0.01
June 2028	911,007.28	September 2032	257,304.74	December 2036 and thereafter	0.00
July 2028	892,061.90	October 2032	249,415.11		
August 2028	873,425.28	November 2032	241,667.30		

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	\$5,726,000.00	January 2016	\$2,957,443.24	August 2020	\$1,254,377.06
July 2011	5,664,432.30	February 2016	2,917,398.78	September 2020	1,233,690.01
August 2011	5,603,159.63	March 2016	2,877,670.84	October 2020	1,213,316.03
September 2011	5,542,364.63	April 2016	2,838,256.99	November 2020	1,193,250.57
October 2011	5,482,043.67	May 2016	2,799,154.85	December 2020	1,173,489.15
November 2011	5,422,193.16	June 2016	2,760,362.05	January 2021	1,154,027.36
December 2011	5,362,809.53	July 2016	2,721,876.23	February 2021	1,134,860.86
January 2012	5,303,889.25	August 2016	2,683,695.06	March 2021	1,115,985.34
February 2012	5,245,428.79	September 2016	2,645,816.22	April 2021	1,097,396.58
March 2012	5,187,424.68	October 2016	2,608,237.41	May 2021	1,079,090.41
April 2012	5,129,873.45	November 2016	2,570,956.34	June 2021	1,061,062.72
May 2012	5,072,771.67	December 2016	2,533,970.75	July 2021	1,043,309.46
June 2012	5,016,115.94	January 2017	2,497,278.40	August 2021	1,025,826.63
July 2012	4,959,902.86	February 2017	2,460,877.03	September 2021	1,008,610.31
August 2012	4,904,129.08	March 2017	2,424,764.45	October 2021	991,656.60
September 2012	4,848,791.27	April 2017	2,388,938.46	November 2021	974,961.68
October 2012	4,793,886.12	May 2017	2,353,396.86	December 2021	958,521.77
November 2012	4,739,410.35	June 2017	2,318,137.50	January 2022	942,333.17
December 2012	4,685,360.70	July 2017	2,283,158.22	February 2022	926,392.21
January 2013	4,631,733.94	August 2017	2,248,456.89	March 2022	910,695.26
February 2013	4,578,526.87	September 2017	2,214,031.40	April 2022	895,238.78
March 2013	4,525,736.29	October 2017	2,179,879.64	May 2022	880,019.25
April 2013	4,473,359.05	November 2017	2,145,999.53	June 2022	865,033.20
May 2013	4,421,392.01	December 2017	2,112,388.99	July 2022	850,277.24
June 2013	4,369,832.05	January 2018	2,079,045.98	August 2022	835,747.98
July 2013	4,318,676.09	February 2018	2,046,003.12	September 2022	821,442.13
August 2013	4,267,921.07	March 2018	2,013,451.67	October 2022	807,356.40
September 2013	4,217,563.93	April 2018	1,981,384.54	November 2022	793,487.59
October 2013	4,167,601.65	May 2018	1,949,794.79	December 2022	779,832.51
November 2013	4,118,031.25	June 2018	1,918,675.54	January 2023	766,388.03
December 2013	4,068,849.75	July 2018	1,888,020.02	February 2023	753,151.07
January 2014	4,020,054.18	August 2018	1,857,821.56	March 2023	740,118.58
February 2014	3,971,641.63	September 2018	1,828,073.59	April 2023	727,287.57
March 2014	3,923,609.18	October 2018	1,798,769.60	May 2023	714,655.08
April 2014	3,875,953.94	November 2018	1,769,903.21	June 2023	702,218.21
May 2014	3,828,673.06	December 2018	1,741,468.12	July 2023	689,974.07
June 2014	3,781,763.69	January 2019	1,713,458.11	August 2023	677,919.83
July 2014	3,735,223.00	February 2019	1,685,867.04	September 2023	666,052.71
August 2014	3,689,048.20	March 2019	1,658,688.88	October 2023	654,369.96
September 2014	3,643,236.51	April 2019	1,631,917.68	November 2023	642,868.86
October 2014	3,597,785.17	May 2019	1,605,547.55	December 2023	631,546.74
November 2014	3,552,691.43	June 2019	1,579,572.72	January 2024	620,400.97
December 2014	3,507,952.59	July 2019	1,553,987.48	February 2024	609,428.95
January 2015	3,463,565.95	August 2019	1,528,786.19	March 2024	598,628.12
February 2015	3,419,528.83	September 2019	1,503,963.32	April 2024	587,995.96
March 2015	3,375,838.57	October 2019	1,479,513.39	May 2024	577,529.98
April 2015	3,332,492.54	November 2019	1,455,431.01	June 2024	567,227.73
May 2015	3,289,488.12	December 2019	1,431,710.88	July 2024	557,086.80
June 2015	3,246,822.72	January 2020	1,408,347.75	August 2024	547,104.80
July 2015	3,204,493.75	February 2020	1,385,336.45	September 2024	537,279.38
August 2015	3,162,498.66	March 2020	1,362,671.89	October 2024	527,608.24
September 2015	3,120,834.91	April 2020	1,340,349.06	November 2024	518,089.09
October 2015	3,079,499.99	May 2020	1,318,363.01	December 2024	508,719.68
November 2015	3,038,491.39	June 2020	1,296,708.85	January 2025	499,497.80
December 2015	2,997,806.62	July 2020	1,275,381.78	February 2025	490,421.26

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>
March 2025	\$ 481,487.91	April 2029	\$ 181,674.99	May 2033	\$ 50,609.57
April 2025	472,695.63	May 2029	177,735.35	June 2033	48,956.94
May 2025	464,042.33	June 2029	173,861.89	July 2033	47,335.00
June 2025	455,525.94	July 2029	170,053.59	August 2033	45,743.27
July 2025	447,144.44	August 2029	166,309.47	September 2033	44,181.26
August 2025	438,895.82	September 2029	162,628.54	October 2033	42,648.51
September 2025	430,778.11	October 2029	159,009.84	November 2033	41,144.55
October 2025	422,789.36	November 2029	155,452.42	December 2033	39,668.91
November 2025	414,927.65	December 2029	151,955.33	January 2034	38,221.14
December 2025	407,191.11	January 2030	148,517.65	February 2034	36,800.80
January 2026	399,577.85	February 2030	145,138.47	March 2034	35,407.45
February 2026	392,086.05	March 2030	141,816.90	April 2034	34,040.65
March 2026	384,713.90	April 2030	138,552.04	May 2034	32,699.97
April 2026	377,459.61	May 2030	135,343.03	June 2034	31,385.01
May 2026	370,321.43	June 2030	132,189.01	July 2034	30,095.33
June 2026	363,297.62	July 2030	129,089.13	August 2034	28,830.54
July 2026	356,386.47	August 2030	126,042.55	September 2034	27,590.23
August 2026	349,586.31	September 2030	123,048.46	October 2034	26,374.01
September 2026	342,895.47	October 2030	120,106.04	November 2034	25,181.49
October 2026	336,312.33	November 2030	117,214.50	December 2034	24,012.28
November 2026	329,835.25	December 2030	114,373.05	January 2035	22,866.01
December 2026	323,462.67	January 2031	111,580.92	February 2035	21,742.30
January 2027	317,193.02	February 2031	108,837.34	March 2035	20,640.79
February 2027	311,024.74	March 2031	106,141.55	April 2035	19,561.11
March 2027	304,956.33	April 2031	103,492.83	May 2035	18,502.90
April 2027	298,986.28	May 2031	100,890.44	June 2035	17,465.83
May 2027	293,113.12	June 2031	98,333.65	July 2035	16,449.54
June 2027	287,335.39	July 2031	95,821.77	August 2035	15,453.69
July 2027	281,651.66	August 2031	93,354.08	September 2035	14,477.95
August 2027	276,060.51	September 2031	90,929.92	October 2035	13,521.99
September 2027	270,560.56	October 2031	88,548.58	November 2035	12,585.48
October 2027	265,150.42	November 2031	86,209.42	December 2035	11,668.10
November 2027	259,828.74	December 2031	83,911.76	January 2036	10,769.55
December 2027	254,594.20	January 2032	81,654.96	February 2036	9,889.49
January 2028	249,445.47	February 2032	79,438.39	March 2036	9,027.64
February 2028	244,381.27	March 2032	77,261.41	April 2036	8,183.69
March 2028	239,400.31	April 2032	75,123.40	May 2036	7,357.35
April 2028	234,501.34	May 2032	73,023.74	June 2036	6,548.31
May 2028	229,683.12	June 2032	70,961.85	July 2036	5,756.31
June 2028	224,944.42	July 2032	68,937.13	August 2036	4,981.04
July 2028	220,284.05	August 2032	66,948.98	September 2036	4,222.23
August 2028	215,700.81	September 2032	64,996.84	October 2036	3,479.61
September 2028	211,193.54	October 2032	63,080.14	November 2036	2,752.91
October 2028	206,761.08	November 2032	61,198.32	December 2036	2,041.86
November 2028	202,402.30	December 2032	59,350.82	January 2037	1,346.20
December 2028	198,116.09	January 2033	57,537.11	February 2037	665.66
January 2029	193,901.32	February 2033	55,756.66	March 2037	0.01
February 2029	189,756.93	March 2033	54,008.93	April 2037 and thereafter	0.00
March 2029	185,681.84	April 2033	52,293.40		

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	\$8,358,000.00	January 2016	\$4,291,219.94	August 2020	\$1,801,626.79
July 2011	8,267,483.64	February 2016	4,232,445.96	September 2020	1,771,548.57
August 2011	8,177,426.74	March 2016	4,174,138.28	October 2020	1,741,928.30
September 2011	8,088,073.89	April 2016	4,116,293.34	November 2020	1,712,759.31
October 2011	7,999,419.75	May 2016	4,058,907.63	December 2020	1,684,035.03
November 2011	7,911,459.00	June 2016	4,001,977.64	January 2021	1,655,748.98
December 2011	7,824,186.40	July 2016	3,945,499.91	February 2021	1,627,894.77
January 2012	7,737,596.72	August 2016	3,889,470.98	March 2021	1,600,466.10
February 2012	7,651,684.77	September 2016	3,833,887.43	April 2021	1,573,456.78
March 2012	7,566,445.42	October 2016	3,778,745.88	May 2021	1,546,860.68
April 2012	7,481,873.55	November 2016	3,724,042.95	June 2021	1,520,671.77
May 2012	7,397,964.11	December 2016	3,669,775.30	July 2021	1,494,884.10
June 2012	7,314,712.06	January 2017	3,615,939.61	August 2021	1,469,491.82
July 2012	7,232,112.41	February 2017	3,562,532.60	September 2021	1,444,489.14
August 2012	7,150,160.21	March 2017	3,509,550.98	October 2021	1,419,870.37
September 2012	7,068,850.55	April 2017	3,456,991.52	November 2021	1,395,629.91
October 2012	6,988,178.54	May 2017	3,404,851.00	December 2021	1,371,762.20
November 2012	6,908,139.34	June 2017	3,353,126.23	January 2022	1,348,261.81
December 2012	6,828,728.15	July 2017	3,301,814.02	February 2022	1,325,123.35
January 2013	6,749,940.20	August 2017	3,250,911.25	March 2022	1,302,341.52
February 2013	6,671,770.75	September 2017	3,200,414.77	April 2022	1,279,911.09
March 2013	6,594,215.11	October 2017	3,150,321.50	May 2022	1,257,826.92
April 2013	6,517,268.61	November 2017	3,100,628.36	June 2022	1,236,083.93
May 2013	6,440,926.63	December 2017	3,051,332.29	July 2022	1,214,677.11
June 2013	6,365,184.58	January 2018	3,002,435.19	August 2022	1,193,601.53
July 2013	6,290,037.89	February 2018	2,954,268.45	September 2022	1,172,852.33
August 2013	6,215,482.04	March 2018	2,906,821.54	October 2022	1,152,424.71
September 2013	6,141,512.55	April 2018	2,860,084.09	November 2022	1,132,313.95
October 2013	6,068,124.95	May 2018	2,814,045.85	December 2022	1,112,515.40
November 2013	5,995,314.83	June 2018	2,768,696.75	January 2023	1,093,024.46
December 2013	5,923,077.79	July 2018	2,724,026.85	February 2023	1,073,836.60
January 2014	5,851,409.48	August 2018	2,680,026.33	March 2023	1,054,947.37
February 2014	5,780,305.58	September 2018	2,636,685.53	April 2023	1,036,352.36
March 2014	5,709,761.80	October 2018	2,593,994.93	May 2023	1,018,047.25
April 2014	5,639,773.87	November 2018	2,551,945.14	June 2023	1,000,027.77
May 2014	5,570,337.58	December 2018	2,510,526.89	July 2023	982,289.69
June 2014	5,501,448.72	January 2019	2,469,731.05	August 2023	964,828.88
July 2014	5,433,103.14	February 2019	2,429,548.63	September 2023	947,641.24
August 2014	5,365,296.70	March 2019	2,389,970.75	October 2023	930,722.73
September 2014	5,298,025.31	April 2019	2,350,988.66	November 2023	914,069.39
October 2014	5,231,284.88	May 2019	2,312,593.75	December 2023	897,677.30
November 2014	5,165,071.39	June 2019	2,274,777.51	January 2024	881,542.59
December 2014	5,099,380.83	July 2019	2,237,531.56	February 2024	865,661.45
January 2015	5,034,209.22	August 2019	2,200,847.64	March 2024	850,030.14
February 2015	4,969,552.60	September 2019	2,164,717.60	April 2024	834,644.96
March 2015	4,905,407.07	October 2019	2,129,133.43	May 2024	819,502.26
April 2015	4,841,768.73	November 2019	2,094,087.19	June 2024	804,598.45
May 2015	4,778,633.72	December 2019	2,059,571.09	July 2024	789,929.99
June 2015	4,715,998.21	January 2020	2,025,577.44	August 2024	775,493.39
July 2015	4,653,858.40	February 2020	1,992,098.66	September 2024	761,285.21
August 2015	4,592,210.52	March 2020	1,959,127.26	October 2024	747,302.05
September 2015	4,531,050.82	April 2020	1,926,655.88	November 2024	733,540.58
October 2015	4,470,375.59	May 2020	1,894,677.25	December 2024	719,997.50
November 2015	4,410,181.13	June 2020	1,863,184.22	January 2025	706,669.57
December 2015	4,350,463.79	July 2020	1,832,169.71	February 2025	693,553.58

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>
March 2025	\$ 680,646.38	February 2029	\$ 260,636.59	January 2033	\$ 72,356.33
April 2025	667,944.86	March 2029	254,801.09	February 2033	69,844.78
May 2025	655,445.96	April 2029	249,064.69	March 2033	67,380.47
June 2025	643,146.66	May 2029	243,425.85	April 2033	64,962.63
July 2025	631,043.98	June 2029	237,883.09	May 2033	62,590.53
August 2025	619,134.99	July 2029	232,434.92	June 2033	60,263.43
September 2025	607,416.80	August 2029	227,079.89	July 2033	57,980.62
October 2025	595,886.56	September 2029	221,816.57	August 2033	55,741.36
November 2025	584,541.45	October 2029	216,643.54	September 2033	53,544.98
December 2025	573,378.72	November 2029	211,559.42	October 2033	51,390.77
January 2026	562,395.63	December 2029	206,562.83	November 2033	49,278.06
February 2026	551,589.50	January 2030	201,652.42	December 2033	47,206.17
March 2026	540,957.66	February 2030	196,826.87	January 2034	45,174.45
April 2026	530,497.53	March 2030	192,084.85	February 2034	43,182.24
May 2026	520,206.51	April 2030	187,425.08	March 2034	41,228.91
June 2026	510,082.07	May 2030	182,846.28	April 2034	39,313.83
July 2026	500,121.71	June 2030	178,347.20	May 2034	37,436.37
August 2026	490,322.98	July 2030	173,926.60	June 2034	35,595.92
September 2026	480,683.43	August 2030	169,583.27	July 2034	33,791.88
October 2026	471,200.68	September 2030	165,316.00	August 2034	32,023.65
November 2026	461,872.36	October 2030	161,123.61	September 2034	30,290.66
December 2026	452,696.16	November 2030	157,004.94	October 2034	28,592.32
January 2027	443,669.78	December 2030	152,958.83	November 2034	26,928.07
February 2027	434,790.96	January 2031	148,984.16	December 2034	25,297.35
March 2027	426,057.49	February 2031	145,079.81	January 2035	23,699.61
April 2027	417,467.16	March 2031	141,244.69	February 2035	22,134.31
May 2027	409,017.81	April 2031	137,477.71	March 2035	20,600.91
June 2027	400,707.32	May 2031	133,777.80	April 2035	19,098.89
July 2027	392,533.58	June 2031	130,143.92	May 2035	17,627.74
August 2027	384,494.54	July 2031	126,575.04	June 2035	16,186.93
September 2027	376,588.14	August 2031	123,070.12	July 2035	14,775.97
October 2027	368,812.38	September 2031	119,628.18	August 2035	13,394.37
November 2027	361,165.29	October 2031	116,248.21	September 2035	12,041.63
December 2027	353,644.90	November 2031	112,929.24	October 2035	10,717.28
January 2028	346,249.31	December 2031	109,670.32	November 2035	9,420.85
February 2028	338,976.60	January 2032	106,470.50	December 2035	8,151.87
March 2028	331,824.92	February 2032	103,328.84	January 2036	6,909.88
April 2028	324,792.43	March 2032	100,244.42	February 2036	5,694.43
May 2028	317,877.31	April 2032	97,216.35	March 2036	4,505.08
June 2028	311,077.77	May 2032	94,243.73	April 2036	3,341.39
July 2028	304,392.06	June 2032	91,325.69	May 2036	2,202.93
August 2028	297,818.44	July 2032	88,461.35	June 2036	1,089.27
September 2028	291,355.20	August 2032	85,649.86	July 2036	0.01
October 2028	285,000.66	September 2032	82,890.40	August 2036 and thereafter	0.00
November 2028	278,753.15	October 2032	80,182.12		
December 2028	272,611.04	November 2032	77,524.21		
January 2029	266,572.72	December 2032	74,915.88		

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	\$4,410,000.00	September 2011	\$4,269,243.47	December 2011	\$4,130,876.85
July 2011	4,363,308.30	October 2011	4,222,759.94	January 2012	4,085,471.81
August 2011	4,316,091.99	November 2011	4,176,638.65	February 2012	4,040,420.82

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>
March 2012	\$3,995,721.20	October 2016	\$2,007,703.58	May 2021	\$ 828,947.42
April 2012	3,951,370.28	November 2016	1,978,959.09	June 2021	815,118.34
May 2012	3,907,365.42	December 2016	1,950,442.08	July 2021	801,502.52
June 2012	3,863,704.00	January 2017	1,922,150.83	August 2021	788,096.79
July 2012	3,820,383.41	February 2017	1,894,083.60	September 2021	774,898.04
August 2012	3,777,401.06	March 2017	1,866,238.69	October 2021	761,903.21
September 2012	3,734,754.38	April 2017	1,838,614.42	November 2021	749,109.26
October 2012	3,692,440.84	May 2017	1,811,209.09	December 2021	736,513.22
November 2012	3,650,457.90	June 2017	1,784,021.04	January 2022	724,112.15
December 2012	3,608,803.05	July 2017	1,757,048.62	February 2022	711,903.15
January 2013	3,567,473.81	August 2017	1,730,290.18	March 2022	699,883.37
February 2013	3,526,467.70	September 2017	1,703,744.10	April 2022	688,049.99
March 2013	3,485,782.27	October 2017	1,677,408.75	May 2022	676,400.26
April 2013	3,445,415.09	November 2017	1,651,282.52	June 2022	664,931.43
May 2013	3,405,363.74	December 2017	1,625,363.83	July 2022	653,640.82
June 2013	3,365,625.82	January 2018	1,599,651.09	August 2022	642,525.77
July 2013	3,326,198.95	February 2018	1,574,142.74	September 2022	631,583.68
August 2013	3,287,080.78	March 2018	1,548,959.78	October 2022	620,811.96
September 2013	3,248,268.96	April 2018	1,524,157.25	November 2022	610,208.07
October 2013	3,209,761.15	May 2018	1,499,729.56	December 2022	599,769.52
November 2013	3,171,555.07	June 2018	1,475,671.23	January 2023	589,493.85
December 2013	3,133,648.40	July 2018	1,451,976.83	February 2023	579,378.62
January 2014	3,096,038.88	August 2018	1,428,641.03	March 2023	569,421.43
February 2014	3,058,724.26	September 2018	1,405,658.58	April 2023	559,619.94
March 2014	3,021,702.28	October 2018	1,383,024.27	May 2023	549,971.81
April 2014	2,984,970.74	November 2018	1,360,733.02	June 2023	540,474.76
May 2014	2,948,527.41	December 2018	1,338,779.77	July 2023	531,126.53
June 2014	2,912,370.12	January 2019	1,317,159.57	August 2023	521,924.90
July 2014	2,876,496.69	February 2019	1,295,867.52	September 2023	512,867.66
August 2014	2,840,904.96	March 2019	1,274,898.81	October 2023	503,952.67
September 2014	2,805,592.80	April 2019	1,254,248.67	November 2023	495,177.80
October 2014	2,770,558.07	May 2019	1,233,912.43	December 2023	486,540.94
November 2014	2,735,798.67	June 2019	1,213,885.48	January 2024	478,040.03
December 2014	2,701,312.50	July 2019	1,194,163.25	February 2024	469,673.03
January 2015	2,667,097.50	August 2019	1,174,741.28	March 2024	461,437.95
February 2015	2,633,151.60	September 2019	1,155,615.14	April 2024	453,332.79
March 2015	2,599,472.75	October 2019	1,136,780.47	May 2024	445,355.61
April 2015	2,566,058.92	November 2019	1,118,232.98	June 2024	437,504.49
May 2015	2,532,908.10	December 2019	1,099,968.45	July 2024	429,777.53
June 2015	2,500,018.28	January 2020	1,081,982.70	August 2024	422,172.88
July 2015	2,467,387.49	February 2020	1,064,271.63	September 2024	414,688.70
August 2015	2,435,013.76	March 2020	1,046,831.19	October 2024	407,323.17
September 2015	2,402,895.12	April 2020	1,029,657.38	November 2024	400,074.51
October 2015	2,371,029.64	May 2020	1,012,746.27	December 2024	392,940.96
November 2015	2,339,415.39	June 2020	996,093.99	January 2025	385,920.79
December 2015	2,308,050.46	July 2020	979,696.72	February 2025	379,012.30
January 2016	2,276,932.96	August 2020	963,550.69	March 2025	372,213.79
February 2016	2,246,061.00	September 2020	947,652.19	April 2025	365,523.62
March 2016	2,215,432.71	October 2020	931,997.56	May 2025	358,940.15
April 2016	2,185,046.25	November 2020	916,583.21	June 2025	352,461.77
May 2016	2,154,899.76	December 2020	901,405.57	July 2025	346,086.89
June 2016	2,124,991.43	January 2021	886,461.15	August 2025	339,813.96
July 2016	2,095,319.43	February 2021	871,746.50	September 2025	333,641.42
August 2016	2,065,881.98	March 2021	857,258.23	October 2025	327,567.78
September 2016	2,036,677.29	April 2021	842,992.96	November 2025	321,591.52

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>
December 2025	\$ 315,711.19	March 2030	\$ 114,446.48	June 2034	\$ 30,664.99
January 2026	309,925.31	April 2030	111,974.02	July 2034	29,680.83
February 2026	304,232.48	May 2030	109,543.83	August 2034	28,715.32
March 2026	298,631.27	June 2030	107,155.24	September 2034	27,768.15
April 2026	293,120.30	July 2030	104,807.60	October 2034	26,839.03
May 2026	287,698.20	August 2030	102,500.29	November 2034	25,927.66
June 2026	282,363.63	September 2030	100,232.66	December 2034	25,033.75
July 2026	277,115.25	October 2030	98,004.10	January 2035	24,157.01
August 2026	271,951.75	November 2030	95,813.99	February 2035	23,297.17
September 2026	266,871.86	December 2030	93,661.74	March 2035	22,453.95
October 2026	261,874.29	January 2031	91,546.74	April 2035	21,627.06
November 2026	256,957.79	February 2031	89,468.42	May 2035	20,816.26
December 2026	252,121.13	March 2031	87,426.20	June 2035	20,021.26
January 2027	247,363.10	April 2031	85,419.51	July 2035	19,241.81
February 2027	242,682.50	May 2031	83,447.79	August 2035	18,477.66
March 2027	238,078.15	June 2031	81,510.50	September 2035	17,728.54
April 2027	233,548.89	July 2031	79,607.09	October 2035	16,994.22
May 2027	229,093.56	August 2031	77,737.02	November 2035	16,274.44
June 2027	224,711.05	September 2031	75,899.77	December 2035	15,568.97
July 2027	220,400.25	October 2031	74,094.83	January 2036	14,877.56
August 2027	216,160.04	November 2031	72,321.67	February 2036	14,199.99
September 2027	211,989.37	December 2031	70,579.81	March 2036	13,536.03
October 2027	207,887.15	January 2032	68,868.74	April 2036	12,885.44
November 2027	203,852.36	February 2032	67,187.98	May 2036	12,248.00
December 2027	199,883.94	March 2032	65,537.05	June 2036	11,623.50
January 2028	195,980.90	April 2032	63,915.47	July 2036	11,011.72
February 2028	192,142.22	May 2032	62,322.77	August 2036	10,412.44
March 2028	188,366.92	June 2032	60,758.51	September 2036	9,825.45
April 2028	184,654.02	July 2032	59,222.22	October 2036	9,250.56
May 2028	181,002.57	August 2032	57,713.47	November 2036	8,687.55
June 2028	177,411.63	September 2032	56,231.80	December 2036	8,136.22
July 2028	173,880.25	October 2032	54,776.80	January 2037	7,596.38
August 2028	170,407.54	November 2032	53,348.03	February 2037	7,067.84
September 2028	166,992.58	December 2032	51,945.08	March 2037	6,550.40
October 2028	163,634.48	January 2033	50,567.54	April 2037	6,043.87
November 2028	160,332.38	February 2033	49,214.99	May 2037	5,548.08
December 2028	157,085.40	March 2033	47,887.04	June 2037	5,062.83
January 2029	153,892.70	April 2033	46,583.29	July 2037	4,587.95
February 2029	150,753.43	May 2033	45,303.35	August 2037	4,123.27
March 2029	147,666.78	June 2033	44,046.85	September 2037	3,668.60
April 2029	144,631.92	July 2033	42,813.41	October 2037	3,223.77
May 2029	141,648.07	August 2033	41,602.64	November 2037	2,788.63
June 2029	138,714.42	September 2033	40,414.20	December 2037	2,363.00
July 2029	135,830.21	October 2033	39,247.72	January 2038	1,946.72
August 2029	132,994.66	November 2033	38,102.84	February 2038	1,539.62
September 2029	130,207.02	December 2033	36,979.22	March 2038	1,141.56
October 2029	127,466.55	January 2034	35,876.51	April 2038	752.37
November 2029	124,772.52	February 2034	34,794.38	May 2038	371.90
December 2029	122,124.20	March 2034	33,732.48	June 2038 and thereafter	0.00
January 2030	119,520.89	April 2034	32,690.50		
February 2030	116,961.88	May 2034	31,668.11		

FP Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$200,000,000.00	January 2016	\$ 99,742,333.87	August 2020	\$ 44,038,432.51
July 2011	197,642,233.69	February 2016	98,383,775.38	September 2020	43,358,037.19
August 2011	195,307,597.05	March 2016	97,038,873.97	October 2020	42,687,207.93
September 2011	192,996,100.91	April 2016	95,707,496.56	November 2020	42,025,815.60
October 2011	190,707,520.87	May 2016	94,389,511.42	December 2020	41,373,732.76
November 2011	188,441,634.71	June 2016	93,084,788.03	January 2021	40,730,833.65
December 2011	186,198,222.32	July 2016	91,793,197.17	February 2021	40,096,994.20
January 2012	183,977,065.72	August 2016	90,514,610.85	March 2021	39,472,091.95
February 2012	181,777,949.04	September 2016	89,248,902.32	April 2021	38,856,006.09
March 2012	179,600,658.46	October 2016	87,995,946.04	May 2021	38,248,617.41
April 2012	177,444,982.26	November 2016	86,755,617.69	June 2021	37,649,808.26
May 2012	175,310,710.71	December 2016	85,527,794.15	July 2021	37,059,462.57
June 2012	173,197,636.14	January 2017	84,312,353.48	August 2021	36,477,465.80
July 2012	171,105,552.85	February 2017	83,109,174.93	September 2021	35,903,704.92
August 2012	169,034,257.15	March 2017	81,918,138.91	October 2021	35,338,068.43
September 2012	166,983,547.29	April 2017	80,739,126.96	November 2021	34,780,446.27
October 2012	164,953,223.47	May 2017	79,572,021.80	December 2021	34,230,729.86
November 2012	162,943,087.80	June 2017	78,416,707.25	January 2022	33,688,812.06
December 2012	160,952,944.32	July 2017	77,273,068.27	February 2022	33,154,587.15
January 2013	158,982,598.94	August 2017	76,140,990.93	March 2022	32,627,950.81
February 2013	157,031,859.45	September 2017	75,020,362.38	April 2022	32,108,800.11
March 2013	155,100,535.48	October 2017	73,911,070.88	May 2022	31,597,033.49
April 2013	153,188,438.50	November 2017	72,814,730.59	June 2022	31,092,550.71
May 2013	151,295,381.79	December 2017	71,733,546.79	July 2022	30,595,252.90
June 2013	149,421,180.43	January 2018	70,667,316.44	August 2022	30,105,042.48
July 2013	147,565,651.30	February 2018	69,615,839.20	September 2022	29,621,823.17
August 2013	145,728,613.01	March 2018	68,578,917.37	October 2022	29,145,499.98
September 2013	143,909,885.94	April 2018	67,556,355.86	November 2022	28,675,979.16
October 2013	142,109,292.19	May 2018	66,547,962.14	December 2022	28,213,168.22
November 2013	140,326,655.59	June 2018	65,553,546.24	January 2023	27,756,975.90
December 2013	138,561,801.65	July 2018	64,572,920.69	February 2023	27,307,312.15
January 2014	136,814,557.56	August 2018	63,605,900.49	March 2023	26,864,088.12
February 2014	135,084,752.19	September 2018	62,652,303.09	April 2023	26,427,216.13
March 2014	133,372,216.04	October 2018	61,711,948.34	May 2023	25,996,609.69
April 2014	131,676,781.26	November 2018	60,784,658.49	June 2023	25,572,183.43
May 2014	129,998,281.60	December 2018	59,870,258.11	July 2023	25,153,853.13
June 2014	128,336,552.43	January 2019	58,968,574.11	August 2023	24,741,535.70
July 2014	126,691,430.70	February 2019	58,079,435.67	September 2023	24,335,149.14
August 2014	125,062,754.91	March 2019	57,202,674.23	October 2023	23,934,612.55
September 2014	123,450,365.16	April 2019	56,338,123.48	November 2023	23,539,846.11
October 2014	121,854,103.05	May 2019	55,485,619.26	December 2023	23,150,771.05
November 2014	120,273,811.72	June 2019	54,644,999.63	January 2024	22,767,309.65
December 2014	118,709,335.83	July 2019	53,816,104.76	February 2024	22,389,385.24
January 2015	117,160,521.52	August 2019	52,998,776.95	March 2024	22,016,922.16
February 2015	115,627,216.44	September 2019	52,192,860.56	April 2024	21,649,845.77
March 2015	114,109,269.67	October 2019	51,398,202.03	May 2024	21,288,082.39
April 2015	112,606,531.78	November 2019	50,614,649.82	June 2024	20,931,559.37
May 2015	111,118,854.76	December 2019	49,842,054.40	July 2024	20,580,204.98
June 2015	109,646,092.03	January 2020	49,080,268.22	August 2024	20,233,948.50
July 2015	108,188,098.43	February 2020	48,329,145.68	September 2024	19,892,720.10
August 2015	106,744,730.19	March 2020	47,588,543.09	October 2024	19,556,450.91
September 2015	105,315,844.93	April 2020	46,858,318.69	November 2024	19,225,072.98
October 2015	103,901,301.65	May 2020	46,138,332.56	December 2024	18,898,519.25
November 2015	102,500,960.69	June 2020	45,428,446.67	January 2025	18,576,723.58
December 2015	101,114,683.75	July 2020	44,728,524.80	February 2025	18,259,620.67

FP Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2025	\$ 17,947,146.14	April 2029	\$ 7,170,566.79	May 2033	\$ 2,135,260.02
April 2025	17,639,236.45	May 2029	7,023,680.97	June 2033	2,068,902.28
May 2025	17,335,828.88	June 2029	6,879,064.30	July 2033	2,003,666.05
June 2025	17,036,861.60	July 2029	6,736,684.87	August 2033	1,939,535.02
July 2025	16,742,273.57	August 2029	6,596,511.21	September 2033 . . .	1,876,493.11
August 2025	16,452,004.58	September 2029 . . .	6,458,512.27	October 2033	1,814,524.44
September 2025 . . .	16,165,995.20	October 2029	6,322,657.43	November 2033	1,753,613.36
October 2025	15,884,186.84	November 2029	6,188,916.48	December 2033	1,693,744.44
November 2025	15,606,521.64	December 2029	6,057,259.61	January 2034	1,634,902.46
December 2025	15,332,942.56	January 2030	5,927,657.41	February 2034	1,577,072.40
January 2026	15,063,393.30	February 2030	5,800,080.90	March 2034	1,520,239.46
February 2026	14,797,818.30	March 2030	5,674,501.44	April 2034	1,464,389.02
March 2026	14,536,162.78	April 2030	5,550,890.82	May 2034	1,409,506.68
April 2026	14,278,372.66	May 2030	5,429,221.20	June 2034	1,355,578.25
May 2026	14,024,394.59	June 2030	5,309,465.11	July 2034	1,302,589.70
June 2026	13,774,175.95	July 2030	5,191,595.45	August 2034	1,250,527.23
July 2026	13,527,664.81	August 2030	5,075,585.50	September 2034 . . .	1,199,377.20
August 2026	13,284,809.94	September 2030 . . .	4,961,408.89	October 2034	1,149,126.17
September 2026 . . .	13,045,560.80	October 2030	4,849,039.62	November 2034	1,099,760.90
October 2026	12,809,867.51	November 2030	4,738,452.03	December 2034	1,051,268.30
November 2026	12,577,680.87	December 2030	4,629,620.81	January 2035	1,003,635.50
December 2026	12,348,952.36	January 2031	4,522,521.00	February 2035	956,849.77
January 2027	12,123,634.07	February 2031	4,417,127.98	March 2035	910,898.58
February 2027	11,901,678.76	March 2031	4,313,417.45	April 2035	865,769.56
March 2027	11,683,039.81	April 2031	4,211,365.45	May 2035	821,450.52
April 2027	11,467,671.24	May 2031	4,110,948.35	June 2035	777,929.44
May 2027	11,255,527.68	June 2031	4,012,142.83	July 2035	735,194.45
June 2027	11,046,564.35	July 2031	3,914,925.89	August 2035	693,233.87
July 2027	10,840,737.10	August 2031	3,819,274.85	September 2035 . . .	652,036.15
August 2027	10,638,002.36	September 2031 . . .	3,725,167.33	October 2035	611,589.93
September 2027 . . .	10,438,317.15	October 2031	3,632,581.26	November 2035	571,883.99
October 2027	10,241,639.05	November 2031	3,541,494.86	December 2035	532,907.27
November 2027	10,047,926.22	December 2031	3,451,886.67	January 2036	494,648.87
December 2027	9,857,137.40	January 2032	3,363,735.49	February 2036	457,098.02
January 2028	9,669,231.86	February 2032	3,277,020.44	March 2036	420,244.13
February 2028	9,484,169.43	March 2032	3,191,720.89	April 2036	384,076.73
March 2028	9,301,910.47	April 2032	3,107,816.53	May 2036	348,585.50
April 2028	9,122,415.89	May 2032	3,025,287.30	June 2036	313,760.29
May 2028	8,945,647.10	June 2032	2,944,113.42	July 2036	279,591.06
June 2028	8,771,566.06	July 2032	2,864,275.37	August 2036	246,067.93
July 2028	8,600,135.21	August 2032	2,785,753.93	September 2036 . . .	213,181.13
August 2028	8,431,317.53	September 2032 . . .	2,708,530.10	October 2036	180,921.05
September 2028 . . .	8,265,076.46	October 2032	2,632,585.17	November 2036	149,278.22
October 2028	8,101,375.97	November 2032	2,557,900.67	December 2036	118,243.29
November 2028	7,940,180.50	December 2032	2,484,458.39	January 2037	87,807.02
December 2028	7,781,454.95	January 2033	2,412,240.36	February 2037	57,960.34
January 2029	7,625,164.72	February 2033	2,341,228.87	March 2037	28,694.28
February 2029	7,471,275.66	March 2033	2,271,406.43	April 2037 and thereafter	0.00
March 2029	7,319,754.09	April 2033	2,202,755.82		

FX Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$700,625,000.00	January 2016	\$349,409,837.68	August 2020	\$154,272,122.57
July 2011	692,365,399.09	February 2016	344,650,637.85	September 2020	151,888,612.86
August 2011	684,186,875.70	March 2016	339,939,280.41	October 2020	149,538,614.31
September 2011	676,089,416.38	April 2016	335,275,299.29	November 2020	147,221,674.47
October 2011	668,072,235.04	May 2016	330,658,232.91	December 2020	144,937,346.93
November 2011	660,134,553.16	June 2016	326,087,624.14	January 2021	142,685,191.16
December 2011	652,275,599.71	July 2016	321,563,020.24	February 2021	140,464,772.47
January 2012	644,494,611.08	August 2016	317,083,972.87	March 2021	138,275,661.95
February 2012	636,790,831.00	September 2016	312,650,037.99	April 2021	136,117,436.33
March 2012	629,163,510.52	October 2016	308,260,775.84	May 2021	133,989,678.01
April 2012	621,611,907.85	November 2016	303,915,750.90	June 2021	131,891,974.86
May 2012	614,135,288.39	December 2016	299,614,531.88	July 2021	129,823,920.27
June 2012	606,732,924.57	January 2017	295,356,691.61	August 2021	127,785,112.98
July 2012	599,404,095.85	February 2017	291,141,807.07	September 2021	125,775,157.07
August 2012	592,148,088.64	March 2017	286,969,459.29	October 2021	123,793,661.87
September 2012	584,964,196.18	April 2017	282,839,233.37	November 2021	121,840,241.88
October 2012	577,851,718.55	May 2017	278,750,718.39	December 2021	119,914,516.73
November 2012	570,809,962.56	June 2017	274,703,507.41	January 2022	118,016,111.08
December 2012	563,838,241.70	July 2017	270,697,197.42	February 2022	116,144,654.59
January 2013	556,935,876.06	August 2017	266,731,389.26	March 2022	114,299,781.80
February 2013	550,102,192.27	September 2017	262,805,687.67	April 2022	112,481,132.14
March 2013	543,336,523.48	October 2017	258,919,701.17	May 2022	110,688,349.80
April 2013	536,638,209.23	November 2017	255,079,084.38	June 2022	108,921,083.71
May 2013	530,006,595.43	December 2017	251,291,562.64	July 2022	107,178,987.44
June 2013	523,441,034.29	January 2018	247,556,424.73	August 2022	105,461,719.19
July 2013	516,940,884.26	February 2018	243,872,968.80	September 2022	103,768,941.68
August 2013	510,505,509.98	March 2018	240,240,502.28	October 2022	102,100,322.11
September 2013	504,134,282.18	April 2018	236,658,341.74	November 2022	100,455,532.10
October 2013	497,826,577.68	May 2018	233,125,812.76	December 2022	98,834,247.65
November 2013	491,581,779.30	June 2018	229,642,249.82	January 2023	97,236,149.05
December 2013	485,399,275.78	July 2018	226,206,996.18	February 2023	95,660,920.85
January 2014	479,278,461.78	August 2018	222,819,403.80	March 2023	94,108,251.78
February 2014	473,218,737.78	September 2018	219,478,833.15	April 2023	92,577,834.71
March 2014	467,219,510.02	October 2018	216,184,653.17	May 2023	91,069,366.61
April 2014	461,280,190.49	November 2018	212,936,241.14	June 2023	89,582,548.48
May 2014	455,400,196.81	December 2018	209,732,982.55	July 2023	88,117,085.27
June 2014	449,578,952.24	January 2019	206,574,271.01	August 2023	86,672,685.87
July 2014	443,815,885.59	February 2019	203,459,508.14	September 2023	85,249,063.07
August 2014	438,110,431.16	March 2019	200,388,103.46	October 2023	83,845,933.43
September 2014	432,462,028.71	April 2019	197,359,474.31	November 2023	82,463,017.34
October 2014	426,870,123.41	May 2019	194,373,045.71	December 2023	81,100,038.86
November 2014	421,334,165.76	June 2019	191,428,250.29	January 2024	79,756,725.76
December 2014	415,853,611.55	July 2019	188,524,528.16	February 2024	78,432,809.41
January 2015	410,427,921.84	August 2019	185,661,326.86	March 2024	77,128,024.79
February 2015	405,056,562.85	September 2019	182,838,101.21	April 2024	75,842,110.37
March 2015	399,739,005.98	October 2019	180,054,313.25	May 2024	74,574,808.14
April 2015	394,474,727.69	November 2019	177,309,432.13	June 2024	73,325,863.51
May 2015	389,263,209.51	December 2019	174,602,934.01	July 2024	72,095,025.29
June 2015	384,103,937.96	January 2020	171,934,302.00	August 2024	70,882,045.62
July 2015	378,996,404.50	February 2020	169,303,026.03	September 2024	69,686,679.97
August 2015	373,940,105.51	March 2020	166,708,602.78	October 2024	68,508,687.06
September 2015	368,934,542.21	April 2020	164,150,535.60	November 2024	67,347,828.83
October 2015	363,979,220.63	May 2020	161,628,334.39	December 2024	66,203,870.39
November 2015	359,073,651.56	June 2020	159,141,515.57	January 2025	65,076,579.99
December 2015	354,217,350.52	July 2020	156,689,601.92	February 2025	63,965,728.96

FX Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
March 2025	\$ 62,871,091.71	April 2029	\$ 25,119,389.94	May 2033	\$ 7,480,082.21
April 2025	61,792,445.63	May 2029	24,604,830.60	June 2033	7,247,622.76
May 2025	60,729,571.09	June 2029	24,098,220.35	July 2033	7,019,092.11
June 2025	59,682,251.41	July 2029	23,599,447.43	August 2033	6,794,433.12
July 2025	58,650,272.79	August 2029	23,108,401.61	September 2033 . . .	6,573,589.43
August 2025	57,633,424.29	September 2029 . . .	22,624,974.13	October 2033	6,356,505.44
September 2025 . . .	56,631,497.78	October 2029	22,149,057.68	November 2033	6,143,126.34
October 2025	55,644,287.91	November 2029	21,680,546.44	December 2033	5,933,398.06
November 2025	54,671,592.10	December 2029	21,219,336.00	January 2034	5,727,267.26
December 2025	53,713,210.46	January 2030	20,765,323.35	February 2034	5,524,681.34
January 2026	52,768,945.76	February 2030	20,318,406.89	March 2034	5,325,588.44
February 2026	51,838,603.42	March 2030	19,878,486.39	April 2034	5,129,937.39
March 2026	50,921,991.48	April 2030	19,445,462.97	May 2034	4,937,677.72
April 2026	50,018,920.53	May 2030	19,019,239.11	June 2034	4,748,759.69
May 2026	49,129,203.68	June 2030	18,599,718.57	July 2034	4,563,134.20
June 2026	48,252,656.58	July 2030	18,186,806.46	August 2034	4,380,752.86
July 2026	47,389,097.30	August 2030	17,780,409.13	September 2034 . . .	4,201,567.92
August 2026	46,538,346.40	September 2030 . . .	17,380,434.23	October 2034	4,025,532.31
September 2026 . . .	45,700,226.80	October 2030	16,986,790.66	November 2034	3,852,599.60
October 2026	44,874,563.80	November 2030	16,599,388.53	December 2034	3,682,723.99
November 2026	44,061,185.06	December 2030	16,218,139.20	January 2035	3,515,860.33
December 2026	43,259,920.54	January 2031	15,842,955.21	February 2035	3,351,964.09
January 2027	42,470,602.46	February 2031	15,473,750.30	March 2035	3,190,991.33
February 2027	41,693,065.32	March 2031	15,110,439.38	April 2035	3,032,898.75
March 2027	40,927,145.82	April 2031	14,752,938.49	May 2035	2,877,643.63
April 2027	40,172,682.86	May 2031	14,401,164.86	June 2035	2,725,183.85
May 2027	39,429,517.48	June 2031	14,055,036.79	July 2035	2,575,477.86
June 2027	38,697,492.89	July 2031	13,714,473.73	August 2035	2,428,484.70
July 2027	37,976,454.36	August 2031	13,379,396.21	September 2035 . . .	2,284,163.96
August 2027	37,266,249.28	September 2031 . . .	13,049,725.83	October 2035	2,142,475.81
September 2027 . . .	36,566,727.06	October 2031	12,725,385.27	November 2035	2,003,380.95
October 2027	35,877,739.14	November 2031	12,406,298.27	December 2035	1,866,840.64
November 2027	35,199,138.96	December 2031	12,092,389.59	January 2036	1,732,816.68
December 2027	34,530,781.92	January 2032	11,783,585.02	February 2036	1,601,271.37
January 2028	33,872,525.38	February 2032	11,479,811.37	March 2036	1,472,167.58
February 2028	33,224,228.59	March 2032	11,180,996.43	April 2036	1,345,468.67
March 2028	32,585,752.73	April 2032	10,887,068.98	May 2036	1,221,138.49
April 2028	31,956,960.80	May 2032	10,597,958.78	June 2036	1,099,141.43
May 2028	31,337,717.69	June 2032	10,313,596.54	July 2036	979,442.36
June 2028	30,727,890.08	July 2032	10,033,913.92	August 2036	862,006.62
July 2028	30,127,346.45	August 2032	9,758,843.51	September 2036 . . .	746,800.07
August 2028	29,535,957.04	September 2032 . . .	9,488,318.81	October 2036	633,789.01
September 2028 . . .	28,953,593.85	October 2032	9,222,274.24	November 2036	522,940.23
October 2028	28,380,130.62	November 2032	8,960,645.12	December 2036	414,220.97
November 2028	27,815,442.75	December 2032	8,703,367.65	January 2037	307,598.94
December 2028	27,259,407.35	January 2033	8,450,378.88	February 2037	203,042.30
January 2029	26,711,903.17	February 2033	8,201,616.76	March 2037	100,519.64
February 2029	26,172,810.61	March 2033	7,957,020.06	April 2037 and thereafter	0.00
March 2029	25,642,011.67	April 2033	7,716,528.39		

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.

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\$1,684,051,322



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2011-63**

PROSPECTUS SUPPLEMENT



June 24, 2011
