

**\$576,705,458**



**Guaranteed REMIC Pass-Through Certificates**  
**Fannie Mae REMIC Trust 2011-135**

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This is a supplement to the prospectus supplement dated December 22, 2011 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

As stated on pages S-18 and B-1 of the Prospectus Supplement, the Preliminary Principal Balance Schedule for the Aggregate Group I Planned Balances was provided for illustrative purposes only. The Final Principal Balance Schedule for Aggregate Group I is set forth on the following pages and supersedes the Preliminary Principal Balance Schedule beginning on page B-1 of the Prospectus Supplement.

**Carefully consider the risk factors on page S-10 of the Prospectus Supplement and starting on page 11 of the REMIC Prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

The certificates, together with any interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any of its agencies or instrumentalities other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are "exempted securities" under the Securities Exchange Act of 1934.

**Nomura**

## Final Principal Balance Schedule

### *Aggregate Group I Planned Balances*

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . .	\$191,703,000.00	June 2016 . . . . .	\$ 88,987,620.73	December 2020 . . . .	\$ 17,331,252.74
January 2012 . . . . .	191,035,380.84	July 2016 . . . . .	86,964,599.06	January 2021 . . . . .	16,781,996.11
February 2012 . . . . .	190,293,860.95	August 2016 . . . . .	84,955,886.52	February 2021 . . . . .	16,249,877.54
March 2012 . . . . .	189,478,720.60	September 2016 . . .	82,961,387.09	March 2021 . . . . .	15,734,368.08
April 2012 . . . . .	188,590,287.65	October 2016 . . . . .	80,981,005.38	April 2021 . . . . .	15,234,955.00
May 2012 . . . . .	187,628,937.47	November 2016 . . . .	79,014,646.61	May 2021 . . . . .	14,751,141.23
June 2012 . . . . .	186,595,092.66	December 2016 . . . .	77,062,216.63	June 2021 . . . . .	14,282,444.93
July 2012 . . . . .	185,489,222.89	January 2017 . . . . .	75,123,621.92	July 2021 . . . . .	13,828,399.03
August 2012 . . . . .	184,311,844.54	February 2017 . . . . .	73,198,769.55	August 2021 . . . . .	13,388,550.73
September 2012 . . .	183,063,520.42	March 2017 . . . . .	71,287,567.24	September 2021 . . .	12,962,461.13
October 2012 . . . . .	181,744,859.28	April 2017 . . . . .	69,389,923.27	October 2021 . . . . .	12,549,704.76
November 2012 . . . .	180,356,515.48	May 2017 . . . . .	67,505,746.57	November 2021 . . . .	12,149,869.20
December 2012 . . . .	178,899,188.40	June 2017 . . . . .	65,634,946.63	December 2021 . . . .	11,762,554.66
January 2013 . . . . .	177,373,621.93	July 2017 . . . . .	63,777,433.56	January 2022 . . . . .	11,387,373.61
February 2013 . . . . .	175,780,603.86	August 2017 . . . . .	61,933,118.05	February 2022 . . . . .	11,023,950.41
March 2013 . . . . .	174,120,965.28	September 2017 . . .	60,101,911.38	March 2022 . . . . .	10,671,920.95
April 2013 . . . . .	172,395,579.82	October 2017 . . . . .	58,283,725.42	April 2022 . . . . .	10,330,932.27
May 2013 . . . . .	170,605,362.96	November 2017 . . . .	56,478,472.60	May 2022 . . . . .	10,000,642.25
June 2013 . . . . .	168,751,271.23	December 2017 . . . .	54,716,420.64	June 2022 . . . . .	9,680,719.29
July 2013 . . . . .	166,834,301.38	January 2018 . . . . .	53,008,727.88	July 2022 . . . . .	9,370,841.93
August 2013 . . . . .	164,855,500.08	February 2018 . . . . .	51,353,731.58	August 2022 . . . . .	9,070,698.63
September 2013 . . .	162,815,941.61	March 2018 . . . . .	49,749,819.54	September 2022 . . .	8,779,987.39
October 2013 . . . . .	160,716,737.71	April 2018 . . . . .	48,195,428.53	October 2022 . . . . .	8,498,415.49
November 2013 . . . .	158,559,036.57	May 2018 . . . . .	46,689,042.83	November 2022 . . . .	8,225,699.22
December 2013 . . . .	156,344,021.79	June 2018 . . . . .	45,229,192.77	December 2022 . . . .	7,961,563.58
January 2014 . . . . .	154,072,911.32	July 2018 . . . . .	43,814,453.40	January 2023 . . . . .	7,705,742.03
February 2014 . . . . .	151,746,956.32	August 2018 . . . . .	42,443,443.06	February 2023 . . . . .	7,457,976.21
March 2014 . . . . .	149,368,516.46	September 2018 . . .	41,114,822.11	March 2023 . . . . .	7,218,015.75
April 2014 . . . . .	146,938,882.22	October 2018 . . . . .	39,827,291.69	April 2023 . . . . .	6,985,617.94
May 2014 . . . . .	144,507,947.15	November 2018 . . . .	38,579,592.41	May 2023 . . . . .	6,760,547.56
June 2014 . . . . .	142,094,053.67	December 2018 . . . .	37,370,503.23	June 2023 . . . . .	6,542,576.64
July 2014 . . . . .	139,697,087.82	January 2019 . . . . .	36,198,840.27	July 2023 . . . . .	6,331,484.20
August 2014 . . . . .	137,316,936.36	February 2019 . . . . .	35,063,455.66	August 2023 . . . . .	6,127,056.11
September 2014 . . .	134,953,486.80	March 2019 . . . . .	33,963,236.51	September 2023 . . .	5,929,084.80
October 2014 . . . . .	132,606,627.40	April 2019 . . . . .	32,897,103.79	October 2023 . . . . .	5,737,369.11
November 2014 . . . .	130,276,247.14	May 2019 . . . . .	31,864,011.35	November 2023 . . . .	5,551,714.08
December 2014 . . . .	127,962,235.75	June 2019 . . . . .	30,862,944.90	December 2023 . . . .	5,371,930.77
January 2015 . . . . .	125,664,483.65	July 2019 . . . . .	29,892,921.06	January 2024 . . . . .	5,197,836.06
February 2015 . . . . .	123,382,882.02	August 2019 . . . . .	28,952,986.41	February 2024 . . . . .	5,029,252.47
March 2015 . . . . .	121,117,322.71	September 2019 . . .	28,042,216.58	March 2024 . . . . .	4,866,008.02
April 2015 . . . . .	118,867,698.32	October 2019 . . . . .	27,159,715.41	April 2024 . . . . .	4,707,936.02
May 2015 . . . . .	116,633,902.14	November 2019 . . . .	26,304,614.03	May 2024 . . . . .	4,554,874.93
June 2015 . . . . .	114,415,828.15	December 2019 . . . .	25,476,070.10	June 2024 . . . . .	4,406,668.21
July 2015 . . . . .	112,213,371.04	January 2020 . . . . .	24,673,266.94	July 2024 . . . . .	4,263,164.13
August 2015 . . . . .	110,026,426.19	February 2020 . . . . .	23,895,412.81	August 2024 . . . . .	4,124,215.68
September 2015 . . .	107,854,889.66	March 2020 . . . . .	23,141,740.13	September 2024 . . .	3,989,680.38
October 2015 . . . . .	105,698,658.21	April 2020 . . . . .	22,411,504.73	October 2024 . . . . .	3,859,420.15
November 2015 . . . .	103,557,629.25	May 2020 . . . . .	21,703,985.19	November 2024 . . . .	3,733,301.19
December 2015 . . . .	101,431,700.89	June 2020 . . . . .	21,018,482.07	December 2024 . . . .	3,611,193.83
January 2016 . . . . .	99,320,771.90	July 2020 . . . . .	20,354,317.34	January 2025 . . . . .	3,492,972.43
February 2016 . . . . .	97,224,741.72	August 2020 . . . . .	19,710,833.65	February 2025 . . . . .	3,378,515.22
March 2016 . . . . .	95,143,510.43	September 2020 . . .	19,087,393.74	March 2025 . . . . .	3,267,704.20
April 2016 . . . . .	93,076,978.79	October 2020 . . . . .	18,483,379.84	April 2025 . . . . .	3,160,425.05
May 2016 . . . . .	91,025,048.21	November 2020 . . . .	17,898,193.03	May 2025 . . . . .	3,056,566.96

# Aggregate Group I (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2025 . . . . .	\$ 2,956,022.58	March 2029 . . . . .	\$ 625,196.40	December 2032 . . . .	\$ 105,114.64
July 2025 . . . . .	2,858,687.88	April 2029 . . . . .	603,061.89	January 2033 . . . . .	100,363.74
August 2025 . . . . .	2,764,462.04	May 2029 . . . . .	581,655.73	February 2033 . . . . .	95,776.83
September 2025 . . .	2,673,247.38	June 2029 . . . . .	560,954.54	March 2033 . . . . .	91,348.46
October 2025 . . . . .	2,584,949.27	July 2029 . . . . .	540,935.66	April 2033 . . . . .	87,073.38
November 2025 . . . .	2,499,475.98	August 2029 . . . . .	521,577.17	May 2033 . . . . .	82,946.48
December 2025 . . . .	2,416,738.66	September 2029 . . .	502,857.82	June 2033 . . . . .	78,962.84
January 2026 . . . . .	2,336,651.20	October 2029 . . . . .	484,757.04	July 2033 . . . . .	75,117.69
February 2026 . . . . .	2,259,130.17	November 2029 . . . .	467,254.90	August 2033 . . . . .	71,406.41
March 2026 . . . . .	2,184,094.74	December 2029 . . . .	450,332.12	September 2033 . . .	67,824.53
April 2026 . . . . .	2,111,466.59	January 2030 . . . . .	433,970.01	October 2033 . . . . .	64,367.73
May 2026 . . . . .	2,041,169.83	February 2030 . . . . .	418,150.48	November 2033 . . . .	61,031.84
June 2026 . . . . .	1,973,130.92	March 2030 . . . . .	402,856.01	December 2033 . . . .	57,812.80
July 2026 . . . . .	1,907,278.65	April 2030 . . . . .	388,069.65	January 2034 . . . . .	54,706.70
August 2026 . . . . .	1,843,543.98	May 2030 . . . . .	373,774.95	February 2034 . . . . .	51,709.76
September 2026 . . .	1,781,860.05	June 2030 . . . . .	359,956.03	March 2034 . . . . .	48,818.30
October 2026 . . . . .	1,722,162.06	July 2030 . . . . .	346,597.48	April 2034 . . . . .	46,028.79
November 2026 . . . .	1,664,387.26	August 2030 . . . . .	333,684.38	May 2034 . . . . .	43,337.80
December 2026 . . . .	1,608,474.82	September 2030 . . .	321,202.30	June 2034 . . . . .	40,742.01
January 2027 . . . . .	1,554,365.82	October 2030 . . . . .	309,137.26	July 2034 . . . . .	38,238.21
February 2027 . . . . .	1,502,003.20	November 2030 . . . .	297,475.72	August 2034 . . . . .	35,823.30
March 2027 . . . . .	1,451,331.66	December 2030 . . . .	286,204.59	September 2034 . . .	33,494.27
April 2027 . . . . .	1,402,297.62	January 2031 . . . . .	275,311.16	October 2034 . . . . .	31,248.22
May 2027 . . . . .	1,354,849.18	February 2031 . . . . .	264,783.15	November 2034 . . . .	29,082.34
June 2027 . . . . .	1,308,936.07	March 2031 . . . . .	254,608.68	December 2034 . . . .	26,993.91
July 2027 . . . . .	1,264,509.57	April 2031 . . . . .	244,776.23	January 2035 . . . . .	24,980.31
August 2027 . . . . .	1,221,522.52	May 2031 . . . . .	235,274.64	February 2035 . . . . .	23,038.99
September 2027 . . .	1,179,929.20	June 2031 . . . . .	226,093.14	March 2035 . . . . .	21,167.49
October 2027 . . . . .	1,139,685.32	July 2031 . . . . .	217,221.26	April 2035 . . . . .	19,363.44
November 2027 . . . .	1,100,748.01	August 2031 . . . . .	208,648.90	May 2035 . . . . .	17,624.53
December 2027 . . . .	1,063,075.70	September 2031 . . .	200,366.27	June 2035 . . . . .	15,948.55
January 2028 . . . . .	1,026,628.15	October 2031 . . . . .	192,363.89	July 2035 . . . . .	14,333.33
February 2028 . . . . .	991,366.37	November 2031 . . . .	184,632.57	August 2035 . . . . .	12,776.81
March 2028 . . . . .	957,252.60	December 2031 . . . .	177,163.45	September 2035 . . .	11,276.97
April 2028 . . . . .	924,250.25	January 2032 . . . . .	169,947.93	October 2035 . . . . .	9,831.86
May 2028 . . . . .	892,323.89	February 2032 . . . . .	162,977.67	November 2035 . . . .	8,439.61
June 2028 . . . . .	861,439.19	March 2032 . . . . .	156,244.64	December 2035 . . . .	7,098.39
July 2028 . . . . .	831,562.91	April 2032 . . . . .	149,741.02	January 2036 . . . . .	5,806.46
August 2028 . . . . .	802,662.86	May 2032 . . . . .	143,459.28	February 2036 . . . . .	4,562.10
September 2028 . . .	774,707.83	June 2032 . . . . .	137,392.11	March 2036 . . . . .	3,363.67
October 2028 . . . . .	747,667.62	July 2032 . . . . .	131,532.43	April 2036 . . . . .	2,209.59
November 2028 . . . .	721,512.98	August 2032 . . . . .	125,873.42	May 2036 . . . . .	1,098.32
December 2028 . . . .	696,215.55	September 2032 . . .	120,408.44	June 2036 . . . . .	28.37
January 2029 . . . . .	671,747.89	October 2032 . . . . .	115,131.09	July 2036 and thereafter . . . . .	0.00
February 2029 . . . .	648,083.43	November 2032 . . . .	110,035.16		

**\$576,705,458**



**FannieMae®**

**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2011-135**

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

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

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
ME . . . . .	1	\$100,000,000	PAC	2.0%	FIX	3136A3BE0	April 2041
QF(2) . . . . .	1	80,000,000	PAC	(3)	FLT	3136A3BF7	April 2041
QS(2) . . . . .	1	80,000,000(4)	NTL	(3)	INV/IO	3136A3BG5	April 2041
PS . . . . .	1	80,000,000(4)	NTL	(3)	INV/IO	3136A3BH3	April 2041
PC(2) . . . . .	1	11,703,000	PAC	3.5	FIX	3136A3BJ9	January 2042
PI(2) . . . . .	1	1,462,875(4)	NTL	4.0	FIX/IO	3136A3CB5	January 2042
GA . . . . .	1	31,326,000	SEG(TAC)/PAC/AD	4.0	FIX	3136A3CC3	September 2041
GF . . . . .	1	17,204,000	SEG(TAC)/SUP/AD	(3)	FLT	3136A3CD1	October 2041
GS . . . . .	1	8,602,000	SEG(TAC)/SUP/AD	(3)	INV	3136A3PM7	October 2041
CZ . . . . .	1	870,000	SEG(TAC)/SEQ/AD	4.0	FIX/Z	3136A3PN5	January 2042
ZC . . . . .	1	1,793,000	SUP	4.0	FIX/Z	3136A3PP0	January 2042
UA . . . . .	1	2,280,000	SCH	4.0	FIX	3136A3PQ8	April 2040
UB . . . . .	1	1,750,000	SCH	4.0	FIX	3136A3PR6	January 2042
UC . . . . .	1	3,787,000	SUP	4.0	FIX	3136A3PS4	January 2042
LD . . . . .	1	8,670,000	PAC	4.0	FIX	3136A3PT2	July 2041
LE . . . . .	1	4,100,000	PAC	4.0	FIX	3136A3PU9	January 2042
LG . . . . .	1	9,000,000	SUP	3.5	FIX	3136A3PV7	September 2039
LA . . . . .	1	18,592,000	SUP	4.0	FIX	3136A3PW5	September 2039
LH . . . . .	1	4,500,000	SUP	5.0	FIX	3136A3PX3	September 2039
LB . . . . .	1	15,122,000	SUP	4.0	FIX	3136A3PY1	February 2041
LC . . . . .	1	8,051,987	SUP	4.0	FIX	3136A3PZ8	January 2042
LW . . . . .	1	1,750,000	SUP	4.0	FIX	3136A3QA2	August 2041
LY . . . . .	1	1,396,000	SUP	4.0	FIX	3136A3QB0	January 2042
DB . . . . .	1	1,361,595	PAC	4.0	FIX	3136A3QC8	January 2042
DA . . . . .	1	1,124,746	PAC	4.0	FIX	3136A3QD6	January 2042
DF . . . . .	1	3,333,333	SUP	(3)	FLT	3136A3QE4	January 2042
DS . . . . .	1	1,666,667	SUP	(3)	INV	3136A3QF1	January 2042
DC . . . . .	1	5,536,061	SUP	4.0	FIX	3136A3QG9	July 2039
DE . . . . .	1	1,740,931	SUP	4.0	FIX	3136A3QH7	July 2040
DG . . . . .	1	2,835,374	SUP	4.0	FIX	3136A3QJ3	January 2042

(Table continued on next page)

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The PB, PF, SH, SK, SL, CL, KA, QB, QC and Q Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and “Description of the Certificates—The Certificates—Combination and Recombination” in the REMIC prospectus.

The dealer will offer the certificates (other than the CT, AT and DT Classes) from time to time in negotiated transactions at varying prices. We expect the settlement date to be December 30, 2011. See “Plan of Distribution” in this prospectus supplement.

**Carefully consider the risk factors on page S-10 of this prospectus supplement and starting on page 11 of the REMIC prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

You should read the REMIC prospectus as well as this prospectus supplement.

The certificates, together with interest thereon, are not guaranteed by the United States and do not constitute a debt or obligation of the United States or any agency or instrumentality thereof other than Fannie Mae.

The certificates are exempt from registration under the Securities Act of 1933 and are “exempted securities” under the Securities Exchange Act of 1934.

**Nomura**

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
PK . . . . .	2	\$ 59,000,000	PAC	4.5%	FIX	3136A3QK0	May 2040
PL . . . . .	2	8,412,000	PAC	4.5	FIX	3136A3QL8	January 2042
FH(2) . . . . .	2	15,343,397	SUP	(3)	FLT	3136A3QM6	January 2042
SJ(2) . . . . .	2	1,419,442	PAC	(3)	INV	3136A3QN4	January 2042
JS(2) . . . . .	2	2,129,162(4)	NTL	(3)	INV/IO	3136A3QP9	January 2042
SM(2) . . . . .	2	3,695,024	SUP	(3)	INV	3136A3QQ7	January 2042
CT . . . . .	3	48,547,582	SC/PT	5.0	FIX	3136A3QR5	November 2036
AT . . . . .	4	13,415,761	SC/PT	5.0	FIX	3136A3QS3	November 2035
DT . . . . .	4	29,972,042	SC/PT	5.5	FIX	3136A3QT1	November 2035
KI . . . . .	5	2,158,329(4)	NTL	5.5	FIX/IO	3136A3QU8	June 2040
QA(2) . . . . .	5	28,358,000	SC/PAC	2.0	FIX	3136A3QV6	June 2040
QI(2) . . . . .	5	7,734,000(4)	NTL	5.5	FIX/IO	3136A3QW4	June 2040
KD . . . . .	5	3,838,000	SC/PAC	3.5	FIX	3136A3QX2	June 2040
KE . . . . .	5	4,888,000	SC/PAC	3.5	FIX	3136A3QY0	June 2040
KF(2) . . . . .	5	6,836,967	SC/SUP	(3)	FLT	3136A3QZ7	June 2040
KS(2) . . . . .	5	4,883,549	SC/SUP	(3)	INV	3136A3RA1	June 2040
R . . . . .		0	NPR	0	NPR	3136A3RB9	January 2042
RL . . . . .		0	NPR	0	NPR	3136A3RC7	January 2042

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

- (3) Based on LIBOR.  
(4) Notional balances. These classes are interest only classes. See page S-8 for a description of how their notional balances are calculated.

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## AVAILABLE INFORMATION

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

- our Prospectus for Fannie Mae Guaranteed REMIC Pass-Through Certificates dated May 1, 2010 (the “REMIC Prospectus”);
- our Prospectus for Fannie Mae Guaranteed Pass-Through Certificates (Single-Family Residential Mortgage Loans) dated
  - July 1, 2011, for all MBS issued on or after July 1, 2011,
  - 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”);
- if you are purchasing a Group 3, Group 4 or Group 5 Class or the R or RL Class, the disclosure documents relating to the applicable underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing a Group 3 or Group 4 Class or the R or RL Class, our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated
  - January 1, 2009, for all SMBS issued on or after January 1, 2009,
  - December 1, 2007, for all SMBS issued on or after December 1, 2007 and prior to January 1, 2009, or
  - May 1, 2002, for all other SMBS(as applicable, the “SMBS Prospectus”); and
- any information incorporated by reference in this prospectus supplement as discussed below and under the heading “Incorporation by Reference” in the REMIC Prospectus.

For a description of current servicing policies generally applicable to existing Fannie Mae MBS pools, see “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus dated July 1, 2011.

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

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

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

In addition, the Disclosure Documents, together with the class factors, are available on our corporate Web site at [www.fanniemae.com](http://www.fanniemae.com).

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

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



## RECENT DEVELOPMENTS

### Ratings Matters

#### *Standard and Poor's Ratings Services*

On August 8, 2011, Standard and Poor's Ratings Services ("Standard & Poor's") announced that it had downgraded Fannie Mae senior unsecured long-term debt from "AAA" to "AA+" with a negative outlook. This announcement followed a similar action by Standard & Poor's taken on August 5, 2011 on the United States sovereign long-term debt rating. Standard & Poor's also announced that Fannie Mae's debt ratings were no longer on CreditWatch Negative, and that the ratings on Fannie Mae short term debt and subordinated debt remain unchanged at "A-1+" and "A", respectively.

The action taken by Standard & Poor's with respect to Fannie Mae's ratings was announced at the same time as similar ratings actions on other institutions with ties to the United States Government, including Freddie Mac, select Federal Home Loan Banks, and the Farm Credit System.

#### *Moody's Investors Service*

On August 2, 2011, Moody's Investors Service ("Moody's") confirmed the "Aaa" rating of institutions directly linked to the United States Government, including Fannie Mae. Moody's also announced that the rating outlook for Fannie Mae and other institutions directly linked to the United States Government was being revised to negative, following a similar revision on the outlook of the United States Government.

#### *Fitch Ratings Limited*

On November 28, 2011, Fitch Ratings Limited ("Fitch") affirmed the long-term issuer default rating and senior unsecured debt rating of Fannie Mae at "AAA", but revised its Ratings Outlook on Fannie Mae's long-term issuer default rating to Negative from Stable. This action followed a similar action by Fitch on the United States sovereign rating. Fitch has previously indicated that the ratings of Fannie Mae and other issuers with ties to the United States Government would ultimately be aligned with the United States sovereign rating assigned by Fitch.

For additional information on the impacts of a credit rating downgrade on Fannie Mae and its securities, please refer to our Quarterly Report on Form 10-Q for the quarterly period ended September 30, 2011, including the Risk Factors set forth in that Quarterly Report.

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of December 1, 2011. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on page S-3. In particular, please see the discussion of risk factors that appears in each of those additional disclosure documents.

### Assets Underlying Each Group of Classes

<u>Group</u>	<u>Assets</u>
1	Group 1 MBS
2	Group 2 MBS
3	Class 360-2 SMBS Certificate Class 377-2 SMBS Certificate Class 2007-28-CO REMIC Certificate
4	Class 2007-18-BO REMIC Certificate
<i>Subgroup 4a</i>	Class 360-2 SMBS Certificate
<i>Subgroup 4b</i>	Class 354-2 SMBS Certificate Class 363-2 SMBS Certificate
5	<i>Subgroup 5a</i> Class 2010-35-MH RCR Certificate
	<i>Subgroup 5b</i> Class 2010-64-KG RCR Certificate

### Group 1 and Group 2

#### Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 1 MBS	\$348,095,694	4.00%	4.25% to 6.50%	241 to 360
Group 2 MBS	\$ 87,869,863	4.50%	4.75% to 7.00%	241 to 360

#### Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 1 MBS	\$348,095,694	360	358	2	4.44%
Group 2 MBS	\$ 87,869,863	360	336	18	4.91%

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

### Group 3, Group 4 and Group 5

Exhibit A describes the underlying REMIC and RCR certificates in Group 3, Group 4 and Group 5 as well as the SMBS in Group 3 and Group 4, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates and the SMBS, you

should obtain from us the current class factors and the related disclosure documents as described on page S-3.

**Settlement Date**

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

**Distribution Dates**

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

**Record Date**

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

**Book-Entry and Physical Certificates**

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

**Fed Book-Entry**

All classes other than the R and RL Classes

**Physical**

R and RL Classes

**Exchanging Certificates Through Combination and Recombination**

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

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

## Interest Rates

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

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

<u>Class</u>	<u>Initial Interest Rate</u>	<u>Maximum Interest Rate</u>	<u>Minimum Interest Rate</u>	<u>Formula for Calculation of Interest Rate(1)</u>
QF .....	0.6780%	6.50%	0.40%	LIBOR + 40 basis points
QS .....	0.0500%	0.05%	0.00%	6.1% – LIBOR
PS .....	5.7720%	6.05%	0.00%	6.05% – LIBOR
GF .....	1.4280%	6.00%	1.15%	LIBOR + 115 basis points
GS .....	9.1440%	9.70%	0.00%	9.7% – (2 × LIBOR)
DF .....	1.3780%	6.00%	1.10%	LIBOR + 110 basis points
DS .....	9.2440%	9.80%	0.00%	9.8% – (2 × LIBOR)
FH .....	1.3780%	6.00%	1.10%	LIBOR + 110 basis points
SJ .....	6.9330%	7.35%	0.00%	7.35% – (1.5 × LIBOR)
JS .....	4.6220%	4.90%	0.00%	4.9% – LIBOR
SM .....	13.8660%	14.70%	0.00%	14.7% – (3 × LIBOR)
KF .....	1.4280%	6.00%	1.15%	LIBOR + 115 basis points
KS .....	6.4008%	6.79%	0.00%	6.79% – (1.4 × LIBOR)
PF .....	0.7280%	6.50%	0.45%	LIBOR + 45 basis points
SH .....	13.8660%	14.70%	0.00%	14.7% – (3 × LIBOR)
SK .....	13.8660%	14.70%	0.00%	14.7% – (3 × LIBOR)
SL .....	9.2440%	9.80%	0.00%	9.8% – (2 × LIBOR)

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

## Notional Classes

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

<u>Class</u>	
PS .....	100% of the QF Class
QS .....	100% of the QF Class
PI .....	12.5% of the PC Class
JS .....	150% of the SJ Class
KI .....	9.0909064297% of the Subgroup 5b RCR Certificate
QI .....	27.2727272727% of the QA 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%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
ME, QF, QS, PS and PF . . . . .	13.4	4.7	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	2.4	1.8
PC, PI and PB . . .	22.2	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	5.3	2.3
GA . . . . .	23.1	12.5	10.6	9.1	8.3	5.5	5.5	5.5	5.5	4.8	3.8	2.9	1.5	1.1
GF and GS . . . . .	27.8	20.5	18.7	17.7	17.0	13.5	8.7	5.1	2.4	2.0	1.8	1.6	0.8	0.6
CZ . . . . .	29.3	25.9	24.7	23.9	23.3	20.6	18.1	15.8	13.6	12.3	14.8	5.3	1.9	1.4
ZC . . . . .	29.7	28.1	27.4	27.0	26.6	24.6	22.4	20.1	17.9	16.5	0.7	0.5	0.2	0.1
UA . . . . .	23.9	11.4	9.5	9.5	9.5	9.5	9.5	6.8	4.7	3.8	3.0	2.6	1.4	1.0
UB . . . . .	26.0	17.4	17.2	17.2	17.2	17.2	17.2	14.7	12.2	10.6	6.5	4.0	1.8	1.3
UC . . . . .	28.5	21.5	18.7	16.1	14.5	7.9	3.0	2.2	1.8	1.7	1.5	1.3	0.8	0.6
LD . . . . .	23.1	10.1	7.8	4.9	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.0	1.7	1.2
LE . . . . .	23.9	11.4	9.4	8.2	7.4	7.4	7.4	7.4	7.6	7.8	10.9	4.9	1.9	1.4
LG, LA and LH . . .	26.0	15.3	13.3	12.2	11.5	6.9	4.0	2.4	1.9	1.7	1.5	1.3	0.7	0.5
LB . . . . .	28.4	21.6	19.6	18.5	17.8	14.5	11.8	8.7	5.2	3.8	2.9	2.5	1.3	1.0
LC . . . . .	29.5	26.9	25.8	25.0	24.4	21.6	18.8	16.2	13.7	11.7	4.5	3.4	1.6	1.2
LW . . . . .	29.3	25.7	24.1	23.2	22.5	19.2	16.2	13.7	11.2	8.8	3.8	3.2	1.6	1.1
LY . . . . .	29.8	28.4	27.8	27.3	26.9	24.6	22.0	19.4	16.9	15.4	5.3	3.7	1.7	1.2
DB . . . . .	22.9	11.2	10.3	10.3	10.3	10.3	10.3	10.3	10.3	10.3	10.3	4.7	1.9	1.4
DA . . . . .	23.5	10.4	7.7	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	2.8	1.7	1.3
DF and DS . . . . .	27.1	18.7	16.8	15.7	14.7	11.0	8.3	6.2	4.6	3.9	2.4	2.1	1.1	0.8
DC . . . . .	25.8	14.7	12.5	11.3	10.2	6.0	3.5	2.3	1.9	1.7	1.5	1.4	0.7	0.5
DE . . . . .	28.0	20.4	18.3	17.1	16.4	13.0	9.9	6.4	4.0	3.4	2.7	2.4	1.3	1.0
DG . . . . .	29.3	25.6	24.2	23.3	22.7	19.6	16.6	13.7	10.4	8.3	3.9	3.3	1.6	1.2

Group 2 Classes	PSA Prepayment Assumption								
	0%	100%	120%	150%	200%	250%	500%	1000%	1500%
PK . . . . .	16.1	5.6	5.0	5.0	5.0	5.0	2.7	1.3	0.8
PL . . . . .	26.0	16.8	16.8	16.8	16.8	16.8	9.0	3.9	1.9
FH, SH and CL . . . . .	28.5	19.9	17.7	12.9	6.8	2.2	0.7	0.3	0.2
SJ, JS, SK and SL . . . . .	27.2	14.7	11.4	2.6	2.6	2.6	1.0	0.5	0.3
SM . . . . .	28.9	21.9	20.2	16.9	8.4	2.1	0.5	0.2	0.1

Group 3 Class	PSA Prepayment Assumption					
	0%	100%	200%	500%	1000%	1500%
CT . . . . .	15.3	8.8	6.0	2.6	1.1	0.5

Group 4 Classes	PSA Prepayment Assumption					
	0%	100%	200%	500%	1000%	1500%
AT . . . . .	15.1	8.7	6.0	2.6	1.1	0.5
DT . . . . .	15.4	8.8	6.0	2.6	1.1	0.5

Group 5 Classes	PSA Prepayment Assumption									
	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%
KI . . . . .	21.0	10.3	8.2	6.9	5.5	4.7	3.1	1.3	0.7	0.1
QA, QI, QB, QC and Q . . . . .	17.2	5.4	4.2	4.2	4.2	4.2	4.2	1.9	1.0	0.1
KD . . . . .	23.8	11.5	7.4	2.0	2.0	2.0	2.0	0.7	0.4	0.1
KE . . . . .	25.0	14.1	10.4	7.6	1.7	1.7	1.7	0.6	0.3	0.1
KF, KS and KA . . . . .	27.0	19.9	17.1	14.8	11.4	7.9	1.2	0.3	0.1	0.1

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

## ADDITIONAL RISK FACTOR

*Payments on the Group 5 Classes also will be affected by the applicable payment priorities governing the related underlying RCR certificates. If you invest in a Group 5 Class, the rate at which you receive payments will be affected by the applicable priority sequences governing principal payments on the related underlying RCR certificates.*

As described in the related Underlying REMIC Disclosure Documents, principal payments on the Group 5 Underlying RCR Certificates are governed by principal balance schedules. As a result, the Group 5 Underlying RCR Certificates may receive principal payments faster or slower than would otherwise have been the case. In some cases, they may receive no principal payments for extended periods. Prepayments on the related mortgage loans may have occurred at rates faster or slower than the rates initially assumed. In certain high prepayment scenarios, it is possible that the effect of a principal balance schedule on the principal payments over time may be

eliminated. In such a case, the Group 5 Underlying RCR Certificates would receive principal payments at rates that may vary widely from period to period. This prospectus supplement contains no information as to whether

- the Group 5 Underlying RCR Certificates have adhered to the related principal balance schedules,
- any related support classes remain outstanding, or
- the Group 5 Underlying RCR Certificates otherwise have performed as originally anticipated.

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

## 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 December 1, 2011 (the “Issue Date”). We will issue the Guaranteed REMIC Pass-Through Certificates (the “REMIC Certificates”) pursuant to that trust agreement and supplement. We will issue the Combinable and Recombinable REMIC Certificates (the “RCR Certificates” and, together with the REMIC Certificates, the “Certificates”) pursuant to a separate trust agreement dated as of May 1, 2010 and a supplement thereto dated as of the Issue Date (together with the trust agreement and supplement relating to the REMIC Certificates, the “Trust Agreement”). We will execute the Trust Agreement in our corporate capacity and as trustee (the “Trustee”). In general, the term “Classes” includes the Classes of REMIC Certificates and RCR Certificates.

The assets of the Trust will include:

- two groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 1 MBS” and “Group 2 MBS,” and together, the “Trust MBS”),
- two groups of previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 3 SMBS” and “Group 4 SMBS,” and together, “SMBS”), as further described in Exhibit A, and

- three groups of previously issued REMIC and RCR certificates (the “Group 3 Underlying REMIC Certificate,” “Group 4 Underlying REMIC Certificate” and “Group 5 Underlying RCR Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A.

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

The SMBS represent beneficial ownership interests in certain interest distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS and the Fannie Mae Guaranteed Mortgage Pass-Through Certificates backing the Underlying REMIC and RCR Certificates, the “MBS”).

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

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

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

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

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

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

We will issue the Residual Certificates in fully registered, certificated form. The “Holder” or “Certificateholder” of a Residual Certificate is its registered owner. A Residual Certificate can be transferred at the corporate trust office of the Transfer Agent, or at the office of the Transfer Agent in New York, New York. U.S. Bank National Association in Boston, Massachusetts will be the initial Transfer Agent. We may impose a service charge for any registration of transfer of a Residual Certificate and may require payment to cover any tax or other governmental charge. See also “—Characteristics of the Residual Classes” below.



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

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

## **The Trust MBS**

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

In addition, the pools of mortgage loans backing the Group 1 MBS have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated July 1, 2011. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Group 1 MBS, see the Final Data Statement for the Trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated July 1, 2011.

For additional information, see “Summary—Group 1 and Group 2—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## **The Group 3 SMBS and Group 3 Underlying REMIC Certificate**

### *The Group 3 SMBS*

The Group 3 SMBS represent beneficial ownership interests in certain interest distributions on Mortgage Loans underlying the related MBS. The general characteristics of the Group 3 SMBS are described in the SMBS Prospectus. The underlying Mortgage Loans have original maturities of up to 30 years.

### *The Group 3 Underlying REMIC Certificate*

The Group 3 Underlying REMIC Certificate represents a beneficial ownership interest in the related Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus.

The general characteristics of the Group 3 Underlying REMIC Certificate are described in the related Underlying REMIC Disclosure Document. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

### *General*

The general characteristics of the MBS underlying the Group 3 SMBS and the Group 3 Underlying REMIC Certificate are described in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by



first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions on the Group 3 SMBS and the Group 3 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. See Exhibit A for certain additional information about the Group 3 SMBS and the Group 3 Underlying REMIC Certificate. Exhibit A is being provided in lieu of a Final Data Statement with respect to the Group 3 SMBS and the Group 3 Underlying REMIC Certificate. For further information about the Group 3 SMBS and the Group 3 Underlying REMIC Certificate, telephone us at 1-800-237-8627. Additional information about the Group 3 SMBS and the Group 3 Underlying REMIC Certificate is also available at <http://sls.fanniemae.com/slsSearch/Home.do>.

## **The Group 4 SMBS and Group 4 Underlying REMIC Certificate**

### *The Group 4 SMBS*

The Group 4 SMBS represent beneficial ownership interests in certain interest distributions on Mortgage Loans underlying the related MBS. The general characteristics of the Group 4 SMBS are described in the SMBS Prospectus. The underlying Mortgage Loans have original maturities of up to 30 years.

### *The Group 4 Underlying REMIC Certificate*

The Group 4 Underlying REMIC Certificate represents a beneficial ownership interest in the related Underlying REMIC Trust. The assets of that trust consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus.

The general characteristics of the Group 4 Underlying REMIC Certificate are described in the related Underlying REMIC Disclosure Document. There may have been material changes in facts and circumstances since the date we prepared the Underlying REMIC Disclosure Document. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in that document may be limited.

### *General*

The general characteristics of the MBS underlying the Group 4 SMBS and the Group 4 Underlying REMIC Certificate are described in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties, as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions on the Group 4 SMBS and the Group 4 Underlying REMIC Certificate will be passed through monthly, beginning in the month after we issue the Certificates. See Exhibit A for certain additional information about the Group 4 SMBS and the Group 4 Underlying REMIC Certificate. Exhibit A is being provided in lieu of a Final Data Statement with respect to the Group 4 SMBS and the Group 4 Underlying REMIC Certificate. For further information about the Group 4 SMBS and the Group 4 Underlying REMIC Certificate, telephone us at 1-800-237-8627. Additional information about the Group 4 SMBS and the Group 4 Underlying REMIC Certificate is also available at <http://sls.fanniemae.com/slsSearch/Home.do>.

## **The Group 5 Underlying RCR Certificates**

The Group 5 Underlying RCR Certificates represent beneficial ownership interests in the related Underlying REMIC Trusts. The assets of those trusts consist of MBS (or beneficial ownership interests in MBS) having the general characteristics set forth in the MBS Prospectus. Each MBS evidences beneficial ownership interests in a pool of conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties,

as described under “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

In addition, the Mortgage Loans backing the Group 5 Underlying RCR Certificates provide for interest only periods that may range from at least seven to no more than ten years following origination. See “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—Fixed-rate and adjustable-rate mortgage loans with long initial interest-only payment periods may be more likely to be refinanced or become delinquent than other mortgage loans*” in the MBS Prospectus dated July 1, 2011.

Distributions on the Group 5 Underlying RCR Certificates will be passed through monthly, beginning in the month after we issue the Certificates. The general characteristics of the Group 5 Underlying RCR Certificates are described in the related Underlying REMIC Disclosure Documents. See Exhibit A for certain additional information about the Group 5 Underlying RCR Certificates. Exhibit A is provided in lieu of a Final Data Statement with respect to the Group 5 Underlying RCR Certificates.

For further information about the Group 5 Underlying RCR Certificates, telephone us at 1-800-237-8627. Additional information about the Group 5 Underlying RCR Certificates is also available at <http://sls.fanniemae.com/slsSearch/Home.do>. There may have been material changes in facts and circumstances since the dates we prepared the related Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

## Distributions of Interest

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

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

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

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

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

## Distributions of Principal

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

- *Group 1*

The CZ Accrual Amount in the following priority:

- |   |                                    |                                    |
|---|------------------------------------|------------------------------------|
| 1. To GA to its Planned Balance.          | } SEG (TAC)/<br>PAC Class          | } Accretion<br>Directed<br>Classes |
| 2. To GF and GS, pro rata, until retired. | } SEG (TAC)/<br>Support<br>Classes |                                    |
| 3. To GA until retired.                   | } SEG (TAC)/<br>PAC Class          |                                    |
| 4. Thereafter to CZ.                      |                                    | } Accrual<br>Class                 |

The ZC Accrual Amount to Aggregate Group II to its Targeted Balance, and thereafter to ZC.

} Accretion  
Directed/TAC  
Group and  
Accrual Class

The Group 1 Cash Flow Distribution Amount in the following priority:

- |  |  |                      |
|--|--|----------------------|
| 1. To Aggregate Group I to its Planned Balance.                  |  | } PAC Group          |
| 2. — 38.2338832273% as follows:                                  |  |                      |
| <i>first</i> , to Aggregate Group II to its Targeted Balance;    |  | } TAC Group          |
| <i>second</i> , to ZC until retired; and                         |  | } Support Class      |
| <i>third</i> , to Aggregate Group II to zero,                    |  | } TAC Group          |
| — 4.9983153305% as follows:                                      |  |                      |
| <i>first</i> , to Aggregate Group III to its Scheduled Balance;  |  | } Scheduled<br>Group |
| <i>second</i> , to UC until retired; and                         |  | } Support Class      |
| <i>third</i> , to Aggregate Group III to zero,                   |  | } Scheduled<br>Group |
| — 45.5149055748% as follows:                                     |  |                      |
| <i>first</i> , to Aggregate Group IV to its Planned Balance;     |  | } PAC Group          |
| <i>second</i> , to LG, LA and LH, pro rata, until retired;       |  | } Support<br>Classes |
| <i>third</i> , to LB until retired;                              |  |                      |
| <i>fourth</i> ,  |  |                      |
| — 71.9056648307% to LC until retired, and                        |  | } PAC Group          |
| — 28.0943351693% to LW and LY, in that order, until retired; and |  |                      |
| <i>fifth</i> , to Aggregate Group IV to zero, and                |  |                      |
| — 11.2528958674% as follows:                                     |  |                      |
| <i>first</i> , to DB to its Planned Balance;                     |  | } PAC Classes        |
| <i>second</i> , to DA to its Planned Balance;                    |  |                      |
| <i>third</i> ,   |  |                      |
| — 33.0854877390% to DF and DS, pro rata, until retired, and      |  | } Support<br>Classes |
| — 66.9145122610% to DC, DE and DG, in that order, until retired; |  |                      |
| <i>fourth</i> , to DA until retired; and                         |  | } PAC Classes        |
| <i>fifth</i> , to DB until retired.                              |  |                      |
| 3. To Aggregate Group I to zero.                                 |  | } PAC Group          |

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

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

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

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

*first*, to ME and QF, pro rata, until retired; and

*second*, to PC until retired.

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

“Aggregate Group II” consists of the GA, GF, GS and CZ Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

*first*, to GA to its Planned Balance;

*second*, to GF and GS, pro rata, until retired;

*third*, to GA until retired; and

*fourth*, to CZ until retired.

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

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

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

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

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

- *Group 2*

The Group 2 Principal Distribution Amount in the following priority:

1. To Aggregate Group V to its Planned Balance.

} PAC Group

2. — 74.9999987780% to FH until retired, and

} Support Class

— 25.0000012220% as follows:

*first*, to SJ to its Planned Balance;

} PAC Class

*second*, to SM until retired; and

} Support Class

*third*, to SJ until retired.

} PAC Class

3. To Aggregate Group V to zero.

} PAC Group

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

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

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

- *Group 3*

The Group 3 Principal Distribution Amount to CT until retired.

} Structured  
Collateral/  
Pass-Through  
Class

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

- *Group 4*

The Subgroup 4a Principal Distribution Amount to AT until retired.

The Subgroup 4b Principal Distribution Amount to DT until retired.

} Structured  
Collateral/  
Pass-Through  
Classes

The “Subgroup 4a Principal Distribution Amount” for any Distribution Date is the principal then paid on the Group 4 Underlying REMIC Certificate *multiplied by* a fraction, the numerator of which is the amount of the reduction in the notional principal balance of the Subgroup 4a SMBS on that date, and the denominator of which is the reduction in the aggregate notional principal balance of the Group 4 SMBS on that date.

The “Subgroup 4b Principal Distribution Amount” for any Distribution Date is the principal then paid on the Group 4 Underlying REMIC Certificate *multiplied by* a fraction, the numerator of which is the amount of the reduction in the aggregate notional principal balance of the Subgroup 4b SMBS on that date, and the denominator of which is the reduction in the aggregate notional principal balance of the Group 4 SMBS on that date.

- *Group 5*

The Group 5 Principal Distribution Amount in the following priority:

1. To QA to its Planned Balance.
2. To KD to its Planned Balance.
3. To KE to its Planned Balance.
4. To KF and KS, pro rata, until retired.
5. To KE until retired.
6. To KD until retired.
7. To QA until retired.

} PAC Classes  
} Support  
Classes } Structured  
Collateral  
} PAC Classes

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

## Structuring Assumptions

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the SMBS and the Underlying REMIC and RCR Certificates, the applicable priority sequences governing principal payments on the Group 5 Underlying RCR Certificates, and

the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1 and Group 2—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is December 30, 2011; and
- each Distribution Date occurs on the 25th day of a month.

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

**Principal Balance Schedules.** The Preliminary Principal Balance Schedule for Aggregate Group I and the remaining Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Preliminary Principal Balance Schedule for Aggregate Group I and the remaining Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” or at the “Structuring Speed” specified in the chart below.

The final Principal Balance Schedule for Aggregate Group I will be calculated on or before the Settlement Date based on the actual characteristics of the Group 1 MBS and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable Structuring Range set forth below. The final Principal Balance Schedule for Aggregate Group I will be included in a supplement to this prospectus supplement. The calculation of the final Principal Balance Schedule will be final and binding regardless of any defect or alleged defect in the methodology or information used in making the calculation. The Preliminary Principal Balance Schedule is provided for illustrative purposes only. You should note that the actual characteristics of the related Mortgage Loans will differ from the characteristics assumed in preparing the Preliminary Principal Balance Schedule and that the weighted average lives of the applicable Group 1 Classes may vary as a result.

The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups, we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges and Speed</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 125% and 500% PSA	Between 125% and 500% PSA
Aggregate Group II Targeted Balances	380% PSA	—
GA Class Planned Balances	Between 200% and 350% PSA	Between 200% and 350% PSA
Aggregate Group III Scheduled Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
Aggregate Group IV Planned Balances	Between 150% and 300% PSA	Between 150% and 300% PSA
DB Class Planned Balances	Between 125% and 450% PSA	Between 125% and 450% PSA
DA Class Planned Balances	Between 140% and 450% PSA	(1)
Aggregate Group V Planned Balances	Between 120% and 250% PSA	Between 120% and 250% PSA
SJ Class Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
QA Class Planned Balances	Between 150% and 450% PSA	Between 150% and 450% PSA
KD Class Planned Balances	Between 190% and 450% PSA	Between 190% and 450% PSA
KE Class Planned Balances	Between 250% and 450% PSA	Between 250% and 450% PSA

(1) The Planned Balances for the DA Class have been structured between 140% and 450% PSA, but only hold between 141% and 450% PSA.



The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	ME, QF and PC
Aggregate Group II . . . . .	GA, GF, GS and CZ
Aggregate Group III . . . . .	UA and UB
Aggregate Group IV . . . . .	LD and LE
Aggregate Group V . . . . .	PK and PL

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

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

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

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

## Yield Tables

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

- determining the monthly discount rates that, when applied to the assumed streams of cash flows to be paid on the applicable Classes, would cause the discounted present values of the

assumed streams of cash flows to equal the assumed aggregate purchase prices of those Classes, and

- converting the monthly rates to corporate bond equivalent rates.

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

We cannot assure you that

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

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

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

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

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

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

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



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

<u>Class</u>	<u>Price*</u>
QS .....	0.125%
PS .....	13.250%
GS .....	99.750%
DS .....	100.000%
SJ .....	99.375%
JS .....	4.750%
SM .....	105.250%
KS .....	96.625%
SH .....	105.625%
SK .....	106.500%
SL .....	101.750%

\* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

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

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

LIBOR	PSA Prepayment Assumption													
	50%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
6.050% and below . .	33.1%	26.4%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	23.2%	(2.2)%	(31.3)%
6.075% . . . . .	7.8%	(1.4)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(5.1)%	(40.1)%	(73.2)%
6.100% . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>													
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>140%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>350%</u>	<u>380%</u>	<u>450%</u>	<u>500%</u>	<u>1100%</u>	<u>1700%</u>
0.140% . . . . .	38.8%	32.5%	29.4%	29.4%	29.4%	29.4%	29.4%	29.4%	29.4%	29.4%	29.4%	29.4%	5.6%(22.6)%	
0.278% . . . . .	37.6%	31.1%	28.0%	28.0%	28.0%	28.0%	28.0%	28.0%	28.0%	28.0%	28.0%	28.0%	3.9%(24.5)%	
2.278% . . . . .	19.0%	11.1%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%	7.6%(22.7%)(54.0)%	
4.278% . . . . .	(1.8)%	(12.4)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(16.3)%	(56.0%)(90.6)%
6.050% and above . .	*	*	*	*	*	*	*	*	*	*	*	*	*	*

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

	PSA Prepayment Assumption													
<u>LIBOR</u>	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>140%</u>	<u>150%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>350%</u>	<u>380%</u>	<u>450%</u>	<u>500%</u>	<u>1100%</u>	<u>1700%</u>
0.140% . . . . .	9.6%	9.6%	9.6%	9.6%	9.6%	9.6%	9.7%	9.7%	9.7%	9.7%	9.8%	9.8%	9.9%	10.0%
0.278% . . . . .	9.3%	9.3%	9.3%	9.3%	9.4%	9.4%	9.4%	9.4%	9.4%	9.5%	9.5%	9.5%	9.7%	9.8%
2.278% . . . . .	5.2%	5.2%	5.2%	5.2%	5.2%	5.3%	5.3%	5.3%	5.4%	5.5%	5.5%	5.6%	5.9%	6.1%
4.278% . . . . .	1.2%	1.2%	1.2%	1.2%	1.2%	1.2%	1.2%	1.3%	1.5%	1.5%	1.6%	1.7%	2.2%	2.5%
4.850% . . . . .	0.0%	0.0%	0.0%	0.1%	0.1%	0.1%	0.1%	0.2%	0.4%	0.4%	0.5%	0.6%	1.1%	1.5%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>													
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>140%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>300%</b>	<b>350%</b>	<b>380%</b>	<b>450%</b>	<b>500%</b>	<b>1100%</b>	<b>1700%</b>
0.140% . . . . .	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%	9.7%
0.278% . . . . .	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%	9.4%
2.278% . . . . .	5.3%	5.3%	5.3%	5.3%	5.3%	5.3%	5.3%	5.4%	5.4%	5.4%	5.4%	5.4%	5.6%	5.7%
4.278% . . . . .	1.3%	1.3%	1.3%	1.3%	1.3%	1.3%	1.3%	1.3%	1.4%	1.4%	1.5%	1.5%	1.8%	2.0%
4.900% . . . . .	0.0%	0.0%	0.0%	0.0%	0.0%	0.1%	0.1%	0.1%	0.1%	0.2%	0.3%	0.3%	0.6%	0.8%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>
0.140% . . . . .	7.3%	7.3%	7.3%	7.5%	7.5%	7.5%	7.9%	8.6%
0.278% . . . . .	7.1%	7.1%	7.1%	7.3%	7.3%	7.3%	7.7%	8.4%
2.278% . . . . .	4.0%	4.0%	4.1%	4.3%	4.3%	4.3%	4.8%	5.8%
4.278% . . . . .	1.0%	1.0%	1.0%	1.3%	1.3%	1.3%	2.0%	3.2%
4.900% . . . . .	0.1%	0.1%	0.1%	0.4%	0.4%	0.4%	1.1%	2.4%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>
0.140% . . . . .	123.3%	123.3%	123.3%	82.2%	82.2%	82.2%	4.2%	*
0.278% . . . . .	119.2%	119.2%	119.2%	78.4%	78.4%	78.4%	(0.4)%	*
2.278% . . . . .	63.9%	63.9%	63.7%	24.0%	24.0%	24.0%	(68.2)%	*
4.278% . . . . .	13.3%	11.4%	8.8%	(37.2)%	(37.2)%	(37.2)%	*	*
4.900% . . . . .	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>
0.140% . . . . .	13.9%	13.9%	13.9%	13.8%	13.3%	11.6%	4.4%	(8.1)%
0.278% . . . . .	13.5%	13.5%	13.5%	13.4%	12.9%	11.2%	4.0%	(8.4)%
2.278% . . . . .	7.6%	7.5%	7.5%	7.5%	7.1%	5.4%	(1.0)%	(12.2)%
4.278% . . . . .	1.7%	1.6%	1.6%	1.6%	1.3%	(0.2)%	(6.0)%	(16.1)%
4.900% . . . . .	(0.2)%	(0.2)%	(0.2)%	(0.2)%	(0.5)%	(2.0)%	(7.6)%	(17.2)%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>150%</b>	<b>190%</b>	<b>250%</b>	<b>300%</b>	<b>450%</b>	<b>900%</b>	<b>1300%</b>
0.140% . . . . .	7.0%	7.0%	7.0%	7.1%	7.1%	7.3%	9.8%	21.3%	35.7%
0.278% . . . . .	6.8%	6.8%	6.8%	6.9%	6.9%	7.1%	9.6%	21.2%	35.6%
2.278% . . . . .	3.9%	3.9%	3.9%	4.0%	4.0%	4.2%	6.8%	18.9%	34.1%
4.278% . . . . .	1.0%	1.0%	1.0%	1.1%	1.2%	1.3%	4.0%	16.7%	32.6%
4.850% . . . . .	0.2%	0.2%	0.2%	0.3%	0.3%	0.5%	3.2%	16.0%	32.1%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>	<b>1500%</b>
0.140% . . . . .	13.9%	13.8%	13.8%	13.6%	13.0%	11.5%	5.7%	(4.4)%	(15.5)%
0.278% . . . . .	13.5%	13.4%	13.4%	13.2%	12.6%	11.1%	5.4%	(4.7)%	(15.7)%
2.278% . . . . .	7.5%	7.5%	7.4%	7.3%	6.8%	5.4%	0.1%	(9.0)%	(19.0)%
4.278% . . . . .	1.6%	1.6%	1.6%	1.5%	1.1%	(0.3)%	(5.0)%	(13.3)%	(22.3)%
4.900% . . . . .	(0.2)%	(0.2)%	(0.3)%	(0.3)%	(0.7)%	(2.0)%	(6.6)%	(14.6)%	(23.3)%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>	<b>1500%</b>
0.140% . . . . .	13.7%	13.6%	13.5%	11.5%	11.5%	11.5%	7.7%	0.5%	(8.1)%
0.278% . . . . .	13.3%	13.2%	13.1%	11.1%	11.1%	11.1%	7.4%	0.2%	(8.4)%
2.278% . . . . .	7.4%	7.3%	7.2%	5.3%	5.3%	5.3%	1.9%	(4.7)%	(12.6)%
4.278% . . . . .	1.6%	1.4%	1.3%	(0.3)%	(0.3)%	(0.3)%	(3.5)%	(9.5)%	(16.7)%
4.900% . . . . .	(0.3)%	(0.4)%	(0.5)%	(2.0)%	(2.0)%	(2.0)%	(5.2)%	(11.0)%	(18.0)%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>120%</b>	<b>150%</b>	<b>200%</b>	<b>250%</b>	<b>500%</b>	<b>1000%</b>	<b>1500%</b>
0.140% . . . . .	9.5%	9.5%	9.4%	8.9%	8.9%	8.9%	7.8%	5.8%	3.3%
0.278% . . . . .	9.2%	9.2%	9.2%	8.6%	8.6%	8.6%	7.6%	5.6%	3.1%
2.278% . . . . .	5.2%	5.2%	5.1%	4.7%	4.7%	4.7%	3.8%	2.1%	0.1%
4.278% . . . . .	1.2%	1.2%	1.1%	0.8%	0.8%	0.8%	0.1%	(1.3)%	(2.9)%
4.900% . . . . .	(0.1)%	(0.1)%	(0.1)%	(0.4)%	(0.4)%	(0.4)%	(1.1)%	(2.3)%	(3.8)%

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

<b>Class</b>	<b>% PSA</b>
PI . . . . .	811%
KI . . . . .	630%
QI . . . . .	603%

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

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

<u>Class</u>	<u>Price*</u>
PI .....	30.0%
KI .....	11.0%
QI .....	17.0%

\* The prices do not include accrued interest. Accrued interest has been added to the prices in calculating the yields set forth in the tables below.

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

### Sensitivity of the PI Class to Prepayments

	PSA Prepayment Assumption													
	50%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Pre-Tax Yields to Maturity . . .	10.3%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	8.8%	(11.9)%	(69.4)%

### Sensitivity of the KI Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>250%</u>	<u>300%</u>	<u>450%</u>	<u>900%</u>	<u>1300%</u>	<u>1900%</u>
Pre-Tax Yields to Maturity. . .	49.5%	45.7%	41.9%	38.7%	34.0%	29.9%	17.0%	(30.2)%	(91.0)%	*

### Sensitivity of the QI Class to Prepayments

	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>250%</u>	<u>300%</u>	<u>450%</u>	<u>900%</u>	<u>1300%</u>	<u>1900%</u>
Pre-Tax Yields to Maturity. . .	25.8%	17.6%	9.7%	9.7%	9.7%	9.7%	9.7%	(29.5)%	(88.9)%	*

### Weighted Average Lives of the Certificates

For a description of how the weighted average life of a Certificate is determined, see “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

In general, the weighted average lives of the Certificates will be shortened if the level of prepayments of principal of the related Mortgage Loans increases. However, the weighted average lives will depend upon a variety of other factors, including

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 2 and Group 5 Classes, and
- in the case of the Group 5 Classes, the applicable priority sequences affecting principal payments on the Group 5 Underlying RCR Certificates.

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

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

example of how the weighted average lives of the Classes may be affected at various constant prepayment rates, see the Decrement Tables below.

## Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 MBS	360 months	360 months	6.50%
Group 2 MBS	360 months	360 months	7.00%
Group 3 Underlying REMIC Certificate	360 months	(1)	7.50%
Group 4 Underlying REMIC Certificate	360 months	(2)	(2)
Group 5 Underlying RCR Certificates	360 months	(3)	8.00%

(1) The Group 3 Underlying REMIC Certificate is backed by the Fannie Mae SMBS certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity:

	<u>Remaining Terms to Maturity</u>
360-PO1	283 months
377-PO1	298 months

(2) The Group 4 Underlying REMIC Certificate is backed by the Fannie Mae SMBS certificates listed below. The Mortgage Loans underlying those certificates are assumed to have the following remaining terms to maturity and interest rates:

	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
360-PO1	283 months	7.50%
354-PO1	275 months	8.00%
363-PO1	286 months	8.00%

(3) The Mortgage Loans backing the Group 5 Underlying RCR Certificates listed below are assumed to have the following remaining terms to maturity and remaining interest only periods:

	<u>Remaining Terms to Maturity</u>	<u>Remaining Interest Only Periods</u>
2010-35-MH	339 months	99 months
2010-64-KG	341 months	101 months

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

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

## Percent of Original Principal Balances Outstanding

ME, QE, QS†, PS† and PF Classes														
Date	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	98	94	93	93	93	93	93	93	93	93	93	93	93	93
December 2013 . . . . .	96	83	80	80	80	80	80	80	80	80	80	80	76	30
December 2014 . . . . .	93	69	64	64	64	64	64	64	64	64	64	64	22	0
December 2015 . . . . .	90	56	50	50	50	50	50	50	50	50	50	50	3	0
December 2016 . . . . .	88	45	36	36	36	36	36	36	36	36	36	36	0	0
December 2017 . . . . .	85	33	24	24	24	24	24	24	24	24	24	24	0	0
December 2018 . . . . .	81	23	14	14	14	14	14	14	14	14	14	14	0	0
December 2019 . . . . .	78	13	8	8	8	8	8	8	8	8	8	8	0	0
December 2020 . . . . .	74	4	3	3	3	3	3	3	3	3	3	3	0	0
December 2021 . . . . .	71	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2022 . . . . .	66	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2023 . . . . .	62	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2024 . . . . .	57	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	52	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	47	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	41	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	35	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	29	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	22	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	14	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	6	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	13.4	4.7	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	4.2	2.4	1.8

PC, PI† and PB Classes														
Date	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	48	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	16	0
December 2018 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	5	0
December 2019 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	2	0
December 2020 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	1	0
December 2021 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	*	0
December 2022 . . . . .	100	68	68	68	68	68	68	68	68	68	68	68	*	0
December 2023 . . . . .	100	46	46	46	46	46	46	46	46	46	46	46	*	0
December 2024 . . . . .	100	31	31	31	31	31	31	31	31	31	31	31	*	0
December 2025 . . . . .	100	21	21	21	21	21	21	21	21	21	21	21	*	0
December 2026 . . . . .	100	14	14	14	14	14	14	14	14	14	14	14	*	0
December 2027 . . . . .	100	9	9	9	9	9	9	9	9	9	9	9	*	0
December 2028 . . . . .	100	6	6	6	6	6	6	6	6	6	6	6	*	0
December 2029 . . . . .	100	4	4	4	4	4	4	4	4	4	4	4	*	0
December 2030 . . . . .	100	3	3	3	3	3	3	3	3	3	3	3	*	0
December 2031 . . . . .	100	2	2	2	2	2	2	2	2	2	2	2	*	0
December 2032 . . . . .	100	1	1	1	1	1	1	1	1	1	1	1	0	0
December 2033 . . . . .	68	1	1	1	1	1	1	1	1	1	1	1	0	0
December 2034 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2035 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2036 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2037 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2038 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2039 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2040 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	22.2	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	12.5	5.3	2.3

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

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

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

Date	GA Class													
	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	99	98	94	94	94	94	94	94	94	94	72
December 2013 . . . . .	99	99	99	96	94	82	82	82	82	82	82	82	0	0
December 2014 . . . . .	99	99	99	92	88	67	67	67	67	67	64	48	0	0
December 2015 . . . . .	99	99	99	90	84	56	56	56	56	53	33	15	0	0
December 2016 . . . . .	98	98	98	87	80	48	48	48	48	37	17	*	0	0
December 2017 . . . . .	98	98	98	86	78	42	42	42	42	29	11	0	0	0
December 2018 . . . . .	97	97	93	80	72	35	35	35	35	24	9	0	0	0
December 2019 . . . . .	97	97	84	71	62	28	28	28	28	18	6	0	0	0
December 2020 . . . . .	96	96	73	59	50	21	21	21	21	12	4	0	0	0
December 2021 . . . . .	96	86	59	45	37	15	15	15	15	7	2	0	0	0
December 2022 . . . . .	95	72	46	32	23	9	9	9	9	2	1	0	0	0
December 2023 . . . . .	95	58	32	19	10	4	4	4	4	0	0	0	0	0
December 2024 . . . . .	94	44	19	6	0	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	94	31	6	0	0	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	93	18	0	0	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	92	6	0	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	92	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	91	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	90	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	90	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	89	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	88	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	77	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	55	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	32	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	7	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	23.1	12.5	10.6	9.1	8.3	5.5	5.5	5.5	5.5	4.8	3.8	2.9	1.5	1.1

Date	GF and GS Classes													
	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	96	91	87	84	84	81	28	0
December 2013 . . . . .	100	100	100	100	100	100	86	73	59	51	41	28	0	0
December 2014 . . . . .	100	100	100	100	100	100	76	52	30	17	0	0	0	0
December 2015 . . . . .	100	100	100	100	100	100	69	39	12	0	0	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	64	32	3	0	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	62	29	*	0	0	0	0	0
December 2018 . . . . .	100	100	100	100	100	99	60	27	*	0	0	0	0	0
December 2019 . . . . .	100	100	100	100	100	94	56	25	*	0	0	0	0	0
December 2020 . . . . .	100	100	100	100	100	88	51	22	*	0	0	0	0	0
December 2021 . . . . .	100	100	100	100	100	81	46	20	*	0	0	0	0	0
December 2022 . . . . .	100	100	100	100	100	73	41	17	*	0	0	0	0	0
December 2023 . . . . .	100	100	100	100	100	66	36	15	*	0	0	0	0	0
December 2024 . . . . .	100	100	100	100	97	58	31	12	0	0	0	0	0	0
December 2025 . . . . .	100	100	100	92	83	46	22	6	0	0	0	0	0	0
December 2026 . . . . .	100	100	93	79	70	36	14	*	0	0	0	0	0	0
December 2027 . . . . .	100	100	79	66	58	27	7	0	0	0	0	0	0	0
December 2028 . . . . .	100	92	67	54	46	18	2	0	0	0	0	0	0	0
December 2029 . . . . .	100	79	55	43	36	11	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	66	44	33	27	5	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	54	34	24	18	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	42	24	16	11	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	31	15	8	4	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	21	7	1	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	12	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	3	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	76	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	42	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	5	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	27.8	20.5	18.7	17.7	17.0	13.5	8.7	5.1	2.4	2.0	1.8	1.6	0.8	0.6

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

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

	CZ Class														
	PSA Prepayment Assumption														
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%	
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
December 2012 . . . . .	104	104	104	104	104	104	104	104	104	104	104	104	104	104	
December 2013 . . . . .	108	108	108	108	108	108	108	108	108	108	108	108	0	0	
December 2014 . . . . .	113	113	113	113	113	113	113	113	113	113	113	113	0	0	
December 2015 . . . . .	117	117	117	117	117	117	117	117	117	117	117	117	0	0	
December 2016 . . . . .	122	122	122	122	122	122	122	122	122	122	122	122	0	0	
December 2017 . . . . .	127	127	127	127	127	127	127	127	127	127	127	127	*	0	
December 2018 . . . . .	132	132	132	132	132	132	132	132	132	132	132	132	*	0	
December 2019 . . . . .	138	138	138	138	138	138	138	138	138	138	138	138	*	0	
December 2020 . . . . .	143	143	143	143	143	143	143	143	143	143	143	143	*	0	
December 2021 . . . . .	149	149	149	149	149	149	149	149	149	149	149	149	*	0	
December 2022 . . . . .	155	155	155	155	155	155	155	155	155	155	155	155	*	0	
December 2023 . . . . .	161	161	161	161	161	161	161	161	161	111	135	*	0	0	
December 2024 . . . . .	168	168	168	168	168	168	168	168	158	0	102	*	0	0	
December 2025 . . . . .	175	175	175	175	175	175	175	175	36	0	76	*	0	0	
December 2026 . . . . .	182	182	182	182	182	182	182	182	0	0	56	*	0	0	
December 2027 . . . . .	189	189	189	189	189	189	189	58	0	0	41	*	0	0	
December 2028 . . . . .	197	197	197	197	197	197	197	0	0	0	30	*	0	0	
December 2029 . . . . .	205	205	205	205	205	205	101	0	0	0	21	*	0	0	
December 2030 . . . . .	214	214	214	214	214	214	0	0	0	0	15	*	0	0	
December 2031 . . . . .	222	222	222	222	222	189	0	0	0	0	11	*	0	0	
December 2032 . . . . .	231	231	231	231	231	47	0	0	0	0	7	*	0	0	
December 2033 . . . . .	241	241	241	241	241	0	0	0	0	0	5	*	0	0	
December 2034 . . . . .	251	251	251	251	170	0	0	0	0	0	3	*	0	0	
December 2035 . . . . .	261	261	256	97	8	0	0	0	0	0	2	*	0	0	
December 2036 . . . . .	271	271	62	0	0	0	0	0	0	0	1	*	0	0	
December 2037 . . . . .	282	114	0	0	0	0	0	0	0	0	1	*	0	0	
December 2038 . . . . .	294	0	0	0	0	0	0	0	0	0	*	*	0	0	
December 2039 . . . . .	306	0	0	0	0	0	0	0	0	0	*	*	0	0	
December 2040 . . . . .	318	0	0	0	0	0	0	0	0	0	*	*	0	0	
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average															
Life (years)** . . . . .	29.3	25.9	24.7	23.9	23.3	20.6	18.1	15.8	13.6	12.3	14.8	5.3	1.9	1.4	

	ZC Class														
	PSA Prepayment Assumption														
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%	
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
December 2012 . . . . .	104	104	104	104	104	104	104	104	104	104	16	0	0	0	
December 2013 . . . . .	108	108	108	108	108	108	108	108	108	108	0	0	0	0	
December 2014 . . . . .	113	113	113	113	113	113	113	113	113	113	0	0	0	0	
December 2015 . . . . .	117	117	117	117	117	117	117	117	117	117	0	0	0	0	
December 2016 . . . . .	122	122	122	122	122	122	122	122	122	122	0	0	0	0	
December 2017 . . . . .	127	127	127	127	127	127	127	127	127	127	0	0	0	0	
December 2018 . . . . .	132	132	132	132	132	132	132	132	132	132	0	0	0	0	
December 2019 . . . . .	138	138	138	138	138	138	138	138	138	138	0	0	0	0	
December 2020 . . . . .	143	143	143	143	143	143	143	143	143	143	0	0	0	0	
December 2021 . . . . .	149	149	149	149	149	149	149	149	149	149	0	0	0	0	
December 2022 . . . . .	155	155	155	155	155	155	155	155	155	155	0	0	0	0	
December 2023 . . . . .	161	161	161	161	161	161	161	161	161	161	0	0	0	0	
December 2024 . . . . .	168	168	168	168	168	168	168	168	168	168	0	0	0	0	
December 2025 . . . . .	175	175	175	175	175	175	175	175	175	130	0	0	0	0	
December 2026 . . . . .	182	182	182	182	182	182	182	182	149	99	0	0	0	0	
December 2027 . . . . .	189	189	189	189	189	189	189	189	115	75	0	0	0	0	
December 2028 . . . . .	197	197	197	197	197	197	197	172	88	57	0	0	0	0	
December 2029 . . . . .	205	205	205	205	205	205	205	134	67	42	0	0	0	0	
December 2030 . . . . .	214	214	214	214	214	214	203	104	50	31	0	0	0	0	
December 2031 . . . . .	222	222	222	222	222	222	161	80	37	23	0	0	0	0	
December 2032 . . . . .	231	231	231	231	231	231	126	60	27	16	0	0	0	0	
December 2033 . . . . .	241	241	241	241	241	203	97	45	20	12	0	0	0	0	
December 2034 . . . . .	251	251	251	251	251	159	74	33	14	8	0	0	0	0	
December 2035 . . . . .	261	261	261	261	261	122	55	24	10	6	0	0	0	0	
December 2036 . . . . .	271	271	271	239	204	91	40	17	7	4	0	0	0	0	
December 2037 . . . . .	282	282	226	177	150	65	27	11	4	2	0	0	0	0	
December 2038 . . . . .	294	240	158	123	103	43	18	7	3	1	0	0	0	0	
December 2039 . . . . .	306	149	97	74	62	25	10	4	1	1	0	0	0	0	
December 2040 . . . . .	318	65	42	32	26	10	4	1	*	*	0	0	0	0	
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)** . . . . .	29.7	28.1	27.4	27.0	26.6	24.6	22.4	20.1	17.9	16.5	0.7	0.5	0.2	0.1	

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

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



		UA Class													
		PSA Prepayment Assumption													
Date		0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	58
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	87	43	14	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	60	37	0	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	75	32	8	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	60	18	0	0	0	0	0
December 2018 . . . . .	100	100	93	93	93	93	93	93	47	7	0	0	0	0	0
December 2019 . . . . .	100	100	77	77	77	77	77	31	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	59	59	59	59	59	16	0	0	0	0	0	0	0
December 2021 . . . . .	100	81	40	40	40	40	40	1	0	0	0	0	0	0	0
December 2022 . . . . .	100	58	23	23	23	23	23	0	0	0	0	0	0	0	0
December 2023 . . . . .	100	34	8	8	8	8	8	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	11	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	82	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	44	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	4	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	23.9	11.4	9.5	9.5	9.5	9.5	9.5	6.8	4.7	3.8	3.0	2.6	1.4	1.0	

		UB Class													
		PSA Prepayment Assumption													
Date		0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .		100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .		100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .		100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .		100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2015 . . . . .		100	100	100	100	100	100	100	100	100	100	84	43	0	0
December 2016 . . . . .		100	100	100	100	100	100	100	100	100	100	47	8	0	0
December 2017 . . . . .		100	100	100	100	100	100	100	100	100	94	35	*	0	0
December 2018 . . . . .		100	100	100	100	100	100	100	100	100	82	29	*	0	0
December 2019 . . . . .		100	100	100	100	100	100	100	100	93	69	24	*	0	0
December 2020 . . . . .		100	100	100	100	100	100	100	100	78	57	19	*	0	0
December 2021 . . . . .		100	100	100	100	100	100	100	100	64	46	15	*	0	0
December 2022 . . . . .		100	100	100	100	100	100	100	85	52	37	12	*	0	0
December 2023 . . . . .		100	100	100	100	100	100	100	70	41	29	9	*	0	0
December 2024 . . . . .		100	100	92	92	92	92	92	57	33	22	7	*	0	0
December 2025 . . . . .		100	84	77	77	77	77	77	46	26	17	5	*	0	0
December 2026 . . . . .		100	63	63	63	63	63	63	37	20	13	4	*	0	0
December 2027 . . . . .		100	52	52	52	52	52	52	29	15	10	3	*	0	0
December 2028 . . . . .		100	42	42	42	42	42	42	23	12	8	2	*	0	0
December 2029 . . . . .		100	34	34	34	34	34	34	18	9	6	1	*	0	0
December 2030 . . . . .		100	27	27	27	27	27	27	14	7	4	1	*	0	0
December 2031 . . . . .		100	22	22	22	22	22	22	11	5	3	1	*	0	0
December 2032 . . . . .		100	17	17	17	17	17	17	8	4	2	*	*	0	0
December 2033 . . . . .		100	13	13	13	13	13	13	6	3	2	*	*	0	0
December 2034 . . . . .		100	10	10	10	10	10	10	4	2	1	*	*	0	0
December 2035 . . . . .		100	7	7	7	7	7	7	3	1	1	*	*	0	0
December 2036 . . . . .		100	5	5	5	5	5	5	2	1	*	*	*	0	0
December 2037 . . . . .	49	4	4	4	4	4	4	4	1	1	*	*	*	0	0
December 2038 . . . . .	2	2	2	2	2	2	2	2	1	*	*	*	*	0	0
December 2039 . . . . .	1	1	1	1	1	1	1	1	1	*	*	*	*	0	0
December 2040 . . . . .	1	1	1	1	1	1	1	1	*	*	*	*	*	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.0	17.4	17.2	17.2	17.2	17.2	17.2	17.2	14.7	12.2	10.6	6.5	4.0	1.8	1.3

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

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

UC Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	99	98	94	90	86	83	80	75	71	24	0
December 2013 . . . . .	100	100	100	96	94	81	69	57	45	38	22	10	0	0
December 2014 . . . . .	100	100	100	93	88	66	44	24	4	0	0	0	0	0
December 2015 . . . . .	100	100	100	90	84	54	26	0	0	0	0	0	0	0
December 2016 . . . . .	100	100	100	88	81	46	14	0	0	0	0	0	0	0
December 2017 . . . . .	100	100	100	87	79	40	6	0	0	0	0	0	0	0
December 2018 . . . . .	100	100	100	86	77	36	1	0	0	0	0	0	0	0
December 2019 . . . . .	100	100	100	85	76	34	*	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	99	84	74	33	*	0	0	0	0	0	0	0
December 2021 . . . . .	100	100	97	81	72	31	*	0	0	0	0	0	0	0
December 2022 . . . . .	100	100	93	78	68	29	*	0	0	0	0	0	0	0
December 2023 . . . . .	100	100	88	73	64	27	*	0	0	0	0	0	0	0
December 2024 . . . . .	100	100	82	68	59	24	*	0	0	0	0	0	0	0
December 2025 . . . . .	100	100	77	63	55	22	*	0	0	0	0	0	0	0
December 2026 . . . . .	100	96	70	57	50	19	*	0	0	0	0	0	0	0
December 2027 . . . . .	100	89	64	52	45	17	*	0	0	0	0	0	0	0
December 2028 . . . . .	100	81	58	47	40	15	*	0	0	0	0	0	0	0
December 2029 . . . . .	100	73	52	42	35	13	*	0	0	0	0	0	0	0
December 2030 . . . . .	100	66	46	37	31	11	*	0	0	0	0	0	0	0
December 2031 . . . . .	100	58	40	32	27	9	*	0	0	0	0	0	0	0
December 2032 . . . . .	100	51	35	27	23	8	*	0	0	0	0	0	0	0
December 2033 . . . . .	100	44	30	23	19	7	*	0	0	0	0	0	0	0
December 2034 . . . . .	100	37	25	19	16	5	*	0	0	0	0	0	0	0
December 2035 . . . . .	100	31	20	16	13	4	*	0	0	0	0	0	0	0
December 2036 . . . . .	100	25	16	12	10	3	*	0	0	0	0	0	0	0
December 2037 . . . . .	100	19	12	9	8	2	*	0	0	0	0	0	0	0
December 2038 . . . . .	94	14	9	7	5	2	*	0	0	0	0	0	0	0
December 2039 . . . . .	65	9	5	4	3	1	*	0	0	0	0	0	0	0
December 2040 . . . . .	33	4	2	2	1	*	*	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.5	21.5	18.7	16.1	14.5	7.9	3.0	2.2	1.8	1.7	1.5	1.3	0.8	0.6

LD Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	95	92	92	92	92	92	92	92	92	92	92
December 2013 . . . . .	100	100	100	85	75	75	75	75	75	75	75	75	0	0
December 2014 . . . . .	100	100	100	72	54	54	54	54	54	54	54	54	0	0
December 2015 . . . . .	100	100	100	62	37	37	37	37	37	37	37	31	0	0
December 2016 . . . . .	100	100	100	54	24	24	24	24	24	24	24	0	0	0
December 2017 . . . . .	100	100	100	48	14	14	14	14	14	14	14	0	0	0
December 2018 . . . . .	100	100	83	26	0	0	0	0	0	0	4	0	0	0
December 2019 . . . . .	100	100	46	0	0	0	0	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	0	0	0	0	0	0	0	0	0	0	0	0
December 2021 . . . . .	100	56	0	0	0	0	0	0	0	0	0	0	0	0
December 2022 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2023 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	57	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	23.1	10.1	7.8	4.9	3.5	3.5	3.5	3.5	3.5	3.5	3.5	3.0	1.7	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.

LE Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	100	31	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	100	100	*	0	0
December 2018 . . . . .	100	100	100	100	80	80	80	80	82	87	100	*	0	0
December 2019 . . . . .	100	100	100	72	2	2	2	2	21	37	89	*	0	0
December 2020 . . . . .	100	100	95	0	0	0	0	0	0	0	70	*	0	0
December 2021 . . . . .	100	100	0	0	0	0	0	0	0	0	54	*	0	0
December 2022 . . . . .	100	100	0	0	0	0	0	0	0	0	40	*	0	0
December 2023 . . . . .	100	0	0	0	0	0	0	0	0	0	30	*	0	0
December 2024 . . . . .	100	0	0	0	0	0	0	0	0	0	21	*	0	0
December 2025 . . . . .	100	0	0	0	0	0	0	0	0	0	15	*	0	0
December 2026 . . . . .	100	0	0	0	0	0	0	0	0	0	10	*	0	0
December 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	6	*	0	0
December 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	3	*	0	0
December 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	1	*	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2035 . . . . .	28	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	*	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	23.9	11.4	9.4	8.2	7.4	7.4	7.4	7.4	7.6	7.8	10.9	4.9	1.9	1.4

LG, LA and LH Classes														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	96	92	88	83	81	75	71	20	0
December 2013 . . . . .	100	100	100	100	100	87	74	61	48	40	23	10	0	0
December 2014 . . . . .	100	100	100	100	100	76	53	30	9	0	0	0	0	0
December 2015 . . . . .	100	100	100	100	100	68	38	10	0	0	0	0	0	0
December 2016 . . . . .	100	100	100	100	100	62	28	0	0	0	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	58	22	0	0	0	0	0	0	0
December 2018 . . . . .	100	100	100	100	100	56	19	0	0	0	0	0	0	0
December 2019 . . . . .	100	100	100	100	99	54	17	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	100	96	86	41	6	0	0	0	0	0	0	0
December 2021 . . . . .	100	100	98	81	71	27	0	0	0	0	0	0	0	0
December 2022 . . . . .	100	100	82	66	56	14	0	0	0	0	0	0	0	0
December 2023 . . . . .	100	97	67	51	42	1	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	82	52	37	28	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	67	38	24	15	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	53	25	11	3	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	39	13	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	26	1	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	14	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	2	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	77	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	50	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	20	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	26.0	15.3	13.3	12.2	11.5	6.9	4.0	2.4	1.9	1.7	1.5	1.3	0.7	0.5

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

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

LB Class														
PSA Prepayment Assumption														
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	31
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	92	33	0	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	65	34	0	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	93	34	2	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	79	20	0	0	0	0	0
December 2018 . . . . .	100	100	100	100	100	100	100	74	18	0	0	0	0	0
December 2019 . . . . .	100	100	100	100	100	100	100	74	18	0	0	0	0	0
December 2020 . . . . .	100	100	100	100	100	100	100	53	8	0	0	0	0	0
December 2021 . . . . .	100	100	100	100	100	100	87	33	0	0	0	0	0	0
December 2022 . . . . .	100	100	100	100	100	100	63	15	0	0	0	0	0	0
December 2023 . . . . .	100	100	100	100	100	100	42	0	0	0	0	0	0	0
December 2024 . . . . .	100	100	100	100	100	79	23	0	0	0	0	0	0	0
December 2025 . . . . .	100	100	100	100	100	57	7	0	0	0	0	0	0	0
December 2026 . . . . .	100	100	100	100	100	37	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	100	100	99	83	20	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	100	100	77	62	5	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	100	80	56	43	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	100	60	38	25	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	82	41	21	10	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	60	23	6	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	40	8	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	22	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	5	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	75	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	3	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	28.4	21.6	19.6	18.5	17.8	14.5	11.8	8.7	5.2	3.8	2.9	2.5	1.3	1.0

LC Class														
PSA Prepayment Assumption														
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	90	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	54	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	12	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	86	2	0	0	0
December 2018 . . . . .	100	100	100	100	100	100	100	100	100	84	2	0	0	0
December 2019 . . . . .	100	100	100	100	100	100	100	100	100	84	2	0	0	0
December 2020 . . . . .	100	100	100	100	100	100	100	100	100	81	2	0	0	0
December 2021 . . . . .	100	100	100	100	100	100	100	100	91	65	2	0	0	0
December 2022 . . . . .	100	100	100	100	100	100	100	100	74	52	2	0	0	0
December 2023 . . . . .	100	100	100	100	100	100	100	99	59	41	2	0	0	0
December 2024 . . . . .	100	100	100	100	100	100	100	81	47	32	2	0	0	0
December 2025 . . . . .	100	100	100	100	100	100	100	65	37	25	2	0	0	0
December 2026 . . . . .	100	100	100	100	100	100	90	52	28	19	2	0	0	0
December 2027 . . . . .	100	100	100	100	100	100	74	41	22	14	2	0	0	0
December 2028 . . . . .	100	100	100	100	100	100	60	33	17	11	2	0	0	0
December 2029 . . . . .	100	100	100	100	100	89	48	26	13	8	2	0	0	0
December 2030 . . . . .	100	100	100	100	100	73	39	20	10	6	1	0	0	0
December 2031 . . . . .	100	100	100	100	100	60	31	15	7	4	1	0	0	0
December 2032 . . . . .	100	100	100	100	95	48	24	11	5	3	1	0	0	0
December 2033 . . . . .	100	100	100	90	78	39	19	9	4	2	*	0	0	0
December 2034 . . . . .	100	100	91	73	64	30	14	6	3	2	*	0	0	0
December 2035 . . . . .	100	100	73	59	50	23	10	5	2	1	*	0	0	0
December 2036 . . . . .	100	85	57	45	39	17	8	3	1	1	*	0	0	0
December 2037 . . . . .	100	64	43	34	29	12	5	2	1	*	*	0	0	0
December 2038 . . . . .	100	46	30	23	20	8	3	1	*	*	*	0	0	0
December 2039 . . . . .	100	28	18	14	12	5	2	1	*	*	*	0	0	0
December 2040 . . . . .	100	12	8	6	5	2	1	*	*	*	*	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	29.5	26.9	25.8	25.0	24.4	21.6	18.8	16.2	13.7	11.7	4.5	3.4	1.6	1.2

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

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

LW Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	82	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	18	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	74	0	0	0	0
December 2018 . . . . .	100	100	100	100	100	100	100	100	100	72	0	0	0	0
December 2019 . . . . .	100	100	100	100	100	100	100	100	100	72	0	0	0	0
December 2020 . . . . .	100	100	100	100	100	100	100	100	100	65	0	0	0	0
December 2021 . . . . .	100	100	100	100	100	100	100	100	83	38	0	0	0	0
December 2022 . . . . .	100	100	100	100	100	100	100	100	52	14	0	0	0	0
December 2023 . . . . .	100	100	100	100	100	100	100	98	26	0	0	0	0	0
December 2024 . . . . .	100	100	100	100	100	100	100	65	4	0	0	0	0	0
December 2025 . . . . .	100	100	100	100	100	100	100	37	0	0	0	0	0	0
December 2026 . . . . .	100	100	100	100	100	100	82	14	0	0	0	0	0	0
December 2027 . . . . .	100	100	100	100	100	100	53	0	0	0	0	0	0	0
December 2028 . . . . .	100	100	100	100	100	100	28	0	0	0	0	0	0	0
December 2029 . . . . .	100	100	100	100	100	79	7	0	0	0	0	0	0	0
December 2030 . . . . .	100	100	100	100	100	52	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	100	100	100	100	28	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	100	100	100	91	7	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	100	100	82	61	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	100	84	52	34	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	100	52	26	11	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	72	24	2	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	36	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	100	2	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	29.3	25.7	24.1	23.2	22.5	19.2	16.2	13.7	11.2	8.8	3.8	3.2	1.6	1.1

	LY Class														
	PSA Prepayment Assumption														
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%	
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0	
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0	
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	100	0	0	0	
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	27	0	0	0	
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2018 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2019 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2020 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2021 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2022 . . . . .	100	100	100	100	100	100	100	100	100	100	4	0	0	0	
December 2023 . . . . .	100	100	100	100	100	100	100	100	100	93	4	0	0	0	
December 2024 . . . . .	100	100	100	100	100	100	100	100	100	72	4	0	0	0	
December 2025 . . . . .	100	100	100	100	100	100	100	100	83	56	4	0	0	0	
December 2026 . . . . .	100	100	100	100	100	100	100	100	64	43	4	0	0	0	
December 2027 . . . . .	100	100	100	100	100	100	100	93	50	32	4	0	0	0	
December 2028 . . . . .	100	100	100	100	100	100	100	74	38	24	4	0	0	0	
December 2029 . . . . .	100	100	100	100	100	100	100	58	29	18	4	0	0	0	
December 2030 . . . . .	100	100	100	100	100	100	87	45	22	13	3	0	0	0	
December 2031 . . . . .	100	100	100	100	100	100	69	34	16	10	2	0	0	0	
December 2032 . . . . .	100	100	100	100	100	100	54	26	12	7	2	0	0	0	
December 2033 . . . . .	100	100	100	100	100	87	42	19	9	5	1	0	0	0	
December 2034 . . . . .	100	100	100	100	100	68	32	14	6	3	1	0	0	0	
December 2035 . . . . .	100	100	100	100	100	53	24	10	4	2	*	0	0	0	
December 2036 . . . . .	100	100	100	100	88	39	17	7	3	2	*	0	0	0	
December 2037 . . . . .	100	100	97	76	65	28	12	5	2	1	*	0	0	0	
December 2038 . . . . .	100	100	68	53	44	19	8	3	1	1	*	0	0	0	
December 2039 . . . . .	100	64	42	32	27	11	4	2	1	*	*	0	0	0	
December 2040 . . . . .	100	28	18	14	11	4	2	1	*	*	*	0	0	0	
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average															
Life (years)** . . . . .	29.8	28.4	27.8	27.3	26.9	24.6	22.0	19.4	16.9	15.4	5.3	3.7	1.7	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.

DB Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	100	100	100	23	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	100	100	100	*	0	0
December 2018 . . . . .	100	100	85	85	85	85	85	85	85	85	85	*	0	0
December 2019 . . . . .	100	100	69	69	69	69	69	69	69	69	69	*	0	0
December 2020 . . . . .	100	100	55	55	55	55	55	55	55	55	55	*	0	0
December 2021 . . . . .	100	43	43	43	43	43	43	43	43	43	43	*	0	0
December 2022 . . . . .	100	33	33	33	33	33	33	33	33	33	33	*	0	0
December 2023 . . . . .	100	25	25	25	25	25	25	25	25	25	25	*	0	0
December 2024 . . . . .	100	19	19	19	19	19	19	19	19	19	19	*	0	0
December 2025 . . . . .	100	14	14	14	14	14	14	14	14	14	14	*	0	0
December 2026 . . . . .	100	11	11	11	11	11	11	11	11	11	11	*	0	0
December 2027 . . . . .	100	8	8	8	8	8	8	8	8	8	8	*	0	0
December 2028 . . . . .	100	6	6	6	6	6	6	6	6	6	6	*	0	0
December 2029 . . . . .	100	4	4	4	4	4	4	4	4	4	4	*	0	0
December 2030 . . . . .	100	3	3	3	3	3	3	3	3	3	3	*	0	0
December 2031 . . . . .	100	2	2	2	2	2	2	2	2	2	2	*	0	0
December 2032 . . . . .	100	1	1	1	1	1	1	1	1	1	1	*	0	0
December 2033 . . . . .	100	1	1	1	1	1	1	1	1	1	1	*	0	0
December 2034 . . . . .	32	1	1	1	1	1	1	1	1	1	1	*	0	0
December 2035 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2036 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2037 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2038 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2039 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2040 . . . . .	*	*	*	*	*	*	*	*	*	*	*	*	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	22.9	11.2	10.3	10.3	10.3	10.3	10.3	10.3	10.3	10.3	10.3	4.7	1.9	1.4

DA Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	91	91	91	91	91	91	91	91	91	91	91
December 2013 . . . . .	100	100	100	72	72	72	72	72	72	72	72	72	0	0
December 2014 . . . . .	100	100	100	47	47	47	47	47	47	47	47	47	0	0
December 2015 . . . . .	100	100	100	28	28	28	28	28	28	28	28	28	0	0
December 2016 . . . . .	100	100	100	12	12	12	12	12	12	12	12	0	0	0
December 2017 . . . . .	100	100	100	1	1	1	1	1	1	1	1	0	0	0
December 2018 . . . . .	100	100	85	0	0	0	0	0	0	0	0	0	0	0
December 2019 . . . . .	100	100	34	0	0	0	0	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	0	0	0	0	0	0	0	0	0	0	0	0
December 2021 . . . . .	100	84	0	0	0	0	0	0	0	0	0	0	0	0
December 2022 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2023 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average														
Life (years)** . . . . .	23.5	10.4	7.7	3.0	3.0	3.0	3.0	3.0	3.0	3.0	3.0	2.8	1.7	1.3

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

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

DF and DS Classes														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	97	95	93	91	90	86	84	57	30
December 2013 . . . . .	100	100	100	100	99	92	85	78	71	67	58	51	0	0
December 2014 . . . . .	100	100	100	100	97	85	73	61	50	43	28	18	0	0
December 2015 . . . . .	100	100	100	100	96	80	64	49	35	28	11	*	0	0
December 2016 . . . . .	100	100	100	100	96	76	58	42	27	19	2	0	0	0
December 2017 . . . . .	100	100	100	100	95	73	54	37	23	15	*	0	0	0
December 2018 . . . . .	100	100	100	98	93	70	51	34	21	14	*	0	0	0
December 2019 . . . . .	100	100	100	94	89	65	46	31	18	12	*	0	0	0
December 2020 . . . . .	100	100	97	88	83	60	41	27	15	10	*	0	0	0
December 2021 . . . . .	100	100	90	82	76	53	36	23	13	8	*	0	0	0
December 2022 . . . . .	100	99	83	75	69	47	31	19	10	7	*	0	0	0
December 2023 . . . . .	100	92	76	68	63	42	26	16	9	5	*	0	0	0
December 2024 . . . . .	100	84	69	61	56	36	22	13	7	4	*	0	0	0
December 2025 . . . . .	100	77	62	54	50	31	19	11	5	3	*	0	0	0
December 2026 . . . . .	100	70	55	48	44	27	16	9	4	3	*	0	0	0
December 2027 . . . . .	100	63	49	42	38	23	13	7	3	2	*	0	0	0
December 2028 . . . . .	100	56	43	37	33	19	11	5	3	1	*	0	0	0
December 2029 . . . . .	100	50	38	32	29	16	9	4	2	1	*	0	0	0
December 2030 . . . . .	100	44	33	27	24	13	7	3	1	1	*	0	0	0
December 2031 . . . . .	100	38	28	23	21	11	5	3	1	1	*	0	0	0
December 2032 . . . . .	100	33	24	20	17	9	4	2	1	*	*	0	0	0
December 2033 . . . . .	100	28	20	16	14	7	3	1	1	*	*	0	0	0
December 2034 . . . . .	100	24	17	13	12	6	3	1	*	*	*	0	0	0
December 2035 . . . . .	97	19	13	11	9	4	2	1	*	*	*	0	0	0
December 2036 . . . . .	84	15	11	8	7	3	1	1	*	*	*	0	0	0
December 2037 . . . . .	69	12	8	6	5	2	1	*	*	*	*	0	0	0
December 2038 . . . . .	53	8	6	4	4	2	1	*	*	*	*	0	0	0
December 2039 . . . . .	37	5	3	3	2	1	*	*	*	*	*	0	0	0
December 2040 . . . . .	19	2	1	1	1	*	*	*	*	*	*	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.1	18.7	16.8	15.7	14.7	11.0	8.3	6.2	4.6	3.9	2.4	2.1	1.1	0.8

DC Class														
	PSA Prepayment Assumption													
Date	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	99	95	91	87	83	81	75	71	22	0
December 2013 . . . . .	100	100	100	100	97	85	72	60	47	40	23	11	0	0
December 2014 . . . . .	100	100	100	100	95	72	50	28	8	0	0	0	0	0
December 2015 . . . . .	100	100	100	100	94	63	34	7	0	0	0	0	0	0
December 2016 . . . . .	100	100	100	100	92	56	23	0	0	0	0	0	0	0
December 2017 . . . . .	100	100	100	100	91	51	16	0	0	0	0	0	0	0
December 2018 . . . . .	100	100	100	97	88	46	10	0	0	0	0	0	0	0
December 2019 . . . . .	100	100	100	89	80	37	2	0	0	0	0	0	0	0
December 2020 . . . . .	100	100	94	79	69	26	0	0	0	0	0	0	0	0
December 2021 . . . . .	100	100	82	67	57	15	0	0	0	0	0	0	0	0
December 2022 . . . . .	100	99	69	54	44	4	0	0	0	0	0	0	0	0
December 2023 . . . . .	100	85	56	41	32	0	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	71	43	28	19	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	58	30	16	8	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	45	18	5	0	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	32	7	0	0	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	20	0	0	0	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	8	0	0	0	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	95	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	70	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	43	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	15	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	25.8	14.7	12.5	11.3	10.2	6.0	3.5	2.3	1.9	1.7	1.5	1.4	0.7	0.5

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

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

Date	DE Class													
	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	11
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	87	2	0	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	42	0	0	0	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	78	0	0	0	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	55	0	0	0	0	0	0
December 2018 . . . . .	100	100	100	100	100	100	100	37	0	0	0	0	0	0
December 2019 . . . . .	100	100	100	100	100	100	100	14	0	0	0	0	0	0
December 2020 . . . . .	100	100	100	100	100	100	75	0	0	0	0	0	0	0
December 2021 . . . . .	100	100	100	100	100	100	46	0	0	0	0	0	0	0
December 2022 . . . . .	100	100	100	100	100	100	17	0	0	0	0	0	0	0
December 2023 . . . . .	100	100	100	100	100	78	0	0	0	0	0	0	0	0
December 2024 . . . . .	100	100	100	100	100	47	0	0	0	0	0	0	0	0
December 2025 . . . . .	100	100	100	100	100	18	0	0	0	0	0	0	0	0
December 2026 . . . . .	100	100	100	100	90	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	100	100	100	82	59	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	100	100	88	51	29	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	100	57	23	3	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	92	28	0	0	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	60	1	0	0	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	30	0	0	0	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	1	0	0	0	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	100	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	51	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.0	20.4	18.3	17.1	16.4	13.0	9.9	6.4	4.0	3.4	2.7	2.4	1.3	1.0

Date	DG Class													
	PSA Prepayment Assumption													
	0%	100%	125%	140%	150%	200%	250%	300%	350%	380%	450%	500%	1100%	1700%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	0	0
December 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	65	0	0
December 2015 . . . . .	100	100	100	100	100	100	100	100	100	98	39	*	0	0
December 2016 . . . . .	100	100	100	100	100	100	100	100	96	68	9	0	0	0
December 2017 . . . . .	100	100	100	100	100	100	100	100	82	55	*	0	0	0
December 2018 . . . . .	100	100	100	100	100	100	100	100	74	49	*	0	0	0
December 2019 . . . . .	100	100	100	100	100	100	100	100	64	42	*	0	0	0
December 2020 . . . . .	100	100	100	100	100	100	100	95	54	35	*	0	0	0
December 2021 . . . . .	100	100	100	100	100	100	100	81	45	29	*	0	0	0
December 2022 . . . . .	100	100	100	100	100	100	100	68	37	23	*	0	0	0
December 2023 . . . . .	100	100	100	100	100	100	94	57	30	19	*	0	0	0
December 2024 . . . . .	100	100	100	100	100	100	80	47	24	15	*	0	0	0
December 2025 . . . . .	100	100	100	100	100	100	67	38	19	12	*	0	0	0
December 2026 . . . . .	100	100	100	100	100	95	56	31	15	9	*	0	0	0
December 2027 . . . . .	100	100	100	100	100	80	46	25	12	7	*	0	0	0
December 2028 . . . . .	100	100	100	100	100	68	37	20	9	5	*	0	0	0
December 2029 . . . . .	100	100	100	100	100	57	30	15	7	4	*	0	0	0
December 2030 . . . . .	100	100	100	98	87	47	24	12	5	3	*	0	0	0
December 2031 . . . . .	100	100	100	83	74	38	19	9	4	2	*	0	0	0
December 2032 . . . . .	100	100	86	70	62	31	15	7	3	2	*	0	0	0
December 2033 . . . . .	100	100	72	58	51	25	12	5	2	1	*	0	0	0
December 2034 . . . . .	100	84	59	48	41	20	9	4	2	1	*	0	0	0
December 2035 . . . . .	100	69	48	38	33	15	7	3	1	1	*	0	0	0
December 2036 . . . . .	100	55	37	30	25	11	5	2	1	*	*	0	0	0
December 2037 . . . . .	100	42	28	22	19	8	3	1	*	*	*	0	0	0
December 2038 . . . . .	100	30	20	15	13	5	2	1	*	*	*	0	0	0
December 2039 . . . . .	100	19	12	9	8	3	1	*	*	*	*	0	0	0
December 2040 . . . . .	68	8	5	4	3	1	*	*	*	*	*	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	29.3	25.6	24.2	23.3	22.7	19.6	16.6	13.7	10.4	8.3	3.9	3.3	1.6	1.2

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

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



Date	PK Class									PL Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	120%	150%	200%	250%	500%	1000%	1500%	0%	100%	120%	150%	200%	250%	500%	1000%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	98	90	89	89	89	89	89	60	21	100	100	100	100	100	100	100	100	100
December 2013 . . . . .	97	80	77	77	77	77	62	15	0	100	100	100	100	100	100	100	100	24
December 2014 . . . . .	95	69	65	65	65	65	38	0	0	100	100	100	100	100	100	100	80	2
December 2015 . . . . .	93	60	55	55	55	55	21	0	0	100	100	100	100	100	100	100	31	*
December 2016 . . . . .	91	51	45	45	45	45	10	0	0	100	100	100	100	100	100	100	12	*
December 2017 . . . . .	89	43	36	36	36	36	2	0	0	100	100	100	100	100	100	100	5	*
December 2018 . . . . .	87	35	28	28	28	28	0	0	0	100	100	100	100	100	100	80	2	*
December 2019 . . . . .	84	28	21	21	21	21	0	0	0	100	100	100	100	100	100	54	1	*
December 2020 . . . . .	82	21	15	15	15	15	0	0	0	100	100	100	100	100	100	37	*	*
December 2021 . . . . .	79	15	10	10	10	10	0	0	0	100	100	100	100	100	100	25	*	0
December 2022 . . . . .	76	9	5	5	5	5	0	0	0	100	100	100	100	100	100	17	*	0
December 2023 . . . . .	73	3	2	2	2	2	0	0	0	100	100	100	100	100	100	11	*	0
December 2024 . . . . .	69	0	0	0	0	0	0	0	0	100	91	91	91	91	91	8	*	0
December 2025 . . . . .	65	0	0	0	0	0	0	0	0	100	74	74	74	74	74	5	*	0
December 2026 . . . . .	61	0	0	0	0	0	0	0	0	100	59	59	59	59	59	3	*	0
December 2027 . . . . .	57	0	0	0	0	0	0	0	0	100	48	48	48	48	48	2	*	0
December 2028 . . . . .	52	0	0	0	0	0	0	0	0	100	38	38	38	38	38	1	*	0
December 2029 . . . . .	47	0	0	0	0	0	0	0	0	100	30	30	30	30	30	1	*	0
December 2030 . . . . .	42	0	0	0	0	0	0	0	0	100	23	23	23	23	23	1	*	0
December 2031 . . . . .	36	0	0	0	0	0	0	0	0	100	18	18	18	18	18	*	*	0
December 2032 . . . . .	30	0	0	0	0	0	0	0	0	100	14	14	14	14	14	*	*	0
December 2033 . . . . .	24	0	0	0	0	0	0	0	0	100	10	10	10	10	10	*	0	0
December 2034 . . . . .	17	0	0	0	0	0	0	0	0	100	7	7	7	7	7	*	0	0
December 2035 . . . . .	9	0	0	0	0	0	0	0	0	100	5	5	5	5	5	*	0	0
December 2036 . . . . .	1	0	0	0	0	0	0	0	0	100	3	3	3	3	3	*	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	47	2	2	2	2	2	*	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	1	1	1	1	1	1	*	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	16.1	5.6	5.0	5.0	5.0	5.0	2.7	1.3	0.8	26.0	16.8	16.8	16.8	16.8	16.8	9.0	3.9	1.9

Date	FH, SH and CL Classes									SJ, JS†, SK and SL Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	120%	150%	200%	250%	500%	1000%	1500%	0%	100%	120%	150%	200%	250%	500%	1000%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	94	83	73	21	0	0	100	100	100	78	78	78	76	0	0
December 2013 . . . . .	100	100	100	87	67	47	0	0	0	100	100	100	55	55	55	0	0	0
December 2014 . . . . .	100	100	100	82	54	28	0	0	0	100	100	100	37	37	37	0	0	0
December 2015 . . . . .	100	100	100	79	45	15	0	0	0	100	100	100	23	23	23	0	0	0
December 2016 . . . . .	100	100	100	76	39	7	0	0	0	100	100	100	12	12	12	0	0	0
December 2017 . . . . .	100	100	100	74	35	2	0	0	0	100	100	100	5	5	5	0	0	0
December 2018 . . . . .	100	100	100	72	33	*	0	0	0	100	100	100	*	*	*	0	0	0
December 2019 . . . . .	100	100	99	71	31	*	0	0	0	100	100	98	0	0	0	0	0	0
December 2020 . . . . .	100	100	97	69	30	*	0	0	0	100	100	90	0	0	0	0	0	0
December 2021 . . . . .	100	100	93	65	28	*	0	0	0	100	100	77	0	0	0	0	0	0
December 2022 . . . . .	100	100	89	61	26	*	0	0	0	100	100	60	0	0	0	0	0	0
December 2023 . . . . .	100	100	83	57	23	*	0	0	0	100	100	40	0	0	0	0	0	0
December 2024 . . . . .	100	98	78	52	21	*	0	0	0	100	93	19	0	0	0	0	0	0
December 2025 . . . . .	100	91	71	47	19	*	0	0	0	100	68	0	0	0	0	0	0	0
December 2026 . . . . .	100	84	65	43	16	*	0	0	0	100	42	0	0	0	0	0	0	0
December 2027 . . . . .	100	77	59	38	14	*	0	0	0	100	16	0	0	0	0	0	0	0
December 2028 . . . . .	100	69	53	34	12	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2029 . . . . .	100	62	47	29	11	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2030 . . . . .	100	54	41	25	9	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2031 . . . . .	100	47	35	21	7	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2032 . . . . .	100	40	30	18	6	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2033 . . . . .	100	34	24	15	5	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2034 . . . . .	100	27	20	11	4	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2035 . . . . .	100	21	15	9	3	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	16	11	6	2	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	10	7	4	1	*	0	0	0	100	0	0	0	0	0	0	0	0
December 2038 . . . . .	92	5	3	2	1	*	0	0	0	72	0	0	0	0	0	0	0	0
December 2039 . . . . .	64	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	33	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.5	19.9	17.7	12.9	6.8	2.2	0.7	0.3	0.2	27.2	14.7	11.4	2.6	2.6	2.6	1.0	0.5	0.3

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

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

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

Date	SM Class									CT Class						AT Class					
	PSA Prepayment Assumption									PSA Prepayment Assumption						PSA Prepayment Assumption					
	0%	100%	120%	150%	200%	250%	500%	1000%	1500%	0%	100%	200%	500%	1000%	1500%	0%	100%	200%	500%	1000%	1500%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	86	71	0	0	0	98	92	86	68	39	10	98	92	86	68	39	10
December 2013 . . . . .	100	100	100	100	72	44	0	0	0	97	84	74	47	15	1	97	84	74	47	15	1
December 2014 . . . . .	100	100	100	100	61	25	0	0	0	95	77	63	32	6	*	95	77	63	32	6	*
December 2015 . . . . .	100	100	100	100	54	12	0	0	0	93	71	54	22	2	*	93	71	54	22	2	*
December 2016 . . . . .	100	100	100	100	49	5	0	0	0	91	64	46	15	1	*	91	64	46	15	1	*
December 2017 . . . . .	100	100	100	100	46	1	0	0	0	88	58	39	10	*	*	88	58	39	10	*	*
December 2018 . . . . .	100	100	100	100	45	*	0	0	0	86	53	33	7	*	*	86	53	33	7	*	*
December 2019 . . . . .	100	100	100	98	43	*	0	0	0	83	48	28	5	*	0	83	48	28	5	*	0
December 2020 . . . . .	100	100	100	95	41	*	0	0	0	80	43	24	3	*	0	80	43	24	3	*	0
December 2021 . . . . .	100	100	100	90	38	*	0	0	0	77	38	20	2	*	0	77	38	20	2	*	0
December 2022 . . . . .	100	100	100	85	35	*	0	0	0	74	34	17	1	*	0	74	34	16	1	*	0
December 2023 . . . . .	100	100	100	79	32	*	0	0	0	70	30	14	1	*	0	70	30	14	1	*	0
December 2024 . . . . .	100	100	100	72	29	*	0	0	0	67	26	11	1	*	0	66	26	11	1	*	0
December 2025 . . . . .	100	100	99	66	26	*	0	0	0	62	23	9	*	*	0	62	23	9	*	*	0
December 2026 . . . . .	100	100	90	59	23	*	0	0	0	58	20	7	*	*	0	57	20	7	*	*	0
December 2027 . . . . .	100	100	82	53	20	*	0	0	0	53	17	6	*	*	0	52	16	6	*	*	0
December 2028 . . . . .	100	96	73	46	17	*	0	0	0	48	14	4	*	*	0	47	14	4	*	*	0
December 2029 . . . . .	100	85	64	40	15	*	0	0	0	42	11	3	*	*	0	41	11	3	*	*	0
December 2030 . . . . .	100	75	56	35	12	*	0	0	0	36	8	2	*	0	0	35	8	2	*	0	0
December 2031 . . . . .	100	65	48	30	10	*	0	0	0	30	6	2	*	0	0	28	6	2	*	0	0
December 2032 . . . . .	100	56	41	25	8	*	0	0	0	23	4	1	*	0	0	21	4	1	*	0	0
December 2033 . . . . .	100	47	34	20	7	*	0	0	0	15	2	*	*	0	0	13	2	*	*	0	0
December 2034 . . . . .	100	38	27	16	5	*	0	0	0	7	*	*	*	0	0	5	0	0	0	0	0
December 2035 . . . . .	100	30	21	12	4	*	0	0	0	1	0	0	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	100	22	15	9	3	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	100	14	10	5	2	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	100	7	5	3	1	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	88	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	46	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	28.9	21.9	20.2	16.9	8.4	2.1	0.5	0.2	0.1	15.3	8.8	6.0	2.6	1.1	0.5	15.1	8.7	6.0	2.6	1.1	0.5

Date	DT Class						KI† Class									
	PSA Prepayment Assumption						PSA Prepayment Assumption									
	0%	100%	200%	500%	1000%	1500%	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	99	92	86	69	39	10	100	94	91	89	85	82	73	46	22	0
December 2013 . . . . .	97	85	74	47	15	1	100	88	83	78	72	67	53	21	4	0
December 2014 . . . . .	95	77	64	32	6	*	100	83	75	69	61	55	39	9	1	0
December 2015 . . . . .	93	71	54	22	2	*	100	78	68	61	52	45	28	4	0	0
December 2016 . . . . .	91	65	46	15	1	*	100	73	62	54	44	37	20	2	0	0
December 2017 . . . . .	89	59	40	10	*	*	100	68	56	47	37	30	14	*	0	0
December 2018 . . . . .	87	53	34	7	*	*	100	62	49	41	30	23	10	0	0	0
December 2019 . . . . .	84	48	28	5	*	0	100	56	43	35	25	19	7	0	0	0
December 2020 . . . . .	81	43	24	3	*	0	99	51	38	30	20	15	5	0	0	0
December 2021 . . . . .	78	39	20	2	*	0	97	46	33	25	17	11	3	0	0	0
December 2022 . . . . .	75	35	17	1	*	0	94	42	29	22	13	9	2	0	0	0
December 2023 . . . . .	71	31	14	1	*	0	92	38	25	18	11	7	1	0	0	0
December 2024 . . . . .	67	27	11	1	*	0	89	34	22	15	9	5	1	0	0	0
December 2025 . . . . .	63	23	9	*	*	0	86	30	19	13	7	4	*	0	0	0
December 2026 . . . . .	59	20	7	*	*	0	82	26	16	10	5	3	*	0	0	0
December 2027 . . . . .	54	17	6	*	*	0	79	23	13	9	4	2	0	0	0	0
December 2028 . . . . .	48	14	5	*	0	0	75	20	11	7	3	1	0	0	0	0
December 2029 . . . . .	43	11	3	*	0	0	71	17	9	5	2	1	0	0	0	0
December 2030 . . . . .	36	9	2	*	0	0	66	14	7	4	2	1	0	0	0	0
December 2031 . . . . .	30	6	2	*	0	0	61	11	6	3	1	*	0	0	0	0
December 2032 . . . . .	22	4	1	*	0	0	56	9	4	2	1	0	0	0	0	0
December 2033 . . . . .	14	2	*	*	0	0	50	6	3	1	*	0	0	0	0	0
December 2034 . . . . .	6	*	*	*	0	0	44	4	2	1	0	0	0	0	0	0
December 2035 . . . . .	0	0	0	0	0	0	37	2	1	*	0	0	0	0	0	0
December 2036 . . . . .	0	0	0	0	0	0	30	*	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	22	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	13	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	4	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	15.4	8.8	6.0	2.6	1.1	0.5	21.0	10.3	8.2	6.9	5.5	4.7	3.1	1.3	0.7	0.1

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

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

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

Date	QA, QI†, QB, QC and Q Classes										KD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	90	84	84	84	84	84	79	37	0	100	100	100	69	69	69	69	0	0	0
December 2013 . . . . .	100	80	70	70	70	70	70	36	7	0	100	100	100	45	45	45	45	0	0	0
December 2014 . . . . .	100	71	57	57	57	57	57	16	1	0	100	100	100	26	26	26	26	0	0	0
December 2015 . . . . .	100	62	46	46	46	46	46	7	0	0	100	100	100	11	11	11	11	0	0	0
December 2016 . . . . .	100	54	35	35	35	35	35	3	0	0	100	100	100	1	1	1	1	0	0	0
December 2017 . . . . .	100	44	25	25	25	25	25	1	0	0	100	100	91	0	0	0	0	0	0	0
December 2018 . . . . .	100	34	17	17	17	17	17	0	0	0	100	100	65	0	0	0	0	0	0	0
December 2019 . . . . .	100	25	12	12	12	12	12	0	0	0	100	100	30	0	0	0	0	0	0	0
December 2020 . . . . .	98	16	8	8	8	8	8	0	0	0	100	100	0	0	0	0	0	0	0	0
December 2021 . . . . .	94	8	5	5	5	5	5	0	0	0	100	100	0	0	0	0	0	0	0	0
December 2022 . . . . .	90	3	3	3	3	3	3	0	0	0	100	72	0	0	0	0	0	0	0	0
December 2023 . . . . .	85	2	2	2	2	2	2	0	0	0	100	27	0	0	0	0	0	0	0	0
December 2024 . . . . .	80	1	1	1	1	1	1	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2025 . . . . .	75	*	*	*	*	*	*	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2026 . . . . .	69	*	*	*	*	*	*	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2027 . . . . .	63	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2028 . . . . .	56	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2029 . . . . .	49	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2030 . . . . .	41	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2031 . . . . .	32	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2032 . . . . .	23	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2033 . . . . .	13	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2034 . . . . .	2	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
December 2035 . . . . .	0	0	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0	0
December 2036 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	17.2	5.4	4.2	4.2	4.2	4.2	4.2	1.9	1.0	0.1	23.8	11.5	7.4	2.0	2.0	2.0	2.0	0.7	0.4	0.1

Date	KE Class										KF, KS and KA Classes									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%	0%	100%	150%	190%	250%	300%	450%	900%	1300%	1900%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
December 2012 . . . . .	100	100	100	100	64	64	64	0	0	0	100	100	100	100	100	87	50	0	0	0
December 2013 . . . . .	100	100	100	100	37	37	37	0	0	0	100	100	100	100	100	79	21	0	0	0
December 2014 . . . . .	100	100	100	100	18	18	18	0	0	0	100	100	100	100	100	74	6	0	0	0
December 2015 . . . . .	100	100	100	100	5	5	5	0	0	0	100	100	100	100	100	71	*	0	0	0
December 2016 . . . . .	100	100	100	100	0	0	0	0	0	0	100	100	100	100	99	68	*	0	0	0
December 2017 . . . . .	100	100	100	88	0	0	0	0	0	0	100	100	100	100	93	63	*	0	0	0
December 2018 . . . . .	100	100	100	66	0	0	0	0	0	0	100	100	100	100	84	56	*	0	0	0
December 2019 . . . . .	100	100	100	39	0	0	0	0	0	0	100	100	100	100	75	48	*	0	0	0
December 2020 . . . . .	100	100	93	10	0	0	0	0	0	0	100	100	100	100	65	41	*	0	0	0
December 2021 . . . . .	100	100	61	0	0	0	0	0	0	0	100	100	100	92	56	34	*	0	0	0
December 2022 . . . . .	100	100	30	0	0	0	0	0	0	0	100	100	100	81	47	28	*	0	0	0
December 2023 . . . . .	100	100	0	0	0	0	0	0	0	0	100	100	100	70	40	23	*	0	0	0
December 2024 . . . . .	100	86	0	0	0	0	0	0	0	0	100	100	87	60	33	19	*	0	0	0
December 2025 . . . . .	100	52	0	0	0	0	0	0	0	0	100	100	76	51	27	15	*	0	0	0
December 2026 . . . . .	100	19	0	0	0	0	0	0	0	0	100	100	65	43	22	12	*	0	0	0
December 2027 . . . . .	100	0	0	0	0	0	0	0	0	0	100	94	55	35	17	8	0	0	0	0
December 2028 . . . . .	100	0	0	0	0	0	0	0	0	0	100	81	46	28	13	6	0	0	0	0
December 2029 . . . . .	100	0	0	0	0	0	0	0	0	0	100	69	37	22	9	4	0	0	0	0
December 2030 . . . . .	100	0	0	0	0	0	0	0	0	0	100	57	30	17	6	2	0	0	0	0
December 2031 . . . . .	100	0	0	0	0	0	0	0	0	0	100	46	23	12	4	1	0	0	0	0
December 2032 . . . . .	100	0	0	0	0	0	0	0	0	0	100	36	17	9	2	0	0	0	0	0
December 2033 . . . . .	100	0	0	0	0	0	0	0	0	0	100	26	12	5	1	0	0	0	0	0
December 2034 . . . . .	100	0	0	0	0	0	0	0	0	0	100	17	7	3	0	0	0	0	0	0
December 2035 . . . . .	100	0	0	0	0	0	0	0	0	0	100	9	3	*	0	0	0	0	0	0
December 2036 . . . . .	48	0	0	0	0	0	0	0	0	0	100	1	0	0	0	0	0	0	0	0
December 2037 . . . . .	0	0	0	0	0	0	0	0	0	0	87	0	0	0	0	0	0	0	0	0
December 2038 . . . . .	0	0	0	0	0	0	0	0	0	0	50	0	0	0	0	0	0	0	0	0
December 2039 . . . . .	0	0	0	0	0	0	0	0	0	0	11	0	0	0	0	0	0	0	0	0
December 2040 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
December 2041 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	25.0	14.1	10.4	7.6	1.7	1.7	1.7	0.6	0.3	0.1	27.0	19.9	17.1	14.8	11.4	7.9	1.2	0.3	0.1	0.1

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

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

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

## **Characteristics of the Residual Classes**

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

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

## **CERTAIN ADDITIONAL FEDERAL INCOME TAX CONSEQUENCES**

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

### **U.S. Treasury Circular 230 Notice**

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

### **REMIC Elections and Special Tax Attributes**

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

### **Taxation of Beneficial Owners of Regular Certificates**

The Notional Classes and the Accrual Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. If a Class is issued with

OID, a beneficial owner of a Certificate of that Class generally must recognize some taxable income in advance of the receipt of the cash attributable to that income. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. In addition, certain Classes of REMIC Certificates may be treated as having been issued at a premium. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Regular Certificates Purchased at a Premium*” in the REMIC Prospectus.

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

<u>Group</u>	<u>Prepayment Assumption</u>
1	250% PSA
2	200% PSA
3	200% PSA
4	200% PSA
5	300% PSA

See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of Regular Certificates—*Treatment of Original Issue Discount*” in the REMIC Prospectus. No representation is made as to whether the Mortgage Loans underlying the MBS will prepay at any of those rates or any other rate. See “Description of the Certificates—Weighted Average Lives of the Certificates” in this prospectus supplement and “Yield, Maturity and Prepayment Considerations—Weighted Average Lives and Final Distribution Dates” in the REMIC Prospectus.

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

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

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

The RCR Classes will be created, sold and administered pursuant to an arrangement that will be classified as a grantor trust under subpart E, part I of subchapter J of the Code. The Regular Certificates that are exchanged for RCR Certificates set forth in Schedule 1 (including any exchanges effective on the Settlement Date) will be the assets of the trust, and the RCR Certificates will represent an ownership interest of the underlying Regular Certificates. For a general discussion of the federal income tax treatment of beneficial owners of Regular Certificates, see “Material Federal Income Tax Consequences” in the REMIC Prospectus.

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part of the principal or interest payments on one or more underlying Regular Certificates. 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 (other than the CT, AT and DT Classes) to Nomura Securities International, Inc. (the “Dealer”) in exchange for the Trust MBS, the SMBS and the Underlying REMIC and RCR Certificates. The Dealer proposes to offer the Certificates (other than the CT, AT and DT Classes) 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.

On the Settlement Date, we are obligated to transfer the CT, AT and DT Classes to Fannie Mae Mega Trust number 310107, 310108 and 310109, respectively (CUSIP Number 31374CNY8, 31374CNZ5 and 31374CN28, respectively) and to deliver the related Mega Certificates to the Dealer.

## **LEGAL MATTERS**

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

## Group 3 SMBS and Group 3 Underlying REMIC Certificate

Underlying SMBS or REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal or Notional Balance of Class	December 2011 Class Factor	Principal or Notional Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
360	IO2	July 2005	3136FCUU8	5.0%	IO	August 2035	NTL	\$2,500,000,000	0.35504432	\$40,930,870.45	5.676%	274	78
377	IO2	October 2006	3136FC5N2	5.0	IO	October 2036	NTL	3,775,000,000	0.36810095	7,616,712.10	5.680	280	72
2007-28	CO	March 2007	31396VKX5	0.0	PO	November 2036	PT	120,040,088	0.40442808	48,547,582.31	(2)	(2)	(2)

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

(2) The Class 2007-28-CO REMIC Certificate is backed by the Fannie Mae SMBS Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
360-PO1	PO	PT	5.676%	274	78
377-PO1	PO	PT	5.680%	280	72

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



## Group 4 SMBS and Group 4 Underlying REMIC Certificate

Underlying SMBS or REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal or Notional Balance of Class	December 2011 Class Factor	Principal or Notional Balance in the Lower Tier REMIC	Approximate Weighted Average WAC (in months)	Approximate Weighted Average WALA (in months)
<b>Subgroup 4a</b>	2007-18	BO	31395BTL1	0.0%	PO	November 2035	PT	\$ 110,237,966	0.39358313	\$43,387,803.70	(2)	(2)
	360	IO2	3136FCUU8	5.0	IO	August 2035	NTL	2,500,000,000	0.35504432	13,415,761.48	5.676%	274
<b>Subgroup 4b</b>	354	IO2	3136FCMB9	5.5	IO	December 2034	NTL	2,900,000,000	0.24542460	5,918,249.30	5.921	87
	363	IO2	3136FCXK7	5.5	IO	November 2035	NTL	2,050,000,000	0.34957219	24,053,792.87	5.914	75

- (1) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC Prospectus.  
(2) The Class 2007-18-BO REMIC Certificate is backed by the Fannie Mae SMBS Certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average WAC	Approximate Weighted Average WALA (in months)	Approximate Weighted Average WAM (in months)
354-PO1	PO	PT	5.921%	264	87
360-PO1	PO	PT	5.676%	274	78
363-PO1	PO	PT	5.914%	279	75

## Group 5 Underlying RCR Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	December 2011 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC (in months)	Approximate Weighted Average WALA (in months)	Approximate Weighted Average Term to Expiration of Interest Only Period (in months)
<b>Subgroup 5a</b>	2010-35	MH	31398PKT5	3.5%	FIX	April 2040	PAC/AD	\$146,417,142	0.61428653	\$25,062,890.42	6.172%	304	56
<b>Subgroup 5b</b>	2010-64	KG	31398RS89	4.0	FIX	June 2040	PAC/AD	72,315,000	0.67833217	23,741,625.95	6.207	306	54

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

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

## Available Recombinations(1)

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
Recombination 1								
PC	\$11,703,000	PB	\$11,703,000	PAC	4.0%	FIX	3136A3RD5	January 2042
PI	1,462,875(3)							
Recombination 2								
QF	80,000,000	PF	80,000,000	PAC	(4)	FLT	3136A3RE3	April 2041
QS	80,000,000(3)							
Recombination 3								
SJ	1,419,442	SH	5,114,466	SUP	(4)	INV	3136A3RF0	January 2042
JS	2,129,162(3)							
SM	3,695,024							
Recombination 4								
SJ	1,419,442	SK	1,419,442	PAC	(4)	INV	3136A3RG8	January 2042
JS	2,129,162(3)							
Recombination 5								
SJ	1,419,442	SL	1,419,442	PAC	(4)	INV	3136A3RH6	January 2042
JS	709,721(3)							
Recombination 6								
FH	15,343,397	CL	20,457,863	SUP	4.5	FIX	3136A3RJ2	January 2042
SJ	1,419,442							
JS	2,129,162(3)							
SM	3,695,024							
Recombination 7								
QA	28,358,000	QB	28,358,000	SC/PAC	2.5	FIX	3136A3RL7	June 2040
QI	2,578,000(3)							
Recombination 8								
QA	28,358,000	QC	28,358,000	SC/PAC	3.0	FIX	3136A3RM5	June 2040
QI	5,156,000(3)							
Recombination 9								
QA	28,358,000	Q	28,358,000	SC/PAC	3.5	FIX	3136A3RN3	June 2040
QI	7,734,000(3)							

REMIC Certificates		RCR Certificates					Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number
<b>Recombination 10</b>							
KF	\$ 6,836,967	KA	\$11,720,516	SC/SUP	3.5%	FIX	3136A3RK9
KS	4,883,549						June 2040

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

## Principal Balance Schedules

### *Preliminary Aggregate Group I Planned Balances*

The Preliminary Principal Balance Schedule for Aggregate Group I is set forth below. The final Principal Balance Schedule for Aggregate Group I will be calculated on or before the Settlement Date, will supersede the Preliminary Principal Balance Schedule for Aggregate Group I and will be included in a supplement to this prospectus supplement. The final Principal Balance Schedule for Aggregate Group I, which will be used in determining the actual principal payments on the applicable Classes, is expected to differ from that reflected in the preliminary schedule below.

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
Initial Balance . . . .	\$191,703,000.00	August 2015 . . . . .	\$109,593,116.61	April 2019 . . . . .	\$ 32,687,865.93
January 2012 . . . . .	191,016,890.53	September 2015 . . .	107,423,952.80	May 2019 . . . . .	31,661,941.69
February 2012. . . . .	190,256,911.12	October 2015. . . . .	105,270,086.57	June 2019. . . . .	30,667,825.67
March 2012 . . . . .	189,423,353.89	November 2015 . . . .	103,131,415.37	July 2019 . . . . .	29,704,541.05
April 2012 . . . . .	188,516,558.57	December 2015 . . . .	101,007,837.29	August 2019 . . . . .	28,771,140.77
May 2012 . . . . .	187,536,912.34	January 2016 . . . . .	98,899,251.12	September 2019 . . .	27,866,706.64
June 2012. . . . .	186,484,849.60	February 2016. . . . .	96,805,556.31	October 2019. . . . .	26,990,348.45
July 2012 . . . . .	185,360,851.77	March 2016 . . . . .	94,726,652.96	November 2019 . . . .	26,141,203.17
August 2012 . . . . .	184,165,446.93	April 2016 . . . . .	92,662,441.82	December 2019 . . . .	25,318,434.06
September 2012 . . .	182,899,209.49	May 2016 . . . . .	90,612,824.32	January 2020 . . . . .	24,521,229.92
October 2012. . . . .	181,562,759.75	June 2016. . . . .	88,577,702.52	February 2020. . . . .	23,748,804.32
November 2012 . . . .	180,156,763.50	July 2016 . . . . .	86,556,979.12	March 2020 . . . . .	23,000,394.79
December 2012 . . . .	178,681,931.45	August 2016 . . . . .	84,550,557.46	April 2020 . . . . .	22,275,262.18
January 2013 . . . . .	177,139,018.69	September 2016 . . .	82,558,341.54	May 2020 . . . . .	21,572,689.88
February 2013. . . . .	175,528,824.10	October 2016. . . . .	80,580,235.95	June 2020. . . . .	20,891,983.16
March 2013 . . . . .	173,852,189.69	November 2016 . . . .	78,616,145.95	July 2020 . . . . .	20,232,468.53
April 2013 . . . . .	172,109,999.85	December 2016 . . . .	76,665,977.39	August 2020 . . . . .	19,593,493.06
May 2013 . . . . .	170,303,180.66	January 2017 . . . . .	74,729,636.76	September 2020 . . .	18,974,423.78
June 2013. . . . .	168,432,699.08	February 2017. . . . .	72,807,031.14	October 2020. . . . .	18,374,647.06
July 2013 . . . . .	166,499,562.07	March 2017 . . . . .	70,898,068.26	November 2020 . . . .	17,793,568.03
August 2013 . . . . .	164,504,815.74	April 2017 . . . . .	69,002,656.42	December 2020 . . . .	17,230,610.02
September 2013 . . .	162,449,544.41	May 2017 . . . . .	67,120,704.54	January 2021 . . . . .	16,685,213.97
October 2013. . . . .	160,334,869.63	June 2017. . . . .	65,252,122.15	February 2021. . . . .	16,156,837.94
November 2013 . . . .	158,161,949.18	July 2017 . . . . .	63,396,819.34	March 2021 . . . . .	15,644,956.58
December 2013 . . . .	155,931,976.01	August 2017 . . . . .	61,554,706.83	April 2021 . . . . .	15,149,060.59
January 2014 . . . . .	153,646,177.15	September 2017 . . .	59,725,695.90	May 2021 . . . . .	14,668,656.27
February 2014. . . . .	151,305,812.57	October 2017. . . . .	57,909,698.44	June 2021. . . . .	14,203,265.06
March 2014 . . . . .	148,912,174.05	November 2017 . . . .	56,106,626.89	July 2021 . . . . .	13,752,423.01
April 2014 . . . . .	146,466,583.94	December 2017 . . . .	54,356,669.51	August 2021 . . . . .	13,315,680.41
May 2014 . . . . .	144,038,142.53	January 2018 . . . . .	52,660,705.62	September 2021 . . .	12,892,601.33
June 2014. . . . .	141,626,735.10	February 2018. . . . .	51,017,083.46	October 2021. . . . .	12,482,763.18
July 2014 . . . . .	139,232,247.68	March 2018 . . . . .	49,424,201.46	November 2021 . . . .	12,085,756.33
August 2014 . . . . .	136,854,567.05	April 2018 . . . . .	47,880,506.70	December 2021 . . . .	11,701,183.71
September 2014 . . .	134,493,580.72	May 2018 . . . . .	46,384,493.49	January 2022 . . . . .	11,328,660.43
October 2014. . . . .	132,149,176.96	June 2018. . . . .	44,934,701.89	February 2022. . . . .	10,967,813.40
November 2014 . . . .	129,821,244.77	July 2018 . . . . .	43,529,716.35	March 2022 . . . . .	10,618,280.97
December 2014 . . . .	127,509,673.87	August 2018 . . . . .	42,168,164.36	April 2022 . . . . .	10,279,712.59
January 2015 . . . . .	125,214,354.70	September 2018 . . .	40,848,715.17	May 2022 . . . . .	9,951,768.47
February 2015. . . . .	122,935,178.43	October 2018. . . . .	39,570,078.50	June 2022. . . . .	9,634,119.27
March 2015 . . . . .	120,672,036.95	November 2018 . . . .	38,331,003.34	July 2022 . . . . .	9,326,445.73
April 2015 . . . . .	118,424,822.84	December 2018 . . . .	37,130,276.74	August 2022 . . . . .	9,028,438.41
May 2015 . . . . .	116,193,429.41	January 2019 . . . . .	35,966,722.67	September 2022 . . .	8,739,797.39
June 2015. . . . .	113,977,750.64	February 2019. . . . .	34,839,200.91	October 2022. . . . .	8,460,231.95
July 2015 . . . . .	111,777,681.25	March 2019 . . . . .	33,746,605.94	November 2022 . . . .	8,189,460.31

**Preliminary Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
December 2022 . . . .	\$ 7,927,209.36	June 2027 . . . . .	\$ 1,322,685.22	December 2031 . . . .	\$ 199,392.25
January 2023 . . . . .	7,673,214.37	July 2027 . . . . .	1,278,587.50	January 2032 . . . . .	192,232.03
February 2023 . . . . .	7,427,218.77	August 2027 . . . . .	1,235,918.77	February 2032 . . . . .	185,315.23
March 2023 . . . . .	7,188,973.88	September 2027 . . .	1,194,633.65	March 2032 . . . . .	178,633.86
April 2023 . . . . .	6,958,238.67	October 2027 . . . . .	1,154,688.19	April 2032 . . . . .	172,180.18
May 2023 . . . . .	6,734,779.54	November 2027 . . . .	1,116,039.78	May 2032 . . . . .	165,946.70
June 2023 . . . . .	6,518,370.06	December 2027 . . . .	1,078,647.18	June 2032 . . . . .	159,926.17
July 2023 . . . . .	6,308,790.81	January 2028 . . . . .	1,042,470.42	July 2032 . . . . .	154,111.57
August 2023 . . . . .	6,105,829.08	February 2028 . . . . .	1,007,470.80	August 2032 . . . . .	148,496.11
September 2023 . . .	5,909,278.76	March 2028 . . . . .	973,610.82	September 2032 . . .	143,073.22
October 2023 . . . . .	5,718,940.07	April 2028 . . . . .	940,854.15	October 2032 . . . . .	137,836.54
November 2023 . . . .	5,534,619.40	May 2028 . . . . .	909,165.62	November 2032 . . . .	132,779.90
December 2023 . . . .	5,356,129.10	June 2028 . . . . .	878,511.15	December 2032 . . . .	127,897.36
January 2024 . . . . .	5,183,287.30	July 2028 . . . . .	848,857.73	January 2033 . . . . .	123,183.13
February 2024 . . . . .	5,015,917.78	August 2028 . . . . .	820,173.38	February 2033 . . . . .	118,631.65
March 2024 . . . . .	4,853,849.72	September 2028 . . .	792,427.15	March 2033 . . . . .	114,237.52
April 2024 . . . . .	4,696,917.59	October 2028 . . . . .	765,589.04	April 2033 . . . . .	109,995.50
May 2024 . . . . .	4,544,960.97	November 2028 . . . .	739,630.00	May 2033 . . . . .	105,900.54
June 2024 . . . . .	4,397,824.39	December 2028 . . . .	714,521.90	June 2033 . . . . .	101,947.74
July 2024 . . . . .	4,255,357.20	January 2029 . . . . .	690,237.47	July 2033 . . . . .	98,132.38
August 2024 . . . . .	4,117,413.38	February 2029 . . . . .	666,750.34	August 2033 . . . . .	94,449.87
September 2024 . . .	3,983,851.44	March 2029 . . . . .	644,034.94	September 2033 . . .	90,895.78
October 2024 . . . . .	3,854,534.27	April 2029 . . . . .	622,066.51	October 2033 . . . . .	87,465.81
November 2024 . . . .	3,729,328.99	May 2029 . . . . .	600,821.07	November 2033 . . . .	84,155.82
December 2024 . . . .	3,608,106.85	June 2029 . . . . .	580,275.41	December 2033 . . . .	80,961.80
January 2025 . . . . .	3,490,743.05	July 2029 . . . . .	560,407.05	January 2034 . . . . .	77,879.85
February 2025 . . . . .	3,377,116.69	August 2029 . . . . .	541,194.19	February 2034 . . . . .	74,906.22
March 2025 . . . . .	3,267,110.59	September 2029 . . .	522,615.76	March 2034 . . . . .	72,037.27
April 2025 . . . . .	3,160,611.22	October 2029 . . . . .	504,651.33	April 2034 . . . . .	69,269.48
May 2025 . . . . .	3,057,508.55	November 2029 . . . .	487,281.12	May 2034 . . . . .	66,599.46
June 2025 . . . . .	2,957,695.97	December 2029 . . . .	470,485.98	June 2034 . . . . .	64,023.91
July 2025 . . . . .	2,861,070.17	January 2030 . . . . .	454,247.37	July 2034 . . . . .	61,539.64
August 2025 . . . . .	2,767,531.06	February 2030 . . . . .	438,547.32	August 2034 . . . . .	59,143.57
September 2025 . . .	2,676,981.62	March 2030 . . . . .	423,368.44	September 2034 . . .	56,832.73
October 2025 . . . . .	2,589,327.88	April 2030 . . . . .	408,693.89	October 2034 . . . . .	54,604.23
November 2025 . . . .	2,504,478.77	May 2030 . . . . .	394,507.37	November 2034 . . . .	52,455.28
December 2025 . . . .	2,422,346.05	June 2030 . . . . .	380,793.09	December 2034 . . . .	50,383.19
January 2026 . . . . .	2,342,844.21	July 2030 . . . . .	367,535.75	January 2035 . . . . .	48,385.34
February 2026 . . . . .	2,265,890.42	August 2030 . . . . .	354,720.56	February 2035 . . . . .	46,459.22
March 2026 . . . . .	2,191,404.40	September 2030 . . .	342,333.18	March 2035 . . . . .	44,602.39
April 2026 . . . . .	2,119,308.38	October 2030 . . . . .	330,359.73	April 2035 . . . . .	42,812.48
May 2026 . . . . .	2,049,527.02	November 2030 . . . .	318,786.78	May 2035 . . . . .	41,087.21
June 2026 . . . . .	1,981,987.30	December 2030 . . . .	307,601.32	June 2035 . . . . .	39,424.37
July 2026 . . . . .	1,916,618.48	January 2031 . . . . .	296,790.75	July 2035 . . . . .	37,821.84
August 2026 . . . . .	1,853,352.03	February 2031 . . . . .	286,342.87	August 2035 . . . . .	36,277.54
September 2026 . . .	1,792,121.55	March 2031 . . . . .	276,245.89	September 2035 . . .	34,789.48
October 2026 . . . . .	1,732,862.71	April 2031 . . . . .	266,488.36	October 2035 . . . . .	33,355.73
November 2026 . . . .	1,675,513.19	May 2031 . . . . .	257,059.23	November 2035 . . . .	31,974.43
December 2026 . . . .	1,620,012.60	June 2031 . . . . .	247,947.79	December 2035 . . . .	30,643.77
January 2027 . . . . .	1,566,302.43	July 2031 . . . . .	239,143.65	January 2036 . . . . .	29,362.00
February 2027 . . . . .	1,514,326.02	August 2031 . . . . .	230,636.79	February 2036 . . . . .	28,127.44
March 2027 . . . . .	1,464,028.47	September 2031 . . .	222,417.47	March 2036 . . . . .	26,938.46
April 2027 . . . . .	1,415,356.57	October 2031 . . . . .	214,476.30	April 2036 . . . . .	25,793.48
May 2027 . . . . .	1,368,258.79	November 2031 . . . .	206,804.17	May 2036 . . . . .	24,690.97

**Preliminary Aggregate Group I (Continued)**

<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>	<u>Distribution Date</u>	<u>Preliminary Planned Balance</u>
June 2036 . . . . .	\$ 23,629.46	March 2038 . . . . .	\$ 8,659.43	December 2039 . . . .	\$ 2,270.73
July 2036 . . . . .	22,607.54	April 2038 . . . . .	8,211.49	January 2040 . . . . .	2,088.37
August 2036 . . . . .	21,623.81	May 2038 . . . . .	7,781.45	February 2040 . . . . .	1,914.12
September 2036 . . .	20,676.95	June 2038 . . . . .	7,368.67	March 2040 . . . . .	1,747.67
October 2036 . . . . .	19,765.67	July 2038 . . . . .	6,972.53	April 2040 . . . . .	1,588.73
November 2036 . . . .	18,888.74	August 2038 . . . . .	6,592.42	May 2040 . . . . .	1,437.01
December 2036 . . . .	18,044.93	September 2038 . . .	6,227.75	June 2040 . . . . .	1,292.23
January 2037 . . . . .	17,233.10	October 2038 . . . . .	5,877.97	July 2040 . . . . .	1,154.13
February 2037 . . . . .	16,452.13	November 2038 . . . .	5,542.53	August 2040 . . . . .	1,022.44
March 2037 . . . . .	15,700.92	December 2038 . . . .	5,220.90	September 2040 . . .	896.91
April 2037 . . . . .	14,978.42	January 2039 . . . . .	4,912.58	October 2040 . . . . .	777.32
May 2037 . . . . .	14,283.63	February 2039 . . . . .	4,617.08	November 2040 . . . .	663.42
June 2037 . . . . .	13,615.56	March 2039 . . . . .	4,333.92	December 2040 . . . .	554.99
July 2037 . . . . .	12,973.27	April 2039 . . . . .	4,062.65	January 2041 . . . . .	451.82
August 2037 . . . . .	12,355.85	May 2039 . . . . .	3,802.83	February 2041 . . . . .	353.70
September 2037 . . .	11,762.40	June 2039 . . . . .	3,554.04	March 2041 . . . . .	260.43
October 2037 . . . . .	11,192.08	July 2039 . . . . .	3,315.86	April 2041 . . . . .	171.82
November 2037 . . . .	10,644.05	August 2039 . . . . .	3,087.89	May 2041 . . . . .	87.68
December 2037 . . . .	10,117.54	September 2039 . . .	2,869.75	June 2041 . . . . .	7.83
January 2038 . . . . .	9,611.75	October 2039 . . . . .	2,661.09	July 2041 and thereafter . . . . .	0.00
February 2038 . . . .	9,125.96	November 2039 . . . .	2,461.53		

**Aggregate Group II Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance . . . . .	\$58,002,000.00	May 2014 . . . . .	\$33,793,748.59	October 2016 . . . . .	\$13,303,738.84
January 2012 . . . . .	57,824,170.01	June 2014 . . . . .	32,632,457.16	November 2016 . . . .	12,977,328.74
February 2012 . . . . .	57,589,078.62	July 2014 . . . . .	31,511,435.13	December 2016 . . . .	12,669,864.58
March 2012 . . . . .	57,296,951.49	August 2014 . . . . .	30,429,684.62	January 2017 . . . . .	12,380,837.87
April 2012 . . . . .	56,948,161.51	September 2014 . . . .	29,386,230.48	February 2017 . . . . .	12,109,751.95
May 2012 . . . . .	56,543,229.33	October 2014 . . . . .	28,380,119.69	March 2017 . . . . .	11,856,121.71
June 2012 . . . . .	56,082,823.47	November 2014 . . . .	27,410,420.98	April 2017 . . . . .	11,619,473.36
July 2012 . . . . .	55,567,759.88	December 2014 . . . .	26,476,224.28	May 2017 . . . . .	11,399,344.17
August 2012 . . . . .	54,999,000.98	January 2015 . . . . .	25,576,640.30	June 2017 . . . . .	11,195,282.23
September 2012 . . . .	54,377,654.24	February 2015 . . . . .	24,710,800.02	July 2017 . . . . .	11,006,846.19
October 2012 . . . . .	53,704,970.13	March 2015 . . . . .	23,877,854.27	August 2017 . . . . .	10,833,605.04
November 2012 . . . .	52,982,339.67	April 2015 . . . . .	23,076,973.28	September 2017 . . . .	10,675,137.85
December 2012 . . . .	52,211,291.36	May 2015 . . . . .	22,307,346.26	October 2017 . . . . .	10,531,033.58
January 2013 . . . . .	51,393,487.67	June 2015 . . . . .	21,568,180.98	November 2017 . . . .	10,400,890.87
February 2013 . . . . .	50,530,721.00	July 2015 . . . . .	20,858,703.35	December 2017 . . . .	10,268,918.97
March 2013 . . . . .	49,624,909.06	August 2015 . . . . .	20,178,157.00	January 2018 . . . . .	10,134,365.95
April 2013 . . . . .	48,678,089.94	September 2015 . . . .	19,525,802.94	February 2018 . . . . .	9,997,456.81
May 2013 . . . . .	47,692,416.50	October 2015 . . . . .	18,900,919.12	March 2018 . . . . .	9,858,406.43
June 2013 . . . . .	46,670,150.48	November 2015 . . . .	18,302,800.07	April 2018 . . . . .	9,717,419.91
July 2013 . . . . .	45,613,656.04	December 2015 . . . .	17,730,756.56	May 2018 . . . . .	9,574,692.92
August 2013 . . . . .	44,525,393.02	January 2016 . . . . .	17,184,115.19	June 2018 . . . . .	9,430,412.10
September 2013 . . . .	43,407,909.62	February 2016 . . . . .	16,662,218.08	July 2018 . . . . .	9,284,755.38
October 2013 . . . . .	42,263,834.94	March 2016 . . . . .	16,164,422.51	August 2018 . . . . .	9,137,892.32
November 2013 . . . .	41,095,871.00	April 2016 . . . . .	15,690,100.57	September 2018 . . . .	8,989,984.41
December 2013 . . . .	39,906,784.51	May 2016 . . . . .	15,238,638.86	October 2018 . . . . .	8,841,185.40
January 2014 . . . . .	38,699,398.44	June 2016 . . . . .	14,809,438.14	November 2018 . . . .	8,691,641.57
February 2014 . . . . .	37,476,583.21	July 2016 . . . . .	14,401,913.02	December 2018 . . . .	8,541,492.05
March 2014 . . . . .	36,241,247.79	August 2016 . . . . .	14,015,491.67	January 2019 . . . . .	8,390,869.09
April 2014 . . . . .	34,996,330.53	September 2016 . . . .	13,649,615.48	February 2019 . . . . .	8,239,898.30



### ***Aggregate Group II (Continued)***

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
March 2019 . . . . .	\$ 8,088,698.94	March 2021 . . . . .	\$ 4,611,259.38	March 2023 . . . . .	\$ 1,811,879.26
April 2019 . . . . .	7,937,384.15	April 2021 . . . . .	4,478,834.72	April 2023 . . . . .	1,712,624.08
May 2019 . . . . .	7,786,061.21	May 2021 . . . . .	4,347,711.29	May 2023 . . . . .	1,614,725.11
June 2019 . . . . .	7,634,831.74	June 2021 . . . . .	4,217,907.17	June 2023 . . . . .	1,518,173.30
July 2019 . . . . .	7,483,791.97	July 2021 . . . . .	4,089,438.55	July 2023 . . . . .	1,422,959.12
August 2019 . . . . .	7,333,032.91	August 2021 . . . . .	3,962,319.79	August 2023 . . . . .	1,329,072.55
September 2019 . . . .	7,182,640.56	September 2021 . . . .	3,836,563.53	September 2023 . . . .	1,236,503.11
October 2019 . . . . .	7,032,696.18	October 2021 . . . . .	3,712,180.73	October 2023 . . . . .	1,145,239.91
November 2019 . . . .	6,883,276.37	November 2021 . . . .	3,589,180.79	November 2023 . . . .	1,055,271.67
December 2019 . . . .	6,734,453.36	December 2021 . . . .	3,467,571.61	December 2023 . . . .	966,586.76
January 2020 . . . . .	6,586,295.13	January 2022 . . . . .	3,347,359.66	January 2024 . . . . .	879,173.21
February 2020 . . . . .	6,438,865.61	February 2022 . . . . .	3,228,550.05	February 2024 . . . . .	793,018.74
March 2020 . . . . .	6,292,224.84	March 2022 . . . . .	3,111,146.60	March 2024 . . . . .	708,110.79
April 2020 . . . . .	6,146,429.12	April 2022 . . . . .	2,995,151.90	April 2024 . . . . .	624,436.55
May 2020 . . . . .	6,001,531.18	May 2022 . . . . .	2,880,567.40	May 2024 . . . . .	541,982.95
June 2020 . . . . .	5,857,580.33	June 2022 . . . . .	2,767,393.42	June 2024 . . . . .	460,736.75
July 2020 . . . . .	5,714,622.59	July 2022 . . . . .	2,655,629.24	July 2024 . . . . .	380,684.45
August 2020 . . . . .	5,572,700.86	August 2022 . . . . .	2,545,273.17	August 2024 . . . . .	301,812.44
September 2020 . . . .	5,431,855.00	September 2022 . . . .	2,436,322.54	September 2024 . . . .	224,106.92
October 2020 . . . . .	5,292,122.04	October 2022 . . . . .	2,328,773.82	October 2024 . . . . .	147,553.95
November 2020 . . . .	5,153,536.20	November 2022 . . . .	2,222,622.66	November 2024 . . . .	72,139.47
December 2020 . . . .	5,016,129.11	December 2022 . . . .	2,117,863.88	December 2024 and thereafter . . . . .	0.00
January 2021 . . . . .	4,879,929.87	January 2023 . . . . .	2,014,491.57		
February 2021 . . . . .	4,744,965.16	February 2023 . . . . .	1,912,499.12		

### ***GA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$31,326,000.00	February 2014 . . . . .	\$24,929,205.36	April 2016 . . . . .	\$16,609,801.72
January 2012 . . . . .	31,266,831.77	March 2014 . . . . .	24,525,485.00	May 2016 . . . . .	16,383,001.63
February 2012 . . . . .	31,190,936.10	April 2014 . . . . .	24,114,947.88	June 2016 . . . . .	16,162,200.52
March 2012 . . . . .	31,098,380.91	May 2014 . . . . .	23,713,144.76	July 2016 . . . . .	15,947,305.99
April 2012 . . . . .	30,989,261.91	June 2014 . . . . .	23,319,948.93	August 2016 . . . . .	15,738,226.83
May 2012 . . . . .	30,863,702.61	July 2014 . . . . .	22,935,235.25	September 2016 . . . .	15,534,872.98
June 2012 . . . . .	30,721,854.22	August 2014 . . . . .	22,558,880.14	October 2016 . . . . .	15,337,155.53
July 2012 . . . . .	30,563,895.55	September 2014 . . . .	22,190,761.56	November 2016 . . . .	15,144,986.71
August 2012 . . . . .	30,390,032.79	October 2014 . . . . .	21,830,759.00	December 2016 . . . .	14,958,279.87
September 2012 . . . .	30,200,499.31	November 2014 . . . .	21,478,753.42	January 2017 . . . . .	14,776,949.44
October 2012 . . . . .	29,995,555.32	December 2014 . . . .	21,134,627.29	February 2017 . . . . .	14,600,910.99
November 2012 . . . .	29,775,487.52	January 2015 . . . . .	20,798,264.56	March 2017 . . . . .	14,430,081.13
December 2012 . . . .	29,540,608.68	February 2015 . . . . .	20,469,550.59	April 2017 . . . . .	14,264,377.56
January 2013 . . . . .	29,291,257.14	March 2015 . . . . .	20,148,372.20	May 2017 . . . . .	14,103,719.03
February 2013 . . . . .	29,027,796.32	April 2015 . . . . .	19,834,617.64	June 2017 . . . . .	13,948,025.33
March 2013 . . . . .	28,750,614.08	May 2015 . . . . .	19,528,176.54	July 2017 . . . . .	13,797,217.29
April 2013 . . . . .	28,460,122.11	June 2015 . . . . .	19,228,939.91	August 2017 . . . . .	13,651,216.75
May 2013 . . . . .	28,156,755.18	July 2015 . . . . .	18,936,800.13	September 2017 . . . .	13,509,946.56
June 2013 . . . . .	27,840,970.45	August 2015 . . . . .	18,651,650.96	October 2017 . . . . .	13,373,330.55
July 2013 . . . . .	27,513,246.62	September 2015 . . . .	18,373,387.46	November 2017 . . . .	13,241,293.57
August 2013 . . . . .	27,174,083.08	October 2015 . . . . .	18,101,906.04	December 2017 . . . .	13,098,362.63
September 2013 . . . .	26,823,999.02	November 2015 . . . .	17,837,104.38	January 2018 . . . . .	12,944,095.26
October 2013 . . . . .	26,463,532.49	December 2015 . . . .	17,578,881.49	February 2018 . . . . .	12,780,753.39
November 2013 . . . .	26,093,239.38	January 2016 . . . . .	17,327,137.63	March 2018 . . . . .	12,614,277.74
December 2013 . . . .	25,713,692.40	February 2016 . . . . .	17,081,774.33	April 2018 . . . . .	12,444,927.03
January 2014 . . . . .	25,325,480.02	March 2016 . . . . .	16,842,694.36	May 2018 . . . . .	12,272,948.70



### GA Class (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2018 . . . . .	\$12,098,579.37	September 2020 . . . .	\$ 7,112,664.46	December 2022 . . . . .	\$ 2,788,489.67
July 2018 . . . . .	11,922,045.19	October 2020 . . . . .	6,933,855.36	January 2023 . . . . .	2,650,561.70
August 2018 . . . . .	11,743,562.28	November 2020 . . . . .	6,756,223.33	February 2023 . . . . .	2,514,271.52
September 2018 . . . .	11,563,337.02	December 2020 . . . . .	6,579,815.29	March 2023 . . . . .	2,379,614.89
October 2018 . . . . .	11,381,566.50	January 2021 . . . . .	6,404,674.95	April 2023 . . . . .	2,246,586.66
November 2018 . . . . .	11,198,438.77	February 2021 . . . . .	6,230,842.95	May 2023 . . . . .	2,115,180.87
December 2018 . . . . .	11,014,133.26	March 2021 . . . . .	6,058,357.00	June 2023 . . . . .	1,985,390.73
January 2019 . . . . .	10,828,821.01	April 2021 . . . . .	5,887,251.98	July 2023 . . . . .	1,857,208.73
February 2019 . . . . .	10,642,665.08	May 2021 . . . . .	5,717,560.09	August 2023 . . . . .	1,730,626.65
March 2019 . . . . .	10,455,820.79	June 2021 . . . . .	5,549,310.93	September 2023 . . . .	1,605,635.59
April 2019 . . . . .	10,268,435.99	July 2021 . . . . .	5,382,531.65	October 2023 . . . . .	1,482,226.02
May 2019 . . . . .	10,080,651.40	August 2021 . . . . .	5,217,247.03	November 2023 . . . . .	1,360,387.84
June 2019 . . . . .	9,892,600.85	September 2021 . . . .	5,053,479.59	December 2023 . . . . .	1,240,110.39
July 2019 . . . . .	9,704,411.55	October 2021 . . . . .	4,891,249.67	January 2024 . . . . .	1,121,382.49
August 2019 . . . . .	9,516,204.31	November 2021 . . . . .	4,730,575.59	February 2024 . . . . .	1,004,192.45
September 2019 . . . .	9,328,093.84	December 2021 . . . . .	4,571,473.66	March 2024 . . . . .	888,528.18
October 2019 . . . . .	9,140,188.93	January 2022 . . . . .	4,413,958.31	April 2024 . . . . .	774,377.11
November 2019 . . . . .	8,952,592.73	February 2022 . . . . .	4,258,042.18	May 2024 . . . . .	661,726.32
December 2019 . . . . .	8,765,402.91	March 2022 . . . . .	4,103,736.21	June 2024 . . . . .	550,562.49
January 2020 . . . . .	8,578,711.93	April 2022 . . . . .	3,951,049.67	July 2024 . . . . .	440,871.99
February 2020 . . . . .	8,392,607.21	May 2022 . . . . .	3,799,990.30	August 2024 . . . . .	332,640.87
March 2020 . . . . .	8,207,171.35	June 2022 . . . . .	3,650,564.34	September 2024 . . . .	225,854.87
April 2020 . . . . .	8,022,482.27	July 2022 . . . . .	3,502,776.61	October 2024 . . . . .	120,499.49
May 2020 . . . . .	7,838,613.46	August 2022 . . . . .	3,356,630.59	November 2024 . . . . .	16,559.98
June 2020 . . . . .	7,655,634.15	September 2022 . . . .	3,212,128.49	December 2024 and thereafter . . . . .	0.00
July 2020 . . . . .	7,473,609.40	October 2022 . . . . .	3,069,271.27		
August 2020 . . . . .	7,292,600.38	November 2022 . . . . .	2,928,058.76		

### Aggregate Group III Scheduled Balances

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
Initial Balance through November 2017 . . . . .	\$4,030,000.00	September 2019 . . . . .	\$3,613,765.45	August 2021 . . . . .	\$2,808,415.45
December 2017 . . . . .	4,027,986.92	October 2019 . . . . .	3,581,161.39	September 2021 . . . . .	2,774,050.48
January 2018 . . . . .	4,023,912.48	November 2019 . . . . .	3,547,746.42	October 2021 . . . . .	2,739,856.50
February 2018 . . . . .	4,017,854.97	December 2019 . . . . .	3,513,558.66	November 2021 . . . . .	2,705,841.92
March 2018 . . . . .	4,009,890.16	January 2020 . . . . .	3,478,634.96	December 2021 . . . . .	2,672,014.71
April 2018 . . . . .	4,000,091.44	February 2020 . . . . .	3,443,374.37	January 2022 . . . . .	2,638,382.42
May 2018 . . . . .	3,988,529.87	March 2020 . . . . .	3,408,010.84	February 2022 . . . . .	2,604,952.13
June 2018 . . . . .	3,975,274.25	April 2020 . . . . .	3,372,565.52	March 2022 . . . . .	2,571,730.56
July 2018 . . . . .	3,960,391.16	May 2020 . . . . .	3,337,058.68	April 2022 . . . . .	2,538,724.00
August 2018 . . . . .	3,943,945.11	June 2020 . . . . .	3,301,509.71	May 2022 . . . . .	2,505,938.38
September 2018 . . . . .	3,925,998.49	July 2020 . . . . .	3,265,937.14	June 2022 . . . . .	2,473,379.25
October 2018 . . . . .	3,906,611.74	August 2020 . . . . .	3,230,358.70	July 2022 . . . . .	2,441,051.83
November 2018 . . . . .	3,885,843.34	September 2020 . . . . .	3,194,791.33	August 2022 . . . . .	2,408,960.98
December 2018 . . . . .	3,863,749.91	October 2020 . . . . .	3,159,251.22	September 2022 . . . . .	2,377,111.26
January 2019 . . . . .	3,840,386.23	November 2020 . . . . .	3,123,753.79	October 2022 . . . . .	2,345,506.89
February 2019 . . . . .	3,815,805.34	December 2020 . . . . .	3,088,313.80	November 2022 . . . . .	2,314,151.81
March 2019 . . . . .	3,790,058.55	January 2021 . . . . .	3,052,945.30	December 2022 . . . . .	2,283,049.65
April 2019 . . . . .	3,763,195.53	February 2021 . . . . .	3,017,661.68	January 2023 . . . . .	2,252,203.79
May 2019 . . . . .	3,735,264.34	March 2021 . . . . .	2,982,475.71	February 2023 . . . . .	2,221,617.32
June 2019 . . . . .	3,706,311.47	April 2021 . . . . .	2,947,399.53	March 2023 . . . . .	2,191,293.09
July 2019 . . . . .	3,676,381.92	May 2021 . . . . .	2,912,444.70	April 2023 . . . . .	2,161,233.68
August 2019 . . . . .	3,645,519.21	June 2021 . . . . .	2,877,622.21	May 2023 . . . . .	2,131,441.46
		July 2021 . . . . .	2,842,942.49	June 2023 . . . . .	2,101,918.56

**Aggregate Group III (Continued)**

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
July 2023 . . . . .	\$2,072,666.89	February 2028 . . . . .	\$ 878,374.36	September 2032 . . . . .	\$ 314,506.56
August 2023 . . . . .	2,043,688.15	March 2028 . . . . .	863,501.37	October 2032 . . . . .	308,072.49
September 2023 . . . . .	2,014,983.86	April 2028 . . . . .	848,835.99	November 2032 . . . . .	301,742.70
October 2023 . . . . .	1,986,555.30	May 2028 . . . . .	834,376.04	December 2032 . . . . .	295,515.76
November 2023 . . . . .	1,958,403.63	June 2028 . . . . .	820,119.37	January 2033 . . . . .	289,390.22
December 2023 . . . . .	1,930,529.77	July 2028 . . . . .	806,063.80	February 2033 . . . . .	283,364.65
January 2024 . . . . .	1,902,934.52	August 2028 . . . . .	792,207.18	March 2033 . . . . .	277,437.66
February 2024 . . . . .	1,875,618.48	September 2028 . . . . .	778,547.35	April 2033 . . . . .	271,607.85
March 2024 . . . . .	1,848,582.12	October 2028 . . . . .	765,082.16	May 2033 . . . . .	265,873.85
April 2024 . . . . .	1,821,825.76	November 2028 . . . . .	751,809.46	June 2033 . . . . .	260,234.31
May 2024 . . . . .	1,795,349.56	December 2028 . . . . .	738,727.12	July 2033 . . . . .	254,687.88
June 2024 . . . . .	1,769,153.57	January 2029 . . . . .	725,833.01	August 2033 . . . . .	249,233.23
July 2024 . . . . .	1,743,237.67	February 2029 . . . . .	713,124.99	September 2033 . . . . .	243,869.06
August 2024 . . . . .	1,717,601.66	March 2029 . . . . .	700,600.95	October 2033 . . . . .	238,594.06
September 2024 . . . . .	1,692,245.20	April 2029 . . . . .	688,258.79	November 2033 . . . . .	233,406.97
October 2024 . . . . .	1,667,167.84	May 2029 . . . . .	676,096.40	December 2033 . . . . .	228,306.50
November 2024 . . . . .	1,642,369.01	June 2029 . . . . .	664,111.70	January 2034 . . . . .	223,291.43
December 2024 . . . . .	1,617,848.06	July 2029 . . . . .	652,302.62	February 2034 . . . . .	218,360.50
January 2025 . . . . .	1,593,604.23	August 2029 . . . . .	640,667.07	March 2034 . . . . .	213,512.51
February 2025 . . . . .	1,569,636.66	September 2029 . . . . .	629,203.02	April 2034 . . . . .	208,746.24
March 2025 . . . . .	1,545,944.42	October 2029 . . . . .	617,908.41	May 2034 . . . . .	204,060.51
April 2025 . . . . .	1,522,526.47	November 2029 . . . . .	606,781.21	June 2034 . . . . .	199,454.14
May 2025 . . . . .	1,499,381.71	December 2029 . . . . .	595,819.41	July 2034 . . . . .	194,925.97
June 2025 . . . . .	1,476,508.96	January 2030 . . . . .	585,021.00	August 2034 . . . . .	190,474.86
July 2025 . . . . .	1,453,906.97	February 2030 . . . . .	574,383.99	September 2034 . . . . .	186,099.67
August 2025 . . . . .	1,431,574.40	March 2030 . . . . .	563,906.39	October 2034 . . . . .	181,799.28
September 2025 . . . . .	1,409,509.88	April 2030 . . . . .	553,586.25	November 2034 . . . . .	177,572.60
October 2025 . . . . .	1,387,711.96	May 2030 . . . . .	543,421.60	December 2034 . . . . .	173,418.53
November 2025 . . . . .	1,366,179.12	June 2030 . . . . .	533,410.53	January 2035 . . . . .	169,335.99
December 2025 . . . . .	1,344,909.81	July 2030 . . . . .	523,551.09	February 2035 . . . . .	165,323.93
January 2026 . . . . .	1,323,902.41	August 2030 . . . . .	513,841.39	March 2035 . . . . .	161,381.29
February 2026 . . . . .	1,303,155.26	September 2030 . . . . .	504,279.54	April 2035 . . . . .	157,507.04
March 2026 . . . . .	1,282,666.65	October 2030 . . . . .	494,863.65	May 2035 . . . . .	153,700.15
April 2026 . . . . .	1,262,434.84	November 2030 . . . . .	485,591.87	June 2035 . . . . .	149,959.63
May 2026 . . . . .	1,242,458.03	December 2030 . . . . .	476,462.35	July 2035 . . . . .	146,284.47
June 2026 . . . . .	1,222,734.39	January 2031 . . . . .	467,473.26	August 2035 . . . . .	142,673.69
July 2026 . . . . .	1,203,262.06	February 2031 . . . . .	458,622.79	September 2035 . . . . .	139,126.32
August 2026 . . . . .	1,184,039.15	March 2031 . . . . .	449,909.13	October 2035 . . . . .	135,641.41
September 2026 . . . . .	1,165,063.73	April 2031 . . . . .	441,330.51	November 2035 . . . . .	132,218.00
October 2026 . . . . .	1,146,333.85	May 2031 . . . . .	432,885.16	December 2035 . . . . .	128,855.17
November 2026 . . . . .	1,127,847.51	June 2031 . . . . .	424,571.32	January 2036 . . . . .	125,552.00
December 2026 . . . . .	1,109,602.73	July 2031 . . . . .	416,387.28	February 2036 . . . . .	122,307.57
January 2027 . . . . .	1,091,597.47	August 2031 . . . . .	408,331.30	March 2036 . . . . .	119,121.00
February 2027 . . . . .	1,073,829.68	September 2031 . . . . .	400,401.69	April 2036 . . . . .	115,991.40
March 2027 . . . . .	1,056,297.31	October 2031 . . . . .	392,596.76	May 2036 . . . . .	112,917.90
April 2027 . . . . .	1,038,998.27	November 2031 . . . . .	384,914.85	June 2036 . . . . .	109,899.63
May 2027 . . . . .	1,021,930.46	December 2031 . . . . .	377,354.30	July 2036 . . . . .	106,935.76
June 2027 . . . . .	1,005,091.78	January 2032 . . . . .	369,913.49	August 2036 . . . . .	104,025.44
July 2027 . . . . .	988,480.09	February 2032 . . . . .	362,590.79	September 2036 . . . . .	101,167.85
August 2027 . . . . .	972,093.28	March 2032 . . . . .	355,384.59	October 2036 . . . . .	98,362.17
September 2027 . . . . .	955,929.20	April 2032 . . . . .	348,293.33	November 2036 . . . . .	95,607.60
October 2027 . . . . .	939,985.70	May 2032 . . . . .	341,315.42	December 2036 . . . . .	92,903.35
November 2027 . . . . .	924,260.63	June 2032 . . . . .	334,449.31	January 2037 . . . . .	90,248.63
December 2027 . . . . .	908,751.82	July 2032 . . . . .	327,693.48	February 2037 . . . . .	87,642.68
January 2028 . . . . .	893,457.12	August 2032 . . . . .	321,046.40	March 2037 . . . . .	85,084.73

### ***Aggregate Group III (Continued)***

<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>	<u>Distribution Date</u>	<u>Scheduled Balance</u>
April 2037 . . . . .	\$ 82,574.04	November 2038 . . . . .	\$ 42,924.98	June 2040 . . . . .	\$ 15,740.58
May 2037 . . . . .	80,109.86	December 2038 . . . . .	41,217.06	July 2040 . . . . .	14,587.09
June 2037 . . . . .	77,691.47	January 2039 . . . . .	39,542.87	August 2040 . . . . .	13,458.18
July 2037 . . . . .	75,318.15	February 2039 . . . . .	37,901.86	September 2040 . . . . .	12,353.44
August 2037 . . . . .	72,989.19	March 2039 . . . . .	36,293.49	October 2040 . . . . .	11,272.45
September 2037 . . . . .	70,703.88	April 2039 . . . . .	34,717.22	November 2040 . . . . .	10,214.82
October 2037 . . . . .	68,461.55	May 2039 . . . . .	33,172.54	December 2040 . . . . .	9,180.15
November 2037 . . . . .	66,261.51	June 2039 . . . . .	31,658.93	January 2041 . . . . .	8,168.06
December 2037 . . . . .	64,103.09	July 2039 . . . . .	30,175.87	February 2041 . . . . .	7,178.15
January 2038 . . . . .	61,985.62	August 2039 . . . . .	28,722.87	March 2041 . . . . .	6,210.05
February 2038 . . . . .	59,908.47	September 2039 . . . . .	27,299.43	April 2041 . . . . .	5,263.39
March 2038 . . . . .	57,870.98	October 2039 . . . . .	25,905.06	May 2041 . . . . .	4,337.80
April 2038 . . . . .	55,872.53	November 2039 . . . . .	24,539.28	June 2041 . . . . .	3,432.93
May 2038 . . . . .	53,912.49	December 2039 . . . . .	23,201.62	July 2041 . . . . .	2,545.01
June 2038 . . . . .	51,990.24	January 2040 . . . . .	21,891.62	August 2041 . . . . .	1,676.91
July 2038 . . . . .	50,105.17	February 2040 . . . . .	20,608.81	September 2041 . . . . .	828.66
August 2038 . . . . .	48,256.70	March 2040 . . . . .	19,352.75	October 2041 and thereafter . . . . .	0.00
September 2038 . . . . .	46,444.23	April 2040 . . . . .	18,122.98		
October 2038 . . . . .	44,667.18	May 2040 . . . . .	16,919.07		

### ***Aggregate Group IV Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$12,770,000.00	July 2014 . . . . .	\$ 9,514,366.53	February 2017 . . . . .	\$ 6,036,037.66
January 2012 . . . . .	12,750,071.44	August 2014 . . . . .	9,363,227.02	March 2017 . . . . .	5,960,366.71
February 2012 . . . . .	12,723,531.93	September 2014 . . . . .	9,214,998.49	April 2017 . . . . .	5,886,673.01
March 2012 . . . . .	12,690,408.57	October 2014 . . . . .	9,069,645.96	May 2017 . . . . .	5,814,931.11
April 2012 . . . . .	12,650,737.79	November 2014 . . . . .	8,927,134.83	June 2017 . . . . .	5,745,115.86
May 2012 . . . . .	12,604,565.33	December 2014 . . . . .	8,787,430.83	July 2017 . . . . .	5,677,202.36
June 2012 . . . . .	12,551,946.26	January 2015 . . . . .	8,650,500.04	August 2017 . . . . .	5,611,165.95
July 2012 . . . . .	12,492,944.89	February 2015 . . . . .	8,516,308.89	September 2017 . . . . .	5,546,982.26
August 2012 . . . . .	12,427,634.71	March 2015 . . . . .	8,384,824.15	October 2017 . . . . .	5,484,627.15
September 2012 . . . . .	12,356,098.34	April 2015 . . . . .	8,256,012.91	November 2017 . . . . .	5,424,076.74
October 2012 . . . . .	12,278,427.39	May 2015 . . . . .	8,129,842.62	December 2017 . . . . .	5,346,976.17
November 2012 . . . . .	12,194,722.40	June 2015 . . . . .	8,006,281.04	January 2018 . . . . .	5,252,862.51
December 2012 . . . . .	12,105,092.66	July 2015 . . . . .	7,885,296.26	February 2018 . . . . .	5,142,425.35
January 2013 . . . . .	12,009,656.10	August 2015 . . . . .	7,766,856.70	March 2018 . . . . .	5,016,331.93
February 2013 . . . . .	11,908,539.12	September 2015 . . . . .	7,650,931.10	April 2018 . . . . .	4,875,227.86
March 2013 . . . . .	11,801,876.39	October 2015 . . . . .	7,537,488.53	May 2018 . . . . .	4,719,737.74
April 2013 . . . . .	11,689,810.72	November 2015 . . . . .	7,426,498.34	June 2018 . . . . .	4,550,465.82
May 2013 . . . . .	11,572,492.79	December 2015 . . . . .	7,317,930.23	July 2018 . . . . .	4,367,996.64
June 2013 . . . . .	11,450,080.95	January 2016 . . . . .	7,211,754.19	August 2018 . . . . .	4,172,895.63
July 2013 . . . . .	11,322,740.97	February 2016 . . . . .	7,107,940.52	September 2018 . . . . .	3,965,709.69
August 2013 . . . . .	11,190,645.85	March 2016 . . . . .	7,006,459.83	October 2018 . . . . .	3,746,967.77
September 2013 . . . . .	11,053,975.46	April 2016 . . . . .	6,907,283.03	November 2018 . . . . .	3,517,181.43
October 2013 . . . . .	10,912,916.34	May 2016 . . . . .	6,810,381.31	December 2018 . . . . .	3,276,845.34
November 2013 . . . . .	10,767,661.39	June 2016 . . . . .	6,715,726.19	January 2019 . . . . .	3,026,437.85
December 2013 . . . . .	10,618,409.53	July 2016 . . . . .	6,623,289.44	February 2019 . . . . .	2,767,216.74
January 2014 . . . . .	10,465,365.46	August 2016 . . . . .	6,533,043.16	March 2019 . . . . .	2,505,881.98
February 2014 . . . . .	10,308,739.26	September 2016 . . . . .	6,444,959.71	April 2019 . . . . .	2,242,681.11
March 2014 . . . . .	10,148,746.10	October 2016 . . . . .	6,359,011.75	May 2019 . . . . .	1,977,850.97
April 2014 . . . . .	9,985,605.88	November 2016 . . . . .	6,275,172.21	June 2019 . . . . .	1,711,618.01
May 2014 . . . . .	9,825,520.10	December 2016 . . . . .	6,193,414.31	July 2019 . . . . .	1,444,198.70
June 2014 . . . . .	9,668,452.33	January 2017 . . . . .	6,113,711.53	August 2019 . . . . .	1,175,799.89

***Aggregate Group IV (Continued)***

<u>Distribution Date</u>		<u>Planned Balance</u>	<u>Distribution Date</u>		<u>Planned Balance</u>
September 2019 . . . .	\$	906,619.12	December 2019 . . . . .	\$	96,228.14
October 2019 . . . . .		636,844.99	January 2020 and		
November 2019 . . . . .		366,657.46	thereafter . . . . .		0.00

### ***DB Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance through		April 2022 . . . . .	\$ 541,250.32	November 2026 . . . . .	\$ 146,938.46
November 2017 . . . . .	\$1,361,595.00	May 2022 . . . . .	529,742.59	December 2026 . . . . .	143,208.50
December 2017 . . . . .	1,357,062.87	June 2022 . . . . .	518,428.80	January 2027 . . . . .	139,564.03
January 2018 . . . . .	1,347,889.94	July 2022 . . . . .	507,307.67	February 2027 . . . . .	136,003.37
February 2018 . . . . .	1,334,252.43	August 2022 . . . . .	496,377.81	March 2027 . . . . .	132,524.84
March 2018 . . . . .	1,316,605.50	September 2022 . . . . .	485,637.74	April 2027 . . . . .	129,126.81
April 2018 . . . . .	1,298,826.52	October 2022 . . . . .	475,085.92	May 2027 . . . . .	125,807.65
May 2018 . . . . .	1,280,938.26	November 2022 . . . . .	464,720.73	June 2027 . . . . .	122,565.78
June 2018 . . . . .	1,262,962.25	December 2022 . . . . .	454,540.47	July 2027 . . . . .	119,399.61
July 2018 . . . . .	1,244,918.90	January 2023 . . . . .	444,543.39	August 2027 . . . . .	116,307.61
August 2018 . . . . .	1,226,827.52	February 2023 . . . . .	434,727.69	September 2027 . . . . .	113,288.24
September 2018 . . . . .	1,208,706.33	March 2023 . . . . .	425,091.51	October 2027 . . . . .	110,340.02
October 2018 . . . . .	1,190,572.58	April 2023 . . . . .	415,632.94	November 2027 . . . . .	107,461.47
November 2018 . . . . .	1,172,442.50	May 2023 . . . . .	406,350.03	December 2027 . . . . .	104,651.13
December 2018 . . . . .	1,154,331.45	June 2023 . . . . .	397,240.80	January 2028 . . . . .	101,907.59
January 2019 . . . . .	1,136,253.85	July 2023 . . . . .	388,303.21	February 2028 . . . . .	99,229.43
February 2019 . . . . .	1,118,223.31	August 2023 . . . . .	379,535.21	March 2028 . . . . .	96,615.27
March 2019 . . . . .	1,100,252.59	September 2023 . . . . .	370,934.71	April 2028 . . . . .	94,063.77
April 2019 . . . . .	1,082,353.71	October 2023 . . . . .	362,499.62	May 2028 . . . . .	91,573.59
May 2019 . . . . .	1,064,537.91	November 2023 . . . . .	354,227.79	June 2028 . . . . .	89,143.41
June 2019 . . . . .	1,046,815.75	December 2023 . . . . .	346,117.08	July 2028 . . . . .	86,771.95
July 2019 . . . . .	1,029,197.10	January 2024 . . . . .	338,165.33	August 2028 . . . . .	84,457.94
August 2019 . . . . .	1,011,691.16	February 2024 . . . . .	330,370.35	September 2028 . . . . .	82,200.15
September 2019 . . . . .	994,306.54	March 2024 . . . . .	322,729.96	October 2028 . . . . .	79,997.34
October 2019 . . . . .	977,051.25	April 2024 . . . . .	315,241.98	November 2028 . . . . .	77,848.32
November 2019 . . . . .	959,932.72	May 2024 . . . . .	307,904.18	December 2028 . . . . .	75,751.92
December 2019 . . . . .	942,957.85	June 2024 . . . . .	300,714.38	January 2029 . . . . .	73,706.98
January 2020 . . . . .	926,133.04	July 2024 . . . . .	293,670.36	February 2029 . . . . .	71,712.35
February 2020 . . . . .	909,464.17	August 2024 . . . . .	286,769.92	March 2029 . . . . .	69,766.94
March 2020 . . . . .	892,956.67	September 2024 . . . . .	280,010.87	April 2029 . . . . .	67,869.65
April 2020 . . . . .	876,615.53	October 2024 . . . . .	273,390.99	May 2029 . . . . .	66,019.40
May 2020 . . . . .	860,445.29	November 2024 . . . . .	266,908.11	June 2029 . . . . .	64,215.15
June 2020 . . . . .	844,450.12	December 2024 . . . . .	260,560.03	July 2029 . . . . .	62,455.86
July 2020 . . . . .	828,633.78	January 2025 . . . . .	254,344.57	August 2029 . . . . .	60,740.52
August 2020 . . . . .	812,999.66	February 2025 . . . . .	248,259.59	September 2029 . . . . .	59,068.13
September 2020 . . . . .	797,550.82	March 2025 . . . . .	242,302.91	October 2029 . . . . .	57,437.73
October 2020 . . . . .	782,289.99	April 2025 . . . . .	236,472.40	November 2029 . . . . .	55,848.36
November 2020 . . . . .	767,219.56	May 2025 . . . . .	230,765.92	December 2029 . . . . .	54,299.09
December 2020 . . . . .	752,341.64	June 2025 . . . . .	225,181.38	January 2030 . . . . .	52,788.99
January 2021 . . . . .	737,658.06	July 2025 . . . . .	219,716.66	February 2030 . . . . .	51,317.17
February 2021 . . . . .	723,170.37	August 2025 . . . . .	214,369.69	March 2030 . . . . .	49,882.75
March 2021 . . . . .	708,879.87	September 2025 . . . . .	209,138.40	April 2030 . . . . .	48,484.86
April 2021 . . . . .	694,787.61	October 2025 . . . . .	204,020.76	May 2030 . . . . .	47,122.66
May 2021 . . . . .	680,894.43	November 2025 . . . . .	199,014.72	June 2030 . . . . .	45,795.32
June 2021 . . . . .	667,200.92	December 2025 . . . . .	194,118.29	July 2030 . . . . .	44,502.03
July 2021 . . . . .	653,707.52	January 2026 . . . . .	189,329.47	August 2030 . . . . .	43,241.99
August 2021 . . . . .	640,414.41	February 2026 . . . . .	184,646.31	September 2030 . . . . .	42,014.42
September 2021 . . . . .	627,321.64	March 2026 . . . . .	180,066.85	October 2030 . . . . .	40,818.57
October 2021 . . . . .	614,429.06	April 2026 . . . . .	175,589.18	November 2030 . . . . .	39,653.68
November 2021 . . . . .	601,736.37	May 2026 . . . . .	171,211.38	December 2030 . . . . .	38,519.02
December 2021 . . . . .	589,243.10	June 2026 . . . . .	166,931.58	January 2031 . . . . .	37,413.87
January 2022 . . . . .	576,948.67	July 2026 . . . . .	162,747.94	February 2031 . . . . .	36,337.55
February 2022 . . . . .	564,852.32	August 2026 . . . . .	158,658.60	March 2031 . . . . .	35,289.35
March 2022 . . . . .	552,953.20	September 2026 . . . . .	154,661.76	April 2031 . . . . .	34,268.61
		October 2026 . . . . .	150,755.63	May 2031 . . . . .	33,274.67



**DB Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2031 . . . . .	\$ 32,306.89	December 2034 . . . . .	\$ 8,540.30	June 2038 . . . . .	\$ 1,630.64
July 2031 . . . . .	31,364.63	January 2035 . . . . .	8,251.51	July 2038 . . . . .	1,554.52
August 2031 . . . . .	30,447.29	February 2035 . . . . .	7,971.16	August 2038 . . . . .	1,480.98
September 2031 . . . . .	29,554.26	March 2035 . . . . .	7,699.05	September 2038 . . . . .	1,409.94
October 2031 . . . . .	28,684.94	April 2035 . . . . .	7,434.96	October 2038 . . . . .	1,341.32
November 2031 . . . . .	27,838.77	May 2035 . . . . .	7,178.65	November 2038 . . . . .	1,275.05
December 2031 . . . . .	27,015.17	June 2035 . . . . .	6,929.94	December 2038 . . . . .	1,211.08
January 2032 . . . . .	26,213.61	July 2035 . . . . .	6,688.61	January 2039 . . . . .	1,149.31
February 2032 . . . . .	25,433.53	August 2035 . . . . .	6,454.47	February 2039 . . . . .	1,089.70
March 2032 . . . . .	24,674.41	September 2035 . . . . .	6,227.31	March 2039 . . . . .	1,032.17
April 2032 . . . . .	23,935.73	October 2035 . . . . .	6,006.96	April 2039 . . . . .	976.67
May 2032 . . . . .	23,216.99	November 2035 . . . . .	5,793.23	May 2039 . . . . .	923.13
June 2032 . . . . .	22,517.70	December 2035 . . . . .	5,585.93	June 2039 . . . . .	871.50
July 2032 . . . . .	21,837.38	January 2036 . . . . .	5,384.90	July 2039 . . . . .	821.71
August 2032 . . . . .	21,175.54	February 2036 . . . . .	5,189.96	August 2039 . . . . .	773.71
September 2032 . . . . .	20,531.74	March 2036 . . . . .	5,000.94	September 2039 . . . . .	727.45
October 2032 . . . . .	19,905.52	April 2036 . . . . .	4,817.69	October 2039 . . . . .	682.87
November 2032 . . . . .	19,296.45	May 2036 . . . . .	4,640.04	November 2039 . . . . .	639.92
December 2032 . . . . .	18,704.08	June 2036 . . . . .	4,467.84	December 2039 . . . . .	598.55
January 2033 . . . . .	18,128.01	July 2036 . . . . .	4,300.94	January 2040 . . . . .	558.72
February 2033 . . . . .	17,567.82	August 2036 . . . . .	4,139.19	February 2040 . . . . .	520.37
March 2033 . . . . .	17,023.10	September 2036 . . . . .	3,982.45	March 2040 . . . . .	483.46
April 2033 . . . . .	16,493.48	October 2036 . . . . .	3,830.59	April 2040 . . . . .	447.95
May 2033 . . . . .	15,978.56	November 2036 . . . . .	3,683.46	May 2040 . . . . .	413.79
June 2033 . . . . .	15,477.98	December 2036 . . . . .	3,540.93	June 2040 . . . . .	380.93
July 2033 . . . . .	14,991.36	January 2037 . . . . .	3,402.88	July 2040 . . . . .	349.35
August 2033 . . . . .	14,518.35	February 2037 . . . . .	3,269.17	August 2040 . . . . .	318.99
September 2033 . . . . .	14,058.60	March 2037 . . . . .	3,139.69	September 2040 . . . . .	289.83
October 2033 . . . . .	13,611.77	April 2037 . . . . .	3,014.32	October 2040 . . . . .	261.81
November 2033 . . . . .	13,177.53	May 2037 . . . . .	2,892.95	November 2040 . . . . .	234.92
December 2033 . . . . .	12,755.55	June 2037 . . . . .	2,775.45	December 2040 . . . . .	209.10
January 2034 . . . . .	12,345.52	July 2037 . . . . .	2,661.71	January 2041 . . . . .	184.32
February 2034 . . . . .	11,947.13	August 2037 . . . . .	2,551.64	February 2041 . . . . .	160.56
March 2034 . . . . .	11,560.07	September 2037 . . . . .	2,445.13	March 2041 . . . . .	137.78
April 2034 . . . . .	11,184.06	October 2037 . . . . .	2,342.07	April 2041 . . . . .	115.94
May 2034 . . . . .	10,818.80	November 2037 . . . . .	2,242.37	May 2041 . . . . .	95.03
June 2034 . . . . .	10,464.01	December 2037 . . . . .	2,145.92	June 2041 . . . . .	74.99
July 2034 . . . . .	10,119.42	January 2038 . . . . .	2,052.65	July 2041 . . . . .	48.18
August 2034 . . . . .	9,784.76	February 2038 . . . . .	1,962.45	August 2041 . . . . .	21.76
September 2034 . . . . .	9,459.77	March 2038 . . . . .	1,875.23	September 2041 and thereafter . . . . .	0.00
October 2034 . . . . .	9,144.19	April 2038 . . . . .	1,790.91		
November 2034 . . . . .	8,837.79	May 2038 . . . . .	1,709.41		

**DA Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$1,124,746.00	August 2012 . . . . .	\$1,073,974.58	April 2013 . . . . .	\$ 964,486.26
January 2012 . . . . .	1,121,790.59	September 2012 . . . . .	1,063,364.39	May 2013 . . . . .	947,063.78
February 2012 . . . . .	1,117,854.94	October 2012 . . . . .	1,051,843.25	June 2013 . . . . .	928,880.36
March 2012 . . . . .	1,112,943.08	November 2012 . . . . .	1,039,425.68	July 2013 . . . . .	909,959.88
April 2012 . . . . .	1,107,060.35	December 2012 . . . . .	1,026,127.45	August 2013 . . . . .	890,327.24
May 2012 . . . . .	1,100,213.46	January 2013 . . . . .	1,011,965.59	September 2013 . . . . .	870,008.35
June 2012 . . . . .	1,092,410.42	February 2013 . . . . .	996,958.30	October 2013 . . . . .	849,030.06
July 2012 . . . . .	1,083,660.58	March 2013 . . . . .	981,125.00	November 2013 . . . . .	827,420.16

**DA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2013 . . . . .	\$ 805,207.31	June 2015 . . . . .	\$ 414,430.48	December 2016 . . . . .	\$ 139,546.36
January 2014 . . . . .	782,420.98	July 2015 . . . . .	396,206.68	January 2017 . . . . .	127,345.31
February 2014 . . . . .	759,091.46	August 2015 . . . . .	378,352.61	February 2017 . . . . .	115,441.83
March 2014 . . . . .	735,249.77	September 2015 . . . . .	360,863.92	March 2017 . . . . .	103,832.29
April 2014 . . . . .	710,927.61	October 2015 . . . . .	343,736.31	April 2017 . . . . .	92,513.07
May 2014 . . . . .	687,045.83	November 2015 . . . . .	326,965.50	May 2017 . . . . .	81,480.60
June 2014 . . . . .	663,599.38	December 2015 . . . . .	310,547.27	June 2017 . . . . .	70,731.34
July 2014 . . . . .	640,583.29	January 2016 . . . . .	294,477.43	July 2017 . . . . .	60,261.80
August 2014 . . . . .	617,992.62	February 2016 . . . . .	278,751.84	August 2017 . . . . .	50,068.50
September 2014 . . . . .	595,822.47	March 2016 . . . . .	263,366.40	September 2017 . . . . .	40,148.00
October 2014 . . . . .	574,067.99	April 2016 . . . . .	248,317.03	October 2017 . . . . .	30,496.92
November 2014 . . . . .	552,724.40	May 2016 . . . . .	233,599.73	November 2017 . . . . .	21,111.88
December 2014 . . . . .	531,786.93	June 2016 . . . . .	219,210.49	December 2017 . . . . .	11,989.57
January 2015 . . . . .	511,250.89	July 2016 . . . . .	205,145.38	January 2018 . . . . .	3,852.97
February 2015 . . . . .	491,111.61	August 2016 . . . . .	191,400.49	February 2018 and thereafter . . . . .	0.00
March 2015 . . . . .	471,364.48	September 2016 . . . . .	177,971.96		
April 2015 . . . . .	452,004.92	October 2016 . . . . .	164,855.95		
May 2015 . . . . .	433,028.42	November 2016 . . . . .	152,048.66		

**Aggregate Group V Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$67,412,000.00	August 2014 . . . . .	\$49,095,261.97	April 2017 . . . . .	\$33,296,071.12
January 2012 . . . . .	66,949,222.59	September 2014 . . . . .	48,548,544.58	May 2017 . . . . .	32,855,050.38
February 2012 . . . . .	66,469,976.91	October 2014 . . . . .	48,005,467.16	June 2017 . . . . .	32,416,997.18
March 2012 . . . . .	65,974,510.75	November 2014 . . . . .	47,466,006.60	July 2017 . . . . .	31,981,892.60
April 2012 . . . . .	65,463,081.69	December 2014 . . . . .	46,930,139.92	August 2017 . . . . .	31,549,717.84
May 2012 . . . . .	64,935,956.85	January 2015 . . . . .	46,397,844.27	September 2017 . . . . .	31,120,454.22
June 2012 . . . . .	64,393,412.66	February 2015 . . . . .	45,869,096.98	October 2017 . . . . .	30,694,083.20
July 2012 . . . . .	63,835,734.65	March 2015 . . . . .	45,343,875.48	November 2017 . . . . .	30,270,586.31
August 2012 . . . . .	63,263,217.18	April 2015 . . . . .	44,822,157.38	December 2017 . . . . .	29,849,945.24
September 2012 . . . . .	62,676,163.18	May 2015 . . . . .	44,303,920.41	January 2018 . . . . .	29,432,141.77
October 2012 . . . . .	62,074,883.89	June 2015 . . . . .	43,789,142.43	February 2018 . . . . .	29,017,157.81
November 2012 . . . . .	61,459,698.57	July 2015 . . . . .	43,277,801.46	March 2018 . . . . .	28,604,975.35
December 2012 . . . . .	60,830,934.24	August 2015 . . . . .	42,769,875.63	April 2018 . . . . .	28,195,576.54
January 2013 . . . . .	60,206,330.54	September 2015 . . . . .	42,265,343.25	May 2018 . . . . .	27,788,943.61
February 2013 . . . . .	59,585,861.09	October 2015 . . . . .	41,764,182.72	June 2018 . . . . .	27,385,058.90
March 2013 . . . . .	58,969,499.67	November 2015 . . . . .	41,266,372.61	July 2018 . . . . .	26,983,904.89
April 2013 . . . . .	58,357,220.24	December 2015 . . . . .	40,771,891.60	August 2018 . . . . .	26,585,464.14
May 2013 . . . . .	57,748,996.90	January 2016 . . . . .	40,280,718.51	September 2018 . . . . .	26,189,719.32
June 2013 . . . . .	57,144,803.93	February 2016 . . . . .	39,792,832.30	October 2018 . . . . .	25,796,653.23
July 2013 . . . . .	56,544,615.78	March 2016 . . . . .	39,308,212.05	November 2018 . . . . .	25,406,248.77
August 2013 . . . . .	55,948,407.02	April 2016 . . . . .	38,826,836.99	December 2018 . . . . .	25,018,488.93
September 2013 . . . . .	55,356,152.42	May 2016 . . . . .	38,348,686.46	January 2019 . . . . .	24,633,356.83
October 2013 . . . . .	54,767,826.89	June 2016 . . . . .	37,873,739.95	February 2019 . . . . .	24,250,835.69
November 2013 . . . . .	54,183,405.50	July 2016 . . . . .	37,401,977.04	March 2019 . . . . .	23,870,908.81
December 2013 . . . . .	53,602,863.47	August 2016 . . . . .	36,933,377.49	April 2019 . . . . .	23,495,172.64
January 2014 . . . . .	53,026,176.19	September 2016 . . . . .	36,467,921.14	May 2019 . . . . .	23,125,005.11
February 2014 . . . . .	52,453,319.17	October 2016 . . . . .	36,005,587.99	June 2019 . . . . .	22,760,326.48
March 2014 . . . . .	51,884,268.13	November 2016 . . . . .	35,546,358.15	July 2019 . . . . .	22,401,058.12
April 2014 . . . . .	51,318,998.88	December 2016 . . . . .	35,090,211.85	August 2019 . . . . .	22,047,122.48
May 2014 . . . . .	50,757,487.43	January 2017 . . . . .	34,637,129.45	September 2019 . . . . .	21,698,443.14
June 2014 . . . . .	50,199,709.91	February 2017 . . . . .	34,187,091.44	October 2019 . . . . .	21,354,944.73
July 2014 . . . . .	49,645,642.61	March 2017 . . . . .	33,740,078.42	November 2019 . . . . .	21,016,552.92



**Aggregate Group V (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2019 . . . . .	\$20,683,194.45	July 2024 . . . . .	\$ 8,334,330.62	February 2029 . . . . .	\$ 3,073,850.18
January 2020 . . . . .	20,354,797.09	August 2024 . . . . .	8,192,398.03	March 2029 . . . . .	3,014,775.33
February 2020 . . . . .	20,031,289.60	September 2024 . . . .	8,052,655.43	April 2029 . . . . .	2,956,661.99
March 2020 . . . . .	19,712,601.76	October 2024 . . . . .	7,915,070.69	May 2029 . . . . .	2,899,495.66
April 2020 . . . . .	19,398,664.33	November 2024 . . . . .	7,779,612.18	June 2029 . . . . .	2,843,262.03
May 2020 . . . . .	19,089,409.05	December 2024 . . . . .	7,646,248.69	July 2029 . . . . .	2,787,947.01
June 2020 . . . . .	18,784,768.62	January 2025 . . . . .	7,514,949.49	August 2029 . . . . .	2,733,536.74
July 2020 . . . . .	18,484,676.66	February 2025 . . . . .	7,385,684.26	September 2029 . . . .	2,680,017.51
August 2020 . . . . .	18,189,067.75	March 2025 . . . . .	7,258,423.11	October 2029 . . . . .	2,627,375.86
September 2020 . . . .	17,897,877.39	April 2025 . . . . .	7,133,136.58	November 2029 . . . . .	2,575,598.48
October 2020 . . . . .	17,611,041.98	May 2025 . . . . .	7,009,795.65	December 2029 . . . . .	2,524,672.28
November 2020 . . . . .	17,328,498.80	June 2025 . . . . .	6,888,371.69	January 2030 . . . . .	2,474,584.36
December 2020 . . . . .	17,050,186.05	July 2025 . . . . .	6,768,836.49	February 2030 . . . . .	2,425,321.99
January 2021 . . . . .	16,776,042.76	August 2025 . . . . .	6,651,162.23	March 2030 . . . . .	2,376,872.65
February 2021 . . . . .	16,506,008.84	September 2025 . . . .	6,535,321.50	April 2030 . . . . .	2,329,223.97
March 2021 . . . . .	16,240,025.04	October 2025 . . . . .	6,421,287.27	May 2030 . . . . .	2,282,363.79
April 2021 . . . . .	15,978,032.94	November 2025 . . . . .	6,309,032.92	June 2030 . . . . .	2,236,280.12
May 2021 . . . . .	15,719,974.97	December 2025 . . . . .	6,198,532.17	July 2030 . . . . .	2,190,961.12
June 2021 . . . . .	15,465,794.33	January 2026 . . . . .	6,089,759.14	August 2030 . . . . .	2,146,395.15
July 2021 . . . . .	15,215,435.04	February 2026 . . . . .	5,982,688.33	September 2030 . . . .	2,102,570.73
August 2021 . . . . .	14,968,841.92	March 2026 . . . . .	5,877,294.59	October 2030 . . . . .	2,059,476.55
September 2021 . . . .	14,725,960.56	April 2026 . . . . .	5,773,553.12	November 2030 . . . . .	2,017,101.46
October 2021 . . . . .	14,486,737.30	May 2026 . . . . .	5,671,439.50	December 2030 . . . . .	1,975,434.48
November 2021 . . . . .	14,251,119.25	June 2026 . . . . .	5,570,929.63	January 2031 . . . . .	1,934,464.77
December 2021 . . . . .	14,019,054.29	July 2026 . . . . .	5,471,999.78	February 2031 . . . . .	1,894,181.67
January 2022 . . . . .	13,790,490.99	August 2026 . . . . .	5,374,626.54	March 2031 . . . . .	1,854,574.67
February 2022 . . . . .	13,565,378.67	September 2026 . . . .	5,278,786.85	April 2031 . . . . .	1,815,633.41
March 2022 . . . . .	13,343,667.38	October 2026 . . . . .	5,184,457.98	May 2031 . . . . .	1,777,347.69
April 2022 . . . . .	13,125,307.85	November 2026 . . . . .	5,091,617.52	June 2031 . . . . .	1,739,707.44
May 2022 . . . . .	12,910,251.51	December 2026 . . . . .	5,000,243.37	July 2031 . . . . .	1,702,702.76
June 2022 . . . . .	12,698,450.49	January 2027 . . . . .	4,910,313.76	August 2031 . . . . .	1,666,323.87
July 2022 . . . . .	12,489,857.58	February 2027 . . . . .	4,821,807.24	September 2031 . . . .	1,630,561.15
August 2022 . . . . .	12,284,426.25	March 2027 . . . . .	4,734,702.65	October 2031 . . . . .	1,595,405.13
September 2022 . . . .	12,082,110.62	April 2027 . . . . .	4,648,979.15	November 2031 . . . . .	1,560,846.46
October 2022 . . . . .	11,882,865.47	May 2027 . . . . .	4,564,616.18	December 2031 . . . . .	1,526,875.92
November 2022 . . . . .	11,686,646.20	June 2027 . . . . .	4,481,593.49	January 2032 . . . . .	1,493,484.46
December 2022 . . . . .	11,493,408.85	July 2027 . . . . .	4,399,891.12	February 2032 . . . . .	1,460,663.12
January 2023 . . . . .	11,303,110.09	August 2027 . . . . .	4,319,489.39	March 2032 . . . . .	1,428,403.11
February 2023 . . . . .	11,115,707.19	September 2027 . . . .	4,240,368.90	April 2032 . . . . .	1,396,695.73
March 2023 . . . . .	10,931,158.04	October 2027 . . . . .	4,162,510.54	May 2032 . . . . .	1,365,532.45
April 2023 . . . . .	10,749,421.12	November 2027 . . . . .	4,085,895.48	June 2032 . . . . .	1,334,904.83
May 2023 . . . . .	10,570,455.49	December 2027 . . . . .	4,010,505.13	July 2032 . . . . .	1,304,804.58
June 2023 . . . . .	10,394,220.79	January 2028 . . . . .	3,936,321.20	August 2032 . . . . .	1,275,223.50
July 2023 . . . . .	10,220,677.25	February 2028 . . . . .	3,863,325.65	September 2032 . . . .	1,246,153.55
August 2023 . . . . .	10,049,785.64	March 2028 . . . . .	3,791,500.70	October 2032 . . . . .	1,217,586.78
September 2023 . . . .	9,881,507.31	April 2028 . . . . .	3,720,828.82	November 2032 . . . . .	1,189,515.37
October 2023 . . . . .	9,715,804.14	May 2028 . . . . .	3,651,292.75	December 2032 . . . . .	1,161,931.60
November 2023 . . . . .	9,552,638.55	June 2028 . . . . .	3,582,875.47	January 2033 . . . . .	1,134,827.88
December 2023 . . . . .	9,391,973.51	July 2028 . . . . .	3,515,560.19	February 2033 . . . . .	1,108,196.74
January 2024 . . . . .	9,233,772.50	August 2028 . . . . .	3,449,330.38	March 2033 . . . . .	1,082,030.78
February 2024 . . . . .	9,077,999.52	September 2028 . . . .	3,384,169.75	April 2033 . . . . .	1,056,322.75
March 2024 . . . . .	8,924,619.09	October 2028 . . . . .	3,320,062.24	May 2033 . . . . .	1,031,065.50
April 2024 . . . . .	8,773,596.22	November 2028 . . . . .	3,256,992.01	June 2033 . . . . .	1,006,251.97
May 2024 . . . . .	8,624,896.44	December 2028 . . . . .	3,194,943.47	July 2033 . . . . .	981,875.20
June 2024 . . . . .	8,478,485.74	January 2029 . . . . .	3,133,901.25	August 2033 . . . . .	957,928.37

### Aggregate Group V (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
September 2033 . . . .	\$ 934,404.71	November 2035 . . . .	\$ 451,443.23	January 2038 . . . . .	\$ 156,634.32
October 2033 . . . . .	911,297.60	December 2035 . . . .	437,129.23	February 2038 . . . . .	148,081.71
November 2033 . . . . .	888,600.48	January 2036 . . . . .	423,085.32	March 2038 . . . . .	139,704.78
December 2033 . . . . .	866,306.90	February 2036 . . . . .	409,307.13	April 2038 . . . . .	131,500.60
January 2034 . . . . .	844,410.52	March 2036 . . . . .	395,790.37	May 2038 . . . . .	123,466.27
February 2034 . . . . .	822,905.06	April 2036 . . . . .	382,530.81	June 2038 . . . . .	115,598.96
March 2034 . . . . .	801,784.38	May 2036 . . . . .	369,524.27	July 2038 . . . . .	107,895.85
April 2034 . . . . .	781,042.38	June 2036 . . . . .	356,766.64	August 2038 . . . . .	100,354.20
May 2034 . . . . .	760,673.09	July 2036 . . . . .	344,253.89	September 2038 . . . .	92,971.28
June 2034 . . . . .	740,670.61	August 2036 . . . . .	331,982.04	October 2038 . . . . .	85,744.42
July 2034 . . . . .	721,029.14	September 2036 . . . .	319,947.14	November 2038 . . . . .	78,670.98
August 2034 . . . . .	701,742.94	October 2036 . . . . .	308,145.35	December 2038 . . . . .	71,748.38
September 2034 . . . .	682,806.39	November 2036 . . . . .	296,572.85	January 2039 . . . . .	64,974.06
October 2034 . . . . .	664,213.93	December 2036 . . . . .	285,225.90	February 2039 . . . . .	58,345.51
November 2034 . . . . .	645,960.09	January 2037 . . . . .	274,100.80	March 2039 . . . . .	51,860.25
December 2034 . . . . .	628,039.48	February 2037 . . . . .	263,193.93	April 2039 . . . . .	45,515.84
January 2035 . . . . .	610,446.80	March 2037 . . . . .	252,501.69	May 2039 . . . . .	39,309.88
February 2035 . . . . .	593,176.82	April 2037 . . . . .	242,020.56	June 2039 . . . . .	33,240.02
March 2035 . . . . .	576,224.38	May 2037 . . . . .	231,747.06	July 2039 . . . . .	27,303.92
April 2035 . . . . .	559,584.41	June 2037 . . . . .	221,677.79	August 2039 . . . . .	21,499.30
May 2035 . . . . .	543,251.91	July 2037 . . . . .	211,809.36	September 2039 . . . .	15,823.89
June 2035 . . . . .	527,221.96	August 2037 . . . . .	202,138.47	October 2039 . . . . .	10,275.49
July 2035 . . . . .	511,489.71	September 2037 . . . .	192,661.83	November 2039 . . . . .	4,851.91
August 2035 . . . . .	496,050.38	October 2037 . . . . .	183,376.25	December 2039 and thereafter . . . . .	0.00
September 2035 . . . .	480,899.27	November 2037 . . . . .	174,278.54		
October 2035 . . . . .	466,031.74	December 2037 . . . . .	165,365.59		

### SJ Class Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$1,419,442.00	December 2013 . . . . .	\$ 776,319.40	December 2015 . . . . .	\$ 320,102.27
January 2012 . . . . .	1,397,570.97	January 2014 . . . . .	752,406.08	January 2016 . . . . .	305,934.44
February 2012 . . . . .	1,374,753.23	February 2014 . . . . .	728,957.23	February 2016 . . . . .	292,114.05
March 2012 . . . . .	1,351,018.14	March 2014 . . . . .	705,967.37	March 2016 . . . . .	278,636.84
April 2012 . . . . .	1,326,396.37	April 2014 . . . . .	683,431.12	April 2016 . . . . .	265,498.54
May 2012 . . . . .	1,300,919.82	May 2014 . . . . .	661,343.13	May 2016 . . . . .	252,694.95
June 2012 . . . . .	1,274,621.59	June 2014 . . . . .	639,698.10	June 2016 . . . . .	240,221.92
July 2012 . . . . .	1,247,535.93	July 2014 . . . . .	618,490.79	July 2016 . . . . .	228,075.32
August 2012 . . . . .	1,219,698.17	August 2014 . . . . .	597,716.01	August 2016 . . . . .	216,251.08
September 2012 . . . . .	1,191,144.67	September 2014 . . . . .	577,368.62	September 2016 . . . . .	204,745.16
October 2012 . . . . .	1,161,912.78	October 2014 . . . . .	557,443.53	October 2016 . . . . .	193,553.55
November 2012 . . . . .	1,132,040.78	November 2014 . . . . .	537,935.71	November 2016 . . . . .	182,672.31
December 2012 . . . . .	1,101,567.80	December 2014 . . . . .	518,840.17	December 2016 . . . . .	172,097.53
January 2013 . . . . .	1,071,635.31	January 2015 . . . . .	500,151.97	January 2017 . . . . .	161,825.32
February 2013 . . . . .	1,042,237.10	February 2015 . . . . .	481,866.22	February 2017 . . . . .	151,851.84
March 2013 . . . . .	1,013,367.04	March 2015 . . . . .	463,978.09	March 2017 . . . . .	142,173.31
April 2013 . . . . .	985,019.05	April 2015 . . . . .	446,482.77	April 2017 . . . . .	132,785.96
May 2013 . . . . .	957,187.10	May 2015 . . . . .	429,375.53	May 2017 . . . . .	123,686.08
June 2013 . . . . .	929,865.25	June 2015 . . . . .	412,651.67	June 2017 . . . . .	114,869.97
July 2013 . . . . .	903,047.57	July 2015 . . . . .	396,306.53	July 2017 . . . . .	106,333.99
August 2013 . . . . .	876,728.24	August 2015 . . . . .	380,335.53	August 2017 . . . . .	98,074.54
September 2013 . . . . .	850,901.45	September 2015 . . . . .	364,734.09	September 2017 . . . . .	90,088.05
October 2013 . . . . .	825,561.49	October 2015 . . . . .	349,497.70	October 2017 . . . . .	82,370.98
November 2013 . . . . .	800,702.68	November 2015 . . . . .	334,621.90	November 2017 . . . . .	74,919.83

***SJ Class Planned (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2017 . . . . .	\$ 67,731.14	June 2018 . . . . .	\$ 29,921.22	December 2018 . . . . .	\$ 3,463.67
January 2018 . . . . .	60,801.48	July 2018 . . . . .	24,475.76	January 2019 . . . . .	1,513.68
February 2018 . . . . .	54,127.47	August 2018 . . . . .	19,266.31	February 2019 . . . . .	364.65
March 2018 . . . . .	47,705.74	September 2018 . . . . .	14,289.72	March 2019 and thereafter . . . . .	0.00
April 2018 . . . . .	41,532.98	October 2018 . . . . .	9,834.37		
May 2018 . . . . .	35,605.89	November 2018 . . . . .	6,231.51		

***QA Class Planned Balances***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$28,358,000.00	August 2015 . . . . .	\$14,004,753.52	April 2019 . . . . .	\$ 4,336,646.09
January 2012 . . . . .	27,973,733.84	September 2015 . . . . .	13,732,767.60	May 2019 . . . . .	4,205,493.20
February 2012 . . . . .	27,592,454.76	October 2015 . . . . .	13,462,910.91	June 2019 . . . . .	4,077,971.66
March 2012 . . . . .	27,214,139.58	November 2015 . . . . .	13,195,166.76	July 2019 . . . . .	3,953,982.54
April 2012 . . . . .	26,838,765.31	December 2015 . . . . .	12,928,931.33	August 2019 . . . . .	3,833,429.57
May 2012 . . . . .	26,466,322.81	January 2016 . . . . .	12,663,134.45	September 2019 . . . . .	3,716,219.07
June 2012 . . . . .	26,096,789.17	February 2016 . . . . .	12,399,153.52	October 2019 . . . . .	3,602,259.89
July 2012 . . . . .	25,730,141.72	March 2016 . . . . .	12,137,245.70	November 2019 . . . . .	3,491,454.09
August 2012 . . . . .	25,366,364.54	April 2016 . . . . .	11,877,293.27	December 2019 . . . . .	3,383,725.04
September 2012 . . . . .	25,005,435.15	May 2016 . . . . .	11,619,382.66	January 2020 . . . . .	3,278,988.77
October 2012 . . . . .	24,647,331.28	June 2016 . . . . .	11,363,072.82	February 2020 . . . . .	3,177,159.13
November 2012 . . . . .	24,292,030.79	July 2016 . . . . .	11,108,777.44	March 2020 . . . . .	3,078,161.23
December 2012 . . . . .	23,939,511.74	August 2016 . . . . .	10,856,480.70	April 2020 . . . . .	2,981,917.66
January 2013 . . . . .	23,589,752.36	September 2016 . . . . .	10,604,179.33	May 2020 . . . . .	2,888,353.14
February 2013 . . . . .	23,242,731.05	October 2016 . . . . .	10,352,264.11	June 2020 . . . . .	2,797,394.39
March 2013 . . . . .	22,898,426.36	November 2016 . . . . .	10,101,546.17	July 2020 . . . . .	2,708,970.14
April 2013 . . . . .	22,556,817.04	December 2016 . . . . .	9,848,718.47	August 2020 . . . . .	2,623,011.02
May 2013 . . . . .	22,217,881.97	January 2017 . . . . .	9,596,049.79	September 2020 . . . . .	2,539,449.55
June 2013 . . . . .	21,881,600.24	February 2017 . . . . .	9,339,746.06	October 2020 . . . . .	2,458,220.05
July 2013 . . . . .	21,547,951.05	March 2017 . . . . .	9,082,932.61	November 2020 . . . . .	2,379,258.65
August 2013 . . . . .	21,216,913.82	April 2017 . . . . .	8,830,329.10	December 2020 . . . . .	2,302,503.18
September 2013 . . . . .	20,888,468.08	May 2017 . . . . .	8,584,471.10	January 2021 . . . . .	2,227,893.17
October 2013 . . . . .	20,562,593.55	June 2017 . . . . .	8,344,100.22	February 2021 . . . . .	2,155,369.75
November 2013 . . . . .	20,239,270.11	July 2017 . . . . .	8,107,686.01	March 2021 . . . . .	2,084,875.70
December 2013 . . . . .	19,918,477.77	August 2017 . . . . .	7,876,187.08	April 2021 . . . . .	2,016,355.30
January 2014 . . . . .	19,600,196.74	September 2017 . . . . .	7,650,452.44	May 2021 . . . . .	1,949,754.35
February 2014 . . . . .	19,284,407.34	October 2017 . . . . .	7,430,859.05	June 2021 . . . . .	1,885,020.14
March 2014 . . . . .	18,971,090.08	November 2017 . . . . .	7,217,241.74	July 2021 . . . . .	1,822,101.35
April 2014 . . . . .	18,660,225.59	December 2017 . . . . .	7,009,362.29	August 2021 . . . . .	1,760,948.10
May 2014 . . . . .	18,351,794.68	January 2018 . . . . .	6,807,145.27	September 2021 . . . . .	1,701,511.81
June 2014 . . . . .	18,045,778.30	February 2018 . . . . .	6,610,108.63	October 2021 . . . . .	1,643,745.25
July 2014 . . . . .	17,742,157.55	March 2018 . . . . .	6,418,448.98	November 2021 . . . . .	1,587,602.46
August 2014 . . . . .	17,440,913.66	April 2018 . . . . .	6,232,021.38	December 2021 . . . . .	1,533,038.72
September 2014 . . . . .	17,142,028.04	May 2018 . . . . .	6,048,834.62	January 2022 . . . . .	1,480,010.55
October 2014 . . . . .	16,845,482.22	June 2018 . . . . .	5,870,688.12	February 2022 . . . . .	1,428,475.63
November 2014 . . . . .	16,551,257.89	July 2018 . . . . .	5,697,445.17	March 2022 . . . . .	1,378,392.77
December 2014 . . . . .	16,259,336.86	August 2018 . . . . .	5,528,934.66	April 2022 . . . . .	1,329,721.94
January 2015 . . . . .	15,969,701.12	September 2018 . . . . .	5,365,067.01	May 2022 . . . . .	1,282,424.17
February 2015 . . . . .	15,682,332.77	October 2018 . . . . .	5,205,716.18	June 2022 . . . . .	1,236,461.57
March 2015 . . . . .	15,397,214.06	November 2018 . . . . .	5,050,539.07	July 2022 . . . . .	1,191,797.24
April 2015 . . . . .	15,114,327.38	December 2018 . . . . .	4,899,647.05	August 2022 . . . . .	1,148,395.33
May 2015 . . . . .	14,833,655.25	January 2019 . . . . .	4,752,923.62	September 2022 . . . . .	1,106,220.94
June 2015 . . . . .	14,555,180.34	February 2019 . . . . .	4,610,255.37	October 2022 . . . . .	1,065,240.13
July 2015 . . . . .	14,278,885.46	March 2019 . . . . .	4,471,531.99	November 2022 . . . . .	1,025,419.87

**QA Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
December 2022 . . . . .	\$ 986,728.04	June 2024 . . . . .	\$ 451,406.94	December 2025 . . . . .	\$ 134,595.32
January 2023 . . . . .	949,133.39	July 2024 . . . . .	429,086.70	January 2026 . . . . .	121,445.72
February 2023 . . . . .	912,605.53	August 2024 . . . . .	407,408.29	February 2026 . . . . .	108,680.34
March 2023 . . . . .	877,114.90	September 2024 . . . . .	386,353.78	March 2026 . . . . .	96,288.32
April 2023 . . . . .	842,632.72	October 2024 . . . . .	365,905.69	April 2026 . . . . .	84,259.10
May 2023 . . . . .	809,131.03	November 2024 . . . . .	346,047.05	May 2026 . . . . .	72,582.42
June 2023 . . . . .	776,582.61	December 2024 . . . . .	326,761.35	June 2026 . . . . .	61,248.29
July 2023 . . . . .	744,960.98	January 2025 . . . . .	308,032.53	July 2026 . . . . .	50,247.00
August 2023 . . . . .	714,240.40	February 2025 . . . . .	289,844.97	August 2026 . . . . .	39,569.11
September 2023 . . . . .	684,395.83	March 2025 . . . . .	272,183.48	September 2026 . . . . .	29,205.45
October 2023 . . . . .	655,402.90	April 2025 . . . . .	255,033.29	October 2026 . . . . .	22,420.84
November 2023 . . . . .	627,237.92	May 2025 . . . . .	238,380.04	November 2026 . . . . .	17,657.26
December 2023 . . . . .	599,877.85	June 2025 . . . . .	222,209.76	December 2026 . . . . .	13,034.15
January 2024 . . . . .	573,300.25	July 2025 . . . . .	206,508.86	January 2027 . . . . .	8,547.52
February 2024 . . . . .	547,483.33	August 2025 . . . . .	191,264.14	February 2027 . . . . .	4,193.49
March 2024 . . . . .	522,405.89	September 2025 . . . . .	176,462.74	March 2027 and thereafter . . . . .	0.00
April 2024 . . . . .	498,047.30	October 2025 . . . . .	162,092.18		
May 2024 . . . . .	474,387.48	November 2025 . . . . .	148,140.31		

**KD Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$3,838,000.00	October 2013 . . . . .	\$1,863,049.65	August 2015 . . . . .	\$ 594,666.63
January 2012 . . . . .	3,729,648.17	November 2013 . . . . .	1,791,701.21	September 2015 . . . . .	550,523.30
February 2012 . . . . .	3,623,225.62	December 2013 . . . . .	1,721,782.52	October 2015 . . . . .	507,423.36
March 2012 . . . . .	3,518,706.51	January 2014 . . . . .	1,653,273.63	November 2015 . . . . .	465,351.65
April 2012 . . . . .	3,416,065.38	February 2014 . . . . .	1,586,154.87	December 2015 . . . . .	424,352.74
May 2012 . . . . .	3,315,280.91	March 2014 . . . . .	1,520,406.78	January 2016 . . . . .	384,524.30
June 2012 . . . . .	3,216,328.10	April 2014 . . . . .	1,456,010.14	February 2016 . . . . .	345,714.65
July 2012 . . . . .	3,119,182.15	May 2014 . . . . .	1,392,945.98	March 2016 . . . . .	307,881.47
August 2012 . . . . .	3,023,820.48	June 2014 . . . . .	1,331,195.56	April 2016 . . . . .	271,021.45
September 2012 . . . . .	2,930,218.87	July 2014 . . . . .	1,270,740.34	May 2016 . . . . .	235,109.54
October 2012 . . . . .	2,838,353.32	August 2014 . . . . .	1,211,562.08	June 2016 . . . . .	200,179.84
November 2012 . . . . .	2,748,200.22	September 2014 . . . . .	1,153,642.67	July 2016 . . . . .	166,171.47
December 2012 . . . . .	2,659,736.17	October 2014 . . . . .	1,096,964.30	August 2016 . . . . .	133,070.70
January 2013 . . . . .	2,572,938.08	November 2014 . . . . .	1,041,509.34	September 2016 . . . . .	101,100.92
February 2013 . . . . .	2,487,783.14	December 2014 . . . . .	987,260.40	October 2016 . . . . .	70,211.22
March 2013 . . . . .	2,404,248.82	January 2015 . . . . .	934,200.28	November 2016 . . . . .	41,088.39
April 2013 . . . . .	2,322,312.85	February 2015 . . . . .	882,312.00	December 2016 . . . . .	20,011.20
May 2013 . . . . .	2,241,953.26	March 2015 . . . . .	831,578.80	January 2017 . . . . .	5,340.23
June 2013 . . . . .	2,163,148.30	April 2015 . . . . .	781,984.12	February 2017 and thereafter . . . . .	0.00
July 2013 . . . . .	2,085,876.54	May 2015 . . . . .	733,511.62		
August 2013 . . . . .	2,010,116.76	June 2015 . . . . .	686,145.14		
September 2013 . . . . .	1,935,848.02	July 2015 . . . . .	639,868.72		

**KE Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$4,888,000.00	June 2012 . . . . .	\$3,939,485.87	December 2012 . . . . .	\$3,120,603.97
January 2012 . . . . .	4,720,319.04	July 2012 . . . . .	3,794,373.57	January 2013 . . . . .	2,995,778.13
February 2012 . . . . .	4,556,566.34	August 2012 . . . . .	3,652,797.69	February 2013 . . . . .	2,874,122.76
March 2012 . . . . .	4,396,672.58	September 2012 . . . . .	3,514,694.74	March 2013 . . . . .	2,755,580.26
April 2012 . . . . .	4,240,569.47	October 2012 . . . . .	3,380,002.29	April 2013 . . . . .	2,640,093.95
May 2012 . . . . .	4,088,196.05	November 2012 . . . . .	3,248,658.86	May 2013 . . . . .	2,527,608.02

***KE Class (Continued)***

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
June 2013 . . . . .	\$2,418,067.61	August 2014 . . . . .	\$1,165,070.71	October 2015 . . . . .	\$ 349,676.90
July 2013 . . . . .	2,311,418.72	September 2014 . . . . .	1,093,697.71	November 2015 . . . . .	305,267.28
August 2013 . . . . .	2,207,608.21	October 2014 . . . . .	1,024,503.70	December 2015 . . . . .	262,594.11
September 2013 . . . . .	2,106,583.83	November 2014 . . . . .	957,447.14	January 2016 . . . . .	221,775.78
October 2013 . . . . .	2,008,294.14	December 2014 . . . . .	892,487.16	February 2016 . . . . .	182,593.32
November 2013 . . . . .	1,912,688.55	January 2015 . . . . .	829,583.58	March 2016 . . . . .	144,977.05
December 2013 . . . . .	1,819,717.29	February 2015 . . . . .	768,696.86	April 2016 . . . . .	108,910.26
January 2014 . . . . .	1,729,331.39	March 2015 . . . . .	709,788.14	May 2016 . . . . .	76,893.33
February 2014 . . . . .	1,641,482.68	April 2015 . . . . .	652,819.16	June 2016 . . . . .	50,590.37
March 2014 . . . . .	1,556,123.75	May 2015 . . . . .	597,752.32	July 2016 . . . . .	29,594.32
April 2014 . . . . .	1,473,208.01	June 2015 . . . . .	544,550.63	August 2016 . . . . .	13,720.90
May 2014 . . . . .	1,392,689.58	July 2015 . . . . .	493,177.72	September 2016 . . . . .	3,843.98
June 2014 . . . . .	1,314,523.35	August 2015 . . . . .	443,597.81	October 2016 and thereafter . . . . .	0.00
July 2014 . . . . .	1,238,664.95	September 2015 . . . . .	395,775.74		

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**\$576,705,458**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2011-135**

## PROSPECTUS SUPPLEMENT

**Nomura**

**December 22, 2011**