Prospectus Supplement
(To REMIC Prospectus dated June 1, 2014)

$453,735,768

FannieMae®

Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2015-21

The Certificates

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

Payments to Certificateholders

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

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

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

The Fannie Mae Guaranty

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

The Trust and its Assets

The trust will own

- Fannie Mae MBS backed by first lien, single-family fixed-rate loans, and
- Fannie Mae MBS backed by first lien, single-family adjustable-rate loans.

In addition, approximately 1% of the mortgage loans underlying the Group 3 MBS are FHA-insured or VA- or RHS-guaranteed.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
G	1	$170,000,000	SEQ	3.0%	FIX	3136ANGR2	February 2042
GV(2) . . .	1	11,003,000	SEQ/AD	3.0	FIX	3136ANGS0	May 2028
GU(2) . . .	1	8,551,000	SEQ/AD	3.0	FIX	3136ANGT8	November 2035
ZG(2) . . .	1	22,946,000	SEQ	3.0	FIX/Z	3136ANGU5	April 2045
D	1	20,000,000	SEQ	3.0	FIX	3136ANGV3	February 2040
DV(2) . . .	1	2,287,000	SEQ/AD	3.0	FIX	3136ANGW1	May 2028
DU(2) . . .	1	1,777,000	SEQ/AD	3.0	FIX	3136ANGX9	November 2035
DZ(2) . . .	1	4,769,289	SEQ	3.0	FIX/Z	3136ANGY7	April 2045
B	1	15,000,000	SEQ	3.0	FIX	3136ANGZ4	January 2041
BV(2) . . .	1	1,360,000	SEQ/AD	3.0	FIX	3136ANHA8	May 2028
BU(2) . . .	1	1,057,000	SEQ/AD	3.0	FIX	3136ANHB6	November 2035
BZ(2) . . .	1	2,834,828	SEQ	3.0	FIX/Z	3136ANHC4	April 2045
A	2	25,000,000	SEQ/AD	4.0	FIX	3136ANHD2	February 2042
ZA(2) . . .	2	2,028,075	SEQ	4.0	FIX/Z	3136ANHE0	April 2045
AB	2	25,000,000	SEQ/AD	4.0	FIX	3136ANHF7	January 2042
ZB(2) . . .	2	2,083,949	SEQ	4.0	FIX/Z	3136ANHG5	April 2045
WF	3	138,038,627	PT	(3)	FLT/AFC	3136ANHH3	April 2055
WI	3	138,038,627(4)	NTL	(5)	WAC/IO	3136ANHJ9	April 2055
R		0	NPR	0	NPR	3136ANHK6	April 2055

(1) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC prospectus.
(2) Exchangeable classes.
(3) Based on LIBOR and subject to the limitations described on page S-11.
(4) Notional principal balance. This class is an interest only class. See page S-5 for a description of how its notional principal balance is calculated.
(5) The interest rate of the WI Class is calculated as described on pages S-11 and S-12.

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 VA, VB, VZ and Z Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—Combination and Recombination—RCR Certificates" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be March 31, 2015.

Carefully consider the risk factors starting on page 14 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.

J.P. Morgan

March 25, 2015

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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 June 1, 2014 (the "REMIC Prospectus");
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - October 1, 2014, for all MBS issued on or after October 1, 2014,
  - March 1, 2013, for all MBS issued on or after March 1, 2013 and prior to October 1, 2014,
  - February 1, 2012, for all MBS issued on or after February 1, 2012 and prior to March 1, 2013,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - 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");
- 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 October 1, 2014.

The MBS Prospectus is incorporated by reference in this prospectus supplement. This means that we are disclosing information in that document by referring you to it. That document is considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with that document.

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 and the MBS Prospectus by writing or calling the dealer at:

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

SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of March 1, 2015. 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

Group	Assets
1	Group 1 MBS
2	Group 2 MBS
3	Group 3 MBS

Group 1 and Group 2

Characteristics of the Fixed Rate MBS

	Approximate Principal Balance	Pass-Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 1 MBS	$261,585,117	3.00%	3.25% to 5.50%	241 to 360
Group 2 MBS	$ 54,112,024	4.00%	4.25% to 6.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 1 MBS	$261,585,117	360	334	22	3.575%
Group 2 MBS	$ 54,112,024	360	347	11	4.494%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the fixed-rate MBS will differ from those shown above, and may differ significantly. See "Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*" in the REMIC Prospectus.

Group 3 MBS

The first table in Exhibit A of this prospectus supplement lists certain assumed characteristics of the mortgage loans underlying the adjustable-rate MBS in Group 3. The assumed characteristics appearing in Exhibit A may not reflect the actual characteristics of the individual adjustable-rate mortgage loans included in the related pools. The actual characteristics of most of the related mortgage loans may differ from those specified in Exhibit A, and may differ significantly.

The second table in Exhibit A of this prospectus supplement lists the pool numbers of the adjustable-rate MBS expected to be included in the trust.

Settlement Date

We expect to issue the certificates on March 31, 2015.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

Fed Book-Entry	Physical
All classes of certificates other than the R Class	R Class

Exchanging Certificates Through Combination and Recombination

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

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

Interest Rates

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

During each interest accrual period, the WF and WI Classes will bear interest at the applicable annual rates described under "Description of the Certificates—Distributions of Interest—*The WF Class*" and "—*The WI Class*," respectively, in this prospectus supplement.

Notional Class

The notional principal balance of the notional class specified below will equal the percentage of the outstanding balance specified below immediately before the related distribution date:

Class	
WI	100% of the WF Class

Distributions of Principal

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

Weighted Average Lives (years)*

Group 1 Classes	PSA Prepayment Assumption 0%	100%	132%	200%	300%	400%	500%	700%
G	16.6	6.6	5.5	4.0	2.8	2.1	1.7	1.2
GV	7.0	7.0	7.0	6.7	5.6	4.7	3.9	2.8
GU	17.0	15.9	14.4	11.2	8.3	6.4	5.2	3.6
ZG	28.5	21.7	20.0	16.7	12.7	10.0	8.1	5.6
D	15.2	5.5	4.5	3.2	2.3	1.7	1.4	1.0
DV	7.0	7.0	6.8	5.9	4.7	3.8	3.1	2.2
DU	17.0	13.5	11.8	9.1	6.6	5.1	4.1	2.9
DZ	27.6	19.9	18.2	14.9	11.2	8.8	7.1	4.9
B	15.8	6.0	4.9	3.6	2.5	1.9	1.5	1.0
BV	7.0	7.0	6.9	6.3	5.1	4.1	3.4	2.5
BU	17.0	14.6	12.8	9.9	7.3	5.6	4.5	3.1
BZ	28.0	20.6	18.9	15.6	11.8	9.3	7.5	5.2
VA	7.0	7.0	6.9	6.5	5.4	4.5	3.7	2.7
VB	17.0	15.4	13.8	10.8	7.9	6.1	4.9	3.4
VZ	28.3	21.6	19.9	16.6	12.6	9.9	7.9	5.5

Group 2 Classes	PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
A	16.9	8.0	5.2	3.7	3.0	2.5	1.8	1.5	1.2
ZA	28.5	23.3	18.3	13.7	11.3	9.3	6.6	4.9	3.8
AB	16.8	8.0	5.2	3.6	3.0	2.5	1.8	1.5	1.2
ZB	28.4	23.2	18.2	13.6	11.3	9.2	6.5	4.9	3.8
Z	28.5	23.3	18.3	13.6	11.3	9.2	6.5	4.9	3.8

Group 3 Classes	CPR Prepayment Assumption 0%	5%	10%	15%	20%	25%	50%	75%
WF and WI	10.4	7.6	5.7	4.5	3.6	2.9	1.4	0.7

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

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 March 1, 2015 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having fixed pass-through rates (the “Group 1 MBS” and “Group 2 MBS,” and together, the “Fixed Rate MBS”), and
- one group of Fannie Mae Guaranteed Mortgage Pass-Through Certificates having variable pass-through rates (the “Group 3 MBS” or “ARM MBS”).

The Fixed Rate MBS and the ARM MBS are referred to collectively as the “MBS.”

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

The Trust will constitute a “real estate mortgage investment conduit” (“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 interest” of the REMIC. The REMIC Certificates other than the R Class are collectively referred to as the “Regular Classes” or “Regular Certificates,” and the R Class is referred to as the “Residual Class” or “Residual Certificate.”

	Assets	Regular Interests	Residual Interest
REMIC	MBS	All Classes of REMIC Certificates other than the R Class	R

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

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

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

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

Classes	Denominations
Interest Only Class	$100,000 minimum plus whole dollar increments
All other Classes (except the R Class)	$1,000 minimum plus whole dollar increments

The Fixed Rate MBS

The Fixed Rate MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Fixed Rate MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years.

For additional information, see "Summary—Group 1 and Group 2—Characteristics of the Fixed Rate MBS" in this prospectus supplement and "The Mortgage Loan Pools" and Yield, Maturity and Prepayment Considerations" in the MBS Prospectus.

The ARM MBS

Unless otherwise specified, references in this section to percentages of the Hybrid ARM Loans are in each case measured by aggregate principal balance of the Hybrid ARM Loans at the Issue Date.

General

The Mortgage Loans underlying the ARM MBS in Group 3 (the "Hybrid ARM Loans") will have the general characteristics described in the MBS Prospectus. In addition, we assume that the Hybrid ARM Loans will have the characteristics listed in the first table on Exhibit A to this prospectus supplement. The ARM MBS provide that principal and interest on the Hybrid ARM Loans are passed through monthly, beginning in the month after we issue the ARM MBS. The Hybrid ARM Loans are conventional, adjustable-rate mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. The Hybrid ARM Loans generally have original maturities of up to 30 years. See "Description of the Certificates," "The Mortgage Loan Pools," "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)" and "Yield, Maturity and Prepayment Considerations" in the MBS Prospectus. See also the second table in Exhibit A to this prospectus supplement for the pool numbers of the ARM MBS expected to be included in the Trust.

Characteristics of the Hybrid ARM Loans

Applicable Indices

After the initial fixed-rate period, the interest rate (the "ARM Rate") for the Hybrid ARM Loans will adjust

- in the case of approximately 42% of the Hybrid ARM Loans, annually based on the One-Year WSJ LIBOR Index (the "One-Year LIBOR ARM Loans") as available generally 25 days or 45 days, as applicable, prior to the related interest rate adjustment date;
- in the case of approximately 15% of the Hybrid ARM Loans, semi-annually based on the Six-Month WSJ LIBOR Index (the "Six-Month LIBOR ARM Loans") as available generally 25 days, 30 days or 45 days, as applicable, prior to the related interest rate adjustment date; or

- in the case of approximately 42% of the Hybrid ARM Loans, annually based on the One-Year Treasury Index (the "One-Year Treasury ARM Loans") as available generally 30 days or 45 days, as applicable, prior to the related interest rate adjustment date.

In the case of approximately 1% of the Hybrid ARM Loans, the related ARM Rates will adjust based on several different interest rate indices. These indices are specified in the first table of Exhibit A to this prospectus supplement. See "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus for a description of most of these indices. If any of these indices becomes unavailable, an alternative index will be determined in accordance with the terms of the related mortgage note.

Initial Interest Only Periods

The scheduled monthly payments on approximately 29% of the Hybrid ARM Loans represented accrued interest only for periods that may range up to 10 years following origination. Beginning with the first monthly payment following the expiration of the applicable interest only period, the related loan documents provide that the scheduled monthly payment on each of the related Hybrid ARM Loans will be increased by an amount sufficient to pay accrued interest at the then current rate and to fully amortize the Hybrid ARM Loan by its scheduled maturity date. See "Risk Factors—Risks Relating to Yield and Prepayment—Refinancing of Loans; Sale of Property—*Fixed-rate and ARM loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*" in the MBS Prospectus dated October 1, 2014.

Initial Fixed-Rate Periods

For the following approximate percentages of the Hybrid ARM Loans, the interest rates were fixed for the initial periods from origination reflected in the following table (the "Initial Fixed Rate"):

Initial Fixed-Rate Period

1 year	3 years	5 years	7 years	*
7%	24%	50%	15%	4%

* Various initial fixed-rate periods ranging up to 12 years from origination.

ARM Rate Changes

After the initial fixed-rate period, the ARM Rate of each Hybrid ARM Loan is set annually, semi-annually, or as otherwise applicable, subject to the caps and floors described below, to equal the *sum* of (i) the applicable index value *plus* (ii) a specified percentage amount (the "ARM Margin") that the lender established when the Hybrid ARM Loan was originated.

Initial ARM Rate Change Caps

For the interest rate adjustment immediately following the end of the initial fixed-rate period, the ARM Rate for each Hybrid ARM Loan generally may not deviate by more than 1 to 6 percentage points, as applicable, from the related Initial Fixed Rate.

Subsequent ARM Rate Change Caps

On each applicable ARM Rate adjustment date thereafter, the ARM Rate for each Hybrid ARM Loan in most cases may not deviate by more than 1 or 2 percentage points, as applicable, from the related ARM Rate in effect immediately prior to that adjustment date.

Lifetime Cap and Floor

The ARM Rate for each Hybrid ARM Loan, when adjusted on its applicable adjustment date, may not be greater than the maximum ARM Rate (lifetime rate cap) or less than its minimum ARM Rate (lifetime floor), as specified in the related mortgage note.

Monthly Payments

After the initial fixed-rate period, the amount of a borrower's monthly payment is generally subject to change

- in the case of the One-Year LIBOR ARM Loans and One-Year Treasury ARM Loans, generally on each anniversary of the date specified in the related mortgage note, or
- in the case of the Six-Month LIBOR ARM Loans and Six-Month Treasury ARM Loans, at six-month intervals after the date specified in the related mortgage note.

Each new monthly payment amount will be calculated to equal an amount necessary to pay interest at the new ARM Rate, adjusted as described above, and, except in the case of any loan that may still be in its initial interest only payment period, to fully amortize the outstanding principal balance of the Hybrid ARM Loan on a level debt service basis over the remainder of its term.

Prepayment Premium Periods

Approximately 13% of the Hybrid ARM Loans were subject to prepayment premiums if the borrowers made full or partial prepayments during prepayment premium periods that may range up to 60 months from the applicable origination dates.

Reduced Servicing Fee

Approximately 7% of the Hybrid ARM Loans have a minimum annual servicing fee of 0.125%. See "Fannie Mae Purchase Program—Servicing Compensation and Payment of Certain Expenses" in the MBS Prospectus.

Option to Convert to Fixed Rate

Approximately 6% of the Hybrid ARM Loans permitted the borrower to convert the loan to a fixed interest-rate loan at certain times specified in the related mortgage note. If the borrower exercises the right to convert the loan to a fixed-rate loan, we will purchase the loan from the related pool. See "Yield, Maturity and Prepayment Considerations—Maturity and Prepayment Considerations—*Convertible ARM Loans*" and "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*Types of ARM Loans—Fully amortizing ARM loan with fixed-rate conversion option*" in the MBS Prospectus dated October 1, 2014.

Government Loans

Approximately 1% of the Hybrid ARM Loans are insured by the Federal Housing Administration (FHA) or guaranteed by the U.S. Department of Veterans Affairs (VA) or the Rural Housing Service of the U.S. Department of Agriculture (RHS) (together, the "government loans"). The government loans may include certain higher balance FHA loans originated on or after March 6, 2008.

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.

The WF Class will bear interest at an interest rate based on LIBOR. We currently establish LIBOR on the basis of the "ICE Method" as generally described under "Description of the Certificates—Distributions on Certificates—*Interest Distributions—Indices for Floating Rate Classes and Inverse Floating Rate Classes*" in the REMIC Prospectus. For a description of recent developments affecting LIBOR calculations, see "Risk Factors—Risks Relating to Yield and Prepayment—*Intercontinental Exchange Benchmark Administration is the new LIBOR administrator*" in the REMIC Prospectus.

Delay Classes and No-Delay Classes. The "Delay" Classes and "No-Delay" Classes are set forth in the following table:

Delay Classes	No-Delay Classes
All interest-bearing Classes	

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

Accrual Classes. The ZG, DZ, BZ, ZA, ZB, VZ and Z Classes are Accrual Classes. Interest will accrue on each Accrual Class at the applicable annual rate specified on the cover of this prospectus supplement or on Schedule 1. However, we will not pay any interest on the Accrual Classes. Instead, interest accrued on each Accrual Class will be added as principal to its principal balance on each Distribution Date. We will pay principal on the Accrual Classes as described under "—Distributions of Principal" below.

The WF Class.

On each Distribution Date, we will pay interest on the WF Class in an amount equal to one month's interest at an annual rate equal to the *lesser* of

- LIBOR + 35 basis points

  or

- the Weighted Average Group 3 MBS Pass-Through Rate (described below).

(but in no event less than 0%).

The "Weighted Average Group 3 MBS Pass-Through Rate" for any Distribution Date is equal to the weighted average of the pass-through rates of the Group 3 MBS in effect for calculating distributions on that Distribution Date, weighted on the basis of the principal balances of the Group 3 MBS after giving effect to distributions of principal made on the immediately preceding Distribution Date.

During the initial interest accrual period, the WF Class will bear interest at an annual rate of 0.525%. Our determination of the interest rate for the WF Class will be final and binding in the absence of manifest error. You may obtain each such interest rate by telephoning us at 1-800-237-8627.

The WI Class.

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

- a fraction, expressed as a percentage, the numerator of which is the *excess*, if any, of
  - the aggregate amount of interest then paid on the Group 3 MBS

    over

  - the interest payable on the WF Class on that Distribution Date,

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

multiplied by

- 12.

During the initial interest accrual period, the WI Class is expected to bear interest at an annual rate of approximately 1.769%. Our determination of the interest rate for the WI Class 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 Classes of REMIC Certificates as described below. Following any exchange of REMIC Certificates for RCR Certificates, we will apply principal payments from the exchanged REMIC Certificates to the corresponding RCR Certificates on a pro rata basis.

- *Group 1*

The ZG Accrual Amount to GV and GU, in that order, until retired, and thereafter to ZG.

Accretion Directed Classes and Accrual Class

The DZ Accrual Amount to DV and DU, in that order, until retired, and thereafter to DZ.

Accretion Directed Classes and Accrual Class

The BZ Accrual Amount to BV and BU, in that order, until retired, and thereafter to BZ.

Accretion Directed Classes and Accrual Class

The Group 1 Cash Flow Distribution Amount as follows:

— 81.2355085171% to G, GV, GU and ZG, in that order, until retired, and

— 18.7644914829% as follows:

— 58.7414083173% to D, DV, DU and DZ, in that order, until retired, and

— 41.2585916827% to B, BV, BU and BZ, in that order, until retired.

Sequential Pay Classes

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

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

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

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

- *Group 2*

The ZA Accrual Amount to A until retired, and thereafter to ZA.

Accretion Directed Class and Accrual Class

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

Accretion Directed Class and Accrual Class

The Group 2 Cash Flow Distribution Amount as follows:

— 49.9483719182% to A and ZA, in that order, until retired, and

— 50.0516280818% to AB and ZB, in that order, until retired.

Sequential Pay Classes

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

The “ZB Accrual Amount” is any interest then accrued and added to the principal balance of the ZB 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 to WF until retired. } **Pass-Through Class**

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

Structuring Assumptions

Pricing Assumptions. Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the following assumptions (the "Pricing Assumptions"):

- the Mortgage Loans underlying the Fixed Rate MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under "Summary—Group 1 and Group 2—Assumed Characteristics of the Underlying Mortgage Loans" in this prospectus supplement;
- the Hybrid ARM Loans have the characteristics set forth in Exhibit A to this prospectus supplement;
- with respect to the Hybrid ARM Loans, the Six-Month WSJ LIBOR Index, One-Year WSJ LIBOR Index, Six-Month Treasury Index, One-Year Treasury Index, Three-Year Treasury Index and Five-Year Treasury Index values are and remain 0.3769%, 0.6224%, 0.031%, 0.25%, 0.88% and 1.31%, respectively;
- the Mortgage Loans prepay at the constant percentages of PSA or CPR, as applicable, specified in the related tables;
- the settlement date for the Certificates is March 31, 2015; and
- each Distribution Date occurs on the 25th day of a month.

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Fixed Rate MBS will differ from the assumed characteristics shown in the Summary, and may differ significantly. See "Risk Factors—Risks Relating to Yield and Prepayment—*Yields on and weighted average lives of the certificates are affected by actual characteristics of the mortgage loans backing the series trust assets*" in the REMIC Prospectus.

Prepayment Assumptions. The prepayment model used in this prospectus supplement with respect to the Group 1 Classes and Group 2 Classes is PSA. For a description of PSA, see "Yield, Maturity and Prepayment Considerations—Prepayment Models" in the REMIC Prospectus.

The prepayment model used in this prospectus supplement with respect to the Group 3 Classes is CPR. For a description of CPR, see "Yield, Maturity and Prepayment Considerations—Prepayment Models" in the REMIC Prospectus.

It is highly unlikely that prepayments will occur at any *constant* PSA or CPR rate, as applicable, or at any other *constant* rate.

Additional Yield Considerations for the WI Class

The yield to investors in the WI Class will be very sensitive to the rate of principal payments (including prepayments) of the Hybrid ARM Loans and to the level of LIBOR. The yield will also be sensitive to the weighted average interest rate of the Hybrid ARM Loans. Except as described under "Description of the Certificates—the ARM MBS" in this prospectus supplement, the Hybrid ARM Loans can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Hybrid ARM Loans is likely to vary, and may vary considerably, from pool to pool. Under

certain high prepayment or high LIBOR scenarios, in particular, it is possible that investors in the WI Class would lose money on their initial investments.

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, and
- the priority sequences of distributions of principal of the Group 1 and Group 2 Classes.

See "—Distributions of Principal" above.

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA or CPR rates, as applicable, 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 Group 1 and Group 2 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.

Mortgage Loans Backing Trust Assets Specified Below	Original and Remaining Terms to Maturity	Interest Rates
Group 1 MBS	360 months	5.50%
Group 2 MBS	360 months	6.50%

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

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 or CPR rates, as applicable, 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

	G Class								GV Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	132%	200%	300%	400%	500%	700%	0%	100%	132%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	98	91	88	84	77	70	63	50	94	94	94	94	94	94	94	94
March 2017	97	81	77	69	57	46	36	17	87	87	87	87	87	87	87	87
March 2018	95	72	67	55	40	27	16	0	80	80	80	80	80	80	80	65
March 2019	93	64	57	44	27	14	3	0	73	73	73	73	73	73	73	0
March 2020	91	57	49	34	17	4	0	0	66	66	66	66	66	66	0	0
March 2021	88	49	41	25	8	0	0	0	59	59	59	59	59	*	0	0
March 2022	86	43	34	18	1	0	0	0	51	51	51	51	51	0	0	0
March 2023	84	37	27	12	0	0	0	0	44	44	44	44	0	0	0	0
March 2024	81	31	22	6	0	0	0	0	35	35	35	35	0	0	0	0
March 2025	78	26	16	1	0	0	0	0	27	27	27	27	0	0	0	0
March 2026	75	21	11	0	0	0	0	0	19	19	19	0	0	0	0	0
March 2027	72	16	7	0	0	0	0	0	10	10	10	0	0	0	0	0
March 2028	69	12	3	0	0	0	0	0	1	1	1	0	0	0	0	0
March 2029	65	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	62	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	58	1	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	54	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	45	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	40	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	35	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.6	6.6	5.5	4.0	2.8	2.1	1.7	1.2	7.0	7.0	7.0	6.7	5.6	4.7	3.9	2.8

	GU Class								ZG Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	132%	200%	300%	400%	500%	700%	0%	100%	132%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103	103
March 2017	100	100	100	100	100	100	100	100	106	106	106	106	106	106	106	106
March 2018	100	100	100	100	100	100	100	100	109	109	109	109	109	109	109	109
March 2019	100	100	100	100	100	100	100	0	113	113	113	113	113	113	113	101
March 2020	100	100	100	100	100	100	70	0	116	116	116	116	116	116	116	57
March 2021	100	100	100	100	100	100	0	0	120	120	120	120	120	120	97	32
March 2022	100	100	100	100	100	0	0	0	123	123	123	123	123	116	66	18
March 2023	100	100	100	100	75	0	0	0	127	127	127	127	127	85	44	10
March 2024	100	100	100	100	0	0	0	0	131	131	131	131	123	62	30	6
March 2025	100	100	100	100	0	0	0	0	135	135	135	135	97	46	20	3
March 2026	100	100	100	68	0	0	0	0	139	139	139	139	76	33	14	2
March 2027	100	100	100	0	0	0	0	0	143	143	143	138	60	24	9	1
March 2028	100	100	100	0	0	0	0	0	148	148	148	116	47	17	6	1
March 2029	89	89	79	0	0	0	0	0	152	152	152	97	36	13	4	*
March 2030	76	76	3	0	0	0	0	0	157	157	157	80	28	9	3	*
March 2031	64	64	0	0	0	0	0	0	162	162	136	66	22	6	2	*
March 2032	50	0	0	0	0	0	0	0	166	166	117	54	16	5	1	*
March 2033	37	0	0	0	0	0	0	0	171	144	99	44	12	3	1	*
March 2034	23	0	0	0	0	0	0	0	177	123	83	35	9	2	*	*
March 2035	8	0	0	0	0	0	0	0	182	105	69	28	7	2	*	*
March 2036	0	0	0	0	0	0	0	0	185	87	57	22	5	1	*	*
March 2037	0	0	0	0	0	0	0	0	185	71	45	17	4	1	*	*
March 2038	0	0	0	0	0	0	0	0	185	56	35	12	2	*	*	*
March 2039	0	0	0	0	0	0	0	0	185	43	26	9	2	*	*	*
March 2040	0	0	0	0	0	0	0	0	185	30	18	6	1	*	*	*
March 2041	0	0	0	0	0	0	0	0	185	19	11	3	1	*	*	*
March 2042	0	0	0	0	0	0	0	0	174	8	5	1	*	*	*	*
March 2043	0	0	0	0	0	0	0	0	119	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	61	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.0	15.9	14.4	11.2	8.3	6.4	5.2	3.6	28.5	21.7	20.0	16.7	12.7	10.0	8.1	5.6

* 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.

	D Class								DV Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	**0%**	**100%**	**132%**	**200%**	**300%**	**400%**	**500%**	**700%**	**0%**	**100%**	**132%**	**200%**	**300%**	**400%**	**500%**	**700%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	98	89	87	81	73	66	58	42	94	94	94	94	94	94	94	94
March 2017	96	78	74	64	50	37	26	5	87	87	87	87	87	87	87	87
March 2018	94	68	62	49	31	16	4	0	80	80	80	80	80	80	80	0
March 2019	92	59	51	35	16	1	0	0	73	73	73	73	73	73	0	0
March 2020	89	50	41	24	4	0	0	0	66	66	66	66	66	0	0	0
March 2021	87	42	32	14	0	0	0	0	59	59	59	59	8	0	0	0
March 2022	84	34	24	5	0	0	0	0	51	51	51	51	0	0	0	0
March 2023	81	27	16	0	0	0	0	0	44	44	44	26	0	0	0	0
March 2024	78	20	10	0	0	0	0	0	35	35	35	0	0	0	0	0
March 2025	75	14	3	0	0	0	0	0	27	27	27	0	0	0	0	0
March 2026	71	8	0	0	0	0	0	0	19	19	0	0	0	0	0	0
March 2027	68	3	0	0	0	0	0	0	10	10	0	0	0	0	0	0
March 2028	64	0	0	0	0	0	0	0	1	0	0	0	0	0	0	0
March 2029	60	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	56	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	52	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	47	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	42	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	37	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	31	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	25	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	19	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	13	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	6	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.2	5.5	4.5	3.2	2.3	1.7	1.4	1.0	7.0	7.0	6.8	5.9	4.7	3.8	3.1	2.2

	DU Class								DZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	**0%**	**100%**	**132%**	**200%**	**300%**	**400%**	**500%**	**700%**	**0%**	**100%**	**132%**	**200%**	**300%**	**400%**	**500%**	**700%**
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103	103
March 2017	100	100	100	100	100	100	100	100	106	106	106	106	106	106	106	106
March 2018	100	100	100	100	100	100	100	18	109	109	109	109	109	109	109	109
March 2019	100	100	100	100	100	100	63	0	113	113	113	113	113	113	113	66
March 2020	100	100	100	100	100	61	0	0	116	116	116	116	116	116	93	37
March 2021	100	100	100	100	100	0	0	0	120	120	120	120	120	103	63	21
March 2022	100	100	100	100	12	0	0	0	123	123	123	123	123	76	43	12
March 2023	100	100	100	100	0	0	0	0	127	127	127	127	101	56	29	7
March 2024	100	100	100	52	0	0	0	0	131	131	131	131	80	41	20	4
March 2025	100	100	100	0	0	0	0	0	135	135	135	127	63	30	13	2
March 2026	100	100	100	0	0	0	0	0	139	139	139	107	50	22	9	1
March 2027	100	100	32	0	0	0	0	0	143	143	143	90	39	16	6	1
March 2028	100	80	0	0	0	0	0	0	148	148	136	76	30	11	4	*
March 2029	89	16	0	0	0	0	0	0	152	152	119	63	24	8	3	*
March 2030	76	0	0	0	0	0	0	0	157	140	103	52	18	6	2	*
March 2031	64	0	0	0	0	0	0	0	162	124	89	43	14	4	1	*
March 2032	50	0	0	0	0	0	0	0	166	108	76	35	11	3	1	*
March 2033	37	0	0	0	0	0	0	0	171	94	65	29	8	2	*	*
March 2034	23	0	0	0	0	0	0	0	177	81	54	23	6	1	*	*
March 2035	8	0	0	0	0	0	0	0	182	68	45	18	4	1	*	*
March 2036	0	0	0	0	0	0	0	0	185	57	37	14	3	1	*	*
March 2037	0	0	0	0	0	0	0	0	185	46	30	11	2	*	*	*
March 2038	0	0	0	0	0	0	0	0	185	37	23	8	2	*	*	*
March 2039	0	0	0	0	0	0	0	0	185	28	17	6	1	*	*	*
March 2040	0	0	0	0	0	0	0	0	180	20	12	4	1	*	*	*
March 2041	0	0	0	0	0	0	0	0	148	12	7	2	*	*	*	*
March 2042	0	0	0	0	0	0	0	0	114	5	3	1	*	*	*	*
March 2043	0	0	0	0	0	0	0	0	78	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	40	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.0	13.5	11.8	9.1	6.6	5.1	4.1	2.9	27.6	19.9	18.2	14.9	11.2	8.8	7.1	4.9

* 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.

	B Class								BV Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	132%	200%	300%	400%	500%	700%	0%	100%	132%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	98	90	87	82	75	68	61	46	94	94	94	94	94	94	94	94
March 2017	96	80	75	66	53	41	30	11	87	87	87	87	87	87	87	87
March 2018	94	70	64	52	36	22	10	0	80	80	80	80	80	80	80	0
March 2019	92	61	54	39	21	7	0	0	73	73	73	73	73	73	23	0
March 2020	90	53	45	29	10	0	0	0	66	66	66	66	66	22	0	0
March 2021	87	45	36	19	1	0	0	0	59	59	59	59	59	0	0	0
March 2022	85	38	29	11	0	0	0	0	51	51	51	51	0	0	0	0
March 2023	82	32	22	5	0	0	0	0	44	44	44	44	0	0	0	0
March 2024	79	25	15	0	0	0	0	0	35	35	35	19	0	0	0	0
March 2025	76	20	10	0	0	0	0	0	27	27	27	0	0	0	0	0
March 2026	73	14	4	0	0	0	0	0	19	19	19	0	0	0	0	0
March 2027	70	9	0	0	0	0	0	0	10	10	5	0	0	0	0	0
March 2028	66	5	0	0	0	0	0	0	1	1	0	0	0	0	0	0
March 2029	63	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2030	59	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2031	55	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2032	50	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2033	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2034	41	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2035	36	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2036	30	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	24	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	18	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	12	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	5	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	15.8	6.0	4.9	3.6	2.5	1.9	1.5	1.0	7.0	7.0	6.9	6.3	5.1	4.1	3.4	2.5

	BU Class								BZ Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	132%	200%	300%	400%	500%	700%	0%	100%	132%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	100	100	100	100	100	100	100	100	103	103	103	103	103	103	103	103
March 2017	100	100	100	100	100	100	100	100	106	106	106	106	106	106	106	106
March 2018	100	100	100	100	100	100	100	75	109	109	109	109	109	109	109	109
March 2019	100	100	100	100	100	100	100	0	113	113	113	113	113	113	113	78
March 2020	100	100	100	100	100	100	0	0	116	116	116	116	116	116	110	44
March 2021	100	100	100	100	100	4	0	0	120	120	120	120	120	120	75	25
March 2022	100	100	100	100	74	0	0	0	123	123	123	123	123	89	51	14
March 2023	100	100	100	100	0	0	0	0	127	127	127	127	120	66	34	8
March 2024	100	100	100	100	0	0	0	0	131	131	131	131	95	48	23	4
March 2025	100	100	100	41	0	0	0	0	135	135	135	135	75	35	16	2
March 2026	100	100	100	0	0	0	0	0	139	139	139	127	59	26	10	1
March 2027	100	100	100	0	0	0	0	0	143	143	143	107	46	19	7	1
March 2028	100	100	35	0	0	0	0	0	148	148	148	89	36	13	5	*
March 2029	89	89	0	0	0	0	0	0	152	152	140	75	28	10	3	*
March 2030	76	24	0	0	0	0	0	0	157	157	122	62	22	7	2	*
March 2031	64	0	0	0	0	0	0	0	162	146	105	51	17	5	1	*
March 2032	51	0	0	0	0	0	0	0	166	128	90	42	13	4	1	*
March 2033	37	0	0	0	0	0	0	0	171	111	77	34	10	2	1	*
March 2034	23	0	0	0	0	0	0	0	177	95	64	27	7	2	*	*
March 2035	9	0	0	0	0	0	0	0	182	81	53	22	5	1	*	*
March 2036	0	0	0	0	0	0	0	0	185	67	44	17	4	1	*	*
March 2037	0	0	0	0	0	0	0	0	185	55	35	13	3	1	*	*
March 2038	0	0	0	0	0	0	0	0	185	44	27	10	2	*	*	*
March 2039	0	0	0	0	0	0	0	0	185	33	20	7	1	*	*	*
March 2040	0	0	0	0	0	0	0	0	185	23	14	5	1	*	*	*
March 2041	0	0	0	0	0	0	0	0	174	14	8	3	*	*	*	*
March 2042	0	0	0	0	0	0	0	0	134	6	4	1	*	*	*	*
March 2043	0	0	0	0	0	0	0	0	92	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	47	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	17.0	14.6	12.8	9.9	7.3	5.6	4.5	3.1	28.0	20.6	18.9	15.6	11.8	9.3	7.5	5.2

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

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

Date	VA Class PSA Prepayment Assumption 0%	100%	132%	200%	300%	400%	500%	700%	VB Class PSA Prepayment Assumption 0%	100%	132%	200%	300%	400%	500%	700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	94	94	94	94	94	94	94	94	100	100	100	100	100	100	100	100
March 2017	87	87	87	87	87	87	87	87	100	100	100	100	100	100	100	100
March 2018	80	80	80	80	80	80	80	49	100	100	100	100	100	100	100	85
March 2019	73	73	73	73	73	73	57	0	100	100	100	100	100	100	94	0
March 2020	66	66	66	66	66	52	0	0	100	100	100	100	100	94	53	0
March 2021	59	59	59	59	51	*	0	0	100	100	100	100	100	75	0	0
March 2022	51	51	51	51	39	0	0	0	100	100	100	100	84	0	0	0
March 2023	44	44	44	41	0	0	0	0	100	100	100	100	56	0	0	0
March 2024	35	35	35	28	0	0	0	0	100	100	100	92	0	0	0	0
March 2025	27	27	27	20	0	0	0	0	100	100	100	79	0	0	0	0
March 2026	19	19	16	0	0	0	0	0	100	100	100	51	0	0	0	0
March 2027	10	10	8	0	0	0	0	0	100	100	89	0	0	0	0	0
March 2028	1	1	1	0	0	0	0	0	100	97	78	0	0	0	0	0
March 2029	0	0	0	0	0	0	0	0	89	77	60	0	0	0	0	0
March 2030	0	0	0	0	0	0	0	0	76	60	2	0	0	0	0	0
March 2031	0	0	0	0	0	0	0	0	64	48	0	0	0	0	0	0
March 2032	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0
March 2033	0	0	0	0	0	0	0	0	37	0	0	0	0	0	0	0
March 2034	0	0	0	0	0	0	0	0	23	0	0	0	0	0	0	0
March 2035	0	0	0	0	0	0	0	0	8	0	0	0	0	0	0	0
March 2036	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2037	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2038	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2039	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2040	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	6.9	6.5	5.4	4.5	3.7	2.7	17.0	15.4	13.8	10.8	7.9	6.1	4.9	3.4

Date	VZ Class PSA Prepayment Assumption 0%	100%	132%	200%	300%	400%	500%	700%	A Class PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
March 2016	103	103	103	103	103	103	103	103	98	94	90	86	83	79	72	64	56
March 2017	106	106	106	106	106	106	106	106	97	86	77	67	61	53	39	26	15
March 2018	109	109	109	109	109	109	109	109	95	78	65	51	43	33	18	7	0
March 2019	113	113	113	113	113	113	113	93	93	71	54	38	29	19	6	0	0
March 2020	116	116	116	116	116	116	112	52	91	64	45	28	19	10	0	0	0
March 2021	120	120	120	120	120	117	89	30	89	58	37	20	11	3	0	0	0
March 2022	123	123	123	123	123	107	61	17	87	51	30	13	5	0	0	0	0
March 2023	127	127	127	127	122	79	41	9	85	46	24	7	*	0	0	0	0
March 2024	131	131	131	131	113	58	28	5	82	40	18	3	0	0	0	0	0
March 2025	135	135	135	134	89	42	19	3	80	35	13	0	0	0	0	0	0
March 2026	139	139	139	133	70	31	13	2	77	30	9	0	0	0	0	0	0
March 2027	143	143	143	128	55	22	8	1	74	26	5	0	0	0	0	0	0
March 2028	148	148	146	107	43	16	6	*	71	21	2	0	0	0	0	0	0
March 2029	152	152	146	89	33	12	4	*	67	17	0	0	0	0	0	0	0
March 2030	157	154	145	74	26	8	2	*	64	13	0	0	0	0	0	0	0
March 2031	162	154	126	61	20	6	2	*	60	10	0	0	0	0	0	0	0
March 2032	166	153	108	50	15	4	1	*	56	6	0	0	0	0	0	0	0
March 2033	171	133	92	41	12	3	1	*	52	3	0	0	0	0	0	0	0
March 2034	177	114	77	33	9	2	*	*	47	0	0	0	0	0	0	0	0
March 2035	182	97	64	26	6	1	*	*	42	0	0	0	0	0	0	0	0
March 2036	185	81	52	20	5	1	*	*	37	0	0	0	0	0	0	0	0
March 2037	185	66	42	16	3	1	*	*	32	0	0	0	0	0	0	0	0
March 2038	185	52	33	12	2	*	*	*	26	0	0	0	0	0	0	0	0
March 2039	185	40	24	8	2	*	*	*	19	0	0	0	0	0	0	0	0
March 2040	184	28	17	5	1	*	*	*	13	0	0	0	0	0	0	0	0
March 2041	178	17	10	3	1	*	*	*	6	0	0	0	0	0	0	0	0
March 2042	161	8	4	1	*	*	*	*	0	0	0	0	0	0	0	0	0
March 2043	110	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2044	57	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.3	21.6	19.9	16.6	12.6	9.9	7.9	5.5	16.9	8.0	5.2	3.7	3.0	2.5	1.8	1.5	1.2

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

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

Date	ZA Class PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
March 2016	104	104	104	104	104	104	104	104	104
March 2017	108	108	108	108	108	108	108	108	108
March 2018	113	113	113	113	113	113	113	113	98
March 2019	117	117	117	117	117	117	117	87	33
March 2020	122	122	122	122	122	122	107	39	11
March 2021	127	127	127	127	127	127	61	18	4
March 2022	132	132	132	132	132	114	34	8	1
March 2023	138	138	138	138	138	78	19	4	*
March 2024	143	143	143	143	106	53	11	2	*
March 2025	149	149	149	141	78	36	6	1	*
March 2026	155	155	155	110	57	24	3	*	*
March 2027	161	161	161	86	42	16	2	*	*
March 2028	168	168	168	66	30	11	1	*	*
March 2029	175	175	159	51	22	7	1	*	*
March 2030	182	182	133	40	16	5	*	*	*
March 2031	189	189	111	30	12	3	*	*	*
March 2032	197	197	92	23	8	2	*	*	*
March 2033	205	205	76	17	6	1	*	*	*
March 2034	214	209	62	13	4	1	*	*	*
March 2035	222	181	50	10	3	1	*	*	0
March 2036	231	154	40	7	2	*	*	*	0
March 2037	241	129	31	5	1	*	*	*	0
March 2038	251	106	24	4	1	*	*	*	0
March 2039	261	85	18	3	1	*	*	*	0
March 2040	271	65	13	2	*	*	*	*	0
March 2041	282	46	9	1	*	*	*	0	0
March 2042	275	29	5	1	*	*	*	0	0
March 2043	189	13	2	*	*	*	*	0	0
March 2044	98	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	23.3	18.3	13.7	11.3	9.3	6.6	4.9	3.8

Date	AB Class PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
March 2016	98	94	90	86	83	79	72	64	56
March 2017	97	86	77	67	60	53	39	26	15
March 2018	95	78	65	51	42	33	18	6	0
March 2019	93	71	54	38	29	19	6	0	0
March 2020	91	64	45	28	18	10	0	0	0
March 2021	89	57	37	19	11	3	0	0	0
March 2022	87	51	30	13	5	0	0	0	0
March 2023	85	46	23	7	*	0	0	0	0
March 2024	82	40	18	3	0	0	0	0	0
March 2025	79	35	13	0	0	0	0	0	0
March 2026	77	30	9	0	0	0	0	0	0
March 2027	74	25	5	0	0	0	0	0	0
March 2028	70	21	1	0	0	0	0	0	0
March 2029	67	17	0	0	0	0	0	0	0
March 2030	63	13	0	0	0	0	0	0	0
March 2031	60	9	0	0	0	0	0	0	0
March 2032	56	6	0	0	0	0	0	0	0
March 2033	51	2	0	0	0	0	0	0	0
March 2034	47	0	0	0	0	0	0	0	0
March 2035	42	0	0	0	0	0	0	0	0
March 2036	37	0	0	0	0	0	0	0	0
March 2037	31	0	0	0	0	0	0	0	0
March 2038	25	0	0	0	0	0	0	0	0
March 2039	19	0	0	0	0	0	0	0	0
March 2040	12	0	0	0	0	0	0	0	0
March 2041	5	0	0	0	0	0	0	0	0
March 2042	0	0	0	0	0	0	0	0	0
March 2043	0	0	0	0	0	0	0	0	0
March 2044	0	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.8	8.0	5.2	3.6	3.0	2.5	1.8	1.5	1.2

Date	ZB Class PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
March 2016	104	104	104	104	104	104	104	104	104
March 2017	108	108	108	108	108	108	108	108	108
March 2018	113	113	113	113	113	113	113	113	96
March 2019	117	117	117	117	117	117	117	85	32
March 2020	122	122	122	122	122	122	104	38	11
March 2021	127	127	127	127	127	127	59	17	4
March 2022	132	132	132	132	132	111	33	8	1
March 2023	138	138	138	138	138	76	19	3	*
March 2024	143	143	143	143	103	51	11	2	*
March 2025	149	149	149	137	76	35	6	1	*
March 2026	155	155	155	107	56	24	3	*	*
March 2027	161	161	161	83	41	16	2	*	*
March 2028	168	168	168	65	30	11	1	*	*
March 2029	175	175	155	50	22	7	1	*	*
March 2030	182	182	130	39	16	5	*	*	*
March 2031	189	189	108	30	11	3	*	*	*
March 2032	197	197	90	23	8	2	*	*	*
March 2033	205	205	74	17	6	1	*	*	*
March 2034	214	204	60	13	4	1	*	*	*
March 2035	222	176	49	10	3	1	*	*	0
March 2036	231	150	39	7	2	*	*	*	0
March 2037	241	126	31	5	1	*	*	*	0
March 2038	251	104	23	4	1	*	*	*	0
March 2039	261	83	18	2	1	*	*	*	0
March 2040	271	63	13	2	*	*	*	*	0
March 2041	282	45	8	1	*	*	*	0	0
March 2042	268	29	5	1	*	*	*	0	0
March 2043	184	13	2	*	*	*	*	0	0
March 2044	95	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.4	23.2	18.2	13.6	11.3	9.2	6.5	4.9	3.8

Date	Z Class PSA Prepayment Assumption 0%	100%	200%	318%	400%	500%	700%	900%	1100%
Initial Percent	100	100	100	100	100	100	100	100	100
March 2016	104	104	104	104	104	104	104	104	104
March 2017	108	108	108	108	108	108	108	108	108
March 2018	113	113	113	113	113	113	113	113	97
March 2019	117	117	117	117	117	117	117	86	32
March 2020	122	122	122	122	122	122	106	39	11
March 2021	127	127	127	127	127	127	60	17	4
March 2022	132	132	132	132	132	113	34	8	1
March 2023	138	138	138	138	138	77	19	3	*
March 2024	143	143	143	143	104	52	11	2	*
March 2025	149	149	149	139	77	35	6	1	*
March 2026	155	155	155	108	56	24	3	*	*
March 2027	161	161	161	84	41	16	2	*	*
March 2028	168	168	168	66	30	11	1	*	*
March 2029	175	175	157	51	22	7	1	*	*
March 2030	182	182	132	39	16	5	*	*	*
March 2031	189	189	110	30	11	3	*	*	*
March 2032	197	197	91	23	8	2	*	*	*
March 2033	205	205	75	17	6	1	*	*	*
March 2034	214	207	61	13	4	1	*	*	*
March 2035	222	178	49	10	3	1	*	*	0
March 2036	231	152	39	7	2	*	*	*	0
March 2037	241	128	31	5	1	*	*	*	0
March 2038	251	105	24	4	1	*	*	*	0
March 2039	261	84	18	2	1	*	*	*	0
March 2040	271	64	13	2	*	*	*	*	0
March 2041	282	46	9	1	*	*	*	0	0
March 2042	271	29	5	1	*	*	*	0	0
March 2043	187	13	2	*	*	*	*	0	0
March 2044	96	0	0	0	0	0	0	0	0
March 2045	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.5	23.3	18.3	13.6	11.3	9.2	6.5	4.9	3.8

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

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

	WF and WI† Classes							
	CPR Prepayment Assumption							
Date	0%	5%	10%	15%	20%	25%	50%	75%
Initial Percent	100	100	100	100	100	100	100	100
March 2016	96	91	86	81	77	72	48	24
March 2017	91	82	74	66	58	51	23	6
March 2018	86	74	63	53	44	36	11	1
March 2019	82	67	54	43	33	26	5	*
March 2020	77	60	45	34	25	18	2	*
March 2021	72	53	38	27	19	13	1	*
March 2022	67	47	32	22	14	9	1	*
March 2023	62	41	27	17	10	6	*	*
March 2024	57	36	22	13	8	4	*	*
March 2025	52	31	18	10	6	3	*	*
March 2026	47	27	15	8	4	2	*	*
March 2027	42	23	12	6	3	1	*	*
March 2028	37	19	9	4	2	1	*	0
March 2029	31	15	7	3	1	1	*	0
March 2030	26	12	5	2	1	*	*	0
March 2031	21	9	4	2	1	*	*	0
March 2032	15	6	3	1	*	*	*	0
March 2033	10	4	2	1	*	*	*	0
March 2034	6	2	1	*	*	*	*	0
March 2035	3	1	*	*	*	*	*	0
March 2036	2	1	*	*	*	*	0	0
March 2037	1	*	*	*	*	*	0	0
March 2038	1	*	*	*	*	*	0	0
March 2039	1	*	*	*	*	*	0	0
March 2040	1	*	*	*	*	*	0	0
March 2041	*	*	*	*	*	*	0	0
March 2042	*	*	*	*	*	*	0	0
March 2043	*	*	*	*	*	*	0	0
March 2044	*	*	*	*	*	*	0	0
March 2045	*	*	*	*	*	*	0	0
March 2046	*	*	*	*	*	*	0	0
March 2047	*	*	*	*	*	*	0	0
March 2048	*	*	*	*	*	0	0	0
March 2049	0	0	0	0	0	0	0	0
March 2050	0	0	0	0	0	0	0	0
March 2051	0	0	0	0	0	0	0	0
March 2052	0	0	0	0	0	0	0	0
March 2053	0	0	0	0	0	0	0	0
March 2054	0	0	0	0	0	0	0	0
March 2055	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	10.4	7.6	5.7	4.5	3.6	2.9	1.4	0.7

* 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.

Characteristics of the Residual Class

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

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

CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES

The Certificates and payments on the Certificates are not generally exempt from taxation. Therefore, you should consider the tax consequences of holding a Certificate before you acquire one. The following tax discussion supplements the discussion under the caption "Material Federal

Income Tax Consequences" in the REMIC Prospectus. When read together, the two discussions describe the current federal income tax treatment of beneficial owners of Certificates. These two tax discussions do not purport to deal with all federal tax consequences applicable to all categories of beneficial owners, some of which may be subject to special rules. In addition, these discussions may not apply to your particular circumstances for one of the reasons explained in the REMIC Prospectus. You should consult your own tax advisors regarding the federal income tax consequences of holding and disposing of Certificates as well as any tax consequences arising under the laws of any state, local or foreign taxing jurisdiction.

REMIC Election and Special Tax Attributes

We will make a REMIC election with respect to the 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 Class will be designated as the "residual interest" in the REMIC 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 Class, 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 Accrual Classes and the Notional Class 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, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*" in the REMIC Prospectus.

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

Group	Prepayment Assumption
1	132% PSA
2	318% PSA
3	10% CPR

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 at 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. All of the RCR Certificates are Combination RCR Certificates. See "Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates" in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to J.P. Morgan Securities LLC (the "Dealer") in exchange for the MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

Katten Muchin Rosenman LLP will provide legal representation for Fannie Mae. Cleary Gottlieb Steen & Hamilton LLP will provide legal representation for the Dealer.

Exhibit A

Assumed Characteristics of the Mortgage Loans Underlying the Group 3 MBS
(As of March 1, 2015)

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 13,814.35	2.375	3.000	360	39	321	3.000	***	1.000	13.7500	3.000	3	6	6	N/A	CMT 6 Month
27,862.89	2.083	3.273	360	18	342	3.189	***	1.000	14.3433	3.189	4	6	6	N/A	CMT 6 Month
95,032.60	2.094	3.093	360	29	331	3.000	***	1.000	14.2904	3.000	4	6	6	N/A	CMT 6 Month
39,062.17	3.840	4.993	360	54	306	2.904	***	1.000	14.2659	2.904	3	6	6	N/A	CMT 1 YEAR
2,919.84	2.475	3.125	360	52	308	2.500	***	2.000	15.5000	2.500	16	36	36	N/A	CMT 3 YEAR
94,484.16	2.210	2.888	359	82	278	2.755	***	2.000	12.3822	2.755	6	12	12	N/A	CMT 1 YEAR
65,928.78	2.306	3.200	360	80	280	2.625	***	2.000	12.7000	2.625	8	12	12	N/A	CMT 1 YEAR
34,922.89	1.825	2.500	360	90	270	2.125	***	1.000	10.7549	2.125	6	6	6	N/A	WSJ 6 Month LIBOR
2,778.06	2.585	3.250	360	109	251	3.125	***	2.000	10.6250	3.125	1	12	12	N/A	CMT 1 YEAR
156,168.00	2.318	2.818	360	236	124	2.250	***	2.000	9.5764	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
395,438.86	2.255	2.755	360	242	118	2.250	***	2.000	10.4174	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
92,616.13	2.184	3.240	360	104	256	2.905	***	1.000	11.1792	2.905	4	6	6	N/A	WSJ 6 Month LIBOR
9,047.80	2.625	3.000	360	113	247	2.875	***	2.000	12.3750	2.875	6	12	12	N/A	CMT 1 YEAR
27,490.76	2.800	3.375	360	116	244	3.250	***	2.000	12.7500	3.250	8	12	12	N/A	CMT 1 YEAR
68,051.30	2.123	2.823	360	58	302	2.698	***	2.000	13.3713	2.698	7	12	12	N/A	CMT 1 YEAR
20,945.88	2.333	3.000	360	116	244	2.875	***	2.000	13.5000	2.875	8	12	12	N/A	CMT 1 YEAR
172,928.37	2.087	2.863	360	48	312	2.738	***	2.000	13.4700	2.738	4	12	12	N/A	CMT 1 YEAR
35,681.54	2.423	2.942	360	118	242	2.817	***	2.000	12.9836	2.817	10	12	12	N/A	CMT 1 YEAR
49,962.01	2.327	2.975	360	77	283	2.844	***	2.000	12.4100	2.844	4	12	12	N/A	CMT 1 YEAR
7,707.34	2.990	3.625	360	101	259	2.750	***	2.000	11.2500	2.750	29	36	36	N/A	CMT 3 YEAR
50,283.20	2.585	3.250	360	103	257	3.125	***	2.000	9.8750	3.125	7	12	12	N/A	CMT 1 YEAR
44,439.37	2.625	3.000	360	118	242	2.875	***	2.000	13.1250	2.875	10	12	12	N/A	CMT 1 YEAR
88,734.11	2.280	2.935	360	113	247	2.787	***	2.000	11.2579	2.787	5	12	12	N/A	CMT 1 YEAR
93,559.89	2.625	4.000	360	118	242	3.875	***	2.000	14.1250	3.875	10	12	12	N/A	CMT 1 YEAR
8,157.37	2.351	3.000	360	119	241	2.875	***	1.000	11.2500	2.875	5	6	6	N/A	CMT 6 Month
15,739.51	2.210	2.875	360	121	239	2.750	***	2.000	14.2500	2.750	1	12	12	N/A	CMT 1 YEAR
2,245.03	2.623	3.125	360	135	225	3.000	***	2.000	12.4174	3.000	3	12	12	N/A	CMT 1 YEAR
91,408.20	2.269	2.958	360	66	294	2.800	***	2.000	12.8611	2.800	9	12	12	N/A	CMT 1 YEAR
8,863.20	4.189	4.814	360	114	246	3.000	***	2.000	12.9393	3.000	37	60	60	N/A	CMT 5 YEAR
119,202.67	2.317	2.993	360	122	238	2.828	***	2.000	12.2699	2.828	6	12	12	N/A	CMT 1 YEAR
415,728.03	2.236	3.025	360	73	287	2.740	***	2.000	12.6100	2.740	6	12	12	N/A	CMT 1 YEAR
134,360.38	2.247	2.881	360	118	242	2.750	***	2.000	12.6271	2.750	5	12	12	N/A	CMT 1 YEAR
3,543.86	2.412	3.041	360	142	218	2.821	***	2.000	13.7361	2.821	10	12	12	N/A	CMT 1 YEAR
151,277.96	2.325	2.940	356	68	288	2.811	***	2.000	13.1814	2.811	6	12	12	N/A	CMT 1 YEAR
28,016.06	2.380	3.052	360	150	210	2.927	***	2.000	12.4798	2.927	6	12	12	N/A	CMT 1 YEAR
62,550.55	2.325	3.000	360	149	211	2.875	***	2.000	12.5812	2.875	5	12	12	N/A	CMT 1 YEAR
229,623.78	2.280	2.950	360	84	276	2.748	***	2.000	12.3350	2.748	8	12	12	N/A	CMT 1 YEAR
274,029.48	2.330	2.971	360	134	226	2.805	***	2.000	11.9463	2.805	5	12	12	N/A	CMT 1 YEAR
154.41	2.180	2.875	360	104	256	2.500	***	1.000	10.1250	2.500	2	6	6	N/A	WSJ 6 Month LIBOR
89,506.35	2.072	2.750	360	123	237	2.750	***	1.000	12.5000	2.750	3	6	6	N/A	CMT 6 Month
3,424.95	2.221	2.875	360	148	212	2.750	***	2.000	12.5753	2.750	4	12	12	N/A	CMT 1 YEAR
5,235.35	2.544	3.216	360	121	239	2.841	***	1.000	13.1816	2.841	1	6	6	N/A	WSJ 6 Month LIBOR
197,510.79	2.055	3.690	360	47	313	3.597	***	1.000	15.1517	3.597	5	6	6	N/A	CMT 6 Month
132,521.57	2.142	2.972	360	35	325	2.929	***	1.000	12.6542	2.929	3	6	6	N/A	CMT 6 Month
11,758.65	2.319	2.935	360	151	209	2.810	***	2.000	12.3184	2.810	7	12	12	N/A	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 78,957.62	2.826	3.651	360	89	271	3.500	***	2.000	14.9791	3.500	5	12	12	N/A	CMT 1 YEAR
5,509.42	2.325	2.875	360	114	246	2.750	***	2.000	12.4301	2.750	6	12	12	N/A	CMT 1 YEAR
158,078.85	2.291	2.936	360	117	243	2.875	***	1.000	11.1680	2.875	3	6	6	N/A	CMT 6 Month
4,535.48	2.768	3.375	360	124	236	2.750	***	2.000	12.7500	2.750	16	36	36	N/A	CMT 3 YEAR
60.23	5.075	5.750	360	115	245	2.875	***	1.000	13.1250	2.875	7	36	36	N/A	CMT 3 YEAR
367,701.00	2.141	2.936	359	79	279	2.783	***	2.000	11.9522	2.783	7	12	12	N/A	CMT 1 YEAR
29,516.40	2.250	2.875	360	137	223	2.750	***	2.000	13.5000	2.750	5	12	12	N/A	CMT 1 YEAR
112,393.53	2.250	2.875	360	139	221	2.750	***	2.000	12.7455	2.750	7	12	12	N/A	CMT 1 YEAR
2,622.84	2.313	2.875	360	125	235	2.750	***	2.000	13.6113	2.750	5	12	12	N/A	CMT 1 YEAR
67,388.72	2.409	2.971	360	121	239	2.846	***	2.000	12.5331	2.846	5	12	12	N/A	CMT 1 YEAR
879.63	2.955	3.625	360	111	249	2.750	***	2.000	12.3750	2.750	3	36	36	N/A	CMT 3 YEAR
29,903.59	2.324	2.875	439	217	222	2.750	***	2.000	12.5093	2.750	6	12	12	N/A	CMT 1 YEAR
3,766.75	2.420	3.125	360	96	264	2.875	***	1.000	11.6250	2.875	12	12	12	N/A	CMT 1 YEAR
11,298.64	2.320	3.000	360	118	242	2.875	***	2.000	12.7500	2.875	10	12	12	N/A	CMT 1 YEAR
7,657.94	2.424	2.875	360	123	237	2.750	***	2.000	13.1383	2.750	3	12	12	N/A	CMT 1 YEAR
6,779.60	2.750	3.500	360	62	298	2.750	***	2.000	15.0000	2.750	26	36	36	N/A	CMT 3 YEAR
27,270.95	2.250	2.875	360	126	234	2.750	***	2.000	12.0715	2.750	6	12	12	N/A	CMT 1 YEAR
9,994.04	2.325	3.000	360	139	221	2.875	***	2.000	13.2500	2.875	7	12	12	N/A	CMT 1 YEAR
18,573.22	2.295	3.000	360	117	243	2.875	***	2.000	11.8620	2.875	9	12	12	N/A	CMT 1 YEAR
30,196.87	2.105	2.750	360	121	239	2.500	***	1.000	11.8750	2.500	12	12	12	N/A	CMT 1 YEAR
2,722.24	2.500	3.125	360	148	212	3.000	***	2.000	12.5500	3.000	4	12	12	N/A	CMT 1 YEAR
25,906.78	2.280	2.875	360	33	327	2.750	***	1.000	13.0000	2.750	8	12	12	N/A	CMT 1 YEAR
47,252.96	2.140	2.735	360	106	254	2.360	***	1.000	9.8889	2.360	3	6	6	N/A	WSJ 6 Month LIBOR
14,605.24	2.250	2.875	360	145	215	2.750	***	2.000	12.7436	2.750	1	12	12	N/A	CMT 1 YEAR
914.89	2.345	2.875	360	150	210	2.750	***	2.000	13.1250	2.750	6	12	12	N/A	CMT 1 YEAR
90,764.78	2.250	2.875	360	138	222	2.750	***	2.000	13.8227	2.750	6	12	12	N/A	CMT 1 YEAR
82,366.85	2.219	2.875	360	145	215	2.750	***	2.000	12.1957	2.750	1	12	12	N/A	CMT 1 YEAR
8,688.34	2.249	2.875	360	145	215	2.750	***	2.000	12.2500	2.750	1	12	12	N/A	CMT 1 YEAR
115,839.21	2.449	2.875	442	231	211	2.750	***	2.000	12.6681	2.750	4	12	12	N/A	CMT 1 YEAR
1,729.35	2.449	2.875	480	269	211	2.750	***	2.000	13.1250	2.750	5	12	12	N/A	CMT 1 YEAR
53,205.83	2.530	3.125	360	143	217	2.750	***	1.000	11.8750	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
168,022.15	1.950	2.545	360	37	323	2.396	***	2.000	13.5461	2.396	7	12	12	N/A	CMT 1 YEAR
77,808.44	2.330	3.000	360	151	209	2.875	***	2.000	12.5315	2.875	7	12	12	N/A	CMT 1 YEAR
138,953.77	2.325	3.000	360	154	206	2.875	***	2.000	12.5000	2.875	10	12	12	N/A	CMT 1 YEAR
25,041.00	2.220	2.875	360	152	208	2.750	***	2.000	11.7500	2.750	8	12	12	N/A	CMT 1 YEAR
10,517.45	2.243	2.875	360	154	206	2.750	***	2.000	11.5000	2.750	10	12	12	N/A	CMT 1 YEAR
68,782.25	2.595	3.250	360	156	204	3.000	***	2.000	11.2500	3.000	12	12	12	N/A	CMT 1 YEAR
148,241.25	2.465	2.875	360	124	236	2.750	***	2.000	13.0671	2.750	7	12	12	N/A	CMT 1 YEAR
36,473.80	2.374	2.957	360	43	317	2.814	***	2.000	14.5990	2.814	7	12	12	N/A	CMT 1 YEAR
8,247.90	2.279	2.875	348	86	262	2.750	***	2.000	14.5000	2.750	2	12	12	N/A	CMT 1 YEAR
21,873.90	2.450	2.875	449	246	203	2.750	***	2.000	11.6944	2.750	1	12	12	N/A	CMT 1 YEAR
94,025.98	2.433	2.875	452	249	202	2.750	***	2.000	12.2367	2.750	2	12	12	N/A	CMT 1 YEAR
2,226.26	2.433	2.875	480	278	202	2.750	***	2.000	12.0000	2.750	2	12	12	N/A	CMT 1 YEAR
32,764.71	2.506	2.991	360	123	237	2.827	***	2.000	13.3787	2.827	7	12	12	N/A	CMT 1 YEAR
88,425.64	2.334	2.944	360	41	319	2.807	***	2.000	14.4704	2.807	9	12	12	N/A	CMT 1 YEAR
59,962.05	2.768	3.253	360	132	228	3.128	***	2.000	13.1128	3.128	6	12	12	N/A	CMT 1 YEAR
9,343.55	2.205	2.875	360	161	199	2.750	***	2.000	12.0000	2.750	5	12	12	N/A	CMT 1 YEAR
95,970.94	2.190	2.875	360	141	219	2.750	***	2.000	11.7398	2.750	4	12	12	N/A	CMT 1 YEAR
101,490.29	2.723	3.125	360	160	200	3.000	***	2.000	12.0793	3.000	4	12	12	N/A	CMT 1 YEAR
31,851.08	2.333	2.875	360	162	198	2.750	***	2.000	11.7657	2.750	6	12	12	N/A	CMT 1 YEAR
28,154.83	2.272	2.977	360	141	219	2.750	***	2.000	11.2044	2.750	11	12	12	N/A	CMT 1 YEAR
36,389.85	2.203	2.875	360	143	217	2.750	***	2.000	12.8750	2.750	10	12	12	N/A	CMT 1 YEAR
68,737.42	2.460	3.125	360	160	200	3.000	***	2.000	12.8750	3.000	4	12	12	N/A	CMT 1 YEAR
77,103.35	2.315	2.875	360	93	267	2.750	***	2.000	11.7260	2.750	2	12	12	N/A	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 13,217.82	2.066	2.621	360	24	336	2.500	***	1.500	14.0500	2.500	6	12	12	N/A	CMT 1 YEAR
20,522.18	2.320	2.875	360	45	315	2.750	***	N/A	14.1250	2.750	9	12	12	N/A	CMT 1 YEAR
79,386.73	2.395	2.875	360	167	193	2.750	***	1.000	11.5000	2.750	1	12	12	N/A	CMT 1 YEAR
76,421.25	2.165	2.750	332	114	218	2.500	***	1.000	11.1250	2.500	11	12	12	N/A	CMT 1 YEAR
44,521.72	2.250	2.875	360	170	190	2.750	***	2.000	12.6250	2.750	2	12	12	N/A	CMT 1 YEAR
24,008.43	2.260	2.875	360	170	190	2.750	***	2.000	11.1884	2.750	2	12	12	N/A	CMT 1 YEAR
351,790.72	2.383	2.884	359	90	269	2.741	***	2.000	12.0729	2.741	6	12	12	N/A	CMT 1 YEAR
12,209.37	2.123	2.625	360	17	343	2.500	***	1.500	14.2058	2.500	8	12	12	N/A	CMT 1 YEAR
96,721.23	2.290	2.792	359	46	313	2.660	***	1.500	14.3090	2.660	8	12	12	N/A	CMT 1 YEAR
5,916.50	2.161	2.663	360	8	352	2.536	***	1.500	14.7764	2.536	8	12	12	N/A	CMT 1 YEAR
1,745.42	2.290	2.875	360	173	187	2.750	***	2.000	11.3750	2.750	5	12	12	N/A	CMT 1 YEAR
131,768.45	2.570	3.125	360	173	187	3.000	***	2.000	11.8750	3.000	5	12	12	N/A	CMT 1 YEAR
46,519.33	2.473	2.875	360	174	186	2.750	***	2.000	12.4940	2.750	6	12	12	N/A	CMT 1 YEAR
34,049.20	2.498	2.875	349	163	186	2.750	***	2.000	12.3000	2.750	4	12	12	N/A	CMT 1 YEAR
33,190.36	2.399	2.879	360	140	220	2.754	***	1.000	11.3569	2.754	3	12	12	N/A	CMT 1 YEAR
50,579.55	2.330	2.875	360	175	185	2.750	***	2.000	13.1193	2.750	7	12	12	N/A	CMT 1 YEAR
23,298.40	2.220	2.875	360	175	185	2.750	***	1.000	12.2500	2.750	10	12	12	N/A	CMT 1 YEAR
14,294.29	2.375	2.875	360	113	247	2.750	***	2.000	11.8045	2.750	5	12	12	N/A	CMT 1 YEAR
3,184.96	3.213	3.758	360	134	226	2.893	***	2.000	13.2572	2.893	19	36	36	N/A	CMT 3 YEAR
27,119.70	2.260	2.875	360	174	186	2.750	***	2.000	12.7062	2.750	6	12	12	N/A	CMT 1 YEAR
198,072.56	2.838	3.393	360	154	206	3.268	***	2.000	10.5140	3.268	10	12	12	N/A	CMT 1 YEAR
975.53	2.274	2.875	360	132	228	2.750	***	2.000	12.6379	2.750	2	12	12	N/A	CMT 1 YEAR
9,327.58	2.227	2.979	360	117	243	2.806	***	2.000	12.2181	2.806	7	12	12	N/A	CMT 1 YEAR
11,548.34	2.625	3.000	360	101	259	2.875	***	2.000	10.5260	2.875	5	12	12	N/A	CMT 1 YEAR
160,422.83	2.315	2.795	360	130	230	2.646	***	1.000	11.8423	2.646	6	12	12	N/A	CMT 1 YEAR
46,834.93	2.386	2.895	360	98	262	2.767	***	2.000	10.9483	2.767	5	12	12	N/A	CMT 1 YEAR
105,694.82	2.348	2.972	360	159	201	2.815	***	2.000	12.1688	2.815	5	12	12	N/A	CMT 1 YEAR
41,025.04	2.424	2.949	360	100	260	2.750	***	2.000	11.0585	2.750	10	12	12	N/A	CMT 1 YEAR
86,959.55	2.385	2.875	360	168	192	2.750	***	2.000	13.4217	2.750	8	12	12	N/A	CMT 1 YEAR
214,598.27	1.950	2.625	360	77	283	2.500	***	1.500	13.2276	2.500	4	12	12	N/A	CMT 1 YEAR
14,464.79	1.770	2.375	360	183	177	2.000	***	N/A	14.2500	2.000	3	6	6	0	WSJ 6 Month LIBOR
12,019.37	2.275	2.875	360	113	247	2.750	***	2.000	12.5407	2.750	5	12	12	N/A	CMT 1 YEAR
117,665.09	2.303	2.903	360	122	238	2.750	***	2.000	13.4593	2.750	8	12	12	N/A	CMT 1 YEAR
2,406.24	2.281	2.909	359	140	220	2.754	***	2.000	11.8598	2.754	6	12	12	N/A	CMT 1 YEAR
13,712.88	2.355	2.971	360	173	187	2.846	***	2.000	12.2408	2.846	5	12	12	N/A	CMT 1 YEAR
5,560.60	2.307	2.917	360	179	181	2.787	***	2.000	12.5627	2.787	6	12	12	N/A	CMT 1 YEAR
22,035.20	2.446	2.898	360	198	162	2.788	***	2.000	11.5526	2.788	6	12	12	N/A	CMT 1 YEAR
38,565.18	2.396	2.931	360	178	182	2.750	***	2.000	12.8893	2.750	10	12	12	N/A	CMT 1 YEAR
69,845.70	2.650	3.125	360	208	152	2.750	***	1.000	12.0000	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
21,085.42	2.516	2.956	360	205	155	2.750	***	2.000	11.4125	2.750	9	12	12	N/A	CMT 1 YEAR
105,226.56	2.280	2.875	360	149	211	2.750	***	1.000	12.6623	2.750	5	12	12	N/A	CMT 1 YEAR
85,587.31	1.662	2.397	300	148	152	2.022	***	5.000	12.0000	2.022	5	6	6	0	WSJ 6 Month LIBOR
556.97	2.140	3.750	360	217	143	3.625	***	2.000	10.8750	3.625	1	12	12	N/A	CMT 1 YEAR
194,886.74	2.105	2.625	360	210	150	2.250	***	1.000	10.1250	2.250	6	6	6	0	WSJ 6 Month LIBOR
15,191.98	2.630	3.125	360	219	141	2.750	***	1.000	10.1914	2.750	3	6	6	N/A	WSJ 6 Month LIBOR
1,700.70	3.045	4.250	360	219	141	3.875	***	1.000	11.0000	3.875	3	6	6	N/A	WSJ 6 Month LIBOR
6,662.61	1.512	2.429	313	174	139	2.054	***	1.000	12.0000	2.054	5	6	6	0	WSJ 6 Month LIBOR
13,590.19	1.496	2.777	360	216	144	2.402	***	1.000	10.5948	2.402	2	6	6	N/A	WSJ 6 Month LIBOR
12,014.21	2.355	3.000	360	223	137	2.875	***	2.000	10.6250	2.875	7	12	12	N/A	CMT 1 YEAR
145,294.44	2.496	2.896	360	161	199	2.750	***	2.000	11.6253	2.750	9	12	12	N/A	CMT 1 YEAR
14,701.33	2.856	3.406	360	12	348	3.281	***	2.000	15.7976	3.281	7	12	12	N/A	CMT 1 YEAR
22,346.97	2.395	2.875	360	188	172	2.750	***	1.000	11.7500	2.750	10	12	12	N/A	CMT 1 YEAR
50,318.67	2.250	2.875	360	177	183	2.750	***	1.000	11.5000	2.750	1	12	12	N/A	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 62,806.23	2.285	2.875	360	197	163	2.750	***	2.000	11.8104	2.750	5	12	12	N/A	CMT 1 YEAR
34,141.45	2.998	3.375	360	175	185	3.250	***	2.000	11.2500	3.250	7	12	12	N/A	CMT 1 YEAR
106,826.96	2.498	2.875	360	161	199	2.750	***	2.000	12.2500	2.750	2	12	12	N/A	CMT 1 YEAR
8,006.17	2.395	2.875	360	187	173	2.750	***	2.000	13.4460	2.750	7	12	12	N/A	CMT 1 YEAR
100,816.00	2.395	2.875	360	185	175	2.750	***	1.000	12.0195	2.750	8	12	12	N/A	CMT 1 YEAR
250,288.70	2.625	2.875	360	155	205	2.750	***	2.000	13.2191	2.750	6	12	12	N/A	CMT 1 YEAR
980,041.92	2.393	2.903	360	166	194	2.750	***	2.000	10.5051	2.750	9	12	12	N/A	CMT 1 YEAR
82,322.72	2.465	2.875	360	194	166	2.750	***	2.000	11.5766	2.750	2	12	12	N/A	CMT 1 YEAR
18,350.56	2.320	2.875	360	194	166	2.750	***	2.000	13.0320	2.750	2	12	12	N/A	CMT 1 YEAR
18,061.95	2.304	2.919	360	190	170	2.794	***	2.000	12.8550	2.794	2	12	12	N/A	CMT 1 YEAR
150,990.12	2.280	2.875	360	195	165	2.750	***	2.000	12.5000	2.750	3	12	12	N/A	CMT 1 YEAR
162,332.46	2.250	2.875	360	195	165	2.750	***	2.000	12.2476	2.750	3	12	12	N/A	CMT 1 YEAR
67,391.94	2.275	2.875	360	196	164	2.750	***	2.000	12.4968	2.750	4	12	12	N/A	CMT 1 YEAR
23,847.52	2.268	2.875	360	196	164	2.750	***	2.000	12.5356	2.750	4	12	12	N/A	CMT 1 YEAR
45,107.12	2.250	2.875	360	196	164	2.750	***	2.000	12.5143	2.750	4	12	12	N/A	CMT 1 YEAR
58,066.35	2.270	2.875	360	173	187	2.750	***	2.000	12.8750	2.750	5	12	12	N/A	CMT 1 YEAR
41,529.20	1.849	2.209	360	182	178	2.084	***	1.000	9.9500	2.084	4	12	12	N/A	CMT 1 YEAR
102,730.83	2.515	2.875	360	172	188	2.750	***	2.000	13.1250	2.750	4	12	12	N/A	CMT 1 YEAR
4,388.88	2.633	3.000	360	179	181	2.875	***	2.000	13.0514	2.875	7	12	12	N/A	CMT 1 YEAR
2,866.89	2.508	2.875	360	167	193	2.750	***	2.000	11.0198	2.750	5	12	12	N/A	CMT 1 YEAR
5,822.76	2.508	2.875	360	161	199	2.750	***	2.000	11.7603	2.750	5	12	12	N/A	CMT 1 YEAR
107,612.05	2.267	2.875	360	197	163	2.750	***	2.000	12.5000	2.750	5	12	12	N/A	CMT 1 YEAR
28,033.04	2.395	3.000	360	197	163	2.875	***	2.000	12.1250	2.875	5	12	12	N/A	CMT 1 YEAR
35,354.02	2.682	3.106	360	140	220	2.981	***	2.000	13.1641	2.981	7	12	12	N/A	CMT 1 YEAR
58,122.61	2.400	2.875	360	198	162	2.750	***	2.000	11.7374	2.750	6	12	12	N/A	CMT 1 YEAR
494,734.41	2.125	2.875	360	210	150	2.750	***	2.000	10.4205	2.750	6	12	12	N/A	CMT 1 YEAR
159,283.66	2.125	2.875	360	210	150	2.750	***	2.000	10.7500	2.750	6	12	12	N/A	CMT 1 YEAR
13,796.38	2.277	2.875	360	198	162	2.750	***	2.000	12.2500	2.750	6	12	12	N/A	CMT 1 YEAR
2,777.72	2.330	2.875	360	199	161	2.250	***	2.000	10.9696	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
46,605.12	2.273	2.875	360	199	161	2.750	***	2.000	12.0000	2.750	7	12	12	N/A	CMT 1 YEAR
72,738.82	2.380	2.875	360	200	160	2.250	***	2.000	11.6250	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
11,478.54	2.257	2.875	360	200	160	2.250	***	2.000	11.7992	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
15,117.71	2.265	2.875	360	158	202	2.750	***	2.000	13.6250	2.750	2	12	12	N/A	CMT 1 YEAR
80,793.38	1.939	2.875	360	162	198	2.750	***	2.000	13.1250	2.750	6	12	12	0	CMT 1 YEAR
174,719.62	1.645	2.875	360	200	160	2.750	***	2.000	13.4251	2.750	8	12	12	N/A	CMT 1 YEAR
364,347.87	2.248	2.818	360	224	136	2.250	***	2.000	9.0006	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
10,160.85	2.210	2.750	360	218	142	2.250	***	2.000	9.8283	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
3,213.54	2.375	2.875	360	200	160	2.750	***	2.000	11.0000	2.750	8	12	12	N/A	CMT 1 YEAR
56,984.19	2.283	2.947	360	155	205	2.750	***	2.000	11.6310	2.750	11	12	12	N/A	CMT 1 YEAR
43,146.92	1.680	2.450	300	138	162	2.075	***	N/A	13.0000	2.075	6	6	6	0	WSJ 6 Month LIBOR
174,308.36	2.079	2.750	360	201	159	2.250	***	2.000	11.2733	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
269,310.16	2.086	2.750	360	201	159	2.250	***	2.000	11.5355	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
183,814.20	2.349	2.875	360	202	158	2.250	***	2.000	12.4205	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
3,700.21	2.255	2.750	360	201	159	2.250	***	2.000	11.0000	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
6,177.58	2.358	2.875	360	201	159	2.750	***	2.000	10.6250	2.750	9	12	12	N/A	CMT 1 YEAR
44,524.51	2.375	3.000	360	202	158	2.875	***	2.000	10.1250	2.875	10	12	12	N/A	CMT 1 YEAR
75,620.65	1.812	2.375	360	202	158	2.000	***	1.000	11.2557	2.000	4	6	6	0	WSJ 6 Month LIBOR
300,497.95	2.636	3.108	357	109	248	2.934	***	2.000	12.3576	2.934	8	12	12	N/A	CMT 1 YEAR
153,739.10	1.820	3.000	360	203	157	2.750	***	2.000	14.7085	2.750	11	12	12	N/A	CMT 1 YEAR
85,459.15	2.335	2.875	360	202	158	2.750	***	2.000	10.9760	2.750	10	12	12	N/A	CMT 1 YEAR
62,770.71	2.450	2.875	360	202	158	2.750	***	2.000	10.9199	2.750	10	12	12	N/A	CMT 1 YEAR
87,281.55	2.240	2.875	360	202	158	2.250	***	2.000	10.8750	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
134,728.31	1.828	2.875	360	202	158	2.250	***	2.000	11.5848	2.250	10	12	12	N/A	WSJ 1 Year LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 132,698.62	2.265	2.875	360	202	158	2.750	***	2.000	11.6560	2.750	10	12	12	N/A	CMT 1 YEAR
266,595.53	2.432	3.037	360	205	155	2.875	***	2.000	11.2965	2.875	4	12	12	N/A	CMT 1 YEAR
48,468.57	1.890	3.000	360	203	157	2.750	***	2.000	13.8750	2.750	11	12	12	N/A	CMT 1 YEAR
16,970.62	2.000	2.875	360	202	158	2.250	***	2.000	11.2500	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
427,981.53	2.321	2.875	360	202	158	2.250	***	2.000	10.8342	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
112,840.30	2.166	2.875	360	203	157	2.250	***	2.000	10.6685	2.250	11	12	12	N/A	WSJ 1 Year LIBOR
42,700.07	2.329	2.954	360	204	156	2.750	***	2.000	11.0459	2.750	8	12	12	N/A	CMT 1 YEAR
115,599.97	2.125	2.875	360	207	153	2.750	***	2.000	11.7500	2.750	3	12	12	N/A	CMT 1 YEAR
38,519.24	2.379	2.875	360	202	158	2.750	***	2.000	11.0000	2.750	10	12	12	N/A	CMT 1 YEAR
106,215.40	2.400	2.875	360	202	158	2.750	***	2.000	11.2500	2.750	10	12	12	N/A	CMT 1 YEAR
3,867.15	2.249	2.909	360	202	158	2.750	***	2.000	11.7774	2.750	10	12	12	N/A	CMT 1 YEAR
37,699.76	2.273	3.024	360	203	157	2.899	***	2.000	10.9131	2.899	6	12	12	N/A	CMT 1 YEAR
46,584.57	2.250	2.875	360	204	156	2.250	***	2.000	11.5000	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
179,000.25	2.147	2.875	360	204	156	2.250	***	2.000	12.1883	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
66,821.36	2.000	2.861	360	203	157	2.250	***	2.000	11.9859	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
4,104.31	2.390	2.875	360	205	155	2.750	***	2.000	11.0108	2.750	1	12	12	N/A	CMT 1 YEAR
186,306.20	2.440	2.977	360	204	156	2.750	***	2.000	11.7397	2.750	10	12	12	N/A	CMT 1 YEAR
157,815.79	2.340	3.000	360	203	157	2.750	***	2.000	11.9235	2.750	11	12	12	N/A	CMT 1 YEAR
5,548.93	2.156	2.941	360	203	157	2.750	***	2.000	11.9328	2.750	11	12	12	N/A	CMT 1 YEAR
123,626.80	2.400	2.875	360	205	155	2.750	***	2.000	10.9369	2.750	1	12	12	N/A	CMT 1 YEAR
258,827.28	2.340	3.000	360	203	157	2.750	***	2.000	11.9926	2.750	11	12	12	N/A	CMT 1 YEAR
22,842.94	2.264	2.875	360	205	155	2.750	***	2.000	11.4575	2.750	1	12	12	N/A	CMT 1 YEAR
53,016.11	2.425	2.905	360	202	158	2.780	***	1.000	10.3337	2.780	1	12	12	N/A	CMT 1 YEAR
47,524.28	2.360	3.000	360	205	155	2.875	***	2.000	11.5000	2.875	1	12	12	N/A	CMT 1 YEAR
31,168.53	2.307	2.875	360	206	154	2.750	***	2.000	9.8750	2.750	2	12	12	N/A	CMT 1 YEAR
103,549.60	2.178	2.750	360	206	154	2.250	***	2.000	11.8750	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
337,132.75	2.202	2.750	360	207	153	2.250	***	2.000	11.2663	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
29,231.71	1.982	2.750	360	206	154	2.250	***	2.000	11.7697	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
119,658.82	2.133	2.750	360	207	153	2.250	***	2.000	11.7620	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
13,845.58	2.010	2.625	360	207	153	2.500	***	2.000	9.1250	2.500	3	12	12	N/A	CMT 1 YEAR
33,949.71	1.875	2.750	360	206	154	2.250	***	2.000	12.0866	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
193,807.85	2.340	2.875	360	205	155	2.750	***	2.000	11.8750	2.750	1	12	12	N/A	CMT 1 YEAR
355,255.53	2.495	2.970	360	204	156	2.750	***	2.000	11.3394	2.750	9	12	12	N/A	CMT 1 YEAR
218,707.61	2.415	2.865	360	46	314	2.750	***	2.000	13.4860	2.750	7	12	12	N/A	CMT 1 YEAR
212,363.98	1.935	2.875	360	211	149	2.750	***	2.000	10.7413	2.750	7	12	12	N/A	CMT 1 YEAR
253,980.97	2.285	2.875	360	211	149	2.750	***	2.000	10.7172	2.750	7	12	12	N/A	CMT 1 YEAR
61,962.05	1.876	2.956	360	211	149	2.831	***	2.000	12.3801	2.831	7	12	12	N/A	CMT 1 YEAR
17,930.54	1.800	2.875	360	212	148	2.750	***	2.000	11.4002	2.750	8	12	12	N/A	CMT 1 YEAR
180,168.21	1.925	2.875	360	208	152	2.750	***	2.000	11.5000	2.750	4	12	12	N/A	CMT 1 YEAR
5,866.14	2.135	2.875	360	205	155	2.750	***	2.000	11.7500	2.750	1	12	12	N/A	CMT 1 YEAR
107,817.30	2.250	2.875	360	207	153	2.750	***	2.000	10.0000	2.750	3	12	12	N/A	CMT 1 YEAR
45,600.81	2.064	2.750	360	207	153	2.250	***	2.000	11.8275	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
5,156.65	2.298	2.913	360	208	152	2.788	***	2.000	10.9519	2.788	4	12	12	N/A	CMT 1 YEAR
146,094.17	2.300	2.875	360	232	128	2.750	***	2.000	11.0000	2.750	4	12	12	N/A	CMT 1 YEAR
83,074.58	2.210	2.875	360	231	129	2.750	***	2.000	11.5000	2.750	3	12	12	0	CMT 1 YEAR
252,071.23	2.399	2.944	360	215	145	2.750	***	2.000	10.5190	2.750	11	12	12	N/A	CMT 1 YEAR
195,655.30	2.552	2.952	360	167	193	2.750	***	2.000	11.7841	2.750	11	12	12	N/A	CMT 1 YEAR
29,791.45	2.400	2.875	360	209	151	2.750	***	2.000	10.6379	2.750	5	12	12	N/A	CMT 1 YEAR
32,649.15	1.790	2.375	360	209	151	2.000	***	1.000	10.7200	2.000	5	6	6	0	WSJ 6 Month LIBOR
337,156.89	2.400	2.875	360	211	149	2.750	***	2.000	10.5553	2.750	7	12	12	N/A	CMT 1 YEAR
77,446.46	1.790	2.375	360	211	149	2.000	***	1.000	10.5099	2.000	1	6	6	0	WSJ 6 Month LIBOR
82,313.20	2.215	2.875	360	208	152	2.750	***	2.000	11.6538	2.750	4	12	12	N/A	CMT 1 YEAR
338,221.72	2.415	2.875	360	218	142	2.750	***	2.000	9.4079	2.750	2	12	12	N/A	CMT 1 YEAR
53,246.82	1.893	2.375	360	219	141	2.000	***	1.000	10.0000	2.000	3	6	6	N/A	WSJ 6 Month LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 97,430.86	2.393	2.875	360	221	139	2.750	***	2.000	9.8750	2.750	5	12	12	N/A	CMT 1 YEAR
195,894.38	1.968	2.875	360	222	138	2.750	***	2.000	10.6611	2.750	6	12	12	N/A	CMT 1 YEAR
13,828.50	2.257	2.792	360	214	146	2.650	***	2.000	9.7913	2.650	10	12	12	0	CMT 1 YEAR
44,940.93	2.587	3.000	360	210	150	2.875	***	2.000	10.1409	2.875	6	12	12	N/A	CMT 1 YEAR
70,752.20	2.260	2.750	360	209	151	2.250	***	2.000	11.1888	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
57,931.54	2.418	2.875	360	151	209	2.750	***	2.000	12.2500	2.750	7	12	12	N/A	CMT 1 YEAR
162,859.09	1.747	2.482	300	148	152	2.107	***	5.000	12.0000	2.107	4	6	6	0	WSJ 6 Month LIBOR
18,685.68	2.460	3.000	360	209	151	2.950	***	2.000	11.8240	2.950	5	12	12	N/A	CMT 1 YEAR
103,839.85	4.195	5.375	360	206	154	5.000	***	1.000	12.8750	5.000	2	6	6	N/A	WSJ 6 Month LIBOR
73,456.37	2.280	2.875	360	210	150	2.250	***	2.000	10.5000	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
31,071.92	2.340	2.875	360	210	150	2.250	***	2.000	11.2412	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
454,386.37	2.247	2.875	360	210	150	2.250	***	2.000	10.7939	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
31,991.12	2.237	2.855	360	210	150	2.730	***	2.000	7.3429	2.730	6	12	12	N/A	CMT 1 YEAR
49,608.45	2.244	2.875	360	210	150	2.750	***	2.000	11.3257	2.750	6	12	12	N/A	CMT 1 YEAR
48,369.25	2.266	2.869	360	210	150	2.250	***	2.000	11.3513	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
66,372.08	2.324	2.875	360	210	150	2.250	***	2.000	10.1664	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
74,754.79	2.425	2.875	360	209	151	2.750	***	2.000	10.3750	2.750	5	12	12	N/A	CMT 1 YEAR
11,545.17	2.425	2.875	360	209	151	2.750	***	2.000	10.3750	2.750	5	12	12	N/A	CMT 1 YEAR
486,511.50	2.340	2.875	360	210	150	2.750	***	2.000	11.2055	2.750	6	12	12	N/A	CMT 1 YEAR
20,897.84	2.277	2.875	360	211	149	2.750	***	2.000	10.1021	2.750	7	12	12	N/A	CMT 1 YEAR
18,509.37	2.630	3.125	360	210	150	2.750	***	1.000	11.5000	2.750	6	6	6	N/A	WSJ 6 Month LIBOR
57,008.46	2.211	2.858	360	211	149	2.250	***	2.000	11.6194	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
29,955.70	2.135	2.875	360	211	149	2.250	***	2.000	11.4455	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
3,750.96	2.328	2.875	360	211	149	2.750	***	2.000	10.8920	2.750	7	12	12	N/A	CMT 1 YEAR
3,729.67	2.182	2.875	360	210	150	2.750	***	2.000	11.8113	2.750	6	12	12	N/A	CMT 1 YEAR
34,573.18	2.068	2.830	360	211	149	2.250	***	2.000	11.0213	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
151,413.79	2.215	2.875	360	211	149	2.750	***	2.000	11.7500	2.750	7	12	12	N/A	CMT 1 YEAR
89,331.10	2.060	2.875	360	212	148	2.250	***	2.000	10.7995	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
20,056.66	2.340	2.875	360	212	148	2.750	***	2.000	10.5084	2.750	8	12	12	N/A	CMT 1 YEAR
195,527.17	2.340	2.875	360	212	148	2.750	***	2.000	11.0000	2.750	8	12	12	N/A	CMT 1 YEAR
9,794.34	2.123	2.875	360	210	150	2.750	***	2.000	11.1112	2.750	6	12	12	N/A	CMT 1 YEAR
21,409.80	2.123	2.875	360	211	149	2.750	***	2.000	10.5174	2.750	7	12	12	N/A	CMT 1 YEAR
97,359.26	2.128	2.875	360	169	191	2.750	***	2.000	10.8750	2.750	1	12	12	N/A	CMT 1 YEAR
4,502.55	2.415	2.875	360	210	150	2.750	***	2.000	11.1250	2.750	6	12	12	N/A	CMT 1 YEAR
20,110.61	2.425	3.000	360	216	144	2.750	***	2.000	11.5000	2.750	12	12	12	N/A	CMT 1 YEAR
26,764.95	1.936	3.000	360	215	145	2.750	***	2.000	12.0200	2.750	11	12	12	N/A	CMT 1 YEAR
30,132.93	2.454	2.996	360	152	208	2.750	***	2.000	13.0175	2.750	10	12	12	N/A	CMT 1 YEAR
65,545.04	2.274	2.875	360	212	148	2.750	***	2.000	10.4609	2.750	8	12	12	N/A	CMT 1 YEAR
57,347.90	1.525	2.125	360	207	153	2.000	***	1.000	10.0000	2.000	5	12	12	N/A	CMT 1 YEAR
364,041.94	1.790	2.375	360	211	149	2.000	***	1.000	10.4340	2.000	3	6	6	0	WSJ 6 Month LIBOR
25,540.11	1.758	2.375	360	213	147	2.000	***	1.000	10.7500	2.000	3	6	6	0	WSJ 6 Month LIBOR
59,421.47	1.788	2.375	360	214	146	2.000	***	1.000	10.7218	2.000	4	6	6	0	WSJ 6 Month LIBOR
226,058.20	2.105	2.875	360	212	148	2.250	***	2.000	11.3690	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
22,977.43	2.165	2.875	360	212	148	2.250	***	2.000	10.6281	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
17,347.47	1.930	2.750	360	213	147	2.250	***	2.000	11.6341	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
91,330.93	2.455	3.000	360	211	149	2.500	***	2.000	10.5000	2.500	7	12	12	N/A	WSJ 1 Year LIBOR
368,125.98	2.340	2.875	360	213	147	2.750	***	2.000	11.0697	2.750	9	12	12	N/A	CMT 1 YEAR
21,344.42	2.415	2.875	360	214	146	2.750	***	2.000	10.3334	2.750	10	12	12	N/A	CMT 1 YEAR
9,607.39	2.540	3.000	360	215	145	2.750	***	2.000	9.9145	2.750	11	12	12	N/A	CMT 1 YEAR
121,822.38	2.268	4.364	360	213	147	3.989	***	1.000	13.9919	3.989	3	6	6	N/A	WSJ 6 Month LIBOR
74,225.32	2.125	2.875	360	212	148	2.750	***	2.000	10.6274	2.750	8	12	12	N/A	CMT 1 YEAR
20,301.51	2.159	2.829	360	212	148	2.250	***	2.000	11.6547	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
7,376.68	2.175	2.799	360	213	147	2.250	***	2.000	10.8416	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
16,494.76	2.127	2.802	360	213	147	2.250	***	2.000	10.7587	2.250	9	12	12	N/A	WSJ 1 Year LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 720,581.76	2.255	2.875	360	212	148	2.750	***	2.000	11.7674	2.750	8	12	12	N/A	CMT 1 YEAR
50,744.66	2.033	3.707	360	213	147	3.125	***	2.000	11.6442	3.125	9	12	12	N/A	WSJ 1 Year LIBOR
66,068.99	1.933	3.687	360	212	148	3.125	***	2.000	12.3123	3.125	8	12	12	N/A	WSJ 1 Year LIBOR
464,055.34	2.060	2.861	360	213	147	2.250	***	2.000	11.4067	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
543,885.02	2.155	2.843	360	214	146	2.250	***	2.000	11.1247	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
150,458.06	2.366	2.875	360	212	148	2.750	***	2.000	10.8745	2.750	8	12	12	N/A	CMT 1 YEAR
14,850.83	2.250	2.875	360	213	147	2.750	***	2.000	10.2500	2.750	9	12	12	N/A	CMT 1 YEAR
38,150.16	1.720	2.375	360	206	154	2.000	***	N/A	13.0000	2.000	2	6	6	0	WSJ 6 Month LIBOR
143,116.42	3.431	4.276	360	182	178	4.106	***	2.000	15.2202	4.106	6	12	12	N/A	CMT 1 YEAR
34,210.61	3.030	3.875	360	206	154	3.500	***	1.500	15.0000	3.500	2	6	6	N/A	WSJ 6 Month LIBOR
45,402.21	3.364	4.209	360	182	178	4.084	***	2.000	14.3020	4.084	4	12	12	N/A	CMT 1 YEAR
17,468.03	2.127	2.875	360	213	147	2.750	***	2.000	10.3790	2.750	9	12	12	N/A	CMT 1 YEAR
198,310.50	2.125	2.875	360	214	146	2.750	***	2.000	10.3714	2.750	10	12	12	N/A	CMT 1 YEAR
2,944.08	2.125	2.750	360	213	147	2.250	***	2.000	9.5000	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
6,517.08	2.224	2.849	360	216	144	2.250	***	2.000	9.9343	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
38,801.72	2.165	2.875	360	214	146	2.750	***	2.000	11.6749	2.750	10	12	12	N/A	CMT 1 YEAR
51,302.96	2.244	2.875	360	214	146	2.750	***	2.000	10.8116	2.750	10	12	12	N/A	CMT 1 YEAR
23,039.62	2.317	2.875	360	214	146	2.250	***	2.000	10.6341	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
6,116.74	2.070	2.875	360	215	145	2.250	***	2.000	10.5000	2.250	11	12	12	N/A	WSJ 1 Year LIBOR
6,068.00	2.340	2.875	360	214	146	2.750	***	2.000	11.0000	2.750	10	12	12	N/A	CMT 1 YEAR
114,086.67	2.500	3.000	360	219	141	2.875	***	2.000	9.8524	2.875	3	12	12	N/A	CMT 1 YEAR
127,537.83	2.500	3.125	360	215	145	2.875	***	2.000	10.2500	2.875	11	12	12	N/A	CMT 1 YEAR
30,248.25	2.630	3.125	360	214	146	2.750	***	1.000	11.5000	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
77,097.31	2.335	2.875	360	220	140	2.750	***	2.000	10.0071	2.750	4	12	12	0	CMT 1 YEAR
41,741.24	2.560	3.125	360	164	196	3.000	***	1.000	11.2500	3.000	8	12	12	N/A	CMT 1 YEAR
54,940.12	2.389	2.972	360	215	145	2.750	***	2.000	10.1771	2.750	11	12	12	N/A	CMT 1 YEAR
14,749.90	2.143	2.768	360	217	143	2.250	***	2.000	9.8308	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
4,057.69	2.340	2.875	180	29	151	2.750	***	2.000	11.6250	2.750	5	12	12	N/A	CMT 1 YEAR
3,964.80	2.465	3.000	360	215	145	2.750	***	2.000	9.8750	2.750	11	12	12	N/A	CMT 1 YEAR
6,410.75	2.465	3.000	360	215	145	2.750	***	2.000	10.3750	2.750	11	12	12	N/A	CMT 1 YEAR
7,619.81	2.465	3.000	360	216	144	2.750	***	2.000	10.3750	2.750	12	12	12	N/A	CMT 1 YEAR
167,975.64	2.220	2.875	360	225	135	2.750	***	2.000	9.2500	2.750	9	12	12	N/A	CMT 1 YEAR
23,725.59	2.295	2.875	360	218	142	2.750	***	2.000	12.3750	2.750	2	12	12	N/A	CMT 1 YEAR
59,017.62	2.426	2.903	360	217	143	2.750	***	2.000	9.6098	2.750	3	12	12	N/A	CMT 1 YEAR
207,734.75	1.789	2.875	360	218	142	2.750	***	2.000	11.7209	2.750	2	12	12	N/A	CMT 1 YEAR
1,498.02	2.540	3.000	360	215	145	2.750	***	2.000	10.0297	2.750	11	12	12	N/A	CMT 1 YEAR
37,222.84	2.070	3.040	360	177	183	2.915	***	2.000	10.8167	2.915	3	12	12	N/A	CMT 1 YEAR
328,895.51	2.189	2.828	360	216	144	2.250	***	2.000	10.1657	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
31,312.87	2.630	3.125	360	215	145	2.750	***	1.000	11.7171	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
66,861.78	1.610	2.345	300	151	149	1.970	***	5.000	12.0000	1.970	2	6	6	0	WSJ 6 Month LIBOR
49,419.55	2.150	2.750	360	217	143	2.250	***	2.000	10.3204	2.250	1	12	12	N/A	WSJ 1 Year LIBOR
34,109.74	2.147	2.777	360	217	143	2.250	***	2.000	10.9491	2.250	3	12	12	0	WSJ 1 Year LIBOR
92,320.28	2.090	2.790	360	217	143	2.250	***	2.000	9.9283	2.250	4	12	12	0	WSJ 1 Year LIBOR
239,443.23	2.230	2.875	360	215	145	2.250	***	2.000	10.2101	2.250	11	12	12	N/A	WSJ 1 Year LIBOR
28,182.49	2.330	2.875	360	220	140	2.750	***	2.000	10.0321	2.750	4	12	12	N/A	CMT 1 YEAR
228,880.51	2.227	2.808	360	216	144	2.250	***	2.000	10.6413	2.250	6	12	12	0	WSJ 1 Year LIBOR
66,180.68	2.311	2.949	360	217	143	2.777	***	2.000	9.7483	2.777	5	12	12	N/A	CMT 1 YEAR
27,418.00	2.351	3.000	360	216	144	2.750	***	2.000	10.0860	2.750	12	12	12	N/A	CMT 1 YEAR
45,191.81	2.353	2.941	360	216	144	2.750	***	2.000	10.3935	2.750	6	12	12	N/A	CMT 1 YEAR
17,794.90	2.244	2.750	360	218	142	2.250	***	2.000	9.9474	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
401,700.85	2.116	2.750	360	218	142	2.250	***	2.000	10.3897	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
17,161.12	2.431	2.913	360	217	143	2.750	***	2.000	10.2692	2.750	4	12	12	N/A	CMT 1 YEAR
450,314.62	2.398	2.875	360	217	143	2.750	***	2.000	9.7311	2.750	1	12	12	N/A	CMT 1 YEAR
139,922.74	1.788	2.375	360	218	142	2.000	***	1.000	9.8348	2.000	2	6	6	0	WSJ 6 Month LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 21,892.02	2.393	2.875	360	218	142	2.750	***	2.000	10.0821	2.750	2	12	12	N/A	CMT 1 YEAR
26,237.12	1.788	2.375	360	215	145	2.000	***	1.000	10.5498	2.000	4	6	6	0	WSJ 6 Month LIBOR
215,365.62	2.415	2.875	360	218	142	2.750	***	2.000	9.3613	2.750	2	12	12	N/A	CMT 1 YEAR
28,303.40	2.277	2.875	360	218	142	2.750	***	2.000	10.6231	2.750	2	12	12	N/A	CMT 1 YEAR
9,362.97	2.365	2.825	360	219	141	2.700	***	2.000	9.5498	2.700	3	12	12	N/A	CMT 1 YEAR
327,022.13	2.140	2.875	360	214	146	2.250	***	2.000	10.0943	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
1,857.33	2.002	2.777	360	215	145	2.250	***	2.000	9.8917	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
611,793.69	2.000	2.875	360	212	148	2.750	***	2.000	10.3974	2.750	8	12	12	N/A	WSJ 6 Month LIBOR
169,719.13	2.243	2.875	360	219	141	2.750	***	2.000	10.7425	2.750	3	12	12	N/A	CMT 1 YEAR
39,050.89	1.990	3.125	360	219	141	2.750	***	1.000	10.9720	2.750	3	6	6	0	WSJ 6 Month LIBOR
21,160.65	2.365	2.875	360	219	141	2.750	***	2.000	10.5610	2.750	3	12	12	N/A	CMT 1 YEAR
103,647.68	1.745	2.875	360	219	141	2.750	***	2.000	11.4820	2.750	3	12	12	N/A	CMT 1 YEAR
506,953.08	2.221	2.767	360	218	142	2.250	***	2.000	10.1308	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
158,638.23	2.271	2.881	360	218	142	2.750	***	2.000	10.6164	2.750	2	12	12	N/A	CMT 1 YEAR
243,206.90	2.153	2.750	360	218	142	2.250	***	2.000	10.8449	2.250	2	12	12	0	WSJ 1 Year LIBOR
49,434.43	2.323	2.875	360	218	142	2.750	***	2.000	9.6790	2.750	2	12	12	0	CMT 1 YEAR
9,165.83	2.280	2.875	360	222	138	2.750	***	2.000	9.1884	2.750	6	12	12	N/A	CMT 1 YEAR
92,748.31	2.421	2.875	360	217	143	2.750	***	2.000	9.2500	2.750	1	12	12	N/A	CMT 1 YEAR
7,985.05	2.803	3.250	360	218	142	2.750	***	2.000	9.7208	2.750	2	12	12	N/A	WSJ 1 Year LIBOR
93,057.85	2.125	2.750	360	218	142	2.250	***	2.000	9.8392	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
72,880.42	2.352	2.977	360	216	144	2.750	***	2.000	9.8304	2.750	10	12	12	N/A	CMT 1 YEAR
6,206.85	2.460	3.000	360	216	144	2.750	***	2.000	10.5000	2.750	12	12	12	N/A	CMT 1 YEAR
325,237.46	2.420	2.875	360	155	205	2.750	***	2.000	12.1653	2.750	4	12	12	N/A	CMT 1 YEAR
167,162.51	1.600	2.625	360	216	144	2.250	***	2.000	11.5994	2.250	6	6	6	N/A	WSJ 6 Month LIBOR
14,655.99	2.145	2.750	360	218	142	2.250	***	2.000	9.7654	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
518,199.88	2.393	2.875	360	220	140	2.750	***	2.000	9.6665	2.750	4	12	12	N/A	CMT 1 YEAR
806,698.74	1.788	2.375	360	220	140	2.000	***	1.000	10.1728	2.000	4	6	6	0	WSJ 6 Month LIBOR
98,492.22	1.788	2.375	360	220	140	2.000	***	1.000	10.0000	2.000	4	6	6	0	WSJ 6 Month LIBOR
116,444.65	2.125	2.750	360	218	142	2.250	***	2.000	9.7429	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
11,324.22	2.250	2.875	360	219	141	2.750	***	2.000	9.9210	2.750	3	12	12	N/A	CMT 1 YEAR
31,400.00	2.630	3.125	360	220	140	2.750	***	1.000	10.2500	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
28,488.61	2.220	2.851	360	217	143	2.314	***	2.000	10.5320	2.314	7	12	12	N/A	WSJ 1 Year LIBOR
122,721.65	2.625	3.125	360	226	134	2.750	***	1.000	10.8737	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
97,327.80	2.384	2.904	360	216	144	2.753	***	2.000	9.8066	2.753	4	12	12	N/A	CMT 1 YEAR
52,898.70	2.625	3.125	360	227	133	2.750	***	1.000	10.4172	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
213,184.07	2.245	2.894	360	227	133	2.292	***	2.000	10.8127	2.292	11	12	12	N/A	WSJ 1 Year LIBOR
17,010.32	2.289	2.875	360	216	144	2.750	***	2.000	10.8193	2.750	4	12	12	N/A	CMT 1 YEAR
28,437.62	2.281	2.919	360	206	154	2.750	***	2.000	11.2535	2.750	7	12	12	N/A	CMT 1 YEAR
282,747.89	2.000	3.125	360	220	140	2.750	***	1.000	11.5000	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
654,542.21	1.929	3.125	360	220	140	2.750	***	1.000	11.3608	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
73,500.69	2.228	2.875	360	220	140	2.750	***	2.000	10.4946	2.750	4	12	12	N/A	CMT 1 YEAR
45,428.54	2.360	2.875	360	219	141	2.750	***	2.000	9.8142	2.750	3	12	12	N/A	CMT 1 YEAR
20,409.27	2.050	2.875	360	214	146	2.750	***	2.000	9.9954	2.750	10	12	12	N/A	CMT 1 YEAR
1,895.77	2.129	2.894	300	158	142	2.519	***	1.000	12.0000	2.519	2	6	6	0	WSJ 6 Month LIBOR
177,073.46	2.102	2.750	360	219	141	2.250	***	2.000	9.0000	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
327,447.29	2.145	2.750	360	220	140	2.250	***	2.000	9.2906	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
54,820.89	2.145	2.750	360	220	140	2.250	***	2.000	9.1967	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
32,418.12	2.306	2.875	360	220	140	2.750	***	2.000	9.6989	2.750	4	12	12	N/A	CMT 1 YEAR
505,927.40	2.385	3.000	360	221	139	2.500	***	2.000	9.1364	2.500	5	12	12	N/A	WSJ 1 Year LIBOR
474,715.56	1.514	2.875	360	220	140	2.750	***	2.000	10.0909	2.750	4	12	12	N/A	CMT 1 YEAR
123,758.07	2.257	2.875	360	222	138	2.750	***	2.000	11.2186	2.750	6	12	12	N/A	CMT 1 YEAR
13,326.10	2.340	2.875	360	226	134	2.750	***	2.000	10.0842	2.750	10	12	12	N/A	CMT 1 YEAR
407,664.12	2.173	2.864	360	225	135	2.276	***	2.000	10.9277	2.276	10	12	12	N/A	WSJ 1 Year LIBOR
436,662.85	2.356	2.924	360	202	158	2.759	***	2.000	11.1051	2.759	8	12	12	N/A	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 90,402.42	1.780	2.375	360	231	129	2.000	***	1.000	10.8840	2.000	4	6	6	0	WSJ 6 Month LIBOR
2,916.26	2.209	2.852	360	237	123	2.250	***	2.000	10.6872	2.250	9	12	12	0	WSJ 1 Year LIBOR
62,214.85	2.429	3.084	360	238	122	2.709	***	1.000	8.4583	2.709	4	6	6	N/A	WSJ 6 Month LIBOR
34,788.69	2.340	2.879	360	220	140	2.750	***	2.000	10.5347	2.750	8	12	12	N/A	CMT 1 YEAR
235,531.12	2.166	2.792	360	227	133	2.250	***	2.000	10.2186	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
1,459,555.89	2.459	2.981	360	245	115	2.481	***	2.000	10.2961	2.481	5	12	12	1	WSJ 1 Year LIBOR
109,027.85	2.054	2.980	360	245	115	2.480	***	2.000	11.6349	2.480	5	12	12	0	WSJ 1 Year LIBOR
865,814.14	2.518	3.161	360	245	115	2.661	***	2.000	11.4584	2.661	5	12	12	N/A	WSJ 1 Year LIBOR
292,730.36	2.307	2.885	360	217	143	2.757	***	2.000	10.5091	2.757	8	12	12	N/A	CMT 1 YEAR
1,353.44	2.277	2.875	320	181	139	2.750	***	2.000	9.7504	2.750	5	12	12	N/A	CMT 1 YEAR
207,444.43	2.211	2.875	360	221	139	2.750	***	2.000	9.8535	2.750	5	12	12	N/A	CMT 1 YEAR
143,093.36	2.625	3.125	360	221	139	2.750	***	1.000	10.6250	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
62,433.08	2.113	2.750	360	221	139	2.250	***	2.000	9.2927	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
43,047.78	2.119	2.750	360	220	140	2.250	***	2.000	9.0258	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
23,946.30	1.935	2.625	360	220	140	2.250	***	2.000	10.7594	2.250	4	6	6	N/A	WSJ 6 Month LIBOR
43,161.32	1.935	2.625	360	220	140	2.250	***	2.000	10.7843	2.250	4	6	6	0	WSJ 6 Month LIBOR
84,586.15	1.650	2.875	360	218	142	2.750	***	2.000	9.7766	2.750	2	12	12	N/A	CMT 1 YEAR
11,591.51	1.893	2.375	360	222	138	2.250	***	1.000	8.7500	2.250	7	12	12	N/A	CMT 1 YEAR
28,926.20	1.730	2.875	360	222	138	2.750	***	2.000	11.2469	2.750	6	12	12	N/A	CMT 1 YEAR
651,128.65	1.725	2.875	360	222	138	2.750	***	2.000	11.5230	2.750	6	12	12	N/A	CMT 1 YEAR
28,515.19	2.398	2.875	360	222	138	2.750	***	2.000	9.2497	2.750	6	12	12	N/A	CMT 1 YEAR
75,880.95	2.248	2.875	360	223	137	2.750	***	2.000	9.3750	2.750	7	12	12	N/A	CMT 1 YEAR
11,431.42	2.203	2.924	360	247	113	2.357	***	2.000	11.5602	2.357	7	12	12	N/A	WSJ 1 Year LIBOR
179,474.98	2.160	2.875	360	244	116	2.750	***	2.000	10.2132	2.750	4	12	12	0	CMT 1 YEAR
459,753.48	2.167	2.850	360	249	111	2.260	***	2.000	10.9714	2.260	9	12	12	N/A	WSJ 1 Year LIBOR
133,936.39	2.304	2.910	360	233	127	2.355	***	2.000	9.8555	2.355	7	12	12	N/A	WSJ 1 Year LIBOR
128,344.61	2.200	2.750	360	255	105	2.250	***	2.000	11.6092	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
48,526.76	4.883	5.449	360	248	112	2.000	***	1.000	11.1695	2.000	11	6	6	10	WSJ 6 Month LIBOR
79,219.08	1.898	2.375	360	225	135	2.000	***	1.000	9.5000	2.000	3	6	6	N/A	WSJ 6 Month LIBOR
47,809.83	2.280	2.875	360	221	139	2.250	***	2.000	9.8750	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
159,006.69	2.030	2.625	360	221	139	2.250	***	1.000	9.7500	2.250	5	6	6	N/A	WSJ 6 Month LIBOR
122,837.02	2.277	2.875	360	221	139	2.375	***	2.000	8.7843	2.375	5	12	12	N/A	WSJ 1 Year LIBOR
65,591.80	2.474	3.276	360	220	140	3.151	***	2.000	10.3512	3.151	4	12	12	N/A	CMT 1 YEAR
21,367.33	2.330	2.875	360	221	139	2.750	***	2.000	9.3568	2.750	5	12	12	N/A	CMT 1 YEAR
28,724.05	2.109	2.875	360	223	137	2.250	***	2.000	10.8215	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
22,389.66	2.010	2.625	360	224	136	2.500	***	2.000	8.7500	2.500	8	12	12	N/A	CMT 1 YEAR
34,437.51	2.200	2.875	360	221	139	2.750	***	2.000	8.4313	2.750	5	12	12	N/A	CMT 1 YEAR
100,020.09	1.950	2.625	360	220	140	2.250	***	2.000	10.0000	2.250	4	6	6	0	WSJ 6 Month LIBOR
100,889.42	1.950	2.625	360	220	140	2.250	***	2.000	10.1813	2.250	4	6	6	0	WSJ 6 Month LIBOR
84,042.56	2.625	3.125	360	223	137	2.750	***	1.000	10.6250	2.750	1	6	6	N/A	WSJ 6 Month LIBOR
32,890.89	2.625	3.125	360	223	137	2.750	***	1.000	9.8750	2.750	1	6	6	N/A	WSJ 6 Month LIBOR
58,423.32	2.340	2.875	360	222	138	2.750	***	2.000	9.3750	2.750	6	12	12	0	CMT 1 YEAR
71,126.08	2.340	2.875	360	222	138	2.750	***	2.000	9.8268	2.750	6	12	12	0	CMT 1 YEAR
24,975.84	2.340	2.875	360	226	134	2.250	***	2.000	9.3813	2.250	10	12	12	0	WSJ 1 Year LIBOR
328,840.29	2.395	2.875	360	222	138	2.750	***	2.000	10.0813	2.750	6	12	12	N/A	CMT 1 YEAR
58,679.27	2.275	2.875	360	224	136	2.250	***	2.000	10.8155	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
27,225.14	1.885	2.875	360	224	136	2.750	***	2.000	10.5000	2.750	8	12	12	N/A	CMT 1 YEAR
31,967.07	2.239	3.500	360	224	136	2.875	***	2.000	10.6458	2.875	8	12	12	N/A	WSJ 1 Year LIBOR
274,674.04	2.277	2.875	360	224	136	2.750	***	2.000	11.2528	2.750	8	12	12	N/A	CMT 1 YEAR
189,284.40	2.813	4.518	360	222	138	4.143	***	1.000	15.0000	4.143	3	6	6	N/A	WSJ 6 Month LIBOR
59,159.24	3.620	5.375	360	231	129	5.000	***	1.000	12.8850	5.000	3	6	6	N/A	WSJ 6 Month LIBOR
110,752.96	1.925	2.625	360	222	138	2.250	***	2.000	10.9325	2.250	4	6	6	N/A	WSJ 6 Month LIBOR
168,721.10	1.784	2.875	360	218	142	2.750	***	2.000	9.7825	2.750	2	12	12	N/A	CMT 1 YEAR
1,704.19	2.040	2.875	360	221	139	2.750	***	2.000	8.7500	2.750	5	12	12	N/A	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 464,439.69	2.375	2.875	360	223	137	2.750	***	2.000	9.8879	2.750	7	12	12	N/A	CMT 1 YEAR
69,929.40	2.330	2.875	360	226	134	2.750	***	2.000	10.4960	2.750	10	12	12	N/A	CMT 1 YEAR
117,249.80	2.571	3.265	360	225	135	3.140	***	2.000	10.5033	3.140	3	12	12	N/A	CMT 1 YEAR
288,531.18	1.790	2.625	360	223	137	2.250	***	1.000	10.0768	2.250	1	6	6	0	WSJ 6 Month LIBOR
52,907.53	1.925	2.625	360	223	137	2.250	***	2.000	11.2890	2.250	2	6	6	N/A	WSJ 6 Month LIBOR
352,449.19	1.925	2.625	360	223	137	2.250	***	2.000	11.2620	2.250	2	6	6	0	WSJ 6 Month LIBOR
267,079.58	2.185	2.875	360	225	135	2.750	***	2.000	10.1751	2.750	9	12	12	N/A	CMT 1 YEAR
170,926.36	2.190	2.875	360	226	134	2.750	***	2.000	10.0308	2.750	10	12	12	N/A	CMT 1 YEAR
4,825.51	2.250	2.875	360	225	135	2.375	***	2.000	9.5000	2.375	9	12	12	N/A	WSJ 1 Year LIBOR
30,286.95	1.870	2.875	360	225	135	2.750	***	2.000	11.6250	2.750	9	12	12	N/A	CMT 1 YEAR
7,556.59	1.726	2.875	360	225	135	2.750	***	2.000	11.8733	2.750	9	12	12	N/A	CMT 1 YEAR
52,279.27	1.947	3.125	360	226	134	2.750	***	1.000	11.5922	2.750	4	6	6	0	WSJ 6 Month LIBOR
136,046.64	2.569	3.179	360	222	138	2.679	***	2.000	9.5356	2.679	6	12	12	N/A	WSJ 1 Year LIBOR
416,488.81	2.252	2.875	360	227	133	2.250	***	2.000	10.1432	2.250	11	12	12	N/A	WSJ 1 Year LIBOR
32,749.74	2.241	2.875	360	227	133	2.250	***	2.000	9.5000	2.250	11	12	12	0	WSJ 1 Year LIBOR
38,448.50	1.885	3.125	360	227	133	2.875	***	2.000	10.8750	2.875	11	12	12	N/A	CMT 1 YEAR
305,726.32	2.425	2.875	360	228	132	2.250	***	2.000	9.7363	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
259,545.42	2.345	2.875	360	231	129	2.750	***	2.000	9.4342	2.750	3	12	12	N/A	CMT 1 YEAR
67,283.29	1.840	2.375	360	219	141	2.250	***	1.000	9.7500	2.250	7	12	12	N/A	CMT 1 YEAR
190,598.75	1.886	2.421	360	215	145	2.296	***	1.000	9.5787	2.296	8	12	12	N/A	CMT 1 YEAR
84,756.58	2.001	2.531	360	221	139	2.406	***	1.000	9.6467	2.406	6	12	12	N/A	CMT 1 YEAR
45,047.60	2.455	3.000	360	227	133	2.750	***	2.000	9.8750	2.750	11	12	12	0	CMT 1 YEAR
7,164.80	1.750	2.625	360	225	135	2.250	***	1.000	10.1250	2.250	3	6	6	0	WSJ 6 Month LIBOR
349,906.32	2.375	3.000	360	227	133	2.375	***	2.000	9.4788	2.375	11	12	12	N/A	WSJ 1 Year LIBOR
117,260.97	2.213	2.875	360	227	133	2.250	***	2.000	10.3750	2.250	11	12	12	0	WSJ 1 Year LIBOR
53,967.72	2.060	2.750	360	229	131	2.250	***	2.000	9.5000	2.250	1	12	12	0	WSJ 1 Year LIBOR
71,130.80	2.400	2.875	360	228	132	2.250	***	2.000	10.7500	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
302,745.44	2.382	2.875	360	228	132	2.250	***	2.000	10.0077	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
20,620.43	2.180	2.875	360	229	131	2.750	***	2.000	10.5000	2.750	1	12	12	N/A	CMT 1 YEAR
22,544.81	2.235	2.750	360	229	131	2.250	***	2.000	9.3683	2.250	1	12	12	N/A	WSJ 1 Year LIBOR
244,888.98	2.375	3.000	360	228	132	2.375	***	2.000	9.5000	2.375	12	12	12	N/A	WSJ 1 Year LIBOR
211,169.12	2.537	3.000	360	227	133	2.375	***	2.000	10.0621	2.375	11	12	12	N/A	WSJ 1 Year LIBOR
557,509.96	2.126	2.884	360	238	122	2.757	***	2.000	9.9387	2.757	10	12	12	N/A	CMT 1 YEAR
814.80	2.430	3.087	360	238	122	2.462	***	2.000	10.4621	2.462	10	12	12	N/A	WSJ 1 Year LIBOR
52,994.54	2.125	2.875	360	234	126	2.750	***	2.000	9.3279	2.750	6	12	12	N/A	CMT 1 YEAR
66,024.25	2.250	3.000	360	229	131	2.500	***	2.000	8.9164	2.500	1	12	12	N/A	WSJ 1 Year LIBOR
223,482.10	2.317	2.750	360	229	131	2.250	***	2.000	9.7268	2.250	1	12	12	0	WSJ 1 Year LIBOR
694,317.93	2.309	2.750	360	230	130	2.250	***	2.000	9.8256	2.250	2	12	12	0	WSJ 1 Year LIBOR
80,500.28	2.132	2.747	360	226	134	2.372	***	1.000	9.8771	2.372	2	6	6	N/A	WSJ 6 Month LIBOR
4,628.37	2.865	3.500	360	30	330	2.000	***	1.000	13.5000	2.000	10	12	12	N/A	CMT 1 YEAR
138,034.86	2.431	3.046	360	223	137	2.875	***	2.000	9.8636	2.875	7	12	12	N/A	CMT 1 YEAR
71,778.49	2.625	3.125	360	229	131	2.750	***	1.000	10.3750	2.750	2	6	6	N/A	WSJ 6 Month LIBOR
36,774.96	2.622	3.287	360	165	195	3.162	***	2.000	14.0440	3.162	4	12	12	N/A	CMT 1 YEAR
19,516.35	2.200	2.875	360	231	129	2.750	***	2.000	9.1250	2.750	3	12	12	N/A	CMT 1 YEAR
47,508.85	2.049	2.750	360	231	129	2.250	***	2.000	9.6953	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
105,536.24	2.420	2.875	360	229	131	2.750	***	2.000	9.5990	2.750	1	12	12	N/A	CMT 1 YEAR
504,622.72	1.898	2.375	360	231	129	2.000	***	1.000	9.6642	2.000	4	6	6	N/A	WSJ 6 Month LIBOR
349,868.15	2.277	2.875	360	230	130	2.375	***	2.000	9.7991	2.375	2	12	12	N/A	WSJ 1 Year LIBOR
108,087.74	2.210	3.125	360	232	128	2.750	***	1.000	13.7500	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
240,922.44	2.045	2.750	360	222	138	2.250	***	2.000	11.2500	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
257,565.20	1.910	2.875	360	235	125	2.750	***	2.000	11.0286	2.750	7	12	12	0	CMT 1 YEAR
129,874.16	2.160	3.125	360	234	126	2.750	***	1.000	11.8496	2.750	4	6	6	0	WSJ 6 Month LIBOR
1,227,049.30	2.335	2.875	360	236	124	2.750	***	2.000	9.5140	2.750	8	12	12	0	CMT 1 YEAR
613,748.82	2.360	2.900	360	240	120	2.750	***	2.000	9.7417	2.750	5	12	12	0	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 227,595.33	2.210	2.750	360	243	117	2.250	***	2.000	10.5907	2.250	3	12	12	0	WSJ 1 Year LIBOR
16,470.92	2.290	2.875	180	52	128	2.250	***	2.000	10.4810	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
5,141.54	2.155	2.750	360	231	129	2.250	***	2.000	10.5000	2.250	3	12	12	0	WSJ 1 Year LIBOR
42,229.23	2.340	2.750	360	232	128	2.250	***	2.000	11.0000	2.250	4	12	12	0	WSJ 1 Year LIBOR
370,116.96	2.122	2.750	360	230	130	2.250	***	2.000	10.6482	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
7,121.27	1.972	2.750	360	232	128	2.250	***	2.000	11.1584	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
628,677.50	2.029	2.750	360	232	128	2.250	***	2.000	11.0654	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
126,142.24	2.510	3.125	360	232	128	2.750	***	1.000	9.6250	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
166,263.70	2.140	2.750	360	232	128	2.250	***	2.000	10.5284	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
56,677.66	1.893	2.375	360	230	130	2.250	***	1.000	9.1263	2.250	4	12	12	N/A	CMT 1 YEAR
136,608.29	2.158	2.963	360	228	132	2.750	***	2.000	10.0294	2.750	9	12	12	N/A	CMT 1 YEAR
285,433.02	2.070	2.875	360	229	131	2.750	***	2.000	9.0473	2.750	1	12	12	N/A	CMT 1 YEAR
311,187.21	2.250	3.125	360	234	126	2.750	***	1.000	11.2892	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
322,789.70	2.048	2.875	360	231	129	2.750	***	2.000	10.7051	2.750	3	12	12	N/A	CMT 1 YEAR
143,098.64	2.156	2.927	360	233	127	2.802	***	2.000	8.9053	2.802	5	12	12	N/A	CMT 1 YEAR
7,896.59	2.015	2.750	360	232	128	2.250	***	2.000	10.8750	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
30,535.02	2.310	2.750	360	231	129	2.250	***	2.000	10.7500	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
95,095.36	2.295	2.875	360	232	128	2.750	***	2.000	9.2596	2.750	4	12	12	N/A	CMT 1 YEAR
3,240.81	1.893	2.375	360	233	127	2.000	***	1.000	11.1250	2.000	5	6	6	N/A	WSJ 6 Month LIBOR
295,045.30	1.898	2.375	360	232	128	2.000	***	1.000	10.0974	2.000	4	6	6	N/A	WSJ 6 Month LIBOR
11,182.52	2.393	2.875	360	233	127	2.750	***	2.000	9.9077	2.750	5	12	12	N/A	CMT 1 YEAR
25,655.30	1.893	2.375	360	233	127	2.000	***	1.000	11.0448	2.000	5	6	6	N/A	WSJ 6 Month LIBOR
172,639.38	1.893	2.375	360	234	126	2.000	***	1.000	10.7148	2.000	4	6	6	N/A	WSJ 6 Month LIBOR
248,894.72	2.393	2.875	360	234	126	2.750	***	2.000	9.9167	2.750	6	12	12	N/A	CMT 1 YEAR
71,321.75	2.383	2.875	360	234	126	2.750	***	2.000	10.4881	2.750	6	12	12	0	CMT 1 YEAR
33,675.36	2.402	3.000	360	233	127	2.500	***	2.000	9.7691	2.500	5	12	12	N/A	WSJ 1 Year LIBOR
21,932.07	2.125	2.750	360	234	126	2.250	***	2.000	10.2500	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
318,963.87	2.365	3.000	480	362	118	2.500	***	2.000	10.8750	2.500	2	12	12	N/A	WSJ 1 Year LIBOR
163,986.40	2.490	3.125	480	356	124	2.500	***	2.000	10.0000	2.500	8	12	12	N/A	WSJ 1 Year LIBOR
108,444.92	2.480	3.125	480	358	122	2.500	***	2.000	10.7500	2.500	10	12	12	N/A	WSJ 1 Year LIBOR
342,870.34	1.922	2.625	360	233	127	2.250	***	2.000	11.2438	2.250	5	6	6	N/A	WSJ 6 Month LIBOR
194,933.46	2.265	2.875	360	238	122	2.250	***	2.000	10.5353	2.250	10	12	12	N/A	WSJ 1 Year LIBOR
56,694.28	2.189	2.875	360	235	125	2.750	***	2.000	9.2500	2.750	7	12	12	N/A	CMT 1 YEAR
40,415.92	1.946	2.625	360	232	128	2.250	***	2.000	11.1898	2.250	4	6	6	0	WSJ 6 Month LIBOR
379,801.20	2.124	2.875	360	235	125	2.750	***	2.000	10.6072	2.750	7	12	12	N/A	CMT 1 YEAR
699,397.53	2.125	2.875	360	235	125	2.750	***	2.000	9.5544	2.750	7	12	12	N/A	CMT 1 YEAR
34,964.49	2.163	2.922	360	235	125	2.797	***	2.000	9.8000	2.797	7	12	12	N/A	CMT 1 YEAR
93,009.50	1.898	2.375	360	237	123	2.000	***	1.000	10.5000	2.000	3	6	6	N/A	WSJ 6 Month LIBOR
43,160.32	1.925	2.375	360	233	127	2.000	***	2.000	11.8750	2.000	5	6	6	0	WSJ 6 Month LIBOR
99,344.45	2.140	2.750	360	211	149	2.250	***	2.000	10.5000	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
39,012.31	2.058	2.750	360	235	125	2.250	***	2.000	10.1149	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
71,366.99	1.840	2.875	360	236	124	2.250	***	2.000	10.6250	2.250	8	12	12	0	WSJ 1 Year LIBOR
202,006.03	2.025	2.750	360	233	127	2.250	***	2.000	11.3750	2.250	5	12	12	0	WSJ 1 Year LIBOR
45,993.32	2.355	3.125	360	232	128	2.750	***	1.000	11.8750	2.750	4	6	6	0	WSJ 6 Month LIBOR
52,211.74	2.110	3.125	360	236	124	2.750	***	1.000	11.6045	2.750	2	6	6	N/A	WSJ 6 Month LIBOR
42,105.33	1.865	2.875	360	237	123	2.750	***	2.000	11.1438	2.750	9	12	12	0	CMT 1 YEAR
249,844.14	2.115	3.125	360	237	123	2.750	***	1.000	11.4433	2.750	3	6	6	0	WSJ 6 Month LIBOR
24,636.36	1.750	2.625	360	234	126	2.250	***	1.000	10.5760	2.250	6	6	6	0	WSJ 6 Month LIBOR
316,560.22	2.323	2.875	360	237	123	2.750	***	2.000	9.8750	2.750	9	12	12	0	CMT 1 YEAR
531,424.10	2.440	2.875	360	234	126	2.750	***	2.000	10.5688	2.750	6	12	12	0	CMT 1 YEAR
260,275.80	2.063	2.750	360	234	126	2.250	***	2.000	10.5363	2.250	6	12	12	0	WSJ 1 Year LIBOR
246,171.76	2.310	2.875	360	234	126	2.750	***	2.000	10.4685	2.750	6	12	12	N/A	CMT 1 YEAR
279,302.99	2.310	2.875	360	235	125	2.750	***	2.000	10.2045	2.750	7	12	12	N/A	CMT 1 YEAR
465,775.08	2.148	2.750	360	237	123	2.250	***	2.000	11.2124	2.250	9	12	12	0	WSJ 1 Year LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 119,081.97	2.162	2.822	360	236	124	2.250	***	2.000	9.4640	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
83,022.59	2.440	3.091	360	237	123	2.716	***	1.000	8.4789	2.716	3	6	6	N/A	WSJ 6 Month LIBOR
34,890.63	2.510	3.125	360	238	122	2.750	***	1.000	8.3750	2.750	4	6	6	N/A	WSJ 6 Month LIBOR
406,412.83	2.275	2.875	360	236	124	2.750	***	2.000	10.2846	2.750	8	12	12	N/A	CMT 1 YEAR
53,971.84	2.010	3.000	360	237	123	2.875	***	2.000	9.1250	2.875	9	12	12	N/A	CMT 1 YEAR
482,952.89	2.120	2.750	360	235	125	2.250	***	2.000	10.3278	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
132,823.89	2.527	3.125	360	236	124	2.500	***	2.000	9.7500	2.500	8	12	12	N/A	WSJ 1 Year LIBOR
81,363.03	1.925	2.375	360	235	125	2.000	***	2.000	10.5148	2.000	1	6	6	0	WSJ 6 Month LIBOR
369,576.50	2.552	2.990	360	239	121	2.750	***	2.000	10.0295	2.750	11	12	12	N/A	CMT 1 YEAR
78,136.38	2.260	2.875	360	238	122	2.750	***	2.000	9.3750	2.750	10	12	12	N/A	CMT 1 YEAR
11,808.81	2.510	3.125	360	238	122	3.000	***	2.000	9.0000	3.000	10	12	12	N/A	CMT 1 YEAR
59,835.00	2.510	3.125	360	239	121	2.750	***	1.000	8.3750	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
29,610.25	2.120	2.875	360	236	124	2.250	***	2.000	10.6250	2.250	8	12	12	0	WSJ 1 Year LIBOR
328,258.28	1.870	2.625	360	235	125	2.250	***	2.000	11.6250	2.250	1	6	6	0	WSJ 6 Month LIBOR
69,387.84	2.771	3.536	360	241	119	3.000	***	2.000	11.5723	3.000	4	12	12	0	WSJ 1 Year LIBOR
26,870.12	2.267	2.875	360	241	119	2.750	***	2.000	10.8373	2.750	1	12	12	N/A	CMT 1 YEAR
125,859.86	1.750	2.625	360	231	129	2.250	***	1.000	9.5000	2.250	3	6	6	0	WSJ 6 Month LIBOR
138,504.74	1.750	2.625	360	232	128	2.250	***	1.000	9.9236	2.250	4	6	6	0	WSJ 6 Month LIBOR
95,347.11	1.750	2.625	360	232	128	2.250	***	1.000	10.3750	2.250	4	6	6	0	WSJ 6 Month LIBOR
141,217.75	2.105	3.000	360	241	119	2.625	***	1.000	12.0000	2.625	1	6	6	1	WSJ 6 Month LIBOR
178,970.00	2.190	2.750	360	235	125	2.250	***	2.000	9.8750	2.250	7	12	12	0	WSJ 1 Year LIBOR
837,706.50	2.143	2.875	360	235	125	2.750	***	2.000	10.6223	2.750	7	12	12	0	CMT 1 YEAR
309,353.67	2.425	3.000	360	239	121	2.750	***	2.000	11.0153	2.750	11	12	12	N/A	CMT 1 YEAR
357,576.71	2.300	2.875	360	249	111	2.750	***	2.000	11.5834	2.750	9	12	12	N/A	CMT 1 YEAR
144,194.08	2.331	2.906	360	254	106	2.750	***	2.000	11.8180	2.750	5	12	12	N/A	CMT 1 YEAR
76,614.68	2.332	2.897	360	242	118	2.750	***	2.000	10.5924	2.750	4	12	12	N/A	CMT 1 YEAR
103,380.62	2.423	2.968	360	262	98	2.750	***	2.000	10.9470	2.750	10	12	12	N/A	CMT 1 YEAR
25,631.72	2.082	2.888	360	237	123	2.763	***	2.000	10.6793	2.763	9	12	12	0	CMT 1 YEAR
36,632.11	1.880	2.625	360	237	123	2.250	***	1.000	9.5297	2.250	3	6	6	N/A	WSJ 6 Month LIBOR
269,333.32	2.068	2.875	360	239	121	2.250	***	2.000	11.2038	2.250	11	12	12	0	WSJ 1 Year LIBOR
65,854.98	2.510	3.125	360	240	120	2.750	***	1.000	9.5000	2.750	6	6	6	N/A	WSJ 6 Month LIBOR
79,436.11	2.333	2.875	360	243	117	2.750	***	2.000	11.0453	2.750	3	12	12	3	CMT 1 YEAR
150,800.44	1.870	2.875	360	236	124	2.750	***	2.000	11.4935	2.750	8	12	12	N/A	CMT 1 YEAR
115,222.54	2.120	3.125	360	239	121	2.750	***	1.000	11.9004	2.750	5	6	6	N/A	WSJ 6 Month LIBOR
1,096.76	2.050	3.125	360	240	120	2.750	***	1.000	11.7500	2.750	6	6	6	N/A	WSJ 6 Month LIBOR
130,484.61	1.965	2.750	360	235	125	2.250	***	2.000	10.3750	2.250	7	12	12	N/A	WSJ 1 Year LIBOR
332,569.01	3.926	5.375	360	238	122	5.000	***	2.000	13.7420	5.000	4	6	6	N/A	WSJ 6 Month LIBOR
70,705.73	2.230	3.125	360	233	127	2.750	***	1.000	12.0000	2.750	5	6	6	0	WSJ 6 Month LIBOR
18,020.11	1.786	2.375	360	241	119	2.000	***	1.000	9.6559	2.000	1	6	6	0	WSJ 6 Month LIBOR
255,901.41	1.862	2.750	360	236	124	2.250	***	2.000	10.6719	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
398,901.90	2.423	2.875	360	241	119	2.750	***	2.000	11.1159	2.750	2	12	12	N/A	CMT 1 YEAR
246,871.46	2.035	2.750	360	242	118	2.625	***	2.000	11.5216	2.625	2	12	12	0	CMT 1 YEAR
599,242.55	1.935	2.750	360	241	119	2.250	***	2.000	10.7893	2.250	2	12	12	0	WSJ 1 Year LIBOR
205,599.72	2.090	2.875	360	237	123	2.750	***	2.000	11.4213	2.750	9	12	12	0	CMT 1 YEAR
335,185.16	2.250	2.875	360	241	119	2.375	***	2.000	10.7685	2.375	1	12	12	N/A	WSJ 1 Year LIBOR
131,973.09	2.409	3.097	360	240	120	2.895	***	2.000	9.8267	2.895	8	12	12	N/A	CMT 1 YEAR
449,928.83	1.808	2.750	360	243	117	2.250	***	2.000	10.9459	2.250	3	12	12	0	WSJ 1 Year LIBOR
99,169.01	2.127	2.938	360	243	117	2.813	***	2.000	9.6203	2.813	3	12	12	N/A	CMT 1 YEAR
34,142.94	2.325	2.940	360	241	119	2.773	***	2.000	11.5268	2.773	5	12	12	N/A	CMT 1 YEAR
4,025,797.85	2.300	2.875	360	241	119	2.250	***	2.000	11.0481	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
77,208.40	2.247	2.837	360	237	123	2.250	***	2.000	10.7342	2.250	9	12	12	0	WSJ 1 Year LIBOR
253,802.30	2.188	2.903	360	238	122	2.750	***	2.000	11.4151	2.750	10	12	12	0	CMT 1 YEAR
142,958.07	2.210	3.125	360	242	118	2.750	***	1.000	11.5374	2.750	2	6	6	N/A	WSJ 6 Month LIBOR
3,875.54	2.300	2.875	360	242	118	2.250	***	2.000	11.6485	2.250	2	12	12	N/A	WSJ 1 Year LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 318,937.54	2.234	2.764	360	241	119	2.250	***	2.000	11.2252	2.250	3	12	12	0	WSJ 1 Year LIBOR
204,679.76	2.097	2.767	360	241	119	2.250	***	2.000	10.3672	2.250	3	12	12	0	WSJ 1 Year LIBOR
348,229.08	2.295	2.910	353	235	118	2.785	***	2.000	10.2848	2.785	2	12	12	N/A	CMT 1 YEAR
1,714,682.63	2.921	3.375	360	243	117	2.875	***	2.000	10.2820	2.875	3	12	12	3	WSJ 1 Year LIBOR
170,986.84	2.375	3.125	360	239	121	2.500	***	2.000	9.5000	2.500	11	12	12	N/A	WSJ 1 Year LIBOR
381,264.79	2.183	3.700	360	238	122	3.575	***	2.000	11.1449	3.575	8	12	12	N/A	CMT 1 YEAR
117,755.78	1.925	2.625	360	241	119	2.250	***	2.000	11.8423	2.250	2	6	6	1	WSJ 6 Month LIBOR
64,688.67	2.310	2.875	180	63	117	2.250	***	2.000	11.1250	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
302,565.03	2.390	3.000	360	222	138	2.950	***	2.000	11.7916	2.950	6	12	12	N/A	CMT 1 YEAR
315,353.81	1.910	2.875	360	245	115	2.750	***	2.000	12.7772	2.750	5	12	12	N/A	CMT 1 YEAR
116,006.47	1.780	2.625	360	243	117	2.250	***	1.000	11.0000	2.250	3	6	6	3	WSJ 6 Month LIBOR
297,093.90	2.177	2.852	360	240	120	2.250	***	2.000	10.2080	2.250	10	12	12	0	WSJ 1 Year LIBOR
325,183.90	1.780	2.625	360	244	116	2.250	***	1.000	10.4364	2.250	4	6	6	4	WSJ 6 Month LIBOR
141,442.61	2.303	2.875	360	244	116	2.750	***	2.000	10.4773	2.750	4	12	12	4	CMT 1 YEAR
234,003.60	2.340	2.875	360	243	117	2.250	***	2.000	10.4292	2.250	3	12	12	0	WSJ 1 Year LIBOR
142,281.45	2.257	2.875	360	242	118	2.750	***	1.000	9.6537	2.750	4	12	12	N/A	CMT 1 YEAR
167,177.75	1.835	2.500	360	241	119	2.125	***	N/A	12.0000	2.125	1	6	6	0	WSJ 6 Month LIBOR
460,949.95	1.766	2.356	360	237	123	1.981	***	N/A	12.0000	1.981	3	6	6	0	WSJ 6 Month LIBOR
981,890.85	1.940	2.625	360	242	118	2.250	***	2.000	11.8926	2.250	3	6	6	2	WSJ 6 Month LIBOR
31,038.80	2.122	2.932	360	245	115	2.807	***	2.000	9.7713	2.807	5	12	12	N/A	CMT 1 YEAR
28,045.92	1.840	2.875	360	245	115	2.750	***	2.000	10.1250	2.750	5	12	12	N/A	CMT 1 YEAR
149,059.22	2.445	2.875	179	64	115	2.250	***	2.000	9.6848	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
97,833.66	2.220	2.875	360	243	117	2.750	***	2.000	10.6867	2.750	3	12	12	0	CMT 1 YEAR
98,378.98	2.526	3.016	360	245	115	2.891	***	2.000	10.7967	2.891	5	12	12	N/A	CMT 1 YEAR
65,542.65	1.830	2.625	360	242	118	2.250	***	2.000	11.7833	2.250	2	6	6	N/A	WSJ 6 Month LIBOR
329,792.27	2.203	2.798	360	245	115	2.250	***	2.000	11.0175	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
14,353.26	2.040	2.875	360	246	114	2.750	***	2.000	10.8750	2.750	6	12	12	N/A	CMT 1 YEAR
62,154.69	2.158	3.075	360	246	114	2.950	***	2.000	10.4498	2.950	6	12	12	N/A	CMT 1 YEAR
119,510.89	2.218	2.875	360	246	114	2.750	***	2.000	10.2207	2.750	6	12	12	N/A	CMT 1 YEAR
77,212.98	2.160	2.750	360	244	116	2.250	***	2.000	10.7500	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
151,176.03	1.885	2.750	360	244	116	2.250	***	2.000	11.7337	2.250	4	12	12	0	WSJ 1 Year LIBOR
275,606.46	2.250	3.000	360	231	129	2.500	***	2.000	8.9292	2.500	3	12	12	N/A	WSJ 1 Year LIBOR
81,850.74	3.098	3.375	360	225	135	2.875	***	2.000	10.0000	2.875	9	12	12	N/A	WSJ 1 Year LIBOR
406,922.39	2.470	3.250	360	246	114	2.750	***	2.000	10.8262	2.750	6	12	12	0	WSJ 1 Year LIBOR
126,754.83	2.186	2.988	360	247	113	2.863	***	2.000	10.6320	2.863	7	12	12	N/A	CMT 1 YEAR
116,371.67	2.225	3.184	360	247	113	3.059	***	2.000	11.7794	3.059	7	12	12	N/A	CMT 1 YEAR
5,201.85	2.155	2.910	360	247	113	2.785	***	2.000	10.5699	2.785	7	12	12	N/A	CMT 1 YEAR
74,718.38	2.220	2.843	360	246	114	2.468	***	1.000	10.3485	2.468	3	6	6	N/A	WSJ 6 Month LIBOR
100,971.48	2.527	3.125	360	248	112	2.500	***	2.000	10.7500	2.500	8	12	12	N/A	WSJ 1 Year LIBOR
31,486.14	2.295	2.933	360	249	111	2.375	***	2.000	11.5743	2.375	9	12	12	0	WSJ 1 Year LIBOR
114,125.93	2.813	3.375	360	230	130	2.875	***	2.000	9.3750	2.875	2	12	12	0	WSJ 1 Year LIBOR
338,489.44	2.871	3.433	360	241	119	2.875	***	2.000	11.0758	2.875	6	12	12	0	WSJ 1 Year LIBOR
125,956.26	2.510	3.000	360	224	136	2.875	***	2.000	10.4697	2.875	6	12	12	N/A	CMT 1 YEAR
297,181.66	2.662	3.125	360	170	190	3.000	***	2.000	12.4319	3.000	6	12	12	N/A	CMT 1 YEAR
157,560.30	2.885	3.375	360	236	124	3.000	***	1.000	11.7510	3.000	5	6	6	N/A	WSJ 6 Month LIBOR
94,242.48	3.045	3.375	360	245	115	3.000	***	1.000	10.5000	3.000	5	6	6	5	WSJ 6 Month LIBOR
116,749.18	2.885	3.375	360	228	132	3.000	***	1.000	9.8750	3.000	6	6	6	N/A	WSJ 6 Month LIBOR
170,639.42	2.885	3.375	360	232	128	3.000	***	1.000	10.0629	3.000	3	6	6	N/A	WSJ 6 Month LIBOR
217,440.20	2.611	3.032	360	193	167	2.907	***	2.000	12.2940	2.907	4	12	12	N/A	CMT 1 YEAR
80,739.24	3.045	3.375	360	245	115	2.875	***	2.000	11.8750	2.875	5	12	12	N/A	WSJ 1 Year LIBOR
332,951.77	2.632	3.036	360	230	130	2.500	***	2.000	9.8487	2.500	8	12	12	N/A	WSJ 1 Year LIBOR
140,989.73	2.803	3.375	360	248	112	3.000	***	1.000	10.7500	3.000	2	6	6	N/A	WSJ 6 Month LIBOR
183,973.17	2.803	3.375	360	249	111	3.000	***	1.000	11.5000	3.000	3	6	6	9	WSJ 6 Month LIBOR
85,996.25	2.303	2.875	360	250	110	2.500	***	1.000	11.7500	2.500	4	6	6	N/A	WSJ 6 Month LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) (“WARM”)	Loan Age (in Months) (“WALA”)	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 124,491.37	2.803	3.375	360	247	113	3.000	***	1.000	10.0000	3.000	1	6	6	N/A	WSJ 6 Month LIBOR
169,105.33	2.803	3.375	360	249	111	3.000	***	1.000	10.2500	3.000	3	6	6	9	WSJ 6 Month LIBOR
162,249.27	2.885	3.375	360	245	115	3.000	***	1.000	11.2500	3.000	5	6	6	5	WSJ 6 Month LIBOR
56,476.27	2.803	3.375	360	244	116	3.000	***	1.000	10.8750	3.000	4	6	6	N/A	WSJ 6 Month LIBOR
597,362.08	2.803	3.375	360	247	113	3.000	***	1.000	10.7418	3.000	1	6	6	7	WSJ 6 Month LIBOR
143,942.34	2.928	3.500	360	240	120	2.875	***	2.000	10.7500	2.875	12	12	12	0	WSJ 1 Year LIBOR
561,725.42	2.663	3.235	360	248	112	2.860	***	1.000	11.2725	2.860	2	6	6	8	WSJ 6 Month LIBOR
80,738.54	1.740	2.625	360	245	115	2.250	***	2.000	11.8488	2.250	5	6	6	N/A	WSJ 6 Month LIBOR
351,071.07	2.082	2.842	360	245	115	2.324	***	2.000	11.8003	2.324	5	12	12	0	WSJ 1 Year LIBOR
27,188.07	2.260	2.875	360	248	112	2.750	***	2.000	11.2500	2.750	8	12	12	N/A	CMT 1 YEAR
318,719.51	1.957	3.459	360	248	112	2.857	***	2.000	12.0081	2.857	8	12	12	N/A	WSJ 1 Year LIBOR
10,357.48	1.840	2.875	360	248	112	2.750	***	2.000	11.1122	2.750	8	12	12	N/A	CMT 1 YEAR
30,929.38	2.527	3.125	360	250	110	2.500	***	2.000	11.2500	2.500	10	12	12	N/A	WSJ 1 Year LIBOR
291,326.74	2.393	2.875	360	249	111	2.750	***	2.000	10.8953	2.750	9	12	12	9	CMT 1 YEAR
30,861.18	2.902	3.303	360	251	109	3.053	***	2.000	11.6516	3.053	11	12	12	N/A	CMT 1 YEAR
233,285.76	2.328	3.000	360	251	109	2.750	***	2.000	11.0000	2.750	11	12	12	N/A	CMT 1 YEAR
127,186.16	2.408	2.866	360	252	108	2.250	***	2.000	11.2845	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
739,054.99	2.450	2.875	360	252	108	2.250	***	2.000	10.8290	2.250	12	12	12	N/A	WSJ 1 Year LIBOR
43,649.47	2.558	3.000	360	252	108	2.750	***	2.000	11.2160	2.750	12	12	12	N/A	CMT 1 YEAR
306,474.37	2.170	2.818	360	259	101	2.266	***	2.000	12.0392	2.266	7	12	12	0	WSJ 1 Year LIBOR
290,438.20	2.813	3.375	360	247	113	3.000	***	1.000	10.7500	3.000	1	6	6	N/A	WSJ 6 Month LIBOR
502,593.74	2.438	3.000	360	223	137	2.875	***	2.000	10.9493	2.875	7	12	12	N/A	CMT 1 YEAR
208,426.89	2.813	3.375	360	243	117	3.000	***	1.000	10.7003	3.000	3	6	6	N/A	WSJ 6 Month LIBOR
184,444.11	2.438	3.000	360	218	142	2.875	***	2.000	10.9001	2.875	7	12	12	N/A	CMT 1 YEAR
361,983.21	2.813	3.375	360	238	122	2.875	***	2.000	11.2644	2.875	1	12	12	N/A	WSJ 1 Year LIBOR
31,211.03	2.210	3.400	360	250	110	2.794	***	2.000	11.5399	2.794	10	12	12	N/A	WSJ 1 Year LIBOR
257,692.20	2.590	3.590	360	248	112	3.215	***	1.000	11.2586	3.215	2	6	6	8	WSJ 6 Month LIBOR
143,431.95	2.060	2.440	360	221	139	2.315	***	2.000	9.2382	2.315	5	12	12	N/A	CMT 1 YEAR
370,120.28	2.640	3.250	360	257	103	2.750	***	2.000	12.0668	2.750	5	12	12	N/A	WSJ 1 Year LIBOR
364,885.88	2.119	2.819	360	251	109	2.444	***	2.000	12.4172	2.444	5	6	6	11	WSJ 6 Month LIBOR
324,231.47	2.355	2.875	360	253	107	2.250	***	2.000	10.8729	2.250	1	12	12	0	WSJ 1 Year LIBOR
44,070.41	2.371	3.036	360	248	112	2.499	***	2.000	12.2361	2.499	8	12	12	8	WSJ 1 Year LIBOR
23,437.28	1.814	2.375	360	256	104	2.000	***	1.000	11.4048	2.000	4	6	6	0	WSJ 6 Month LIBOR
20,278.52	2.229	2.829	180	48	132	2.250	***	2.000	9.4209	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
755,357.21	2.469	2.750	360	255	105	2.250	***	2.000	11.6373	2.250	3	12	12	N/A	WSJ 1 Year LIBOR
200,600.46	2.499	2.897	360	253	107	2.750	***	2.000	10.9366	2.750	3	12	12	N/A	CMT 1 YEAR
475,023.17	2.632	2.935	360	254	106	2.435	***	2.000	12.1971	2.435	2	12	12	N/A	WSJ 1 Year LIBOR
33,378.48	2.695	3.310	360	252	108	2.935	***	1.000	11.1250	2.935	2	6	6	N/A	WSJ 6 Month LIBOR
311,134.03	2.388	3.021	360	258	102	2.448	***	2.000	11.2323	2.448	7	12	12	13	WSJ 1 Year LIBOR
1,131,606.45	2.227	2.918	360	262	98	2.327	***	2.000	10.8627	2.327	10	12	12	19	WSJ 1 Year LIBOR
346,413.21	2.588	3.324	360	230	130	2.250	***	2.000	10.5512	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
140,330.75	2.374	3.003	360	98	262	2.852	***	2.000	12.4981	2.852	7	12	12	N/A	CMT 1 YEAR
280,323.72	2.396	2.930	360	200	160	2.777	***	2.000	11.0037	2.777	7	12	12	N/A	CMT 1 YEAR
90,329.68	2.150	2.934	360	265	95	2.419	***	2.000	11.0565	2.419	3	12	12	21	WSJ 1 Year LIBOR
766,236.36	2.289	2.834	357	250	107	2.274	***	2.000	11.1534	2.274	6	12	12	6	WSJ 1 Year LIBOR
75,907.66	2.314	2.910	360	213	147	2.766	***	2.000	11.0810	2.766	7	12	12	N/A	CMT 1 YEAR
160,052.67	2.932	3.500	360	240	120	3.250	***	2.000	11.5000	3.250	12	12	12	0	CMT 1 YEAR
424,721.07	2.905	3.279	360	245	115	2.750	***	2.000	12.4535	2.750	5	12	12	N/A	WSJ 1 Year LIBOR
286,375.36	2.898	3.271	360	244	116	2.750	***	2.000	11.8480	2.750	4	12	12	N/A	WSJ 1 Year LIBOR
113,088.95	1.825	2.750	360	244	116	2.250	***	2.000	11.2500	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
49,580.46	2.686	3.511	360	253	107	3.011	***	2.000	11.6211	3.011	1	12	12	13	WSJ 1 Year LIBOR
340,820.58	1.800	2.625	360	252	108	2.250	***	2.000	12.6250	2.250	6	6	6	12	WSJ 6 Month LIBOR
175,066.29	2.440	2.875	360	231	129	2.375	***	2.000	10.5000	2.375	3	12	12	0	WSJ 1 Year LIBOR
732,513.41	2.400	2.875	360	259	101	2.750	***	2.000	11.4332	2.750	7	12	12	19	CMT 1 YEAR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 78,229.91	2.455	2.875	360	260	100	2.250	***	2.000	11.1088	2.250	8	12	12	N/A	WSJ 1 Year LIBOR
529,644.68	2.651	3.361	360	260	100	2.750	***	2.000	11.6044	2.750	8	12	12	20	WSJ 1 Year LIBOR
740,574.72	2.236	2.781	360	261	99	2.254	***	2.000	11.3541	2.254	9	12	12	0	WSJ 1 Year LIBOR
3,898.50	2.412	2.786	360	261	99	2.250	***	2.000	10.9224	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
450,162.87	2.454	2.820	360	261	99	2.250	***	2.000	10.7407	2.250	9	12	12	N/A	WSJ 1 Year LIBOR
184,041.72	2.160	2.795	360	270	90	2.295	***	2.000	11.3020	2.295	6	12	12	N/A	WSJ 1 Year LIBOR
60,183.94	2.750	3.000	360	236	124	2.875	***	2.000	9.8750	2.875	8	12	12	N/A	CMT 1 YEAR
132,334.44	2.750	3.000	360	256	104	2.500	***	2.000	12.3750	2.500	4	12	12	N/A	WSJ 1 Year LIBOR
595,291.99	3.125	3.375	360	244	116	3.000	***	1.000	11.0038	3.000	5	6	6	N/A	WSJ 6 Month LIBOR
733,024.85	2.750	3.000	360	244	116	2.875	***	2.000	10.3632	2.875	4	12	12	4	CMT 1 YEAR
184,913.79	2.750	3.000	360	235	125	2.500	***	2.000	10.1183	2.500	6	12	12	N/A	WSJ 1 Year LIBOR
550,709.57	3.000	3.250	360	252	108	2.625	***	2.000	12.4845	2.625	12	12	12	12	WSJ 1 Year LIBOR
93,667.13	3.125	3.375	360	228	132	3.000	***	1.000	9.6250	3.000	6	6	6	N/A	WSJ 6 Month LIBOR
318,542.06	2.750	3.000	360	224	136	2.875	***	2.000	11.0590	2.875	9	12	12	N/A	CMT 1 YEAR
95,949.77	2.625	2.875	360	250	110	2.500	***	1.000	11.7500	2.500	4	6	6	N/A	WSJ 6 Month LIBOR
234,821.07	3.125	3.375	360	244	116	3.000	***	1.000	10.5000	3.000	4	6	6	N/A	WSJ 6 Month LIBOR
424,084.88	2.400	2.875	360	260	100	2.750	***	2.000	11.5333	2.750	8	12	12	5	CMT 1 YEAR
207,961.82	2.400	2.875	360	260	100	2.750	***	2.000	11.1935	2.750	8	12	12	20	CMT 1 YEAR
275,668.66	1.745	2.363	360	259	101	2.238	***	1.000	10.4225	2.238	10	12	12	N/A	CMT 1 YEAR
478,254.77	2.343	2.875	360	264	96	2.250	***	2.000	11.1880	2.250	12	12	12	24	WSJ 1 Year LIBOR
367,102.36	1.875	3.373	360	264	96	2.770	***	2.000	11.4616	2.770	9	12	12	24	WSJ 1 Year LIBOR
48,852.06	2.376	2.856	360	268	92	2.731	***	2.000	11.0697	2.731	4	12	12	28	CMT 1 YEAR
162,467.56	2.325	2.875	480	385	95	2.250	***	2.000	11.5932	2.250	1	12	12	N/A	WSJ 1 Year LIBOR
131,982.01	2.827	3.077	360	225	135	2.500	***	2.000	10.1074	2.500	9	12	12	N/A	WSJ 1 Year LIBOR
395,404.50	2.505	2.875	360	162	198	2.750	***	2.000	12.8714	2.750	6	12	12	N/A	CMT 1 YEAR
92,791.76	2.755	3.125	360	236	124	2.500	***	2.000	9.5000	2.500	8	12	12	0	WSJ 1 Year LIBOR
570,077.75	2.875	3.125	360	244	116	2.750	***	1.000	11.5281	2.750	3	6	6	4	WSJ 6 Month LIBOR
748,926.11	2.069	2.414	360	223	137	2.250	***	2.000	9.7407	2.250	6	12	12	N/A	CMT 1 YEAR
290,111.23	2.155	2.500	360	215	145	2.250	***	2.000	10.0000	2.250	11	12	12	N/A	CMT 1 YEAR
260,014.08	2.104	2.929	360	252	108	2.750	***	2.000	12.2784	2.750	5	12	12	0	CMT 1 YEAR
344,926.77	1.945	2.625	360	248	112	2.500	***	2.000	11.0487	2.500	8	12	12	N/A	CMT 1 YEAR
315,809.07	2.247	3.816	360	269	91	3.316	***	2.000	12.7099	3.316	5	12	12	29	WSJ 1 Year LIBOR
42,663.22	2.244	2.755	360	269	91	2.250	***	2.000	11.5452	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
453,269.29	2.505	2.816	360	269	91	2.316	***	2.000	10.8390	2.316	5	12	12	N/A	WSJ 1 Year LIBOR
225,043.46	1.815	2.750	360	267	93	2.250	***	2.000	11.6250	2.250	3	12	12	0	WSJ 1 Year LIBOR
104,475.49	2.640	2.875	360	271	89	2.750	***	2.000	11.5000	2.750	7	12	12	N/A	CMT 1 YEAR
425,732.24	2.345	2.750	360	270	90	2.250	***	2.000	11.8792	2.250	6	12	12	0	WSJ 1 Year LIBOR
15,552.48	1.770	2.750	360	243	117	2.250	***	2.000	10.2500	2.250	3	12	12	0	WSJ 1 Year LIBOR
466,815.58	1.895	2.875	360	244	116	2.750	***	2.000	11.2874	2.750	4	12	12	0	CMT 1 YEAR
370,736.56	2.315	2.815	360	231	129	2.690	***	2.000	10.1879	2.690	5	12	12	N/A	CMT 1 YEAR
68,504.86	2.195	2.750	480	387	93	2.250	***	2.000	11.4774	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
499,527.40	2.310	2.750	360	270	90	2.250	***	2.000	11.2279	2.250	6	12	12	N/A	WSJ 1 Year LIBOR
473,077.49	2.065	2.840	360	245	115	2.250	***	2.000	11.9627	2.250	8	12	12	0	WSJ 1 Year LIBOR
239,231.51	2.187	2.892	346	210	136	2.750	***	2.000	10.3803	2.750	7	12	12	N/A	CMT 1 YEAR
446,724.53	2.270	2.750	360	221	139	2.250	***	2.000	10.7883	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
592,524.67	2.091	2.936	360	227	133	2.750	***	2.000	10.1734	2.750	11	12	12	N/A	CMT 1 YEAR
465,484.23	2.155	2.875	360	201	159	2.750	***	2.000	11.4825	2.750	6	12	12	N/A	CMT 1 YEAR
29,602.72	2.280	3.000	360	222	138	2.500	***	2.000	10.0000	2.500	6	12	12	N/A	WSJ 1 Year LIBOR
310,985.12	2.030	2.750	360	230	130	2.250	***	2.000	10.1250	2.250	2	12	12	N/A	WSJ 1 Year LIBOR
98,294.05	1.905	2.750	360	244	116	2.250	***	2.000	10.3750	2.250	4	12	12	N/A	WSJ 1 Year LIBOR
122,941.90	2.155	2.875	360	245	115	2.750	***	2.000	11.5000	2.750	5	12	12	0	CMT 1 YEAR
477,750.38	2.030	2.750	360	245	115	2.250	***	2.000	11.1250	2.250	5	12	12	0	WSJ 1 Year LIBOR
440,362.61	1.905	2.625	360	221	139	2.250	***	1.000	9.7848	2.250	5	6	6	0	WSJ 6 Month LIBOR
234,349.17	2.405	3.125	360	264	96	2.750	***	1.000	12.2682	2.750	6	6	6	24	WSJ 6 Month LIBOR

Issue Date Unpaid Principal Balance	Net Mortgage Rate*(%)	Mortgage Rate (%)	Original Term (in Months)	Remaining Term to Maturity (in Months) ("WARM")	Loan Age (in Months) ("WALA")	Margin (%)	Initial Rate Cap (%)	Periodic Rate Cap (%)	Lifetime Rate Cap (%)	Lifetime Rate Floor (%)	Months to Rate Change	Rate Reset Frequency (in Months)	Payment Reset Frequency (in Months)	Remaining Interest Only Periods (in Months)	Index**
$ 38,120.95	1.905	2.625	360	241	119	2.250	***	1.000	10.5000	2.250	1	6	6	1	WSJ 6 Month LIBOR
513,398.14	1.958	3.338	360	263	97	2.750	***	2.000	12.5079	2.750	7	12	12	N/A	WSJ 1 Year LIBOR
4,056,738.09	2.682	3.292	360	268	92	2.750	***	2.000	12.0565	2.750	4	12	12	N/A	WSJ 1 Year LIBOR
129,661.66	2.145	2.806	360	221	139	2.255	***	2.000	10.7365	2.255	6	12	12	N/A	WSJ 1 Year LIBOR
173,717.28	2.380	3.118	359	230	130	2.958	***	2.000	10.8683	2.958	5	12	12	N/A	CMT 1 YEAR
111,386.05	2.361	2.824	357	220	137	2.279	***	2.000	9.6962	2.279	5	12	12	N/A	WSJ 1 Year LIBOR
272,219.74	2.377	2.890	360	217	143	2.750	***	2.000	9.9849	2.750	6	12	12	N/A	CMT 1 YEAR
482,143.20	2.315	3.115	358	243	115	2.900	***	2.000	11.3105	2.900	9	12	12	N/A	CMT 1 YEAR
69,929.88	2.250	3.150	336	167	169	3.000	***	2.000	11.5712	3.000	6	12	12	N/A	CMT 1 YEAR
39,274.27	1.945	2.875	360	234	126	2.750	***	2.000	9.4551	2.750	3	12	12	N/A	CMT 1 YEAR
130,624.01	2.162	2.827	360	296	64	2.250	***	2.000	10.0442	2.250	8	12	12	56	WSJ 1 Year LIBOR
532,201.16	1.978	2.773	360	261	99	2.270	***	2.000	12.0347	2.270	5	12	12	10	WSJ 1 Year LIBOR
571,849.31	1.810	2.760	360	216	144	2.635	***	2.000	10.1131	2.635	5	12	12	N/A	CMT 1 YEAR
180,341.56	1.925	2.875	360	163	197	2.750	***	2.000	12.7500	2.750	7	12	12	N/A	CMT 1 YEAR
792,669.50	2.003	2.953	360	217	143	2.760	***	2.000	10.6873	2.760	8	12	12	N/A	CMT 1 YEAR
253,664.29	1.300	2.750	360	229	131	2.250	***	2.000	9.1250	2.250	1	12	12	N/A	WSJ 1 Year LIBOR
1,501,012.50	2.230	2.785	480	398	82	2.250	***	2.000	10.6318	2.250	5	12	12	N/A	WSJ 1 Year LIBOR
15,276.47	2.998	3.568	360	317	43	2.250	5.000	2.000	8.5682	2.250	17	12	12	N/A	WSJ 1 Year LIBOR
305,819.04	2.142	2.772	360	221	139	2.255	***	2.000	10.0765	2.255	4	12	12	0	WSJ 1 Year LIBOR
1,434,927.76	2.322	2.905	360	236	124	2.759	***	2.000	10.0160	2.759	5	12	12	N/A	CMT 1 YEAR
1,194,715.13	2.356	2.900	360	237	123	2.749	***	2.000	10.0844	2.749	7	12	12	0	CMT 1 YEAR
415,101.24	2.455	2.978	359	323	36	2.252	***	2.000	7.9968	2.252	24	12	12	N/A	WSJ 1 Year LIBOR

* The "Net Mortgage Rate" of a Hybrid ARM Loan is equal to its then current interest rate *less* the sum of the related servicing fee and our guaranty fee (expressed in each case as an annual percentage).

** For a description of these Indices, see "The Mortgage Loans—Adjustable-Rate Mortgage Loans (ARM Loans)—*ARM Indices*" in the MBS Prospectus.

*** We have assumed that all applicable initial fixed-rate periods have expired and that all initial rate adjustments have occurred.

Expected ARM MBS

The pool numbers of the adjustable-rate MBS expected to be included in the Trust are listed below:

Pool Number	Issue Date Unpaid Principal Balance
070141	$ 13,814.35
070978	27,862.89
070982	95,032.60
091692	39,062.17
092409	2,919.84
124410	94,484.16
139980	65,928.78
179415	34,922.89
190825	2,778.06
255591	156,168.00
255847	395,438.86
291722	92,616.13
298414	9,047.80
299326	27,490.76
303120	68,051.30
303164	20,945.88
303205	172,928.37
303269	35,681.54
303419	49,962.01
303657	7,707.34
303968	50,283.20
305671	44,439.37
307681	88,734.11
307847	93,559.89
311022	8,157.37
311693	15,739.51
313084	2,245.03
313102	91,408.20
313307	8,863.20
313721	119,202.67
313729	415,728.03
313730	134,360.38
313762	3,543.86
313869	151,277.96
313893	28,016.06
313925	62,550.55
313984	229,623.78
313988	274,029.48
313994	154.41
319631	89,506.35
323115	3,424.95
323117	5,235.35
323130	197,510.79
323131	132,521.57
323557	11,758.65
325978	78,957.62
326088	5,509.42
326091	158,078.85
330045	4,535.48

Pool Number	Issue Date Unpaid Principal Balance
335890	$ 60.23
342050	367,701.00
347550	29,516.40
347637	112,393.53
348273	2,622.84
348275	67,388.72
353968	879.63
356905	29,903.59
361235	3,766.75
361236	11,298.64
362963	7,657.94
363578	6,779.60
363843	27,270.95
365078	9,994.04
368959	18,573.22
369516	30,196.87
370629	2,722.24
372310	25,906.78
374614	47,252.96
374724	14,605.24
374732	914.89
376321	90,764.78
378044	82,366.85
393078	8,688.34
396512	115,839.21
396522	1,729.35
400456	53,205.83
400462	168,022.15
403125	77,808.44
403154	138,953.77
407535	25,041.00
413877	10,517.45
421914	68,782.25
421929	148,241.25
422251	36,473.80
422258	8,247.90
423208	21,873.90
423215	94,025.98
423226	2,226.26
423283	32,764.71
423286	88,425.64
423295	59,962.05
425455	9,343.55
425468	95,970.94
427163	101,490.29
427181	31,851.08
428177	28,154.83
434370	36,389.85
438025	68,737.42
443617	77,103.35
457293	13,217.82
457307	20,522.18
487437	79,386.73
492525	76,421.25

Pool Number	Issue Date Unpaid Principal Balance
493051	$ 44,521.72
494757	24,008.43
501273	351,790.72
506123	12,209.37
506124	96,721.23
506126	5,916.50
510040	1,745.42
510269	131,768.45
512171	46,519.33
512179	34,049.20
520790	33,190.36
523791	50,579.55
524959	23,298.40
525157	14,294.29
529409	3,184.96
534742	27,119.70
534984	198,072.56
535314	975.53
535326	9,327.58
535362	11,548.34
535590	160,422.83
535658	46,834.93
535774	105,694.82
536175	41,025.04
537128	86,959.55
539438	214,598.27
542766	14,464.79
544773	12,019.37
544774	117,665.09
545057	2,406.24
545115	13,712.88
545228	5,560.60
545373	22,035.20
545464	38,565.18
545924	69,845.70
545965	21,085.42
548634	105,226.56
555111	85,587.31
555536	556.97
555559	194,886.74
555618	15,191.98
555823	1,700.70
555830	6,662.61
555853	13,590.19
555924	12,014.21
556475	145,294.44
556943	14,701.33
562800	22,346.97
563147	50,318.67
566177	62,806.23
567882	34,141.45
567886	106,826.96
568038	8,006.17
569759	100,816.00

Pool Number	Issue Date Unpaid Principal Balance
571863	$ 250,288.70
577842	980,041.92
580298	82,322.72
581240	18,350.56
581266	18,061.95
581613	150,990.12
581614	162,332.46
581874	67,391.94
591324	23,847.52
591371	45,107.12
593836	58,066.35
593941	41,529.20
593964	102,730.83
594243	4,388.88
594245	2,866.89
594251	5,822.76
597146	107,612.05
598961	28,033.04
600212	35,354.02
604711	58,122.61
604906	494,734.41
604922	159,283.66
605382	13,796.38
607351	2,777.72
607373	46,605.12
607858	72,738.82
607869	11,478.54
608436	15,117.71
609906	80,793.38
612201	174,719.62
612396	364,347.87
612468	10,160.85
612995	3,213.54
613044	56,984.19
613634	43,146.92
617240	174,308.36
617294	269,310.16
617530	183,814.20
617657	3,700.21
618062	6,177.58
618180	44,524.51
621680	75,620.65
623046	300,497.95
623625	153,739.10
623649	85,459.15
624244	62,770.71
625134	87,281.55
625197	134,728.31
625272	132,698.62
626172	266,595.53
627143	48,468.57
628053	16,970.62
628055	427,981.53
628197	112,840.30

Pool Number	Issue Date Unpaid Principal Balance
629132	$ 42,700.07
629161	115,599.97
630763	38,519.24
631830	106,215.40
634796	3,867.15
635104	37,699.76
635728	46,584.57
635758	179,000.25
636039	66,821.36
636559	4,104.31
636682	186,306.20
637369	157,815.79
638377	5,548.93
638587	123,626.80
641849	258,827.28
642012	22,842.94
642122	53,016.11
644375	47,524.28
644605	31,168.53
645487	103,549.60
645983	337,132.75
646006	29,231.71
646119	119,658.82
646125	13,845.58
646246	33,949.71
646661	193,807.85
646996	355,255.53
647831	218,707.61
648939	212,363.98
648943	253,980.97
648945	61,962.05
648964	17,930.54
649605	180,168.21
651008	5,866.14
651160	107,817.30
651482	45,600.81
651623	5,156.65
652155	146,094.17
652158	83,074.58
652172	252,071.23
652263	195,655.30
653974	29,791.45
653998	32,649.15
654231	337,156.89
654287	77,446.46
655799	82,313.20
656571	338,221.72
658378	53,246.82
658472	97,430.86
658553	195,894.38
658903	13,828.50
659569	44,940.93
659857	70,752.20
660521	57,931.54

Pool Number	Issue Date Unpaid Principal Balance
661028	$ 162,859.09
661084	18,685.68
661142	103,839.85
661379	73,456.37
661380	31,071.92
661511	454,386.37
661690	31,991.12
661742	49,608.45
661856	48,369.25
661901	66,372.08
662137	74,754.79
662138	11,545.17
662747	486,511.50
663052	20,897.84
663929	18,509.37
664849	57,008.46
666270	29,955.70
666272	3,750.96
666465	3,729.67
666620	34,573.18
666829	151,413.79
667030	89,331.10
668199	20,056.66
668237	195,527.17
668269	9,794.34
668284	21,409.80
668310	97,359.26
669195	4,502.55
670223	20,110.61
670224	26,764.95
670317	30,132.93
670423	65,545.04
670661	57,347.90
670827	364,041.94
671175	25,540.11
671195	59,421.47
671993	226,058.20
672088	22,977.43
672269	17,347.47
674931	91,330.93
675293	368,125.98
675351	21,344.42
675365	9,607.39
675476	121,822.38
675590	74,225.32
676604	20,301.51
676880	7,376.68
676882	16,494.76
676933	720,581.76
677104	50,744.66
677106	66,068.99
677353	464,055.34
677411	543,885.02
677531	150,458.06

Pool Number	Issue Date Unpaid Principal Balance
679508	$ 14,850.83
679853	38,150.16
680888	143,116.42
680889	34,210.61
680900	45,402.21
681790	17,468.03
681792	198,310.50
681836	2,944.08
681899	6,517.08
683027	38,801.72
683028	51,302.96
683086	23,039.62
683355	6,116.74
683628	6,068.00
683673	114,086.67
684052	127,537.83
684122	30,248.25
686043	77,097.31
686168	41,741.24
687872	54,940.12
688967	14,749.90
689186	4,057.69
689207	3,964.80
689216	6,410.75
689225	7,619.81
689798	167,975.64
689981	23,725.59
690331	59,017.62
693019	207,734.75
693245	1,498.02
694856	37,222.84
694959	328,895.51
696544	31,312.87
698947	66,861.78
699908	49,419.55
701233	34,109.74
701234	92,320.28
701298	239,443.23
701312	28,182.49
703878	228,880.51
703880	66,180.68
704219	27,418.00
704366	45,191.81
704581	17,794.90
704582	401,700.85
705118	17,161.12
705123	450,314.62
705128	139,922.74
705192	21,892.02
705206	26,237.12
705598	215,365.62
705670	28,303.40
705718	9,362.97
708219	327,022.13

Pool Number	Issue Date Unpaid Principal Balance
708221	$ 1,857.33
708228	611,793.69
708316	169,719.13
708318	39,050.89
708324	21,160.65
708325	103,647.68
708597	506,953.08
708662	158,638.23
708663	243,206.90
709517	49,434.43
711012	9,165.83
711500	92,748.31
711663	7,985.05
711936	93,057.85
711968	72,880.42
712275	6,206.85
712767	325,237.46
713961	167,162.51
720921	14,655.99
722424	518,199.88
722439	806,698.74
722586	98,492.22
723631	116,444.65
723661	11,324.22
725009	31,400.00
725108	28,488.61
725216	122,721.65
725320	97,327.80
725375	52,898.70
725404	213,184.07
725887	17,010.32
725991	28,437.62
726012	282,747.89
726013	654,542.21
726018	73,500.69
726221	45,428.54
726774	20,409.27
727799	1,895.77
729972	177,073.46
729976	327,447.29
729977	54,820.89
730611	32,418.12
731488	505,927.40
731993	474,715.56
732001	123,758.07
733115	13,326.10
735092	407,664.12
735152	436,662.85
735170	90,402.42
735343	2,916.26
735524	62,214.85
735695	34,788.69
735785	235,531.12
735905	1,459,555.89

Pool Number	Issue Date Unpaid Principal Balance
735962	$ 109,027.85
735965	865,814.14
735967	292,730.36
736069	1,353.44
737529	207,444.43
737792	143,093.36
738084	62,433.08
738085	43,047.78
739757	23,946.30
739759	43,161.32
740850	84,586.15
741360	11,591.51
741454	28,926.20
741458	651,128.65
744593	28,515.19
744811	75,880.95
745216	11,431.42
745229	179,474.98
745390	459,753.48
745700	133,936.39
745761	128,344.61
745785	48,526.76
746066	79,219.08
746301	47,809.83
746304	159,006.69
746349	122,837.02
748081	65,591.80
748091	21,367.33
749482	28,724.05
749697	22,389.66
749866	34,437.51
749868	100,020.09
749870	100,889.42
750280	84,042.56
750285	32,890.89
751495	58,423.32
751496	71,126.08
751511	24,975.84
753490	328,840.29
753882	58,679.27
754000	27,225.14
754004	31,967.07
754031	274,674.04
754634	189,284.40
754638	59,159.24
754671	110,752.96
754839	168,721.10
754842	1,704.19
755231	464,439.69
757378	69,929.40
757391	117,249.80
757415	288,531.18
758611	52,907.53
758614	352,449.19

Pool Number	Issue Date Unpaid Principal Balance
759486	$ 267,079.58
759643	170,926.36
761058	4,825.51
762239	30,286.95
762267	7,556.59
762328	52,279.27
762582	136,046.64
765993	416,488.81
766083	32,749.74
766206	38,448.50
766905	305,726.32
767335	259,545.42
768034	67,283.29
768035	190,598.75
768039	84,756.58
768149	45,047.60
768364	7,164.80
769511	349,906.32
770189	117,260.97
770371	53,967.72
770447	71,130.80
770463	302,745.44
770954	20,620.43
771006	22,544.81
772714	244,888.98
772740	211,169.12
773245	557,509.96
773289	814.80
773520	52,994.54
773819	66,024.25
775058	223,482.10
775335	694,317.93
775389	80,500.28
776164	4,628.37
776170	138,034.86
777919	71,778.49
778716	36,774.96
779727	19,516.35
779753	47,508.85
780260	105,536.24
780587	504,622.72
780611	349,868.15
782249	108,087.74
782308	240,922.44
782318	257,565.20
782320	129,874.16
783567	1,227,049.30
783599	613,748.82
783628	227,595.33
785304	16,470.92
786036	5,141.54
786139	42,229.23
786182	370,116.96
786457	7,121.27

Pool Number	Issue Date Unpaid Principal Balance
786627	$ 628,677.50
786962	126,142.24
787967	166,263.70
788173	56,677.66
788972	136,608.29
788974	285,433.02
788987	311,187.21
789987	322,789.70
790266	143,098.64
790273	7,896.59
791026	30,535.02
791573	95,095.36
791869	3,240.81
791870	295,045.30
791972	11,182.52
791978	25,655.30
792051	172,639.38
792064	248,894.72
792410	71,321.75
793065	33,675.36
794924	21,932.07
795588	318,963.87
795648	163,986.40
795654	108,444.92
795993	342,870.34
796790	194,933.46
796884	56,694.28
796985	40,415.92
797284	379,801.20
797286	699,397.53
797313	34,964.49
798971	93,009.50
799157	43,160.32
799240	99,344.45
799773	39,012.31
799998	71,366.99
801523	202,006.03
801631	45,993.32
802665	52,211.74
802693	42,105.33
802694	249,844.14
802724	24,636.36
802864	316,560.22
803348	531,424.10
803594	260,275.80
804001	246,171.76
804013	279,302.99
804663	465,775.08
804702	119,081.97
804800	83,022.59
805041	34,890.63
805138	406,412.83
805153	53,971.84
805267	482,952.89

Pool Number	Issue Date Unpaid Principal Balance
805451	$ 132,823.89
806446	81,363.03
806559	369,576.50
809140	78,136.38
809345	11,808.81
809770	59,835.00
811257	29,610.25
811270	328,258.28
811912	69,387.84
812369	26,870.12
812498	125,859.86
812500	138,504.74
812504	95,347.11
812672	141,217.75
813198	178,970.00
813565	837,706.50
813585	309,353.67
813599	357,576.71
813605	144,194.08
813628	76,614.68
813651	103,380.62
813714	25,631.72
813725	36,632.11
814417	269,333.32
814773	65,854.98
815646	79,436.11
816305	150,800.44
816307	115,222.54
816322	1,096.76
816329	130,484.61
816675	332,569.01
816774	70,705.73
817160	18,020.11
818867	255,901.41
819005	398,901.90
819088	246,871.46
819770	599,242.55
820935	205,599.72
820978	335,185.16
821159	131,973.09
821912	449,928.83
822073	99,169.01
822405	34,142.94
822451	4,025,797.85
823358	77,208.40
823361	253,802.30
823671	142,958.07
824485	3,875.54
824721	318,937.54
825252	204,679.76
825258	348,229.08
825682	1,714,682.63
825844	170,986.84
826242	381,264.79

Pool Number	Issue Date Unpaid Principal Balance
827782	$ 117,755.78
828448	64,688.67
828757	302,565.03
828810	315,353.81
828816	116,006.47
828824	297,093.90
828843	325,183.90
829612	141,442.61
829709	234,003.60
829876	142,281.45
830581	167,177.75
830583	460,949.95
830613	981,890.85
832721	31,038.80
832922	28,045.92
834546	149,059.22
834680	97,833.66
834688	98,378.98
835064	65,542.65
836330	329,792.27
836333	14,353.26
836346	62,154.69
836604	119,510.89
838396	77,212.98
838972	151,176.03
840186	275,606.46
840246	81,850.74
840678	406,922.39
844062	126,754.83
844170	116,371.67
844483	5,201.85
844740	74,718.38
846547	100,971.48
846576	31,486.14
846624	114,125.93
846625	338,489.44
846683	125,956.26
846684	297,181.66
846689	157,560.30
846690	94,242.48
846691	116,749.18
846694	170,639.42
846699	217,440.20
846708	80,739.24
846709	332,951.77
846747	140,989.73
846748	183,973.17
846750	85,996.25
846752	124,491.37
846753	169,105.33
846784	162,249.27
846811	56,476.27
846812	597,362.08
846815	143,942.34

Pool Number	Issue Date Unpaid Principal Balance
846818	$ 561,725.42
847788	80,738.54
847800	351,071.07
848518	27,188.07
848953	318,719.51
849207	10,357.48
850667	30,929.38
863729	291,326.74
866023	30,861.18
867587	233,285.76
868272	127,186.16
869683	739,054.99
870567	43,649.47
870907	306,474.37
877001	290,438.20
877003	502,593.74
877004	208,426.89
877006	184,444.11
877008	361,983.21
878997	31,211.03
879220	257,692.20
879911	143,431.95
880520	370,120.28
881671	364,885.88
881875	324,231.47
881960	44,070.41
882245	23,437.28
882470	20,278.52
883012	755,357.21
883013	200,600.46
883286	475,023.17
886036	33,378.48
888055	311,134.03
888148	1,131,606.45
888254	346,413.21
888666	140,330.75
888710	280,323.72
888760	90,329.68
888859	766,236.36
889333	75,907.66
894538	160,052.67
894577	424,721.07
894598	286,375.36
895581	113,088.95
895848	49,580.46
895858	340,820.58
898725	175,066.29
903168	732,513.41
904622	78,229.91
905196	529,644.68
906140	740,574.72
906163	3,898.50
906281	450,162.87
907037	184,041.72

Pool Number	Issue Date Unpaid Principal Balance
907786	$ 60,183.94
907787	132,334.44
907791	595,291.99
907792	733,024.85
907793	184,913.79
907794	550,709.57
907798	93,667.13
907799	318,542.06
907801	95,949.77
907802	234,821.07
907892	424,084.88
907899	207,961.82
910886	275,668.66
914395	478,254.77
914961	367,102.36
915531	48,852.06
917697	162,467.56
920463	131,982.01
920786	395,404.50
920791	92,791.76
920843	570,077.75
922676	748,926.11
922683	290,111.23
924083	260,014.08
926089	344,926.77
945657	315,809.07
946441	42,663.22
946608	453,269.29
946723	225,043.46
947489	104,475.49
947766	425,732.24
960176	15,552.48
960178	466,815.58
962230	370,736.56
966389	68,504.86
967671	499,527.40
967955	473,077.49
973468	239,231.51
974472	446,724.53
976633	592,524.67
976634	465,484.23
976635	29,602.72
976638	310,985.12
976639	98,294.05
976641	122,941.90
976650	477,750.38
976655	440,362.61
976672	234,349.17
976686	38,120.95
983570	513,398.14
991965	4,056,738.09
995450	129,661.66
995552	173,717.28
995609	111,386.05

Pool Number	Issue Date Unpaid Principal Balance
995807	$ 272,219.74
AA3944	482,143.20
AC0332	69,929.88
AC0621	39,274.27
AC6978	130,624.01
AD0085	532,201.16
AD7164	571,849.31
AD7170	180,341.56
AD7189	792,669.50
AD7192	253,664.29
AE0905	1,501,012.50
AI9549	15,276.47
AL1267	305,819.04
AL3739	1,434,927.76
AL3886	1,194,715.13
AL5519	415,101.24

Schedule 1

Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
GV	$11,003,000	VA	$14,650,000	SEQ/AD	3.0%	FIX	3136ANHM2	May 2028
DV	2,287,000							
BV	1,360,000							
Recombination 2								
GU	8,551,000	VB	11,385,000	SEQ/AD	3.0	FIX	3136ANHN0	November 2035
DU	1,777,000							
BU	1,057,000							
Recombination 3								
ZG	22,946,000	VZ	30,550,117	SEQ	3.0	FIX/Z	3136ANHP5	April 2045
DZ	4,769,289							
BZ	2,834,828							
Recombination 4								
ZA	2,028,075	Z	4,112,024	SEQ	4.0	FIX/Z	3136ANHQ3	April 2045
ZB	2,083,949							

(1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General— *Authorized Denominations*" in this prospectus supplement.

(2) See "Description of the Certificates—Class Definitions and Abbreviations" in the REMIC Prospectus.

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.

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$453,735,768

FannieMae®

Guaranteed REMIC Pass-Through Certificates

Fannie Mae REMIC Trust 2015-21

PROSPECTUS SUPPLEMENT

J.P. Morgan

March 25, 2015