

\$1,449,162,580



FannieMae®

**Guaranteed REMIC Pass-Through Certificates
Fannie Mae REMIC Trust 2012-9**

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.

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
PT	1	\$ 11,819,608	PT	(2)	WAC	3136A3C74	July 2036
CF	2	133,333,333	PT	(3)	FLT	3136A3C82	February 2042
CS	2	133,333,333(4)	NTL	(3)	INV/IO	3136A3C90	February 2042
FC(5)	2	22,850,980	PAC	(3)	FLT	3136A3D24	February 2042
SC(5)	2	22,850,980(4)	NTL	(3)	INV/IO	3136A3D32	February 2042
CP(5)	2	34,276,470	PAC	2.00%	FIX	3136A3D40	February 2042
CU(5)	2	9,539,217	SUP	4.00	FIX	3136A3D57	February 2042
WF	3	45,516,133	PT	(3)	FLT	3136A3D65	February 2042
WS	3	45,516,133(4)	NTL	(3)	INV/IO	3136A3D73	February 2042
FW(5)	3	18,673,054	PAC/AD	(3)	FLT	3136A3D81	May 2041
SW(5)	3	18,673,054(4)	NTL	(3)	INV/IO	3136A3D99	May 2041
WC	3	28,009,582	PAC/AD	2.00	FIX	3136A3E23	May 2041
WB(5)	3	3,371,768	PAC/AD	4.00	FIX	3136A3E31	February 2042
FY(5)	3	10,000,000	PAC/AD	(3)	FLT	3136A3E49	November 2041
SY(5)	3	10,000,000(4)	NTL	(3)	INV/IO	3136A3E56	November 2041
YC	3	15,000,000	PAC/AD	2.00	FIX	3136A3E64	November 2041
YB(5)	3	664,936	PAC/AD	4.00	FIX	3136A3E72	February 2042
WZ	3	15,312,927	SUP	4.00	FIX/Z	3136A3E80	February 2042
TF(5)	4	55,000,000	PT	(3)	FLT	3136A3E98	February 2042
TS(5)	4	55,000,000(4)	NTL	(3)	INV/IO	3136A3F22	February 2042
FT	4	34,794,182	PAC/AD	(3)	FLT	3136A3F30	July 2041
ST	4	34,794,182(4)	NTL	(3)	INV/IO	3136A3F48	July 2041
TE	4	52,191,275	PAC/AD	2.00	FIX	3136A3F55	July 2041
TB	4	4,463,972	PAC/AD	4.00	FIX	3136A3F63	February 2042
TZ	4	18,550,571	SUP	4.00	FIX/Z	3136A3F71	February 2042

(Table continued on next page)

The Trust and its Assets

The trust will own

- Fannie Mae Stripped MBS, and
- Fannie Mae MBS.

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

If you own certificates of certain classes, you can exchange them for certificates of the corresponding RCR classes to be delivered at the time of exchange. The CT, CA, CE, CG, CH, EB, FL, SL, GF, GS, TI, PD, UP, MC, MD, ME, FH, SH, LE, LG and BH Classes are the RCR classes. For a more detailed description of the RCR classes, see Schedule 1 attached to this prospectus supplement and "Description of the Certificates—The Certificates—*Combination and Recombination*" in the REMIC prospectus.

The dealer will offer the certificates from time to time in negotiated transactions at varying prices. We expect the settlement date to be January 30, 2012.

Carefully consider the risk factors on page S-12 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.

Goldman, Sachs & Co.

The date of this Prospectus Supplement is January 24, 2012

<i>Class</i>	<i>Group</i>	<i>Original Class Balance</i>	<i>Principal Type(1)</i>	<i>Interest Rate</i>	<i>Interest Type(1)</i>	<i>CUSIP Number</i>	<i>Final Distribution Date</i>
FA	5	\$ 48,872,210	PT	(3)	FLT	3136A3F89	February 2042
SA	5	48,872,210(4)	NTL	(3)	INV/IO	3136A3F97	February 2042
IP	5	62,948,030(4)	NTL	4.50%	FIX/IO	3136A3G21	October 2037
PA	5	123,159,191	PAC	1.70	FIX	3136A3G39	October 2037
PB(5)	5	31,040,148	PAC	4.00	FIX	3136A3G47	July 2040
PC(5)	5	21,811,557	PAC	4.00	FIX	3136A3G54	February 2042
NF(5)	5	45,566,769	SUP	(3)	FLT	3136A3G62	February 2042
NS(5)	5	22,783,385	SUP	(3)	INV	3136A3G70	February 2042
AF	6	8,571,428	SEQ	(3)	FLT	3136A3G88	October 2030
AS	6	8,571,428(4)	NTL	(3)	INV/IO	3136A3G96	October 2030
DA	6	20,000,000	SEQ	2.00	FIX	3136A3H20	October 2030
DB	6	3,546,719	SEQ	3.50	FIX	3136A3H38	February 2032
FM(5)	7	23,612,692	SEQ	(3)	FLT	3136A3H46	December 2026
SM(5)	7	23,612,692(4)	NTL	(3)	INV/IO	3136A3H53	December 2026
MA(5)	7	62,967,182	SEQ	1.50	FIX	3136A3H61	December 2026
MB	7	2,346,807	SEQ	3.00	FIX	3136A3H79	February 2027
MF	7	53,356,008	PT	(3)	FLT	3136A3H87	February 2027
MS	7	53,356,008(4)	NTL	(3)	INV/IO	3136A3H95	February 2027
LF	8	25,000,000	PT	(3)	FLT	3136A3J28	February 2042
LS	8	25,000,000(4)	NTL	(3)	INV/IO	3136A3J36	February 2042
FG(5)	8	25,665,568	PAC/AD	(3)	FLT	3136A3J44	June 2041
SG(5)	8	25,665,568(4)	NTL	(3)	INV/IO	3136A3J51	June 2041
LA(5)	8	38,498,352	PAC/AD	2.00	FIX	3136A3J69	June 2041
LB(5)	8	3,702,001	PAC/AD	4.00	FIX	3136A3J77	February 2042
HF(5)	8	13,333,333	PAC/AD	(3)	FLT	3136A3J85	February 2041
HS(5)	8	13,333,333(4)	NTL	(3)	INV/IO	3136A3J93	February 2041
HA	8	20,000,000	PAC/AD	2.00	FIX	3136A3K26	February 2041
HB(5)	8	2,894,984	PAC/AD	4.00	FIX	3136A3K34	February 2042
HZ	8	20,905,762	SUP	4.00	FIX/Z	3136A3K42	February 2042
FK	9	106,053,492	PT	(3)	FLT	3136A17K5	February 2042
SK	9	106,053,492(4)	NTL	(3)	INV/IO	3136A17L3	February 2042
YF	9	58,333,332	PAC/AD	(3)	FLT	3136A17M1	November 2040
YS	9	58,333,332(4)	NTL	(3)	INV/IO	3136A27J6	November 2040
YA	9	100,000,000	PAC/AD	2.25	FIX	3136A27K3	November 2040
BY	9	18,014,463	PAC/AD	4.00	FIX	3136A27L1	February 2042
YZ	9	35,759,189	SUP	4.00	FIX/Z	3136A27M9	February 2042
R		0	NPR	0	NPR	3136A3K59	February 2042
RL		0	NPR	0	NPR	3136A3K67	February 2042

- (1) See “Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*” in the REMIC prospectus.
- (2) The interest rate of the PT Class is calculated as described on page S-14.
- (3) Based on LIBOR.
- (4) Notional balances. These classes are interest only classes. See page S-9 for a description of how their notional balances are calculated.
- (5) Exchangeable classes.

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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 the Group 1 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
 - the preliminary data statements or prospectus supplements, as applicable, relating to the Group 1 SMBS (the “SMBS Supplements”); 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 SMBS Supplements are incorporated by reference in this prospectus supplement. This means that we are disclosing information in those documents by referring you to them. Those documents are considered part of this prospectus supplement, so you should read this prospectus supplement, and any applicable supplements or amendments, together with those documents.

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

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

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

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

Goldman, Sachs & Co.
Global Operations
Mortgage-Backed Securities
30 Hudson Street
36th Floor
Jersey City, New Jersey 07302
(telephone 212-902-3089).

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 January 1, 2012. You should purchase the certificates only after reading this prospectus supplement and each of the additional disclosure documents listed on pages S-3 and S-4. 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 SMBS
2	Group 2 MBS
3	Group 3 MBS
4	Group 4 MBS
5	Group 5 MBS
6	Group 6 MBS
7	Group 7 MBS
8	Group 8 MBS
9	Group 9 MBS

Group 1

Characteristics of the Group 1 SMBS

<u>Notional Principal Balance or Principal Balance</u>	<u>Pass-Through Rate</u>	<u>SMBS Trust and Class Designation</u>
\$28,062,401*	5.50%	365-11
\$11,819,608†	—	373-1

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

† Principal balance. These are principal only SMBS certificates.

Assumed Characteristics of the Underlying Mortgage Loans

<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
\$28,062,401	360	275	78	5.900%
\$11,819,608	360	265	87	5.896%

The actual remaining terms to maturity, loan ages and interest rates of most of the mortgage loans underlying the Group 1 SMBS will differ from those shown above, perhaps significantly.

Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8 and Group 9**Characteristics of the Trust MBS**

	Approximate Principal Balance	Pass- Through Rate	Range of Weighted Average Coupons or WACs (annual percentages)	Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)
Group 2 MBS	\$200,000,000	6.00%	6.25% to 8.50%	241 to 360
Group 3 MBS	\$136,548,400	5.00%	5.25% to 7.50%	241 to 360
Group 4 MBS	\$165,000,000	5.00%	5.25% to 7.50%	241 to 360
Group 5 MBS	\$293,233,260	4.50%	4.75% to 7.00%	241 to 360
Group 6 MBS	\$ 32,118,147	3.50%	3.75% to 6.00%	181 to 240
Group 7 MBS	\$142,282,689	4.50%	4.75% to 7.00%	121 to 180
Group 8 MBS	\$150,000,000	4.50%	4.75% to 7.00%	241 to 360
Group 9 MBS	\$318,160,476	5.00%	5.25% to 7.50%	241 to 360

Assumed Characteristics of the Underlying Mortgage Loans

	Principal Balance	Original Term to Maturity (in months)	Remaining Term to Maturity (in months)	Loan Age (in months)	Interest Rate
Group 2 MBS	\$200,000,000	360	304	45	6.550%
Group 3 MBS	\$136,548,400	360	350	5	5.420%
Group 4 MBS	\$165,000,000	360	346	9	5.380%
Group 5 MBS	\$293,233,260	360	349	6	4.920%
Group 6 MBS	\$ 32,118,147	240	238	2	4.000%
Group 7 MBS	\$142,282,689	180	169	9	4.870%
Group 8 MBS	\$150,000,000	360	349	8	4.950%
Group 9 MBS	\$318,160,476	360	348	8	5.362%

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

Settlement Date

We expect to issue the certificates on January 30, 2012.

Distribution Dates

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

Record Date

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

Book-Entry and Physical Certificates

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

<u>Fed Book-Entry</u>	<u>DTC Book-Entry</u>	<u>Physical</u>
All classes other than the PT, R and RL Classes	PT Class	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>
CF	0.7460%	7.00%	0.45%	LIBOR + 45 basis points
CS	6.2540%	6.55%	0.00%	6.55% – LIBOR
FC	0.6960%	7.00%	0.40%	LIBOR + 40 basis points
SC	6.3040%	6.60%	0.00%	6.60% – LIBOR
WF	0.7960%	7.00%	0.50%	LIBOR + 50 basis points
WS	6.2040%	6.50%	0.00%	6.50% – LIBOR
FW	0.7460%	7.00%	0.45%	LIBOR + 45 basis points
SW	6.2540%	6.55%	0.00%	6.55% – LIBOR
FY	0.7460%	7.00%	0.45%	LIBOR + 45 basis points
SY	6.2540%	6.55%	0.00%	6.55% – LIBOR
TF	0.7950%	7.00%	0.50%	LIBOR + 50 basis points
TS	6.2050%	6.50%	0.00%	6.50% – LIBOR
FT	0.7450%	7.00%	0.45%	LIBOR + 45 basis points
ST	6.2550%	6.55%	0.00%	6.55% – LIBOR
FA	0.7950%	7.00%	0.50%	LIBOR + 50 basis points
SA	6.2050%	6.50%	0.00%	6.50% – LIBOR
NF	1.3450%	6.00%	1.05%	LIBOR + 105 basis points
NS	9.3100%	9.90%	0.00%	9.90% – (1.99999996 × LIBOR)
AF	0.6400%	7.00%	0.35%	LIBOR + 35 basis points
AS	6.3600%	6.65%	0.00%	6.65% – LIBOR
FM	0.5850%	7.00%	0.30%	LIBOR + 30 basis points
SM	6.4150%	6.70%	0.00%	6.70% – LIBOR
MF	0.5850%	7.00%	0.30%	LIBOR + 30 basis points
MS	6.4150%	6.70%	0.00%	6.70% – LIBOR
LF	0.7900%	7.00%	0.50%	LIBOR + 50 basis points
LS	6.2100%	6.50%	0.00%	6.50% – LIBOR
FG	0.7400%	7.00%	0.45%	LIBOR + 45 basis points
SG	6.2600%	6.55%	0.00%	6.55% – LIBOR
HF	0.7400%	7.00%	0.45%	LIBOR + 45 basis points

<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>
HS	6.2600%	6.55%	0.00%	6.55% – LIBOR
FK	0.7794%	7.00%	0.50%	LIBOR + 50 basis points
SK	6.2206%	6.50%	0.00%	6.5% – LIBOR
YF	0.6794%	7.00%	0.40%	LIBOR + 40 basis points
YS	6.3206%	6.60%	0.00%	6.6% – LIBOR
FL	0.7460%	7.00%	0.45%	LIBOR + 45 basis points
SL	6.2540%	6.55%	0.00%	6.55% – LIBOR
GF	0.7950%	6.50%	0.50%	LIBOR + 50 basis points
GS	5.7050%	6.00%	0.00%	6.00% – LIBOR
FH	0.7400%	7.00%	0.45%	LIBOR + 45 basis points
SH	6.2600%	6.55%	0.00%	6.55% – LIBOR

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

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

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>	
CS	100% of the CF Class
SC	100% of the FC Class
WS	100% of the WF Class
SW	100% of the FW Class
SY	100% of the FY Class
TS	100% of the TF Class
ST	100% of the FT Class
SA	100% of the FA Class
IP	51.1111103352% of the PA Class
AS	100% of the AF Class
SM	100% of the FM Class
MS	100% of the MF Class
LS	100% of the LF Class
SG	100% of the FG Class
HS	100% of the HF Class
SK	100% of the FK Class
YS	100% of the YF Class
SL	100% of the <i>sum</i> of the FY and FW Classes
GS	100% of the TF Class
TI	10% of the TF Class
SH	100% of the <i>sum</i> of the HF and FG Classes

Distributions of Principal

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

Weighted Average Lives (years)*

		PSA Prepayment Assumption								
Group 1 Class		0%	100%	300%	450%	600%	850%	1100%	1700%	
PT†		16.0	8.6	4.3	2.9	2.1	1.4	0.9	0.1	
		PSA Prepayment Assumption								
Group 2 Classes		0%	100%	200%	250%	300%	500%	800%	1100%	1700%
CF, CS and CT		20.8	9.6	6.3	5.3	4.5	2.7	1.5	0.9	0.1
FC, SC, CP, CA, CE, CG and CH		19.4	7.6	5.0	5.0	5.0	3.1	1.7	1.1	0.1
CU		29.2	21.5	14.2	7.0	1.6	0.4	0.2	0.1	0.1
		PSA Prepayment Assumption								
Group 3 Classes		0%	100%	150%	180%	250%	400%	700%	1100%	1700%
WF and WS		20.2	10.8	8.7	7.7	6.1	4.2	2.6	1.8	1.2
FW, SW and WC		14.0	6.4	5.9	5.9	5.9	4.2	2.6	1.8	1.3
WB		23.5	19.9	19.9	19.9	19.9	13.7	7.8	4.6	2.1
FY, SY and YC		14.4	6.9	6.4	6.4	6.4	4.5	2.8	1.9	1.3
YB		24.3	23.2	23.2	23.2	23.2	16.7	9.5	5.5	2.1
WZ		27.0	20.0	17.9	12.3	2.7	1.3	0.7	0.5	0.3
EB		23.6	20.4	20.4	20.4	20.4	14.2	8.1	4.7	2.1
FL and SL		14.1	6.6	6.1	6.1	6.1	4.3	2.7	1.9	1.3
		PSA Prepayment Assumption								
Group 4 Classes		0%	100%	150%	190%	250%	400%	700%	1100%	1700%
TF, TS, GF, GS and TI		20.2	10.5	8.5	7.2	5.9	4.0	2.4	1.5	1.0
FT, ST and TE		14.1	6.4	5.9	5.9	5.9	4.1	2.5	1.6	1.1
TB		23.6	20.8	20.8	20.8	20.8	14.5	8.1	4.6	1.7
TZ		27.0	19.8	17.6	10.4	2.5	1.1	0.6	0.4	0.2
		PSA Prepayment Assumption								
Group 5 Classes		0%	100%	140%	250%	300%	600%	1000%	1500%	
FA and SA		19.9	10.6	8.9	6.0	5.2	2.9	1.9	1.3	
IP and PA		13.6	4.4	4.4	4.4	4.1	2.5	1.7	1.3	
PB		23.2	11.0	11.0	11.0	9.4	5.0	3.0	2.0	
PC		25.3	17.8	17.8	17.8	15.5	8.1	4.6	2.7	
NF, NS and UP		28.1	19.2	13.1	2.9	2.1	1.1	0.7	0.5	
PD		24.0	13.8	13.8	13.8	11.9	6.3	3.7	2.3	
		PSA Prepayment Assumption								
Group 6 Classes		0%	100%	200%	300%	400%	700%	1000%		
AF, AS and DA		11.1	6.9	5.0	3.9	3.2	2.2	1.7		
DB		19.4	17.7	15.3	12.7	10.5	6.5	4.6		
		PSA Prepayment Assumption								
Group 7 Classes		0%	100%	150%	225%	300%	600%	900%	1400%	
FM, SM, MA, MC, MD and ME		8.6	5.9	5.2	4.4	3.8	2.3	1.6	1.1	
MB		14.9	13.8	13.7	13.3	12.7	9.1	6.1	3.3	
MF and MS		8.8	6.1	5.5	4.6	4.0	2.5	1.8	1.2	
		PSA Prepayment Assumption								
Group 8 Classes		0%	100%	150%	185%	250%	400%	700%	1000%	1500%
LF and LS		19.9	10.5	8.5	7.4	5.9	4.0	2.4	1.7	1.2
FG, SG, LA, LE and LG		13.8	6.3	5.8	5.8	5.8	4.0	2.5	1.8	1.3
LB		23.4	20.4	20.4	20.4	20.4	14.1	8.0	5.2	2.8
HF, HS and HA		13.6	6.1	5.5	5.5	5.5	3.9	2.4	1.8	1.2
HB		23.1	18.9	18.9	18.9	18.9	13.0	7.3	4.8	2.6
HZ		26.9	19.8	17.6	11.3	2.5	1.1	0.6	0.4	0.3
FH and SH		13.8	6.2	5.7	5.7	5.7	4.0	2.5	1.8	1.2
BH		23.3	19.7	19.7	19.7	19.7	13.6	7.7	5.0	2.7

Group 9 Classes	PSA Prepayment Assumption								
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>190%</u>	<u>250%</u>	<u>400%</u>	<u>700%</u>	<u>1100%</u>	<u>1700%</u>
FK and SK	20.2	10.6	8.5	7.3	6.0	4.0	2.4	1.6	1.0
YF, YS and YA	13.6	5.9	5.4	5.4	5.4	3.8	2.3	1.6	1.1
BY	23.1	18.0	18.0	18.0	18.0	12.2	6.9	4.0	1.8
YZ	27.0	19.8	17.7	10.5	2.6	1.1	0.6	0.4	0.3

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

† The weighted average life information set forth for this class is based solely on assumed principal distributions.

ADDITIONAL RISK FACTOR

Principal and interest payments on the PT Class are derived from separate sources. Interest payments on the PT Class will be based solely on interest payable on the Class 365-11 SMBS Certificate in Group 1, while principal payments on the PT Class will be based solely on principal payable on the Class 373-1 SMBS Certificate in Group 1. The Class 365-11 SMBS Certificate and the Class 373-1 SMBS Certificate are independent of one another. Accordingly, the interest payment rate and principal payment rate on the PT Class are unrelated,

are likely to differ, and may differ sharply. In addition, there is a risk that the PT Class could in the future receive only interest payments in the event that the Class 373-1 SMBS Certificate is retired while the Class 365-11 SMBS Certificate remains outstanding. Similarly, there is a risk that the PT Class could in the future receive only principal payments in the event that the Class 365-11 SMBS Certificate is retired while the Class 373-1 SMBS Certificate remains outstanding.

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 January 1, 2012 (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:

- certain previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 1 SMBS”), and
- eight groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 2 MBS,” “Group 3 MBS,” “Group 4 MBS,” “Group 5 MBS,” “Group 6 MBS,” “Group 7 MBS,” “Group 8 MBS” and “Group 9 MBS,” and together, the “Trust MBS”).

The Group 1 SMBS represent beneficial ownership interests in certain interest or principal distributions on mortgage loans underlying certain Fannie Mae Guaranteed Mortgage Pass-Through Certificates (together with the Trust MBS, the “MBS”).

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

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

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

<u>REMIC Designation</u>	<u>Assets</u>	<u>Regular Interests</u>	<u>Residual Interest</u>
Lower Tier REMIC	Group 1 SMBS and Trust MBS	Interests in the Lower Tier REMIC other than the RL Class (the “Lower Tier Regular Interests”)	RL
Upper Tier REMIC	Lower Tier Regular Interests	All Classes of REMIC Certificates other than the R and RL Classes	R

Fannie Mae Guaranty. For a description of our guaranties of the Certificates, the MBS and the Group 1 SMBS, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the SMBS Prospectus and the SMBS Supplements, as applicable. 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.”

The PT Class will be represented by a single certificate (the “DTC Certificate”) to be registered at all times in the name of the nominee of The Depository Trust Company (“DTC”), a New York-chartered limited purpose trust company, or any successor or depository selected or approved by us. We refer to the nominee of DTC as the “Holder” or “Certificateholder” of the DTC Certificate. DTC will maintain the DTC Certificate through its book-entry facilities.

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 Classes, Inverse Floating Rate Classes and the PT Class	\$100,000 minimum plus whole dollar increments
All other Classes (except the R and RL Classes)	\$1,000 minimum plus whole dollar increments

The Group 1 SMBS

The general characteristics of the Group 1 SMBS are described in the SMBS Prospectus and in the related SMBS Supplements. The Group 1 SMBS provide that certain interest or principal amounts on the Mortgage Loans underlying the related MBS are passed through monthly.

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of conventional, fixed-rate, fully-amortizing

Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years. For additional information see “Summary—Group 1—Characteristics of the Group 1 SMBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

The Trust MBS

The Trust MBS provide that principal and interest on the related Mortgage Loans are passed through monthly. The Mortgage Loans underlying the Trust MBS are conventional, fixed-rate, fully-amortizing mortgage loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years in the case of the Group 2 MBS, Group 3 MBS, Group 4 MBS, Group 5 MBS, Group 8 MBS and Group 9 MBS, up to 20 years in the case of the Group 6 MBS, and up to 15 years in the case of the Group 7 MBS.

For additional information, see “Summary—Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8 and Group 9—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

Distributions of Interest

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

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

<u>Delay Classes</u>	<u>No-Delay Classes</u>
Fixed Rate and Weighted Average Coupon Classes and the NF and NS Classes	Floating Rate and Inverse Floating Rate Classes other than the NF and NS Classes

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

Accrual Classes. The WZ, TZ, HZ and YZ 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.

The PT Class. On each Distribution Date, we will pay interest on the PT Class in an amount equal to the interest accrued during that interest accrual period on the Class 365-11 SMBS Certificate in Group 1. Accordingly, the amount of interest payable on the Certificates of the PT Class will not be determined on the basis of their principal balances.

On the initial Distribution Date, we expect to pay interest on the PT Class at an annual rate of approximately 13.05823% (calculated based on the amount of interest payable on that date and the initial principal balance of the PT Class).

If the Class 373-1 SMBS Certificate in Group 1 remains outstanding after the notional principal balance of the Class 365-11 SMBS Certificate in Group 1 has been reduced to zero, the PT Class will no longer bear interest.

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

Distributions of Principal

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

- *Group 1*

The Group 1 Principal Distribution Amount to PT until retired.

} Pass-Through Class

The “Group 1 Principal Distribution Amount” is the principal then paid on the Group 1 SMBS.

- *Group 2*

The Group 2 Principal Distribution Amount as follows:

— 66.6666665% to CF until retired, and

} Pass-Through Class

— 33.3333335% as follows:

first, to Aggregate Group I to its Planned Balance;

} PAC Group

second, to CU until retired; and

} Support Class

third, to Aggregate Group I to zero.

} PAC Group

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

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

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

- *Group 3*

The WZ Accrual Amount to Aggregate Group II to its Planned Balance, and thereafter to WZ.

} Accretion Directed/PAC Group and Accrual Class

The Group 3 Cash Flow Distribution Amount as follows:

— 33.3333330892% to WF until retired, and

} Pass-Through Class

— 66.6666669108% as follows:

first, to Aggregate Group II to its Planned Balance;

} PAC Group

second, to WZ until retired; and

} Support Class

third, to Aggregate Group II to zero.

} PAC Group

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

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

“Aggregate Group II” consists of the FY, YC, YB, FW, WC and WB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group II as follows:

— 33.8948226437% as follows:

first, to FY and YC, pro rata, until retired; and

second, to YB until retired, and

— 66.1051773563% as follows:

first, to FW and WC, pro rata, until retired; and

second, to WB until retired.

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

- *Group 4*

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

The Group 4 Cash Flow Distribution Amount as follows:

— 33.3333333333% to TF until retired, and } Pass-Through
Class

— 66.6666666667% as follows:

first, to Aggregate Group III to its Planned Balance; } PAC Group

second, to TZ until retired; and } Support Class

third, to Aggregate Group III to zero. } PAC Group

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

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

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

first, to FT and TE, pro rata, until retired; and

second, to TB until retired.

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

- *Group 5*

The Group 5 Principal Distribution Amount as follows:

— 83.3333333333% as follows:

first, to Aggregate Group IV to its Planned Balance; } PAC Group

second, to NF and NS, pro rata, until retired; and } Support Class

third, to Aggregate Group IV to zero, and } PAC Group

— 16.6666666667% to FA until retired. } Pass-Through
Class

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

“Aggregate Group IV consists of the PA, PB and PC Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to PA, PB and PC, 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 6*

The Group 6 Principal Distribution Amount in the following priority:

1. To AF and DA, pro rata, until retired.
2. To DB until retired.

} Sequential Pay Classes

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

- *Group 7*

The Group 7 Principal Distribution Amount as follows:

— 62.5000002636% as follows:

first, to FM and MA, pro rata, until retired; and

second, to MB until retired, and

— 37.4999997364% to MF until retired.

} Sequential Pay Classes

} Pass-Through Class

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

- *Group 8*

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

} Accretion Directed/PAC Group and Accrual Class

The Group 8 Cash Flow Distribution Amount as follows:

— 16.6666666667% to LF until retired, and

} Pass-Through Class

— 83.3333333333% as follows:

first, to Aggregate Group V to its Planned Balance;

second, to HZ until retired; and

third, to Aggregate Group V to zero.

} PAC Group

} Support Class

} PAC Group

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

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

“Aggregate Group V” consists of the HF, HA, HB, FG, LA and LB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group V as follows:

— 34.8033836417%, as follows:

first, to HF and HA, pro rata, until retired; and

second, to HB until retired, and

— 65.1966163583%, as follows:

first, to FG and LA, pro rata, until retired; and

second, to LB until retired.

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

- *Group 9*

The YZ Accrual Amount to Aggregate Group VI to its Planned Balance, and there-
after to YZ. } Accretion
Directed/PAC
Group and
Accrual Class

The Group 9 Cash Flow Distribution Amount as follows:

— 33.3333333333% to FK until retired, and } Pass-Through
Class

— 66.6666666667% as follows:

first, to Aggregate Group VI to its Planned Balance; } PAC Group

second, to YZ until retired; and } Support Class

third, to Aggregate Group VI to zero. } PAC Group

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

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

“Aggregate Group VI” consists of the YF, YA and BY Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group VI as follows:

first, to YF and YA, pro rata, until retired; and

second, to BY until retired.

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

Structuring Assumptions

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

- the Mortgage Loans underlying the Group 1 SMBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 1—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2, Group 3, Group 4, Group 5, Group 6, Group 7, Group 8 and Group 9—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 January 30, 2012; and
- each Distribution Date occurs on the 25th day of a month.

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

Principal Balance Schedules. The Principal Balance Schedules are set forth beginning on page B-1 of this prospectus supplement. The Principal Balance Schedules were prepared based on the Pricing Assumptions and the assumption that the related Mortgage Loans prepay at a *constant* rate within the applicable “Structuring Ranges” specified in the chart below. The “Effective Range” for an Aggregate Group is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, 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</u>	<u>Structuring Ranges</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 200% and 300% PSA	Between 200% and 300% PSA
Aggregate Group II Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group III Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group IV Planned Balances	Between 100% and 250% PSA	Between 100% and 250% PSA
Aggregate Group V Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA
Aggregate Group VI Planned Balances	Between 150% and 250% PSA	Between 150% and 250% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I	FC and CP
Aggregate Group II	FW, WC, WB, FY, YC and YB
Aggregate Group III	FT, TE and TB
Aggregate Group IV	PA, PB and PC
Aggregate Group V	FG, LA, LB, HF, HA and HB
Aggregate Group VI	YF, YA and BY

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

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

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

- We will distribute any excess of principal distributions over the amount necessary to reduce an Aggregate Group to its scheduled balance in any month. As a result, the likelihood of reducing an Aggregate Group to its scheduled balance each month will not be improved by the averaging of high and low principal distributions from month to month.
- Even if the related Mortgage Loans prepay at rates falling within the applicable Structuring Range or Effective Range, principal distributions may be insufficient to reduce the applicable Aggregate Group 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 Aggregate Groups might not be reduced to their scheduled balances each month even if the related Mortgage Loans

prepay at a *constant* PSA rate within the applicable Initial Effective Ranges. This is so particularly if the rates fall at the lower or higher end of the applicable ranges.

- The actual Effective Ranges may narrow, widen or shift upward or downward to reflect actual prepayment experience over time.
- The principal payment stability of the Aggregate Groups will be supported by one or more other Classes. When the related supporting Class or Classes are retired, the applicable Aggregate Group, if still outstanding, may no longer have an Effective Range, and will be much more sensitive to prepayments of the related Mortgage Loans.

Yield Tables

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

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

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

We cannot assure you that

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

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

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

The Inverse Floating Rate Classes. **The yields on the Inverse Floating Rate Classes will be sensitive in varying degrees to the rate of principal payments (including prepayments) of the related Mortgage Loans and to the level of the Index. The Mortgage Loans generally can be prepaid at any time without penalty. In addition, the rate of principal payments (including prepayments) of the Mortgage Loans is likely to vary, and may vary considerably, from pool to pool. As illustrated in the applicable tables below, it is possible that investors in the Inverse Floating Rate Classes would lose money on their initial investments under certain 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 levels of the Index, and
- the aggregate purchase prices of those Classes (expressed in each case as a percentage of original principal balance) are as follows:

<u>Class</u>	<u>Price*</u>
CS	17.1250%
SC	18.7500%
WS	22.0000%
SW	21.9219%
SY	22.6563%
TS	18.7500%
ST	19.7344%
SA	20.4063%
NS	103.1875%
AS	16.5000%
SM	18.8750%
MS	19.3438%
LS	22.7500%
SG	22.7813%
HS	22.3750%
SK	20.6250%
YS	21.1094%
SL	22.6563%
GS	17.0000%
SH	22.6424%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1700%</u>
0.150%	34.5%	31.0%	23.7%	19.9%	16.1%	0.1%	(26.9)%	(59.2)%	*
0.296%	33.6%	30.0%	22.7%	19.0%	15.2%	(0.8)%	(27.6)%	(59.8)%	*
2.296%	20.4%	17.1%	10.2%	6.6%	3.0%	(12.2)%	(37.7)%	(68.3)%	*
4.296%	6.9%	3.7%	(2.8)%	(6.2)%	(9.6)%	(23.9)%	(48.0)%	(77.4)%	*
6.296%	(14.3)%	(17.2)%	(23.1)%	(26.1)%	(29.2)%	(42.1)%	(64.4)%	(94.5)%	*
6.550%	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>250%</u>	<u>300%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1700%</u>
0.150%	29.9%	25.4%	16.1%	16.1%	16.1%	2.0%	(24.8)%	(57.3)%	*
0.296%	29.0%	24.5%	15.2%	15.2%	15.2%	1.2%	(25.5)%	(58.0)%	*
2.296%	16.9%	12.3%	3.5%	3.5%	3.5%	(10.7)%	(36.1)%	(67.1)%	*
4.296%	3.9%	(0.9)%	(8.9)%	(8.9)%	(8.9)%	(22.8)%	(47.0)%	(76.7)%	*
6.296%	(17.3)%	(23.1)%	(27.8)%	(27.8)%	(27.8)%	(40.8)%	(63.8)%	(94.5)%	*
6.600%	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	180%	250%	400%	700%	1100%	1700%
0.150%.....	25.8%	23.1%	20.3%	18.7%	14.7%	6.1%	(12.2)%	(38.9)%	(87.8)%
0.296%.....	25.1%	22.3%	19.6%	17.9%	14.0%	5.3%	(13.0)%	(39.8)%	(88.9)%
2.296%.....	14.8%	12.0%	9.2%	7.5%	3.5%	(5.5)%	(24.5)%	(52.9)%	*
4.296%.....	4.0%	1.1%	(1.7)%	(3.5)%	(7.6)%	(16.7)%	(36.5)%	(67.1)%	*
6.296%.....	(14.7)%	(17.4)%	(20.2)%	(21.9)%	(25.9)%	(34.8)%	(55.0)%	(90.6)%	*
6.500%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	180%	250%	400%	700%	1100%	1700%
0.150%.....	22.5%	18.0%	15.8%	15.8%	15.8%	7.4%	(14.2)%	(44.0)%	(83.4)%
0.296%.....	21.7%	17.1%	15.0%	15.0%	15.0%	6.5%	(15.3)%	(45.3)%	(84.6)%
2.296%.....	10.5%	5.4%	3.4%	3.4%	3.4%	(7.0)%	(31.5)%	(63.4)%	*
4.296%.....	(2.3)%	(8.2)%	(9.9)%	(9.9)%	(9.9)%	(23.0)%	(51.3)%	(86.0)%	*
6.296%.....	(26.8)%	(34.3)%	(35.1)%	(35.1)%	(35.1)%	(54.8)%	(91.7)%	*	*
6.550%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	180%	250%	400%	700%	1100%	1700%
0.150%.....	21.9%	17.7%	15.8%	15.8%	15.8%	8.2%	(11.4)%	(39.8)%	(82.1)%
0.296%.....	21.1%	16.9%	15.0%	15.0%	15.0%	7.4%	(12.4)%	(41.0)%	(83.3)%
2.296%.....	10.3%	5.9%	4.2%	4.2%	4.2%	(4.9)%	(27.0)%	(57.9)%	*
4.296%.....	(1.9)%	(6.7)%	(7.9)%	(7.9)%	(7.9)%	(19.2)%	(44.7)%	(78.7)%	*
6.296%.....	(25.2)%	(29.3)%	(29.7)%	(29.7)%	(29.7)%	(46.3)%	(80.2)%	*	*
6.550%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
0.150%.....	31.3%	28.4%	25.4%	23.1%	19.4%	10.1%	(9.9)%	(40.1)%	*
0.295%.....	30.4%	27.5%	24.6%	22.2%	18.5%	9.2%	(10.8)%	(41.1)%	*
2.295%.....	18.4%	15.5%	12.5%	10.1%	6.5%	(3.0)%	(23.3)%	(54.5)%	*
4.295%.....	6.0%	3.1%	0.1%	(2.3)%	(5.9)%	(15.4)%	(36.0)%	(68.6)%	*
6.295%.....	(14.0)%	(16.8)%	(19.6)%	(21.9)%	(25.4)%	(34.5)%	(55.0)%	(91.6)%	*
6.500%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
0.150%.....	26.2%	21.6%	19.3%	19.3%	19.3%	10.8%	(12.5)%	(47.3)%	(99.1)%
0.295%.....	25.4%	20.7%	18.4%	18.4%	18.4%	9.8%	(13.6)%	(48.6)%	*
2.295%.....	13.2%	8.2%	6.0%	6.0%	6.0%	(4.3)%	(30.1)%	(67.0)%	*
4.295%.....	(0.5)%	(6.0)%	(7.7)%	(7.7)%	(7.7)%	(20.6)%	(50.0)%	(89.4)%	*
6.295%.....	(25.7)%	(31.9)%	(32.6)%	(32.6)%	(32.6)%	(51.6)%	(89.5)%	*	*
6.550%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	140%	250%	300%	600%	1000%	1500%
0.150%.....	28.2%	25.4%	23.2%	17.0%	14.1%	(4.1)%	(30.7)%	(69.1)%
0.295%.....	27.4%	24.6%	22.4%	16.1%	13.2%	(4.9)%	(31.6)%	(70.2)%
2.295%.....	16.3%	13.5%	11.2%	4.9%	1.9%	(16.8)%	(44.8)%	(86.0)%
4.295%.....	4.8%	1.9%	(0.4)%	(6.9)%	(9.9)%	(29.1)%	(58.7)%	*
6.295%.....	(14.4)%	(17.2)%	(19.4)%	(25.7)%	(28.6)%	(47.6)%	(81.0)%	*
6.500%.....	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	140%	250%	300%	600%	1000%	1500%
0.150%.....	9.4%	9.3%	9.2%	8.2%	7.7%	5.9%	4.0%	1.8%
0.295%.....	9.1%	9.1%	8.9%	7.9%	7.5%	5.7%	3.8%	1.5%
2.295%.....	5.1%	5.1%	5.0%	4.0%	3.6%	2.0%	0.2%	(1.8)%
4.295%.....	1.2%	1.1%	1.0%	0.2%	(0.2)%	(1.7)%	(3.3)%	(5.1)%
4.950%.....	(0.1)%	(0.2)%	(0.2)%	(1.1)%	(1.4)%	(2.9)%	(4.4)%	(6.2)%

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

LIBOR	PSA Prepayment Assumption						
	50%	100%	200%	300%	400%	700%	1000%
0.15%.....	34.4%	31.5%	25.3%	18.7%	11.9%	(9.1)%	(28.7)%
0.29%.....	33.4%	30.4%	24.3%	17.6%	10.7%	(10.4)%	(30.1)%
2.29%.....	19.0%	15.8%	8.9%	1.3%	(6.6)%	(30.0)%	(51.0)%
4.29%.....	3.6%	0.0%	(8.3)%	(17.4)%	(26.7)%	(53.6)%	(76.2)%
6.29%.....	(20.9)%	(25.7)%	(37.2)%	(50.1)%	(62.8)%	(96.4)%	*
6.65%.....	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	150%	225%	300%	600%	900%	1400%
0.150%.....	25.8%	22.9%	19.8%	15.2%	10.3%	(11.4)%	(35.9)%	(78.9)%
0.285%.....	24.9%	22.0%	19.0%	14.3%	9.4%	(12.4)%	(36.9)%	(79.9)%
2.285%.....	11.9%	8.9%	5.9%	1.1%	(3.9)%	(27.0)%	(52.9)%	(96.7)%
4.285%.....	(2.9)%	(5.8)%	(8.9)%	(13.9)%	(19.2)%	(44.3)%	(72.1)%	*
6.285%.....	(28.0)%	(30.9)%	(34.1)%	(39.4)%	(45.5)%	(75.2)%	*	*
6.700%.....	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption							
	50%	100%	150%	225%	300%	600%	900%	1400%
0.150%.....	25.2%	22.4%	19.6%	15.3%	10.9%	(7.7)%	(28.3)%	(69.1)%
0.285%.....	24.3%	21.6%	18.7%	14.4%	10.0%	(8.5)%	(29.1)%	(70.0)%
2.285%.....	11.6%	8.9%	6.1%	1.8%	(2.5)%	(21.1)%	(41.8)%	(84.1)%
4.285%.....	(2.7)%	(5.4)%	(8.1)%	(12.3)%	(16.6)%	(34.9)%	(55.6)%	(99.7)%
6.285%.....	(27.2)%	(29.7)%	(32.2)%	(36.1)%	(40.0)%	(57.0)%	(76.6)%	*
6.700%.....	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	400%	700%	1000%	1500%
0.15%.....	24.4%	21.5%	18.6%	16.6%	12.7%	3.5%	(16.3)%	(38.1)%	(81.5)%
0.29%.....	23.7%	20.9%	17.9%	15.9%	12.0%	2.8%	(17.0)%	(38.9)%	(82.4)%
2.29%.....	13.8%	10.9%	8.0%	5.9%	2.0%	(7.3)%	(27.5)%	(50.1)%	(96.1)%
4.29%.....	3.3%	0.4%	(2.5)%	(4.6)%	(8.5)%	(17.9)%	(38.4)%	(62.0)%	*
6.29%.....	(14.9)%	(17.7)%	(20.5)%	(22.5)%	(26.2)%	(35.3)%	(56.0)%	(82.8)%	*
6.50%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	400%	700%	1000%	1500%
0.15%.....	20.9%	16.1%	13.9%	13.9%	13.9%	4.8%	(19.0)%	(44.7)%	(86.1)%
0.29%.....	20.1%	15.4%	13.1%	13.1%	13.1%	3.9%	(20.0)%	(45.8)%	(87.2)%
2.29%.....	9.4%	4.2%	2.1%	2.1%	2.1%	(8.8)%	(35.2)%	(62.5)%	*
4.29%.....	(3.1)%	(8.9)%	(10.5)%	(10.5)%	(10.5)%	(24.0)%	(53.9)%	(83.3)%	*
6.29%.....	(27.1)%	(33.7)%	(34.4)%	(34.4)%	(34.4)%	(54.0)%	(92.0)%	*	*
6.55%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	400%	700%	1000%	1500%
0.15%.....	21.2%	16.1%	13.7%	13.7%	13.7%	4.0%	(21.1)%	(47.6)%	(88.5)%
0.29%.....	20.4%	15.4%	12.9%	12.9%	12.9%	3.1%	(22.2)%	(48.8)%	(89.6)%
2.29%.....	9.4%	3.8%	1.5%	1.5%	1.5%	(10.2)%	(38.1)%	(66.1)%	*
4.29%.....	(3.3)%	(9.9)%	(11.8)%	(11.8)%	(11.8)%	(26.3)%	(57.9)%	(87.7)%	*
6.29%.....	(27.9)%	(36.5)%	(37.5)%	(37.5)%	(37.5)%	(58.7)%	(98.2)%	*	*
6.55%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
0.1400%.....	27.9%	25.0%	22.1%	19.8%	16.2%	7.0%	(12.6)%	(42.1)%	*
0.2794%.....	27.1%	24.3%	21.4%	19.0%	15.4%	6.2%	(13.4)%	(43.0)%	*
2.2794%.....	16.2%	13.3%	10.4%	8.0%	4.4%	(4.9)%	(25.0)%	(55.6)%	*
4.2794%.....	4.8%	1.9%	(1.0)%	(3.4)%	(7.1)%	(16.5)%	(36.9)%	(69.0)%	*
6.2794%.....	(14.0)%	(16.8)%	(19.6)%	(21.9)%	(25.4)%	(34.5)%	(54.7)%	(90.7)%	*
6.5000%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
0.1400%.....	23.5%	18.3%	15.7%	15.7%	15.7%	5.8%	(20.0)%	(55.5)%	*
0.2794%.....	22.7%	17.5%	14.8%	14.8%	14.8%	4.9%	(21.1)%	(56.7)%	*
2.2794%.....	11.1%	5.2%	2.7%	2.7%	2.7%	(9.4)%	(38.0)%	(75.1)%	*
4.2794%.....	(2.1)%	(9.1)%	(11.4)%	(11.4)%	(11.4)%	(26.4)%	(58.8)%	(97.8)%	*
6.2794%.....	(26.1)%	(35.8)%	(37.3)%	(37.3)%	(37.3)%	(59.0)%	(98.9)%	*	*
6.6000%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	180%	250%	400%	700%	1100%	1700%
0.150%.....	21.5%	17.1%	15.1%	15.1%	15.1%	6.9%	(14.1)%	(43.5)%	(84.1)%
0.296%.....	20.8%	16.3%	14.3%	14.3%	14.3%	6.0%	(15.2)%	(44.7)%	(85.3)%
2.296%.....	9.9%	5.0%	3.2%	3.2%	3.2%	(6.8)%	(30.4)%	(62.1)%	*
4.296%.....	(2.5)%	(8.0)%	(9.4)%	(9.4)%	(9.4)%	(21.8)%	(49.0)%	(83.6)%	*
6.296%.....	(26.4)%	(32.0)%	(32.6)%	(32.6)%	(32.6)%	(50.5)%	(85.9)%	*	*
6.550%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
0.150%.....	31.9%	29.0%	26.1%	23.7%	20.1%	10.7%	(9.3)%	(39.4)%	*
0.295%.....	31.0%	28.1%	25.1%	22.7%	19.1%	9.7%	(10.3)%	(40.5)%	*
2.295%.....	17.7%	14.8%	11.8%	9.4%	5.8%	(3.7)%	(24.0)%	(55.3)%	*
4.295%.....	3.8%	0.9%	(2.1)%	(4.5)%	(8.1)%	(17.6)%	(38.2)%	(71.1)%	*
6.000%.....	*	*	*	*	*	*	*	*	*

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

LIBOR	PSA Prepayment Assumption								
	50%	100%	150%	185%	250%	400%	700%	1000%	1500%
0.15%.....	21.0%	16.1%	13.8%	13.8%	13.8%	4.5%	(19.7)%	(45.7)%	(86.8)%
0.29%.....	20.2%	15.4%	13.1%	13.1%	13.1%	3.7%	(20.7)%	(46.8)%	(88.0)%
2.29%.....	9.4%	4.0%	1.9%	1.9%	1.9%	(9.2)%	(36.1)%	(63.7)%	*
4.29%.....	(3.2)%	(9.2)%	(10.9)%	(10.9)%	(10.9)%	(24.7)%	(55.1)%	(84.7)%	*
6.29%.....	(27.4)%	(34.5)%	(35.3)%	(35.3)%	(35.3)%	(55.3)%	(93.7)%	*	*
6.55%.....	*	*	*	*	*	*	*	*	*

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:

Class	% PSA
IP	358%
TI	461%

For either 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:

Class	Price*
IP	16.0000%
TI	17.1667%

* 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 table, the symbol * is used to represent a yield of less than (99.9)%.

Sensitivity of the IP Class to Prepayments

	PSA Prepayment Assumption							
	50%	100%	140%	250%	300%	600%	1000%	1500%
Pre-Tax Yields to Maturity . . .	16.6%	7.3%	7.3%	7.3%	4.6%	(22.8)%	(57.4)%	(91.3)%

Sensitivity of the TI Class to Prepayments

	PSA Prepayment Assumption								
	50%	100%	150%	190%	250%	400%	700%	1100%	1700%
Pre-Tax Yields to Maturity . . .	25.2%	22.3%	19.4%	17.0%	13.3%	3.9%	(16.2)%	(46.8)%	*

Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions, and
- the priority sequences of distributions of principal of the Classes (other than the Group 1 Class).

See “—Distributions of Principal” above.

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

Decrement Tables

The following tables indicate the percentages of original principal balances of the specified Classes that would be outstanding after each date shown at various constant PSA 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 SMBS	360 months	294 months	8.00%
Group 2 MBS	360 months	360 months	8.50%
Group 3 MBS	360 months	360 months	7.50%
Group 4 MBS	360 months	360 months	7.50%
Group 5 MBS	360 months	360 months	7.00%
Group 6 MBS	240 months	240 months	6.00%
Group 7 MBS	180 months	180 months	7.00%
Group 8 MBS	360 months	360 months	7.00%
Group 9 MBS	360 months	360 months	7.50%

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

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

Percent of Original Principal Balances Outstanding

Date	PT†† Class								CF, CS† and CT Classes								
	PSA Prepayment Assumption								PSA Prepayment Assumption								
	0%	100%	300%	450%	600%	850%	1100%	1700%	0%	100%	200%	250%	300%	500%	800%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	92	80	71	63	48	33	0	99	93	87	84	81	69	51	33	0
January 2014	97	84	64	51	39	23	11	0	98	85	75	70	65	47	26	11	0
January 2015	96	77	51	36	24	11	4	0	98	79	65	58	52	33	13	4	0
January 2016	94	70	41	26	15	5	1	0	97	73	56	49	42	22	7	1	0
January 2017	92	64	32	18	9	2	*	0	95	67	48	40	34	15	3	*	0
January 2018	90	58	26	13	6	1	*	0	94	61	41	33	27	10	2	*	0
January 2019	88	52	20	9	4	1	*	0	93	56	35	28	22	7	1	*	0
January 2020	85	47	16	6	2	*	*	0	92	51	30	23	17	5	*	*	0
January 2021	83	42	12	4	1	*	*	0	90	46	26	19	14	3	*	*	0
January 2022	80	38	10	3	1	*	*	0	89	42	22	15	11	2	*	*	0
January 2023	77	33	7	2	*	*	*	0	87	38	18	13	8	1	*	*	0
January 2024	74	29	6	1	*	*	*	0	85	34	16	10	7	1	*	*	0
January 2025	70	25	4	1	*	*	*	0	83	31	13	8	5	1	*	*	0
January 2026	66	22	3	1	*	*	*	0	81	27	11	7	4	*	*	*	0
January 2027	62	19	2	*	*	*	*	0	78	24	9	5	3	*	*	*	0
January 2028	57	15	2	*	*	*	*	0	75	21	7	4	2	*	*	*	0
January 2029	52	12	1	*	*	*	0	0	72	18	6	3	2	*	*	0	0
January 2030	47	10	1	*	*	*	0	0	69	15	5	3	1	*	*	0	0
January 2031	41	7	1	*	*	*	0	0	66	13	4	2	1	*	*	0	0
January 2032	35	5	*	*	*	*	0	0	62	11	3	1	1	*	*	0	0
January 2033	28	2	*	*	*	*	0	0	58	8	2	1	*	*	*	0	0
January 2034	21	*	*	*	*	0	0	0	53	6	1	1	*	*	*	0	0
January 2035	13	0	0	0	0	0	0	0	49	4	1	*	*	*	*	0	0
January 2036	5	0	0	0	0	0	0	0	43	2	*	*	*	*	*	0	0
January 2037	0	0	0	0	0	0	0	0	37	1	*	*	*	*	0	0	0
January 2038	0	0	0	0	0	0	0	0	31	0	0	0	0	0	0	0	0
January 2039	0	0	0	0	0	0	0	0	24	0	0	0	0	0	0	0	0
January 2040	0	0	0	0	0	0	0	0	17	0	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	9	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	16.0	8.6	4.3	2.9	2.1	1.4	0.9	0.1	20.8	9.6	6.3	5.3	4.5	2.7	1.5	0.9	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.

†† The weighted average life information set forth for this class is based solely on assumed principal distributions.

Date	FC, SC†, CP, CA, CE, CG and CH Classes									CU Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	200%	250%	300%	500%	800%	1100%	1700%	0%	100%	200%	250%	300%	500%	800%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	91	84	84	84	80	60	39	0	100	100	100	79	59	0	0	0	0
January 2014	98	83	71	71	71	55	31	13	0	100	100	100	65	31	0	0	0	0
January 2015	97	75	59	59	59	38	16	4	0	100	100	100	55	14	0	0	0	0
January 2016	96	68	48	48	48	26	8	1	0	100	100	100	50	4	0	0	0	0
January 2017	95	61	39	39	39	18	4	*	0	100	100	100	47	*	0	0	0	0
January 2018	93	55	31	31	31	12	2	*	0	100	100	99	45	0	0	0	0	0
January 2019	92	49	25	25	25	8	1	*	0	100	100	96	43	0	0	0	0	0
January 2020	90	43	20	20	20	6	1	*	0	100	100	91	40	0	0	0	0	0
January 2021	89	38	16	16	16	4	*	*	0	100	100	84	36	0	0	0	0	0
January 2022	87	32	13	13	13	3	*	*	0	100	100	77	32	0	0	0	0	0
January 2023	85	28	10	10	10	2	*	*	0	100	100	70	29	0	0	0	0	0
January 2024	82	23	8	8	8	1	*	*	0	100	100	62	25	0	0	0	0	0
January 2025	80	19	6	6	6	1	*	*	0	100	100	54	22	0	0	0	0	0
January 2026	77	15	5	5	5	1	*	*	0	100	100	47	18	0	0	0	0	0
January 2027	74	11	4	4	4	*	*	*	0	100	100	41	15	0	0	0	0	0
January 2028	71	8	3	3	3	*	*	*	0	100	100	35	13	0	0	0	0	0
January 2029	68	4	2	2	2	*	*	0	0	100	100	29	10	0	0	0	0	0
January 2030	64	2	2	2	2	*	*	0	0	100	99	24	8	0	0	0	0	0
January 2031	60	1	1	1	1	*	*	0	0	100	84	19	7	0	0	0	0	0
January 2032	56	1	1	1	1	*	*	0	0	100	69	15	5	0	0	0	0	0
January 2033	51	1	1	1	1	*	*	0	0	100	55	11	4	0	0	0	0	0
January 2034	46	*	*	*	*	*	*	0	0	100	41	8	3	0	0	0	0	0
January 2035	40	*	*	*	*	*	*	0	0	100	28	5	2	0	0	0	0	0
January 2036	34	*	*	*	*	*	*	0	0	100	16	3	1	0	0	0	0	0
January 2037	27	*	*	*	*	*	0	0	0	100	4	1	*	0	0	0	0	0
January 2038	20	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2039	12	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2040	3	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	0	62	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.4	7.6	5.0	5.0	5.0	3.1	1.7	1.1	0.1	29.2	21.5	14.2	7.0	1.6	0.4	0.2	0.1	0.1

Date	WF and WS† Classes									FW, SW† and WC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	400%	700%	1100%	1700%	0%	100%	150%	180%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	96	95	94	93	89	83	73	59	98	94	94	94	94	94	94	87	69
January 2014	98	90	87	85	81	71	54	34	9	96	86	83	83	83	83	63	37	4
January 2015	97	84	78	75	67	53	31	11	0	93	76	71	71	71	62	33	8	0
January 2016	96	77	70	65	56	40	18	4	0	91	67	61	61	61	44	16	0	0
January 2017	95	71	62	57	47	30	10	1	0	88	58	51	51	51	31	6	0	0
January 2018	93	65	55	50	39	22	6	*	0	85	50	42	42	42	21	*	0	0
January 2019	92	60	49	44	32	16	3	*	0	82	42	35	35	35	14	0	0	0
January 2020	90	55	44	38	27	12	2	*	0	79	34	28	28	28	8	0	0	0
January 2021	89	51	39	33	22	9	1	*	0	76	27	22	22	22	4	0	0	0
January 2022	87	46	34	29	18	7	1	*	0	72	20	17	17	17	1	0	0	0
January 2023	85	42	30	25	15	5	*	*	0	69	13	12	12	12	0	0	0	0
January 2024	83	38	27	21	12	4	*	*	0	64	9	9	9	9	0	0	0	0
January 2025	80	35	23	18	10	3	*	*	0	60	6	6	6	6	0	0	0	0
January 2026	78	31	20	16	8	2	*	*	0	55	4	4	4	4	0	0	0	0
January 2027	75	28	18	13	7	1	*	*	0	51	2	2	2	2	0	0	0	0
January 2028	73	25	15	11	5	1	*	*	0	45	0	0	0	0	0	0	0	0
January 2029	70	22	13	10	4	1	*	*	0	40	0	0	0	0	0	0	0	0
January 2030	66	20	11	8	4	1	*	0	0	34	0	0	0	0	0	0	0	0
January 2031	63	17	10	7	3	*	*	0	0	27	0	0	0	0	0	0	0	0
January 2032	59	15	8	6	2	*	*	0	0	21	0	0	0	0	0	0	0	0
January 2033	55	13	7	5	2	*	*	0	0	13	0	0	0	0	0	0	0	0
January 2034	50	11	6	4	1	*	*	0	0	5	0	0	0	0	0	0	0	0
January 2035	46	9	4	3	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2036	40	7	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	35	6	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	29	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	22	3	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	16	*	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.8	8.7	7.7	6.1	4.2	2.6	1.8	1.2	14.0	6.4	5.9	5.9	5.9	4.2	2.6	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.

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

Date	WB Class									FY, SY† and YC Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	400%	700%	1100%	1700%	0%	100%	150%	180%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	98	95	94	94	94	94	94	88	70
January 2014	100	100	100	100	100	100	100	100	100	96	86	84	84	84	84	64	40	8
January 2015	100	100	100	100	100	100	100	100	0	94	77	73	73	73	63	36	12	0
January 2016	100	100	100	100	100	100	100	69	0	91	68	62	62	62	47	19	2	0
January 2017	100	100	100	100	100	100	100	23	0	89	60	53	53	53	34	10	0	0
January 2018	100	100	100	100	100	100	100	8	0	86	52	45	45	45	25	4	0	0
January 2019	100	100	100	100	100	100	58	3	0	83	44	37	37	37	18	1	0	0
January 2020	100	100	100	100	100	100	33	1	0	80	37	31	31	31	12	0	0	0
January 2021	100	100	100	100	100	100	18	*	0	77	30	25	25	25	8	0	0	0
January 2022	100	100	100	100	100	100	10	*	0	74	23	20	20	20	6	0	0	0
January 2023	100	100	100	100	100	88	6	*	0	70	17	16	16	16	3	0	0	0
January 2024	100	100	100	100	100	64	3	*	0	66	13	13	13	13	2	0	0	0
January 2025	100	100	100	100	100	47	2	*	0	62	10	10	10	10	1	0	0	0
January 2026	100	100	100	100	100	34	1	*	0	57	8	8	8	8	0	0	0	0
January 2027	100	100	100	100	100	25	1	*	0	53	6	6	6	6	0	0	0	0
January 2028	100	98	98	98	98	18	*	*	0	48	4	4	4	4	0	0	0	0
January 2029	100	79	79	79	79	13	*	*	0	42	3	3	3	3	0	0	0	0
January 2030	100	63	63	63	63	9	*	*	0	37	2	2	2	2	0	0	0	0
January 2031	100	50	50	50	50	7	*	*	0	30	1	1	1	1	0	0	0	0
January 2032	100	39	39	39	39	5	*	*	0	24	*	*	*	*	0	0	0	0
January 2033	100	30	30	30	30	3	*	0	0	17	0	0	0	0	0	0	0	0
January 2034	100	23	23	23	23	2	*	0	0	10	0	0	0	0	0	0	0	0
January 2035	61	17	17	17	17	1	*	0	0	2	0	0	0	0	0	0	0	0
January 2036	13	13	13	13	13	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	9	9	9	9	9	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	6	6	6	6	6	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	4	4	4	4	4	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	2	2	2	2	2	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.5	19.9	19.9	19.9	19.9	13.7	7.8	4.6	2.1	14.4	6.9	6.4	6.4	6.4	4.5	2.8	1.9	1.3

Date	YB Class									WZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	400%	700%	1100%	1700%	0%	100%	150%	180%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	104	104	100	96	87	66	25	0	0
January 2014	100	100	100	100	100	100	100	100	100	108	108	100	89	62	8	0	0	0
January 2015	100	100	100	100	100	100	100	100	0	113	113	100	81	38	0	0	0	0
January 2016	100	100	100	100	100	100	100	100	0	117	117	100	75	21	0	0	0	0
January 2017	100	100	100	100	100	100	100	59	0	122	122	100	71	10	0	0	0	0
January 2018	100	100	100	100	100	100	100	20	0	127	127	100	68	3	0	0	0	0
January 2019	100	100	100	100	100	100	100	7	0	132	132	100	67	*	0	0	0	0
January 2020	100	100	100	100	100	100	85	2	0	138	138	100	66	*	0	0	0	0
January 2021	100	100	100	100	100	100	48	1	0	143	143	98	64	*	0	0	0	0
January 2022	100	100	100	100	100	100	27	*	0	149	149	94	60	*	0	0	0	0
January 2023	100	100	100	100	100	100	15	*	0	155	155	90	57	*	0	0	0	0
January 2024	100	100	100	100	100	100	9	*	0	161	153	84	53	*	0	0	0	0
January 2025	100	100	100	100	100	100	5	*	0	168	145	78	48	*	0	0	0	0
January 2026	100	100	100	100	100	90	3	*	0	175	136	72	44	*	0	0	0	0
January 2027	100	100	100	100	100	65	1	*	0	182	127	65	39	*	0	0	0	0
January 2028	100	100	100	100	100	47	1	*	0	189	117	59	35	*	0	0	0	0
January 2029	100	100	100	100	100	34	*	*	0	197	107	53	31	*	0	0	0	0
January 2030	100	100	100	100	100	24	*	*	0	205	97	46	27	*	0	0	0	0
January 2031	100	100	100	100	100	17	*	*	0	214	86	41	23	*	0	0	0	0
January 2032	100	100	100	100	100	12	*	*	0	222	76	35	20	*	0	0	0	0
January 2033	100	79	79	79	79	8	*	0	0	231	67	30	17	*	0	0	0	0
January 2034	100	61	61	61	61	6	*	0	0	241	57	25	14	*	0	0	0	0
January 2035	100	45	45	45	45	4	*	0	0	251	48	20	11	*	0	0	0	0
January 2036	33	33	33	33	33	3	*	0	0	236	39	16	9	*	0	0	0	0
January 2037	23	23	23	23	23	2	*	0	0	204	31	13	7	*	0	0	0	0
January 2038	15	15	15	15	15	1	*	0	0	170	23	9	5	*	0	0	0	0
January 2039	9	9	9	9	9	*	*	0	0	132	15	6	3	*	0	0	0	0
January 2040	4	4	4	4	4	*	*	0	0	92	8	3	2	*	0	0	0	0
January 2041	1	1	1	1	1	*	*	0	0	48	1	*	*	*	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	24.3	23.2	23.2	23.2	23.2	16.7	9.5	5.5	2.1	27.0	20.0	17.9	12.3	2.7	1.3	0.7	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	EB Class									FL and SL† Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	180%	250%	400%	700%	1100%	1700%	0%	100%	150%	180%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	98	94	94	94	94	94	94	87	69
January 2014	100	100	100	100	100	100	100	100	100	96	86	84	84	84	84	63	38	5
January 2015	100	100	100	100	100	100	100	100	0	93	76	72	72	72	62	34	9	0
January 2016	100	100	100	100	100	100	100	74	0	91	67	61	61	61	45	17	1	0
January 2017	100	100	100	100	100	100	100	29	0	88	59	52	52	52	32	7	0	0
January 2018	100	100	100	100	100	100	100	10	0	86	50	43	43	43	22	2	0	0
January 2019	100	100	100	100	100	100	65	3	0	83	42	36	36	36	15	*	0	0
January 2020	100	100	100	100	100	100	41	1	0	80	35	29	29	29	10	0	0	0
January 2021	100	100	100	100	100	100	23	*	0	76	28	23	23	23	6	0	0	0
January 2022	100	100	100	100	100	100	13	*	0	73	21	18	18	18	3	0	0	0
January 2023	100	100	100	100	100	90	7	*	0	69	15	14	14	14	1	0	0	0
January 2024	100	100	100	100	100	70	4	*	0	65	10	10	10	10	1	0	0	0
January 2025	100	100	100	100	100	56	2	*	0	61	7	7	7	7	*	0	0	0
January 2026	100	100	100	100	100	44	1	*	0	56	5	5	5	5	0	0	0	0
January 2027	100	100	100	100	100	32	1	*	0	51	3	3	3	3	0	0	0	0
January 2028	100	98	98	98	98	23	*	*	0	46	1	1	1	1	0	0	0	0
January 2029	100	82	82	82	82	16	*	*	0	41	1	1	1	1	0	0	0	0
January 2030	100	69	69	69	69	12	*	*	0	35	1	1	1	1	0	0	0	0
January 2031	100	58	58	58	58	8	*	*	0	28	*	*	*	*	0	0	0	0
January 2032	100	49	49	49	49	6	*	*	0	22	*	*	*	*	0	0	0	0
January 2033	100	38	38	38	38	4	*	0	0	15	0	0	0	0	0	0	0	0
January 2034	100	29	29	29	29	3	*	0	0	7	0	0	0	0	0	0	0	0
January 2035	68	22	22	22	22	2	*	0	0	1	0	0	0	0	0	0	0	0
January 2036	16	16	16	16	16	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	11	11	11	11	11	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	8	8	8	8	8	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	4	4	4	4	4	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	2	2	2	2	2	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.6	20.4	20.4	20.4	20.4	14.2	8.1	4.7	2.1	14.1	6.6	6.1	6.1	6.1	4.3	2.7	1.9	1.3

Date	TF, TS†, GF, GS† and TI† Classes									FT, ST† and TE Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	190%	250%	400%	700%	1100%	1700%	0%	100%	150%	190%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	95	94	93	91	86	77	64	45	98	93	92	92	92	92	92	76	52
January 2014	98	89	85	82	77	67	47	25	0	96	84	81	81	81	79	54	27	0
January 2015	97	82	76	71	65	50	27	9	0	94	75	70	70	70	58	29	6	0
January 2016	96	76	68	62	54	37	15	3	0	91	66	59	59	59	42	14	0	0
January 2017	95	70	61	54	45	28	9	1	0	88	57	50	50	50	30	6	0	0
January 2018	93	64	54	47	37	21	5	*	0	86	49	42	42	42	21	1	0	0
January 2019	92	59	48	40	31	15	3	*	0	83	41	34	34	34	14	0	0	0
January 2020	90	54	43	35	26	11	2	*	0	80	34	27	27	27	9	0	0	0
January 2021	89	49	38	30	21	8	1	*	0	76	27	22	22	22	5	0	0	0
January 2022	87	45	33	26	18	6	1	*	0	73	20	17	17	17	3	0	0	0
January 2023	85	41	29	22	14	5	*	*	0	69	14	13	13	13	1	0	0	0
January 2024	83	37	26	19	12	3	*	*	0	65	10	10	10	10	0	0	0	0
January 2025	80	34	23	16	10	2	*	*	0	61	7	7	7	7	0	0	0	0
January 2026	78	30	20	14	8	2	*	*	0	56	5	5	5	5	0	0	0	0
January 2027	75	27	17	12	6	1	*	*	0	51	3	3	3	3	0	0	0	0
January 2028	73	24	15	10	5	1	*	*	0	46	1	1	1	1	0	0	0	0
January 2029	70	22	13	8	4	1	*	*	0	41	*	*	*	*	0	0	0	0
January 2030	66	19	11	7	3	*	*	0	0	35	0	0	0	0	0	0	0	0
January 2031	63	17	9	6	3	*	*	0	0	29	0	0	0	0	0	0	0	0
January 2032	59	14	8	5	2	*	*	0	0	22	0	0	0	0	0	0	0	0
January 2033	55	12	6	4	2	*	*	0	0	15	0	0	0	0	0	0	0	0
January 2034	50	10	5	3	1	*	*	0	0	7	0	0	0	0	0	0	0	0
January 2035	46	9	4	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2036	40	7	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	35	5	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	29	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	22	2	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	16	1	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.5	8.5	7.2	5.9	4.0	2.4	1.5	1.0	14.1	6.4	5.9	5.9	5.9	4.1	2.5	1.6	1.1

* 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	TB Class									TZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	190%	250%	400%	700%	1100%	1700%	0%	100%	150%	190%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	104	104	100	93	82	55	0	0	0
January 2014	100	100	100	100	100	100	100	100	100	108	108	100	82	55	0	0	0	0
January 2015	100	100	100	100	100	100	100	100	100	113	113	100	73	33	0	0	0	0
January 2016	100	100	100	100	100	100	100	100	70	117	117	100	66	18	0	0	0	0
January 2017	100	100	100	100	100	100	100	23	0	122	122	100	61	8	0	0	0	0
January 2018	100	100	100	100	100	100	100	8	0	127	127	100	57	2	0	0	0	0
January 2019	100	100	100	100	100	100	69	3	0	132	132	100	56	*	0	0	0	0
January 2020	100	100	100	100	100	100	39	1	0	138	138	100	55	*	0	0	0	0
January 2021	100	100	100	100	100	100	22	*	0	143	143	97	52	*	0	0	0	0
January 2022	100	100	100	100	100	100	12	*	0	149	149	93	49	*	0	0	0	0
January 2023	100	100	100	100	100	100	7	*	0	155	155	88	46	*	0	0	0	0
January 2024	100	100	100	100	100	82	4	*	0	161	151	83	42	*	0	0	0	0
January 2025	100	100	100	100	100	60	2	*	0	168	143	76	39	*	0	0	0	0
January 2026	100	100	100	100	100	44	1	*	0	175	133	70	35	*	0	0	0	0
January 2027	100	100	100	100	100	32	1	*	0	182	124	63	31	*	0	0	0	0
January 2028	100	100	100	100	100	23	*	*	0	189	114	57	27	*	0	0	0	0
January 2029	100	100	100	100	100	16	*	*	0	197	104	51	24	*	0	0	0	0
January 2030	100	82	82	82	82	12	*	*	0	205	93	45	21	*	0	0	0	0
January 2031	100	65	65	65	65	8	*	*	0	214	83	39	18	*	0	0	0	0
January 2032	100	51	51	51	51	6	*	*	0	222	73	33	15	*	0	0	0	0
January 2033	100	39	39	39	39	4	*	0	0	231	64	28	12	*	0	0	0	0
January 2034	100	30	30	30	30	3	*	0	0	241	54	24	10	*	0	0	0	0
January 2035	82	22	22	22	22	2	*	0	0	251	45	19	8	*	0	0	0	0
January 2036	16	16	16	16	16	1	*	0	0	236	37	15	6	*	0	0	0	0
January 2037	11	11	11	11	11	1	*	0	0	204	28	11	5	*	0	0	0	0
January 2038	7	7	7	7	7	*	*	0	0	170	20	8	3	*	0	0	0	0
January 2039	4	4	4	4	4	*	*	0	0	132	13	5	2	*	0	0	0	0
January 2040	2	2	2	2	2	*	*	0	0	92	6	2	1	*	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	0	48	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.6	20.8	20.8	20.8	20.8	14.5	8.1	4.6	1.7	27.0	19.8	17.6	10.4	2.5	1.1	0.6	0.4	0.2

Date	FA and SA† Classes									IP† and PA Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	140%	250%	300%	600%	1000%	1500%		0%	100%	140%	250%	300%	600%	1000%	1500%	
Initial Percent	100	100	100	100	100	100	100	100		100	100	100	100	100	100	100	100	
January 2013	99	96	95	92	91	84	73	61		98	92	92	92	92	92	92	77	
January 2014	98	90	87	80	76	58	37	14		96	80	80	80	80	72	30	0	
January 2015	97	83	78	66	61	36	14	1		94	66	66	66	66	29	0	0	
January 2016	95	76	70	55	49	23	6	*		91	53	53	53	53	2	0	0	
January 2017	94	70	63	46	40	14	2	*		88	41	41	41	36	0	0	0	
January 2018	93	65	56	38	32	9	1	*		85	30	30	30	20	0	0	0	
January 2019	91	59	50	32	25	6	*	*		82	19	19	19	8	0	0	0	
January 2020	89	54	45	26	20	3	*	*		79	9	9	9	0	0	0	0	
January 2021	88	50	40	22	16	2	*	*		76	*	*	*	0	0	0	0	
January 2022	86	45	36	18	13	1	*	0		72	0	0	0	0	0	0	0	
January 2023	84	41	32	15	10	1	*	0		68	0	0	0	0	0	0	0	
January 2024	82	37	28	12	8	1	*	0		63	0	0	0	0	0	0	0	
January 2025	79	34	25	10	6	*	*	0		59	0	0	0	0	0	0	0	
January 2026	77	30	22	8	5	*	*	0		54	0	0	0	0	0	0	0	
January 2027	74	27	19	7	4	*	*	0		48	0	0	0	0	0	0	0	
January 2028	71	24	16	5	3	*	*	0		43	0	0	0	0	0	0	0	
January 2029	68	22	14	4	2	*	*	0		37	0	0	0	0	0	0	0	
January 2030	65	19	12	3	2	*	*	0		30	0	0	0	0	0	0	0	
January 2031	61	17	10	3	1	*	*	0		23	0	0	0	0	0	0	0	
January 2032	57	14	9	2	1	*	*	0		15	0	0	0	0	0	0	0	
January 2033	53	12	7	2	1	*	0	0		7	0	0	0	0	0	0	0	
January 2034	49	10	6	1	1	*	0	0		0	0	0	0	0	0	0	0	
January 2035	44	9	5	1	*	*	0	0		0	0	0	0	0	0	0	0	
January 2036	39	7	4	1	*	*	0	0		0	0	0	0	0	0	0	0	
January 2037	34	5	3	*	*	*	0	0		0	0	0	0	0	0	0	0	
January 2038	28	4	2	*	*	*	0	0		0	0	0	0	0	0	0	0	
January 2039	22	3	1	*	*	*	0	0		0	0	0	0	0	0	0	0	
January 2040	15	1	*	*	*	*	0	0		0	0	0	0	0	0	0	0	
January 2041	8	*	*	*	*	*	0	0		0	0	0	0	0	0	0	0	
January 2042	0	0	0	0	0	0	0	0		0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	19.9	10.6	8.9	6.0	5.2	2.9	1.9	1.3		13.6	4.4	4.4	4.4	4.1	2.5	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.

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

Date	PB Class								PC Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	140%	250%	300%	600%	1000%	1500%	0%	100%	140%	250%	300%	600%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2014	100	100	100	100	100	100	100	43	100	100	100	100	100	100	100	100
January 2015	100	100	100	100	100	100	43	0	100	100	100	100	100	100	100	16
January 2016	100	100	100	100	100	100	0	0	100	100	100	100	100	100	63	2
January 2017	100	100	100	100	100	42	0	0	100	100	100	100	100	100	25	*
January 2018	100	100	100	100	100	*	0	0	100	100	100	100	100	100	10	*
January 2019	100	100	100	100	100	0	0	0	100	100	100	100	100	63	4	*
January 2020	100	100	100	100	90	0	0	0	100	100	100	100	100	39	1	*
January 2021	100	100	100	100	57	0	0	0	100	100	100	100	100	24	1	*
January 2022	100	71	71	71	31	0	0	0	100	100	100	100	100	15	*	*
January 2023	100	46	46	46	10	0	0	0	100	100	100	100	100	9	*	0
January 2024	100	25	25	25	0	0	0	0	100	100	100	100	91	6	*	0
January 2025	100	8	8	8	0	0	0	0	100	100	100	100	72	4	*	0
January 2026	100	0	0	0	0	0	0	0	100	90	90	90	56	2	*	0
January 2027	100	0	0	0	0	0	0	0	100	73	73	73	44	1	*	0
January 2028	100	0	0	0	0	0	0	0	100	59	59	59	34	1	*	0
January 2029	100	0	0	0	0	0	0	0	100	47	47	47	27	*	*	0
January 2030	100	0	0	0	0	0	0	0	100	38	38	38	20	*	*	0
January 2031	100	0	0	0	0	0	0	0	100	30	30	30	16	*	*	0
January 2032	100	0	0	0	0	0	0	0	100	23	23	23	12	*	*	0
January 2033	100	0	0	0	0	0	0	0	100	18	18	18	9	*	*	0
January 2034	94	0	0	0	0	0	0	0	100	14	14	14	6	*	*	0
January 2035	57	0	0	0	0	0	0	0	100	10	10	10	5	*	0	0
January 2036	17	0	0	0	0	0	0	0	100	7	7	7	3	*	0	0
January 2037	0	0	0	0	0	0	0	0	63	5	5	5	2	*	0	0
January 2038	0	0	0	0	0	0	0	0	3	3	3	3	1	*	0	0
January 2039	0	0	0	0	0	0	0	0	2	2	2	2	1	*	0	0
January 2040	0	0	0	0	0	0	0	0	1	1	1	1	*	*	0	0
January 2041	0	0	0	0	0	0	0	0	*	*	*	*	*	*	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.2	11.0	11.0	11.0	9.4	5.0	3.0	2.0	25.3	17.8	17.8	17.8	15.5	8.1	4.6	2.7

Date	NF, NS and UP Classes								PD Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	140%	250%	300%	600%	1000%	1500%	0%	100%	140%	250%	300%	600%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	96	87	82	56	20	0	100	100	100	100	100	100	100	100
January 2014	100	100	90	64	52	0	0	0	100	100	100	100	100	100	100	67
January 2015	100	100	84	41	24	0	0	0	100	100	100	100	100	100	66	7
January 2016	100	100	78	25	4	0	0	0	100	100	100	100	100	100	26	1
January 2017	100	100	74	14	0	0	0	0	100	100	100	100	100	66	10	*
January 2018	100	100	71	6	0	0	0	0	100	100	100	100	100	41	4	*
January 2019	100	100	69	2	0	0	0	0	100	100	100	100	100	26	2	*
January 2020	100	100	67	*	0	0	0	0	100	100	100	100	94	16	1	*
January 2021	100	100	66	*	0	0	0	0	100	100	100	100	75	10	*	*
January 2022	100	98	63	*	0	0	0	0	100	83	83	83	60	6	*	0
January 2023	100	94	60	*	0	0	0	0	100	68	68	68	47	4	*	0
January 2024	100	90	57	*	0	0	0	0	100	56	56	56	37	2	*	0
January 2025	100	85	53	*	0	0	0	0	100	46	46	46	30	1	*	0
January 2026	100	80	48	*	0	0	0	0	100	37	37	37	23	1	*	0
January 2027	100	74	44	*	0	0	0	0	100	30	30	30	18	1	*	0
January 2028	100	68	40	*	0	0	0	0	100	24	24	24	14	*	*	0
January 2029	100	62	36	*	0	0	0	0	100	20	20	20	11	*	*	0
January 2030	100	56	32	*	0	0	0	0	100	16	16	16	8	*	*	0
January 2031	100	50	28	*	0	0	0	0	100	12	12	12	6	*	*	0
January 2032	100	44	24	*	0	0	0	0	100	10	10	10	5	*	*	0
January 2033	100	38	20	*	0	0	0	0	100	7	7	7	4	*	*	0
January 2034	100	33	17	*	0	0	0	0	96	6	6	6	3	*	0	0
January 2035	100	27	14	*	0	0	0	0	74	4	4	4	2	*	0	0
January 2036	100	22	11	*	0	0	0	0	51	3	3	3	1	*	0	0
January 2037	100	17	9	*	0	0	0	0	26	2	2	2	1	*	0	0
January 2038	98	13	6	*	0	0	0	0	1	1	1	1	1	*	0	0
January 2039	76	8	4	*	0	0	0	0	1	1	1	1	*	*	0	0
January 2040	53	4	2	*	0	0	0	0	*	*	*	*	*	*	0	0
January 2041	27	*	*	*	0	0	0	0	*	*	*	*	*	*	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.1	19.2	13.1	2.9	2.1	1.1	0.7	0.5	24.0	13.8	13.8	13.8	11.9	6.3	3.7	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.

AF, AS† and DA Classes								DB Class						
Date	PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	200%	300%	400%	700%	1000%	0%	100%	200%	300%	400%	700%	1000%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	97	94	93	91	89	83	77	100	100	100	100	100	100	100
January 2014	94	86	80	75	69	53	38	100	100	100	100	100	100	100
January 2015	90	77	66	56	47	25	8	100	100	100	100	100	100	100
January 2016	87	68	54	42	31	8	0	100	100	100	100	100	100	62
January 2017	83	60	43	30	19	0	0	100	100	100	100	100	91	23
January 2018	79	52	34	21	10	0	0	100	100	100	100	100	50	9
January 2019	75	45	26	13	4	0	0	100	100	100	100	100	28	3
January 2020	70	38	20	7	0	0	0	100	100	100	100	94	15	1
January 2021	65	32	14	3	0	0	0	100	100	100	100	67	8	*
January 2022	60	26	9	0	0	0	0	100	100	100	92	47	4	*
January 2023	55	21	5	0	0	0	0	100	100	100	69	33	2	*
January 2024	49	16	1	0	0	0	0	100	100	100	51	22	1	*
January 2025	43	11	0	0	0	0	0	100	100	86	37	15	1	*
January 2026	36	7	0	0	0	0	0	100	100	66	27	10	*	*
January 2027	29	3	0	0	0	0	0	100	100	49	18	6	*	*
January 2028	22	0	0	0	0	0	0	100	93	35	12	4	*	*
January 2029	14	0	0	0	0	0	0	100	66	23	8	2	*	*
January 2030	6	0	0	0	0	0	0	100	41	13	4	1	*	*
January 2031	0	0	0	0	0	0	0	75	18	5	2	*	*	*
January 2032	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	11.1	6.9	5.0	3.9	3.2	2.2	1.7	19.4	17.7	15.3	12.7	10.5	6.5	4.6

	FM, SM†, MA, MC, MD and ME Classes								MB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
Date	0%	100%	150%	225%	300%	600%	900%	1400%	0%	100%	150%	225%	300%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	96	92	90	88	86	77	67	52	100	100	100	100	100	100	100	100
January 2014	92	82	78	72	67	48	31	9	100	100	100	100	100	100	100	100
January 2015	87	72	66	58	51	28	12	0	100	100	100	100	100	100	100	66
January 2016	82	62	56	46	38	15	4	0	100	100	100	100	100	100	100	10
January 2017	77	54	46	36	28	8	0	0	100	100	100	100	100	100	98	1
January 2018	71	45	38	28	20	3	0	0	100	100	100	100	100	100	41	*
January 2019	65	38	30	21	14	1	0	0	100	100	100	100	100	100	17	*
January 2020	58	31	24	15	10	0	0	0	100	100	100	100	100	74	7	*
January 2021	51	24	18	11	6	0	0	0	100	100	100	100	100	40	3	*
January 2022	44	18	13	7	3	0	0	0	100	100	100	100	100	21	1	*
January 2023	36	12	8	4	1	0	0	0	100	100	100	100	100	11	*	*
January 2024	27	7	4	1	0	0	0	0	100	100	100	100	77	5	*	*
January 2025	18	2	1	0	0	0	0	0	100	100	100	65	34	2	*	0
January 2026	8	0	0	0	0	0	0	0	100	13	9	4	2	*	*	0
January 2027	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.6	5.9	5.2	4.4	3.8	2.3	1.6	1.1	14.9	13.8	13.7	13.3	12.7	9.1	6.1	3.3

MF and MS† Classes								
	PSA Prepayment Assumption							
Date	0%	100%	150%	225%	300%	600%	900%	1400%
Initial Percent	100	100	100	100	100	100	100	100
January 2013	96	92	91	88	86	77	68	53
January 2014	92	82	79	73	68	49	33	12
January 2015	87	72	67	59	52	30	14	2
January 2016	83	63	57	48	40	18	6	*
January 2017	77	55	48	38	30	10	3	*
January 2018	72	47	39	30	23	6	1	*
January 2019	66	40	32	23	17	3	*	*
January 2020	60	33	26	18	12	2	*	*
January 2021	53	26	20	13	8	1	*	*
January 2022	45	20	15	9	6	1	*	*
January 2023	38	15	11	6	4	*	*	0
January 2024	29	10	7	4	2	*	*	0
January 2025	20	5	3	2	1	*	*	0
January 2026	10	*	*	*	*	*	*	0
January 2027	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.8	6.1	5.5	4.6	4.0	2.5	1.8	1.2

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

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

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

Date	LF and LS† Classes									FG, SG†, LA, LE and LG Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	400%	700%	1000%	1500%	0%	100%	150%	185%	250%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	96	94	93	91	87	78	70	55	98	94	92	92	92	92	92	83	64
January 2014	98	89	85	83	78	68	49	32	10	96	84	81	81	81	80	56	35	7
January 2015	97	82	76	72	65	50	28	13	1	93	75	70	70	70	58	29	10	0
January 2016	95	76	68	63	54	38	16	5	*	91	66	59	59	59	42	14	1	0
January 2017	94	70	61	55	45	28	9	2	*	88	57	50	50	50	30	6	0	0
January 2018	93	64	54	48	38	21	5	1	*	85	49	41	41	41	21	1	0	0
January 2019	91	59	48	41	31	15	3	*	*	82	41	34	34	34	14	0	0	0
January 2020	89	54	42	36	26	11	2	*	*	79	33	27	27	27	9	0	0	0
January 2021	88	49	38	31	21	8	1	*	0	75	26	21	21	21	5	0	0	0
January 2022	86	45	33	27	18	6	1	*	0	72	20	17	17	17	2	0	0	0
January 2023	84	41	29	23	14	5	*	*	0	68	13	13	13	13	*	0	0	0
January 2024	82	37	26	20	12	3	*	*	0	64	9	9	9	9	0	0	0	0
January 2025	79	33	22	17	10	2	*	*	0	59	7	7	7	7	0	0	0	0
January 2026	77	30	20	14	8	2	*	*	0	55	4	4	4	4	0	0	0	0
January 2027	74	27	17	12	6	1	*	*	0	50	2	2	2	2	0	0	0	0
January 2028	71	24	15	10	5	1	*	*	0	44	1	1	1	1	0	0	0	0
January 2029	68	21	13	9	4	1	*	*	0	39	0	0	0	0	0	0	0	0
January 2030	65	19	11	7	3	*	*	*	0	33	0	0	0	0	0	0	0	0
January 2031	61	17	9	6	3	*	*	*	0	27	0	0	0	0	0	0	0	0
January 2032	57	14	8	5	2	*	*	*	0	20	0	0	0	0	0	0	0	0
January 2033	53	12	6	4	2	*	*	0	0	13	0	0	0	0	0	0	0	0
January 2034	49	10	5	3	1	*	*	0	0	5	0	0	0	0	0	0	0	0
January 2035	44	9	4	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2036	39	7	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	34	5	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	28	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	22	3	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	15	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	19.9	10.5	8.5	7.4	5.9	4.0	2.4	1.7	1.2	13.8	6.3	5.8	5.8	5.8	4.0	2.5	1.8	1.3

Date	LB Class									HF, HS† and HA Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	400%	700%	1000%	1500%	0%	100%	150%	185%	250%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	98	93	92	92	92	92	92	82	63
January 2014	100	100	100	100	100	100	100	100	100	95	84	81	81	81	79	55	33	5
January 2015	100	100	100	100	100	100	100	100	22	93	74	69	69	69	57	27	8	0
January 2016	100	100	100	100	100	100	100	100	2	90	65	58	58	58	40	12	0	0
January 2017	100	100	100	100	100	100	100	100	*	88	56	48	48	48	28	3	0	0
January 2018	100	100	100	100	100	100	100	17	*	85	47	40	40	40	18	0	0	0
January 2019	100	100	100	100	100	100	63	7	*	81	39	32	32	32	11	0	0	0
January 2020	100	100	100	100	100	100	36	3	*	78	32	25	25	25	6	0	0	0
January 2021	100	100	100	100	100	100	20	1	*	75	24	19	19	19	2	0	0	0
January 2022	100	100	100	100	100	100	11	*	*	71	17	14	14	14	0	0	0	0
January 2023	100	100	100	100	100	100	6	*	0	67	11	10	10	10	0	0	0	0
January 2024	100	100	100	100	100	74	4	*	0	63	7	7	7	7	0	0	0	0
January 2025	100	100	100	100	100	54	2	*	0	58	4	4	4	4	0	0	0	0
January 2026	100	100	100	100	100	39	1	*	0	53	2	2	2	2	0	0	0	0
January 2027	100	100	100	100	100	29	1	*	0	48	0	0	0	0	0	0	0	0
January 2028	100	100	100	100	100	21	*	*	0	43	0	0	0	0	0	0	0	0
January 2029	100	91	91	91	91	15	*	*	0	37	0	0	0	0	0	0	0	0
January 2030	100	73	73	73	73	11	*	*	0	31	0	0	0	0	0	0	0	0
January 2031	100	58	58	58	58	7	*	*	0	24	0	0	0	0	0	0	0	0
January 2032	100	45	45	45	45	5	*	*	0	18	0	0	0	0	0	0	0	0
January 2033	100	35	35	35	35	4	*	*	0	10	0	0	0	0	0	0	0	0
January 2034	100	27	27	27	27	2	*	*	0	2	0	0	0	0	0	0	0	0
January 2035	48	20	20	20	20	2	*	*	0	0	0	0	0	0	0	0	0	0
January 2036	14	14	14	14	14	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	10	10	10	10	10	1	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	7	7	7	7	7	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	4	4	4	4	4	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	2	2	2	2	2	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.4	20.4	20.4	20.4	20.4	14.1	8.0	5.2	2.8	13.6	6.1	5.5	5.5	5.5	3.9	2.4	1.8	1.2

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

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

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

Date	HB Class									HZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	400%	700%	1000%	1500%	0%	100%	150%	185%	250%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	104	104	100	94	83	57	6	0	0
January 2014	100	100	100	100	100	100	100	100	100	108	108	100	85	57	0	0	0	0
January 2015	100	100	100	100	100	100	100	100	15	113	113	100	76	34	0	0	0	0
January 2016	100	100	100	100	100	100	100	75	1	117	117	100	70	18	0	0	0	0
January 2017	100	100	100	100	100	100	100	29	*	122	122	100	66	8	0	0	0	0
January 2018	100	100	100	100	100	100	76	11	*	127	127	100	63	2	0	0	0	0
January 2019	100	100	100	100	100	100	43	4	*	132	132	100	61	*	0	0	0	0
January 2020	100	100	100	100	100	100	24	2	*	138	138	100	60	*	0	0	0	0
January 2021	100	100	100	100	100	100	14	1	*	143	143	97	58	*	0	0	0	0
January 2022	100	100	100	100	100	93	8	*	*	149	149	93	54	*	0	0	0	0
January 2023	100	100	100	100	100	69	4	*	0	155	155	88	51	*	0	0	0	0
January 2024	100	100	100	100	100	50	2	*	0	161	151	82	47	*	0	0	0	0
January 2025	100	100	100	100	100	37	1	*	0	168	142	76	43	*	0	0	0	0
January 2026	100	100	100	100	100	27	1	*	0	175	133	70	39	*	0	0	0	0
January 2027	100	96	96	96	96	19	*	*	0	182	124	63	34	*	0	0	0	0
January 2028	100	78	78	78	78	14	*	*	0	189	114	57	31	*	0	0	0	0
January 2029	100	62	62	62	62	10	*	*	0	197	103	51	27	*	0	0	0	0
January 2030	100	50	50	50	50	7	*	*	0	205	93	45	23	*	0	0	0	0
January 2031	100	39	39	39	39	5	*	*	0	214	83	39	20	*	0	0	0	0
January 2032	100	31	31	31	31	4	*	*	0	222	73	34	17	*	0	0	0	0
January 2033	100	24	24	24	24	2	*	*	0	231	64	28	14	*	0	0	0	0
January 2034	100	18	18	18	18	2	*	*	0	241	55	24	12	*	0	0	0	0
January 2035	33	14	14	14	14	1	*	0	0	251	46	19	9	*	0	0	0	0
January 2036	10	10	10	10	10	1	*	0	0	229	37	15	7	*	0	0	0	0
January 2037	7	7	7	7	7	*	*	0	0	198	29	12	5	*	0	0	0	0
January 2038	5	5	5	5	5	*	*	0	0	164	21	8	4	*	0	0	0	0
January 2039	3	3	3	3	3	*	*	0	0	128	14	5	2	*	0	0	0	0
January 2040	1	1	1	1	1	*	*	0	0	88	7	3	1	*	0	0	0	0
January 2041	*	*	*	*	*	*	*	0	0	46	1	*	*	*	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.1	18.9	18.9	18.9	18.9	13.0	7.3	4.8	2.6	26.9	19.8	17.6	11.3	2.5	1.1	0.6	0.4	0.3

Date	FH and SH† Classes									BH Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	185%	250%	400%	700%	1000%	1500%	0%	100%	150%	185%	250%	400%	700%	1000%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	98	93	92	92	92	92	92	82	63	100	100	100	100	100	100	100	100	100
January 2014	96	84	81	81	81	80	56	35	6	100	100	100	100	100	100	100	100	100
January 2015	93	74	69	69	69	58	29	9	0	100	100	100	100	100	100	100	100	19
January 2016	90	65	59	59	59	41	13	*	0	100	100	100	100	100	100	100	89	2
January 2017	88	56	49	49	49	29	5	0	0	100	100	100	100	100	100	100	37	*
January 2018	85	48	41	41	41	20	*	0	0	100	100	100	100	100	100	90	14	*
January 2019	82	40	33	33	33	13	0	0	0	100	100	100	100	100	100	54	6	*
January 2020	78	33	26	26	26	8	0	0	0	100	100	100	100	100	100	31	2	*
January 2021	75	26	21	21	21	4	0	0	0	100	100	100	100	100	100	17	1	*
January 2022	71	19	16	16	16	1	0	0	0	100	100	100	100	100	97	10	*	*
January 2023	67	12	12	12	12	*	0	0	0	100	100	100	100	100	86	5	*	0
January 2024	63	8	8	8	8	0	0	0	0	100	100	100	100	100	64	3	*	0
January 2025	59	6	6	6	6	0	0	0	0	100	100	100	100	100	46	2	*	0
January 2026	54	3	3	3	3	0	0	0	0	100	100	100	100	100	34	1	*	0
January 2027	49	2	2	2	2	0	0	0	0	100	98	98	98	98	25	1	*	0
January 2028	44	1	1	1	1	0	0	0	0	100	90	90	90	90	18	*	*	0
January 2029	38	0	0	0	0	0	0	0	0	100	79	79	79	79	13	*	*	0
January 2030	32	0	0	0	0	0	0	0	0	100	63	63	63	63	9	*	*	0
January 2031	26	0	0	0	0	0	0	0	0	100	50	50	50	50	6	*	*	0
January 2032	19	0	0	0	0	0	0	0	0	100	39	39	39	39	4	*	*	0
January 2033	12	0	0	0	0	0	0	0	0	100	30	30	30	30	3	*	*	0
January 2034	4	0	0	0	0	0	0	0	0	100	23	23	23	23	2	*	*	0
January 2035	0	0	0	0	0	0	0	0	0	41	17	17	17	17	1	*	0	0
January 2036	0	0	0	0	0	0	0	0	0	12	12	12	12	12	1	*	0	0
January 2037	0	0	0	0	0	0	0	0	0	9	9	9	9	9	1	*	0	0
January 2038	0	0	0	0	0	0	0	0	0	6	6	6	6	6	*	*	0	0
January 2039	0	0	0	0	0	0	0	0	0	3	3	3	3	3	*	*	0	0
January 2040	0	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0	0
January 2041	0	0	0	0	0	0	0	0	0	*	*	*	*	*	*	*	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	13.8	6.2	5.7	5.7	5.7	4.0	2.5	1.8	1.2	23.3	19.7	19.7	19.7	19.7	13.6	7.7	5.0	2.7

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

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

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

Date	FK and SK† Classes									YF, YS† and YA Classes								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	190%	250%	400%	700%	1100%	1700%	0%	100%	150%	190%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	99	96	94	93	91	87	78	67	49	98	93	92	92	92	92	92	78	54
January 2014	98	89	85	82	78	68	49	27	0	96	84	80	80	80	79	54	25	0
January 2015	97	82	76	72	65	51	28	9	0	93	74	68	68	68	56	26	1	0
January 2016	96	76	68	62	54	38	16	3	0	91	64	57	57	57	39	10	0	0
January 2017	95	70	61	54	45	28	9	1	0	88	55	48	48	48	26	1	0	0
January 2018	93	65	54	47	38	21	5	*	0	85	46	39	39	39	17	0	0	0
January 2019	92	59	48	41	31	16	3	*	0	82	38	31	31	31	9	0	0	0
January 2020	90	54	43	35	26	12	2	*	0	78	30	23	23	23	4	0	0	0
January 2021	89	50	38	30	22	9	1	*	0	75	23	17	17	17	*	0	0	0
January 2022	87	45	34	26	18	6	1	*	0	71	16	12	12	12	0	0	0	0
January 2023	85	41	30	22	15	5	*	*	0	67	9	8	8	8	0	0	0	0
January 2024	83	38	26	19	12	3	*	*	0	63	5	5	5	5	0	0	0	0
January 2025	80	34	23	16	10	2	*	*	0	58	2	2	2	2	0	0	0	0
January 2026	78	31	20	14	8	2	*	*	0	54	0	0	0	0	0	0	0	0
January 2027	75	28	17	12	7	1	*	*	0	49	0	0	0	0	0	0	0	0
January 2028	73	25	15	10	5	1	*	*	0	43	0	0	0	0	0	0	0	0
January 2029	70	22	13	8	4	1	*	*	0	37	0	0	0	0	0	0	0	0
January 2030	66	19	11	7	3	*	*	0	0	31	0	0	0	0	0	0	0	0
January 2031	63	17	9	6	3	*	*	0	0	24	0	0	0	0	0	0	0	0
January 2032	59	15	8	5	2	*	*	0	0	17	0	0	0	0	0	0	0	0
January 2033	55	13	6	4	2	*	*	0	0	10	0	0	0	0	0	0	0	0
January 2034	50	11	5	3	1	*	*	0	0	2	0	0	0	0	0	0	0	0
January 2035	46	9	4	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2036	40	7	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2037	35	5	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2038	29	4	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2039	22	3	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2040	16	1	1	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
January 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.6	8.5	7.3	6.0	4.0	2.4	1.6	1.0	13.6	5.9	5.4	5.4	5.4	3.8	2.3	1.6	1.1

Date	BY Class									YZ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	150%	190%	250%	400%	700%	1100%	1700%	0%	100%	150%	190%	250%	400%	700%	1100%	1700%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
January 2013	100	100	100	100	100	100	100	100	100	104	104	100	94	83	58	6	0	0
January 2014	100	100	100	100	100	100	100	100	0	108	108	100	83	57	0	0	0	0
January 2015	100	100	100	100	100	100	100	100	0	113	113	100	73	34	0	0	0	0
January 2016	100	100	100	100	100	100	100	36	0	117	117	100	66	18	0	0	0	0
January 2017	100	100	100	100	100	100	100	12	0	122	122	100	61	8	0	0	0	0
January 2018	100	100	100	100	100	100	60	4	0	127	127	100	58	2	0	0	0	0
January 2019	100	100	100	100	100	100	34	1	0	132	132	100	56	*	0	0	0	0
January 2020	100	100	100	100	100	100	19	*	0	138	138	100	55	*	0	0	0	0
January 2021	100	100	100	100	100	100	11	*	0	143	143	97	53	*	0	0	0	0
January 2022	100	100	100	100	100	74	6	*	0	149	149	94	50	*	0	0	0	0
January 2023	100	100	100	100	100	55	3	*	0	155	155	89	46	*	0	0	0	0
January 2024	100	100	100	100	100	40	2	*	0	161	151	83	43	*	0	0	0	0
January 2025	100	100	100	100	100	29	1	*	0	168	143	77	39	*	0	0	0	0
January 2026	100	94	94	94	94	21	1	*	0	175	134	70	35	*	0	0	0	0
January 2027	100	77	77	77	77	16	*	*	0	182	125	64	31	*	0	0	0	0
January 2028	100	62	62	62	62	11	*	*	0	189	115	58	28	*	0	0	0	0
January 2029	100	50	50	50	50	8	*	*	0	197	105	51	24	*	0	0	0	0
January 2030	100	40	40	40	40	6	*	*	0	205	94	45	21	*	0	0	0	0
January 2031	100	31	31	31	31	4	*	*	0	214	84	39	18	*	0	0	0	0
January 2032	100	25	25	25	25	3	*	0	0	222	74	34	15	*	0	0	0	0
January 2033	100	19	19	19	19	2	*	0	0	231	65	29	13	*	0	0	0	0
January 2034	100	15	15	15	15	1	*	0	0	241	55	24	10	*	0	0	0	0
January 2035	39	11	11	11	11	1	*	0	0	251	46	20	8	*	0	0	0	0
January 2036	8	8	8	8	8	1	*	0	0	236	38	16	6	*	0	0	0	0
January 2037	6	6	6	6	6	*	*	0	0	204	29	12	5	*	0	0	0	0
January 2038	4	4	4	4	4	*	*	0	0	170	21	8	3	*	0	0	0	0
January 2039	2	2	2	2	2	*	*	0	0	132	14	5	2	*	0	0	0	0
January 2040	1	1	1	1	1	*	*	0	0	92	7	3	1	*	0	0	0	0
January 2041	0	0	0	0	0	0	0	0	0	48	0	0	0	0	0	0	0	0
January 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	23.1	18.0	18.0	18.0	18.0	12.2	6.9	4.0	1.8	27.0	19.8	17.7	10.5	2.6	1.1	0.6	0.4	0.3

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

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

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

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. In addition, because all

payments will be treated as included in the stated redemption price at maturity, the PT Class will be treated as having been 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	300% PSA
2	250% PSA
3	180% PSA
4	190% PSA
5	140% PSA
6	200% PSA
7	150% PSA
8	185% PSA
9	190% PSA

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

Taxation of Beneficial Owners of Residual Certificates

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

Taxation of Beneficial Owners of RCR Certificates

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

Generally, the ownership interest represented by an RCR certificate will be one of two types. A certificate of a Combination RCR Class (a “Combination RCR Certificate”) will represent beneficial ownership of undivided interests in one or more underlying Regular Certificates. A certificate of a Strip RCR Class (a “Strip RCR Certificate”) will represent the right to receive a disproportionate part

of the principal or interest payments on one or more underlying Regular Certificates. The GF, GS and TI Classes of RCR Certificates are Strip RCR Certificates. The remaining Classes of RCR Certificates are Combination RCR Certificates. See “Material Federal Income Tax Consequences—Taxation of Beneficial Owners of RCR Certificates” in the REMIC Prospectus for a general discussion of the federal income tax treatment of beneficial owners of RCR Certificates.

PLAN OF DISTRIBUTION

We are obligated to deliver the Certificates to Goldman, Sachs & Co. (the “Dealer”) in exchange for the Group 1 SMBS and the Trust MBS. The Dealer proposes to offer the Certificates directly to the public from time to time in negotiated transactions at varying prices to be determined at the time of sale. The Dealer may effect these transactions to or through other dealers.

LEGAL MATTERS

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

Available Recombinations(1)

REMIC Certificates		RCR Certificates					Final Distribution Date	
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)		CUSIP Number
Recombination 1								
CU	\$ 9,539,217	CT	\$66,666,667	PT	4.00%	FIX	3136A3K75	February 2042
CP	34,276,470							
FC	22,850,980							
SC	22,850,980(3)							
Recombination 2								
CP	34,276,470	CA	36,080,495	PAC	2.25	FIX	3136A3K83	February 2042
FC	1,804,025							
SC	1,804,025(3)							
Recombination 3								
CP	34,276,470	CE	38,084,967	PAC	2.50	FIX	3136A3K91	February 2042
FC	3,808,497							
SC	3,808,497(3)							
Recombination 4								
CP	34,276,470	CG	42,845,588	PAC	3.00	FIX	3136A3L25	February 2042
FC	8,569,118							
SC	8,569,118(3)							
Recombination 5								
CP	34,276,470	CH	40,325,259	PAC	2.75	FIX	3136A3L33	February 2042
FC	6,048,789							
SC	6,048,789(3)							
Recombination 6								
YB	664,936	EB	4,036,704	PAC/AD	4.00	FIX	3136A3L41	February 2042
WB	3,371,768							
Recombination 7								
FY	10,000,000	FL	28,673,054	PAC/AD	(4)	FLT	3136A3L58	November 2041
FW	18,673,054							
Recombination 8								
SY	10,000,000(3)	SL	28,673,054(3)	NTL	(4)	INV/IO	3136A3L66	November 2041
SW	18,673,054(3)							

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 9								
TF	\$55,000,000	GF	\$55,000,000	PT	(4)	FLT	3136A3L74	February 2042
TS	55,000,000(3)	GS	55,000,000(3)	NTL	(4)	INV/IO	3136A3L82	February 2042
		TI	5,500,000(3)	NTL	5.00%	FIX/IO	3136A3L90	February 2042
Recombination 10								
PB	31,040,148	PD	52,851,705	PAC	4.00	FIX	3136A3M24	February 2042
PC	21,811,557							
Recombination 11								
NF	45,566,769	UP	68,350,154	SUP	4.00	FIX	3136A3M32	February 2042
NS	22,783,385							
Recombination 12								
MA	62,967,182	MC	69,263,900	SEQ	2.00	FIX	3136A3M40	December 2026
FM	6,296,718							
SM	6,296,718(3)							
Recombination 13								
MA	62,967,182	MD	76,959,889	SEQ	2.50	FIX	3136A3M57	December 2026
FM	13,992,707							
SM	13,992,707(3)							
Recombination 14								
MA	62,967,182	ME	86,579,874	SEQ	3.00	FIX	3136A3M65	December 2026
FM	23,612,692							
SM	23,612,692(3)							
Recombination 15								
HF	13,333,333	FH	38,998,901	PAC/AD	(4)	FLT	3136A3M73	June 2041
FG	25,665,568							
Recombination 16								
HS	13,333,333(3)	SH	38,998,901(3)	NTL	(4)	INV/IO	3136A3M81	June 2041
SG	25,665,568(3)							
Recombination 17								
LA	38,498,352	LE	42,775,947	PAC/AD	2.50	FIX	3136A3M99	June 2041
FG	4,277,595							
SG	4,277,595(3)							

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 18								
LA	\$38,498,352	LG	\$48,122,940	PAC/AD	3.00%	FIX	3136A3N23	June 2041
FG	9,624,588							
SG	9,624,588(3)							
Recombination 19								
HB	2,894,984	BH	6,596,985	PAC/AD	4.00	FIX	3136A3N31	February 2042
LB	3,702,001							

- (1) REMIC Certificates and RCR Certificates in each Recombination may be exchanged only in the proportions of *original* principal or notional principal balances for the related Classes shown in this Schedule 1 (disregarding any retired Classes). For example, if a particular Recombination includes two REMIC Classes and one RCR Class whose *original* principal balances shown in the schedule reflect a 1:1:2 relationship, the same 1:1:2 relationship among the *original* principal balances of those REMIC and RCR Classes must be maintained in any exchange. This is true even if, as a result of the applicable payment priority sequence, the relationship between their *current* principal balances has changed over time. Moreover, if as a result of a proposed exchange, a Certificateholder would hold a REMIC Certificate or RCR Certificate of a Class in an amount less than the applicable minimum denomination for that Class, the Certificateholder will be unable to effect the proposed exchange. See "Description of the Certificates—General—*Authorized Denominations*" in this prospectus supplement.
- (2) See "Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*" in the REMIC Prospectus.
- (3) Notional balances. These Classes are Interest Only Classes. See page S-9 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

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	\$57,127,450.00	May 2016	\$25,810,789.54	September 2020	\$ 9,790,867.48
February 2012	56,335,962.85	June 2016	25,371,328.16	October 2020	9,603,604.34
March 2012	55,553,304.51	July 2016	24,936,860.54	November 2020	9,419,706.94
April 2012	54,779,379.10	August 2016	24,507,332.02	December 2020	9,239,116.83
May 2012	54,014,091.83	September 2016	24,082,688.51	January 2021	9,061,776.54
June 2012	53,257,348.88	October 2016	23,662,876.52	February 2021	8,887,629.61
July 2012	52,509,057.45	November 2016	23,247,843.13	March 2021	8,716,620.52
August 2012	51,769,125.74	December 2016	22,837,535.99	April 2021	8,548,694.69
September 2012	51,037,462.93	January 2017	22,431,903.31	May 2021	8,383,798.48
October 2012	50,313,979.17	February 2017	22,030,893.86	June 2021	8,221,879.16
November 2012	49,598,585.59	March 2017	21,634,456.96	July 2021	8,062,884.91
December 2012	48,891,194.26	April 2017	21,242,542.49	August 2021	7,906,764.77
January 2013	48,191,718.19	May 2017	20,855,100.84	September 2021	7,753,468.67
February 2013	47,500,071.32	June 2017	20,472,082.97	October 2021	7,602,947.38
March 2013	46,816,168.54	July 2017	20,095,188.73	November 2021	7,455,152.52
April 2013	46,139,925.62	August 2017	19,724,929.81	December 2021	7,310,036.52
May 2013	45,471,259.25	September 2017	19,361,192.39	January 2022	7,167,552.64
June 2013	44,810,087.02	October 2017	19,003,864.54	February 2022	7,027,654.93
July 2013	44,156,327.39	November 2017	18,652,836.25	March 2022	6,890,298.21
August 2013	43,509,899.70	December 2017	18,307,999.36	April 2022	6,755,438.10
September 2013	42,870,724.16	January 2018	17,969,247.52	May 2022	6,623,030.96
October 2013	42,238,721.83	February 2018	17,636,476.19	June 2022	6,493,033.89
November 2013	41,613,814.62	March 2018	17,309,582.61	July 2022	6,365,404.74
December 2013	40,995,925.29	April 2018	16,988,465.73	August 2022	6,240,102.06
January 2014	40,384,977.41	May 2018	16,673,026.23	September 2022	6,117,085.13
February 2014	39,780,895.38	June 2018	16,363,166.47	October 2022	5,996,313.92
March 2014	39,183,604.41	July 2018	16,058,790.45	November 2022	5,877,749.06
April 2014	38,593,030.51	August 2018	15,759,803.78	December 2022	5,761,351.90
May 2014	38,009,100.50	September 2018	15,466,113.71	January 2023	5,647,084.41
June 2014	37,431,741.96	October 2018	15,177,629.02	February 2023	5,534,909.23
July 2014	36,860,883.26	November 2018	14,894,260.06	March 2023	5,424,789.63
August 2014	36,296,453.56	December 2018	14,615,918.67	April 2023	5,316,689.53
September 2014	35,738,382.75	January 2019	14,342,518.21	May 2023	5,210,573.44
October 2014	35,186,601.49	February 2019	14,073,973.49	June 2023	5,106,406.50
November 2014	34,641,041.17	March 2019	13,810,200.77	July 2023	5,004,154.43
December 2014	34,101,633.94	April 2019	13,551,117.73	August 2023	4,903,783.55
January 2015	33,568,312.66	May 2019	13,296,643.45	September 2023	4,805,260.75
February 2015	33,041,010.92	June 2019	13,046,698.36	October 2023	4,708,553.50
March 2015	32,519,663.02	July 2019	12,801,204.26	November 2023	4,613,629.82
April 2015	32,004,203.96	August 2019	12,560,084.27	December 2023	4,520,458.27
May 2015	31,494,569.47	September 2019	12,323,262.81	January 2024	4,429,007.96
June 2015	30,990,695.92	October 2019	12,090,665.58	February 2024	4,339,248.53
July 2015	30,492,520.41	November 2019	11,862,219.56	March 2024	4,251,150.14
August 2015	29,999,980.69	December 2019	11,637,852.94	April 2024	4,164,683.47
September 2015	29,513,015.19	January 2020	11,417,495.14	May 2024	4,079,819.69
October 2015	29,031,563.00	February 2020	11,201,076.79	June 2024	3,996,530.47
November 2015	28,555,563.86	March 2020	10,988,529.69	July 2024	3,914,787.98
December 2015	28,084,958.16	April 2020	10,779,786.79	August 2024	3,834,564.84
January 2016	27,619,686.94	May 2020	10,574,782.19	September 2024	3,755,834.18
February 2016	27,159,691.86	June 2020	10,373,451.10	October 2024	3,678,569.56
March 2016	26,704,915.22	July 2020	10,175,729.85	November 2024	3,602,745.00
April 2016	26,255,299.94	August 2020	9,981,555.82	December 2024	3,528,334.99

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>
January 2025	\$ 3,455,314.44	March 2029	\$ 1,129,536.75	May 2033	\$ 274,792.99
February 2025	3,383,658.68	April 2029	1,102,406.62	June 2033	265,345.21
March 2025	3,313,343.50	May 2029	1,075,816.39	July 2033	256,106.89
April 2025	3,244,345.08	June 2029	1,049,756.16	August 2033	247,074.01
May 2025	3,176,640.03	July 2029	1,024,216.20	September 2033	238,242.59
June 2025	3,110,205.33	August 2029	999,186.96	October 2033	229,608.75
July 2025	3,045,018.41	September 2029	974,659.04	November 2033	221,168.66
August 2025	2,981,057.03	October 2029	950,623.22	December 2033	212,918.57
September 2025	2,918,299.39	November 2029	927,070.44	January 2034	204,854.80
October 2025	2,856,724.02	December 2029	903,991.79	February 2034	196,973.72
November 2025	2,796,309.85	January 2030	881,378.53	March 2034	189,271.78
December 2025	2,737,036.17	February 2030	859,222.07	April 2034	181,745.50
January 2026	2,678,882.62	March 2030	837,513.97	May 2034	174,391.45
February 2026	2,621,829.19	April 2030	816,245.94	June 2034	167,206.26
March 2026	2,565,856.23	May 2030	795,409.83	July 2034	160,186.64
April 2026	2,510,944.42	June 2030	774,997.64	August 2034	153,329.34
May 2026	2,457,074.77	July 2030	755,001.52	September 2034	146,631.18
June 2026	2,404,228.64	August 2030	735,413.73	October 2034	140,089.03
July 2026	2,352,387.68	September 2030	716,226.70	November 2034	133,699.83
August 2026	2,301,533.90	October 2030	697,432.98	December 2034	127,460.56
September 2026	2,251,649.57	November 2030	679,025.25	January 2035	121,368.27
October 2026	2,202,717.32	December 2030	660,996.31	February 2035	115,420.05
November 2026	2,154,720.05	January 2031	643,339.12	March 2035	109,613.05
December 2026	2,107,640.95	February 2031	626,046.73	April 2035	103,944.49
January 2027	2,061,463.54	March 2031	609,112.33	May 2035	98,411.59
February 2027	2,016,171.58	April 2031	592,529.23	June 2035	93,011.69
March 2027	1,971,749.15	May 2031	576,290.85	July 2035	87,742.11
April 2027	1,928,180.58	June 2031	560,390.74	August 2035	82,600.27
May 2027	1,885,450.49	July 2031	544,822.56	September 2035	77,583.62
June 2027	1,843,543.76	August 2031	529,580.08	October 2035	72,689.65
July 2027	1,802,445.53	September 2031	514,657.17	November 2035	67,915.91
August 2027	1,762,141.20	October 2031	500,047.84	December 2035	63,259.97
September 2027	1,722,616.44	November 2031	485,746.17	January 2036	58,719.48
October 2027	1,683,857.15	December 2031	471,746.38	February 2036	54,292.11
November 2027	1,645,849.47	January 2032	458,042.76	March 2036	49,975.57
December 2027	1,608,579.81	February 2032	444,629.72	April 2036	45,767.63
January 2028	1,572,034.80	March 2032	431,501.78	May 2036	41,666.09
February 2028	1,536,201.29	April 2032	418,653.54	June 2036	37,668.79
March 2028	1,501,066.39	May 2032	406,079.70	July 2036	33,773.61
April 2028	1,466,617.40	June 2032	393,775.06	August 2036	29,978.48
May 2028	1,432,841.88	July 2032	381,734.50	September 2036	26,281.35
June 2028	1,399,727.57	August 2032	369,953.01	October 2036	22,680.23
July 2028	1,367,262.46	September 2032	358,425.67	November 2036	19,173.15
August 2028	1,335,434.71	October 2032	347,147.62	December 2036	15,758.17
September 2028	1,304,232.73	November 2032	336,114.13	January 2037	12,433.42
October 2028	1,273,645.10	December 2032	325,320.51	February 2037	9,197.02
November 2028	1,243,660.61	January 2033	314,762.18	March 2037	6,047.17
December 2028	1,214,268.26	February 2033	304,434.65	April 2037	2,982.06
January 2029	1,185,457.22	March 2033	294,333.49	May 2037 and thereafter	0.00
February 2029	1,157,216.86	April 2033	284,454.36		

Aggregate Group II Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$75,719,340.00	August 2016	\$43,971,424.30	March 2021	\$19,671,423.08
February 2012	75,423,745.67	September 2016	43,411,234.36	April 2021	19,361,836.60
March 2012	75,156,160.96	October 2016	42,855,750.09	May 2021	19,056,819.19
April 2012	74,865,675.70	November 2016	42,304,933.60	June 2021	18,756,305.75
May 2012	74,552,440.64	December 2016	41,758,747.26	July 2021	18,460,232.08
June 2012	74,216,624.24	January 2017	41,217,153.78	August 2021	18,168,534.89
July 2012	73,858,412.56	February 2017	40,680,116.12	September 2021	17,881,151.77
August 2012	73,478,009.09	March 2017	40,147,597.57	October 2021	17,598,021.16
September 2012	73,075,634.63	April 2017	39,619,561.70	November 2021	17,319,082.39
October 2012	72,651,527.05	May 2017	39,095,972.37	December 2021	17,044,275.63
November 2012	72,205,941.10	June 2017	38,576,793.71	January 2022	16,773,541.86
December 2012	71,739,148.15	July 2017	38,061,990.16	February 2022	16,506,822.93
January 2013	71,251,435.98	August 2017	37,551,526.43	March 2022	16,244,061.46
February 2013	70,743,108.45	September 2017	37,045,367.50	April 2022	15,985,200.89
March 2013	70,214,485.21	October 2017	36,543,478.64	May 2022	15,730,185.46
April 2013	69,665,901.41	November 2017	36,045,825.39	June 2022	15,478,960.18
May 2013	69,097,707.29	December 2017	35,552,373.58	July 2022	15,231,470.82
June 2013	68,510,267.89	January 2018	35,063,089.28	August 2022	14,987,663.92
July 2013	67,903,962.62	February 2018	34,577,938.85	September 2022	14,747,486.77
August 2013	67,279,184.86	March 2018	34,096,888.92	October 2022	14,510,887.40
September 2013	66,636,341.56	April 2018	33,619,906.37	November 2022	14,277,814.55
October 2013	65,975,852.78	May 2018	33,146,958.35	December 2022	14,048,217.69
November 2013	65,298,151.23	June 2018	32,678,012.27	January 2023	13,822,047.00
December 2013	64,603,681.84	July 2018	32,213,035.80	February 2023	13,599,253.35
January 2014	63,892,901.21	August 2018	31,751,996.87	March 2023	13,379,788.30
February 2014	63,166,277.12	September 2018	31,294,863.65	April 2023	13,163,604.10
March 2014	62,445,696.71	October 2018	30,841,604.58	May 2023	12,950,653.66
April 2014	61,731,111.48	November 2018	30,392,188.33	June 2023	12,740,890.54
May 2014	61,022,473.30	December 2018	29,946,583.85	July 2023	12,534,268.96
June 2014	60,319,734.44	January 2019	29,504,760.30	August 2023	12,330,743.79
July 2014	59,622,847.53	February 2019	29,066,687.11	September 2023	12,130,270.53
August 2014	58,931,765.60	March 2019	28,632,333.94	October 2023	11,932,805.30
September 2014	58,246,442.02	April 2019	28,201,670.71	November 2023	11,738,304.82
October 2014	57,566,830.56	May 2019	27,774,667.54	December 2023	11,546,726.45
November 2014	56,892,885.34	June 2019	27,351,294.83	January 2024	11,358,028.13
December 2014	56,224,560.84	July 2019	26,931,523.20	February 2024	11,172,168.39
January 2015	55,561,811.90	August 2019	26,515,366.27	March 2024	10,989,106.33
February 2015	54,904,593.72	September 2019	26,105,292.14	April 2024	10,808,801.67
March 2015	54,252,861.87	October 2019	25,701,214.61	May 2024	10,631,214.64
April 2015	53,606,572.26	November 2019	25,303,048.69	June 2024	10,456,306.06
May 2015	52,965,681.13	December 2019	24,910,710.58	July 2024	10,284,037.30
June 2015	52,330,145.09	January 2020	24,524,117.64	August 2024	10,114,370.26
July 2015	51,699,921.09	February 2020	24,143,188.39	September 2024	9,947,267.39
August 2015	51,074,966.42	March 2020	23,767,842.46	October 2024	9,782,691.66
September 2015	50,455,238.70	April 2020	23,398,000.62	November 2024	9,620,606.57
October 2015	49,840,695.89	May 2020	23,033,584.74	December 2024	9,460,976.11
November 2015	49,231,296.30	June 2020	22,674,517.77	January 2025	9,303,764.80
December 2015	48,626,998.53	July 2020	22,320,723.74	February 2025	9,148,937.66
January 2016	48,027,761.56	August 2020	21,972,127.73	March 2025	8,996,460.19
February 2016	47,433,544.64	September 2020	21,628,655.87	April 2025	8,846,298.38
March 2016	46,844,307.39	October 2020	21,290,235.33	May 2025	8,698,418.70
April 2016	46,260,009.72	November 2020	20,956,794.27	June 2025	8,552,788.09
May 2016	45,680,611.87	December 2020	20,628,261.87	July 2025	8,409,373.96
June 2016	45,106,074.38	January 2021	20,304,568.29	August 2025	8,268,144.18
July 2016	44,536,358.14	February 2021	19,985,644.66	September 2025	8,129,067.08

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2025	\$ 7,992,111.41	May 2030	\$ 2,974,716.33	December 2034	\$ 913,608.88
November 2025	7,857,246.38	June 2030	2,918,059.11	January 2035	891,195.36
December 2025	7,724,441.65	July 2030	2,862,313.75	February 2035	869,174.43
January 2026	7,593,667.27	August 2030	2,807,466.63	March 2035	847,539.98
February 2026	7,464,893.75	September 2030	2,753,504.34	April 2035	826,285.99
March 2026	7,338,091.99	October 2030	2,700,413.65	May 2035	805,406.54
April 2026	7,213,233.32	November 2030	2,648,181.52	June 2035	784,895.81
May 2026	7,090,289.46	December 2030	2,596,795.11	July 2035	764,748.03
June 2026	6,969,232.53	January 2031	2,546,241.76	August 2035	744,957.55
July 2026	6,850,035.07	February 2031	2,496,508.98	September 2035	725,518.78
August 2026	6,732,669.97	March 2031	2,447,584.46	October 2035	706,426.22
September 2026	6,617,110.53	April 2031	2,399,456.09	November 2035	687,674.45
October 2026	6,503,330.42	May 2031	2,352,111.92	December 2035	669,258.13
November 2026	6,391,303.68	June 2031	2,305,540.15	January 2036	651,172.01
December 2026	6,281,004.72	July 2031	2,259,729.19	February 2036	633,410.89
January 2027	6,172,408.30	August 2031	2,214,667.59	March 2036	615,969.67
February 2027	6,065,489.57	September 2031	2,170,344.07	April 2036	598,843.32
March 2027	5,960,224.00	October 2031	2,126,747.52	May 2036	582,026.88
April 2027	5,856,587.41	November 2031	2,083,866.98	June 2036	565,515.46
May 2027	5,754,555.99	December 2031	2,041,691.66	July 2036	549,304.26
June 2027	5,654,106.24	January 2032	2,000,210.91	August 2036	533,388.54
July 2027	5,555,215.00	February 2032	1,959,414.24	September 2036	517,763.61
August 2027	5,457,859.44	March 2032	1,919,291.32	October 2036	502,424.89
September 2027	5,362,017.05	April 2032	1,879,831.97	November 2036	487,367.83
October 2027	5,267,665.66	May 2032	1,841,026.14	December 2036	472,587.97
November 2027	5,174,783.38	June 2032	1,802,863.93	January 2037	458,080.92
December 2027	5,083,348.66	July 2032	1,765,335.60	February 2037	443,842.32
January 2028	4,993,340.25	August 2032	1,728,431.53	March 2037	429,867.92
February 2028	4,904,737.18	September 2032	1,692,142.25	April 2037	416,153.51
March 2028	4,817,518.81	October 2032	1,656,458.42	May 2037	402,694.94
April 2028	4,731,664.77	November 2032	1,621,370.86	June 2037	389,488.12
May 2028	4,647,155.00	December 2032	1,586,870.48	July 2037	376,529.04
June 2028	4,563,969.70	January 2033	1,552,948.36	August 2037	363,813.73
July 2028	4,482,089.37	February 2033	1,519,595.69	September 2037	351,338.28
August 2028	4,401,494.78	March 2033	1,486,803.79	October 2037	339,098.86
September 2028	4,322,166.98	April 2033	1,454,564.11	November 2037	327,091.68
October 2028	4,244,087.29	May 2033	1,422,868.22	December 2037	315,312.99
November 2028	4,167,237.28	June 2033	1,391,707.81	January 2038	303,759.13
December 2028	4,091,598.81	July 2033	1,361,074.71	February 2038	292,426.47
January 2029	4,017,153.98	August 2033	1,330,960.84	March 2038	281,311.45
February 2029	3,943,885.14	September 2033	1,301,358.26	April 2038	270,410.55
March 2029	3,871,774.90	October 2033	1,272,259.13	May 2038	259,720.31
April 2029	3,800,806.13	November 2033	1,243,655.74	June 2038	249,237.32
May 2029	3,730,961.92	December 2033	1,215,540.47	July 2038	238,958.22
June 2029	3,662,225.63	January 2034	1,187,905.83	August 2038	228,879.71
July 2029	3,594,580.82	February 2034	1,160,744.44	September 2038	218,998.52
August 2029	3,528,011.33	March 2034	1,134,049.01	October 2038	209,311.45
September 2029	3,462,501.18	April 2034	1,107,812.37	November 2038	199,815.33
October 2029	3,398,034.67	May 2034	1,082,027.46	December 2038	190,507.05
November 2029	3,334,596.30	June 2034	1,056,687.31	January 2039	181,383.54
December 2029	3,272,170.77	July 2034	1,031,785.05	February 2039	172,441.78
January 2030	3,210,743.04	August 2034	1,007,313.92	March 2039	163,678.79
February 2030	3,150,298.26	September 2034	983,267.25	April 2039	155,091.65
March 2030	3,090,821.79	October 2034	959,638.49	May 2039	146,677.47
April 2030	3,032,299.22	November 2034	936,421.16	June 2039	138,433.40

Aggregate Group II (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2039	\$ 130,356.64	February 2040	\$ 78,277.56	October 2040	\$ 27,502.75
August 2039	122,444.43	March 2040	71,443.43	November 2040	21,754.83
September 2039	114,694.06	April 2040	64,753.25	December 2040	16,132.62
October 2039	107,102.86	May 2040	58,204.59	January 2041	10,633.98
November 2039	99,668.18	June 2040	51,795.11	February 2041	5,256.82
December 2039	92,387.44	July 2040	45,522.46	March 2041 and thereafter	0.00
January 2040	85,258.07	August 2040	39,384.35		
		September 2040	33,378.53		

Aggregate Group III Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$91,449,429.00	July 2015	\$60,380,708.62	January 2019	\$34,119,559.17
February 2012	90,975,822.44	August 2015	59,640,974.12	February 2019	33,601,493.17
March 2012	90,536,659.10	September 2015	58,907,440.74	March 2019	33,087,838.59
April 2012	90,070,353.42	October 2015	58,180,058.54	April 2019	32,578,559.71
May 2012	89,577,176.24	November 2015	57,458,777.99	May 2019	32,074,379.99
June 2012	89,057,419.27	December 2015	56,743,549.94	June 2019	31,577,577.78
July 2012	88,511,394.86	January 2016	56,034,325.64	July 2019	31,088,048.48
August 2012	87,939,435.72	February 2016	55,331,056.72	August 2019	30,605,688.91
September 2012	87,341,894.58	March 2016	54,633,695.21	September 2019	30,130,397.36
October 2012	86,719,143.83	April 2016	53,942,193.49	October 2019	29,662,073.52
November 2012	86,071,575.22	May 2016	53,256,504.33	November 2019	29,200,618.46
December 2012	85,399,599.37	June 2016	52,576,580.89	December 2019	28,745,934.66
January 2013	84,703,645.42	July 2016	51,902,376.68	January 2020	28,297,925.95
February 2013	83,984,160.56	August 2016	51,233,845.60	February 2020	27,856,497.47
March 2013	83,241,609.56	September 2016	50,570,941.89	March 2020	27,421,555.72
April 2013	82,476,474.25	October 2016	49,913,620.16	April 2020	26,993,008.49
May 2013	81,689,253.06	November 2016	49,261,835.40	May 2020	26,570,764.84
June 2013	80,880,460.43	December 2016	48,615,542.94	June 2020	26,154,735.11
July 2013	80,050,626.29	January 2017	47,974,698.46	July 2020	25,744,830.90
August 2013	79,200,295.42	February 2017	47,339,258.00	August 2020	25,340,965.03
September 2013	78,330,026.94	March 2017	46,709,177.94	September 2020	24,943,051.54
October 2013	77,440,393.60	April 2017	46,084,415.03	October 2020	24,551,005.66
November 2013	76,558,166.57	May 2017	45,464,926.32	November 2020	24,164,743.81
December 2013	75,683,286.38	June 2017	44,850,669.25	December 2020	23,784,183.59
January 2014	74,815,694.01	July 2017	44,241,601.55	January 2021	23,409,243.72
February 2014	73,955,330.94	August 2017	43,637,681.33	February 2021	23,039,844.08
March 2014	73,102,139.09	September 2017	43,038,867.00	March 2021	22,675,905.66
April 2014	72,256,060.84	October 2017	42,445,117.31	April 2021	22,317,350.55
May 2014	71,417,039.05	November 2017	41,856,391.34	May 2021	21,964,101.94
June 2014	70,585,017.01	December 2017	41,272,648.50	June 2021	21,616,084.07
July 2014	69,759,938.46	January 2018	40,693,848.50	July 2021	21,273,222.26
August 2014	68,941,747.59	February 2018	40,119,951.39	August 2021	20,935,442.86
September 2014	68,130,389.03	March 2018	39,550,917.54	September 2021	20,602,673.27
October 2014	67,325,807.85	April 2018	38,986,707.61	October 2021	20,274,841.88
November 2014	66,527,949.57	May 2018	38,427,282.60	November 2021	19,951,878.09
December 2014	65,736,760.10	June 2018	37,872,603.81	December 2021	19,633,712.30
January 2015	64,952,185.83	July 2018	37,322,632.84	January 2022	19,320,275.86
February 2015	64,174,173.53	August 2018	36,777,331.59	February 2022	19,011,501.10
March 2015	63,402,670.42	September 2018	36,236,662.29	March 2022	18,707,321.30
April 2015	62,637,624.13	October 2018	35,700,587.44	April 2022	18,407,670.65
May 2015	61,878,982.69	November 2018	35,169,069.85	May 2022	18,112,484.27
June 2015	61,126,694.57	December 2018	34,642,072.63	June 2022	17,821,698.21

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2022	\$17,535,249.40	February 2027	\$ 6,939,516.82	September 2031	\$ 2,453,156.72
August 2022	17,253,075.64	March 2027	6,818,057.78	October 2031	2,403,088.31
September 2022	16,975,115.62	April 2027	6,698,486.39	November 2031	2,353,847.53
October 2022	16,701,308.88	May 2027	6,580,774.97	December 2031	2,305,421.86
November 2022	16,431,595.82	June 2027	6,464,896.23	January 2032	2,257,798.94
December 2022	16,165,917.66	July 2027	6,350,823.26	February 2032	2,210,966.62
January 2023	15,904,216.44	August 2027	6,238,529.56	March 2032	2,164,912.91
February 2023	15,646,435.04	September 2027	6,127,988.96	April 2032	2,119,625.99
March 2023	15,392,517.12	October 2027	6,019,175.70	May 2032	2,075,094.21
April 2023	15,142,407.14	November 2027	5,912,064.37	June 2032	2,031,306.11
May 2023	14,896,050.32	December 2027	5,806,629.93	July 2032	1,988,250.36
June 2023	14,653,392.67	January 2028	5,702,847.69	August 2032	1,945,915.83
July 2023	14,414,380.95	February 2028	5,600,693.31	September 2032	1,904,291.54
August 2023	14,178,962.67	March 2028	5,500,142.80	October 2032	1,863,366.64
September 2023	13,947,086.08	April 2028	5,401,172.51	November 2032	1,823,130.49
October 2023	13,718,700.14	May 2028	5,303,759.13	December 2032	1,783,572.56
November 2023	13,493,754.56	June 2028	5,207,879.68	January 2033	1,744,682.50
December 2023	13,272,199.72	July 2028	5,113,511.51	February 2033	1,706,450.09
January 2024	13,053,986.72	August 2028	5,020,632.29	March 2033	1,668,865.28
February 2024	12,839,067.35	September 2028	4,929,220.00	April 2033	1,631,918.14
March 2024	12,627,394.05	October 2028	4,839,252.95	May 2033	1,595,598.92
April 2024	12,418,919.97	November 2028	4,750,709.75	June 2033	1,559,897.98
May 2024	12,213,598.88	December 2028	4,663,569.32	July 2033	1,524,805.82
June 2024	12,011,385.23	January 2029	4,577,810.88	August 2033	1,490,313.11
July 2024	11,812,234.10	February 2029	4,493,413.94	September 2033	1,456,410.63
August 2024	11,616,101.19	March 2029	4,410,358.31	October 2033	1,423,089.30
September 2024	11,422,942.85	April 2029	4,328,624.09	November 2033	1,390,340.17
October 2024	11,232,716.03	May 2029	4,248,191.66	December 2033	1,358,154.43
November 2024	11,045,378.28	June 2029	4,169,041.68	January 2034	1,326,523.38
December 2024	10,860,887.75	July 2029	4,091,155.09	February 2034	1,295,438.47
January 2025	10,679,203.20	August 2029	4,014,513.10	March 2034	1,264,891.26
February 2025	10,500,283.95	September 2029	3,939,097.19	April 2034	1,234,873.43
March 2025	10,324,089.91	October 2029	3,864,889.11	May 2034	1,205,376.81
April 2025	10,150,581.52	November 2029	3,791,870.86	June 2034	1,176,393.31
May 2025	9,979,719.83	December 2029	3,720,024.71	July 2034	1,147,914.99
June 2025	9,811,466.40	January 2030	3,649,333.17	August 2034	1,119,934.00
July 2025	9,645,783.36	February 2030	3,579,779.02	September 2034	1,092,442.62
August 2025	9,482,633.34	March 2030	3,511,345.27	October 2034	1,065,433.26
September 2025	9,321,979.54	April 2030	3,444,015.19	November 2034	1,038,898.40
October 2025	9,163,785.64	May 2030	3,377,772.26	December 2034	1,012,830.66
November 2025	9,008,015.87	June 2030	3,312,600.24	January 2035	987,222.77
December 2025	8,854,634.93	July 2030	3,248,483.09	February 2035	962,067.56
January 2026	8,703,608.04	August 2030	3,185,405.01	March 2035	937,357.94
February 2026	8,554,900.92	September 2030	3,123,350.43	April 2035	913,086.98
March 2026	8,408,479.76	October 2030	3,062,304.00	May 2035	889,247.79
April 2026	8,264,311.21	November 2030	3,002,250.60	June 2035	865,833.63
May 2026	8,122,362.44	December 2030	2,943,175.31	July 2035	842,837.84
June 2026	7,982,601.05	January 2031	2,885,063.45	August 2035	820,253.85
July 2026	7,844,995.09	February 2031	2,827,900.52	September 2035	798,075.20
August 2026	7,709,513.10	March 2031	2,771,672.25	October 2035	776,295.53
September 2026	7,576,124.04	April 2031	2,716,364.58	November 2035	754,908.54
October 2026	7,444,797.31	May 2031	2,661,963.63	December 2035	733,908.07
November 2026	7,315,502.74	June 2031	2,608,455.75	January 2036	713,288.02
December 2026	7,188,210.61	July 2031	2,555,827.45	February 2036	693,042.38
January 2027	7,062,891.61	August 2031	2,504,065.47	March 2036	673,165.25

Aggregate Group III (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
April 2036	\$ 653,650.81	November 2037	\$ 344,637.27	June 2039	\$ 131,173.31
May 2036	634,493.30	December 2037	331,277.29	July 2039	122,065.81
June 2036	615,687.08	January 2038	318,175.80	August 2039	113,147.13
July 2036	597,226.58	February 2038	305,328.60	September 2039	104,414.12
August 2036	579,106.30	March 2038	292,731.58	October 2039	95,863.69
September 2036	561,320.85	April 2038	280,380.66	November 2039	87,492.81
October 2036	543,864.90	May 2038	268,271.85	December 2039	79,298.46
November 2036	526,733.19	June 2038	256,401.20	January 2040	71,277.70
December 2036	509,920.57	July 2038	244,764.83	February 2040	63,427.63
January 2037	493,421.93	August 2038	233,358.91	March 2040	55,745.37
February 2037	477,232.26	September 2038	222,179.68	April 2040	48,228.12
March 2037	461,346.62	October 2038	211,223.43	May 2040	40,873.09
April 2037	445,760.14	November 2038	200,486.50	June 2040	33,677.54
May 2037	430,468.02	December 2038	189,965.29	July 2040	26,638.80
June 2037	415,465.54	January 2039	179,656.25	August 2040	19,754.20
July 2037	400,748.05	February 2039	169,555.90	September 2040	13,021.14
August 2037	386,310.96	March 2039	159,660.79	October 2040	6,437.05
September 2037	372,149.75	April 2039	149,967.54	November 2040 and thereafter	0.00
October 2037	358,259.98	May 2039	140,472.81		

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	\$176,010,896.00	August 2014	\$140,861,841.30	March 2017	\$100,936,694.36
February 2012	175,408,307.15	September 2014	139,466,665.57	April 2017	99,757,217.16
March 2012	174,764,364.22	October 2014	138,079,004.90	May 2017	98,584,134.65
April 2012	174,079,308.23	November 2014	136,698,820.28	June 2017	97,417,413.60
May 2012	173,353,401.61	December 2014	135,326,072.91	July 2017	96,257,020.95
June 2012	172,586,928.08	January 2015	133,960,724.16	August 2017	95,102,923.78
July 2012	171,780,192.46	February 2015	132,602,735.63	September 2017	93,955,089.39
August 2012	170,933,520.51	March 2015	131,252,069.11	October 2017	92,813,485.21
September 2012	170,047,258.73	April 2015	129,908,686.58	November 2017	91,678,078.84
October 2012	169,121,774.12	May 2015	128,572,550.21	December 2017	90,548,838.08
November 2012	168,157,453.93	June 2015	127,243,622.38	January 2018	89,425,730.86
December 2012	167,154,705.45	July 2015	125,921,865.67	February 2018	88,308,725.28
January 2013	166,113,955.68	August 2015	124,607,242.83	March 2018	87,197,789.63
February 2013	165,035,651.07	September 2015	123,299,716.81	April 2018	86,092,892.34
March 2013	163,920,257.19	October 2015	121,999,250.75	May 2018	84,994,002.01
April 2013	162,768,258.44	November 2015	120,705,808.00	June 2018	83,901,087.39
May 2013	161,580,157.67	December 2015	119,419,352.07	July 2018	82,814,117.42
June 2013	160,356,475.81	January 2016	118,139,846.67	August 2018	81,733,061.17
July 2013	159,097,751.55	February 2016	116,867,255.71	September 2018	80,657,887.88
August 2013	157,804,540.89	March 2016	115,601,543.26	October 2018	79,588,566.95
September 2013	156,477,416.77	April 2016	114,342,673.60	November 2018	78,525,067.95
October 2013	155,116,968.62	May 2016	113,090,611.17	December 2018	77,467,360.59
November 2013	153,723,801.97	June 2016	111,845,320.62	January 2019	76,415,414.73
December 2013	152,298,537.94	July 2016	110,606,766.76	February 2019	75,369,200.41
January 2014	150,841,812.83	August 2016	109,374,914.59	March 2019	74,328,687.80
February 2014	149,392,922.23	September 2016	108,149,729.29	April 2019	73,293,847.24
March 2014	147,951,825.49	October 2016	106,931,176.22	May 2019	72,264,649.22
April 2014	146,518,482.17	November 2016	105,719,220.92	June 2019	71,241,064.37
May 2014	145,092,852.02	December 2016	104,513,829.10	July 2019	70,223,063.49
June 2014	143,674,895.00	January 2017	103,314,966.66	August 2019	69,210,617.51
July 2014	142,264,571.30	February 2017	102,122,599.67	September 2019	68,203,697.54

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2019	\$ 67,202,274.80	May 2024	\$ 27,637,619.98	December 2028	\$ 10,526,763.83
November 2019	66,206,320.70	June 2024	27,178,229.81	January 2029	10,333,063.83
December 2019	65,215,806.76	July 2024	26,725,843.50	February 2029	10,142,459.53
January 2020	64,230,704.66	August 2024	26,280,359.07	March 2029	9,954,904.68
February 2020	63,250,986.24	September 2024	25,841,676.00	April 2029	9,770,353.69
March 2020	62,276,623.47	October 2024	25,409,695.19	May 2029	9,588,761.62
April 2020	61,307,588.47	November 2024	24,984,318.94	June 2029	9,410,084.20
May 2020	60,343,853.50	December 2024	24,565,450.95	July 2029	9,234,277.78
June 2020	59,394,204.49	January 2025	24,152,996.28	August 2029	9,061,299.33
July 2020	58,458,627.41	February 2025	23,746,861.31	September 2029	8,891,106.47
August 2020	57,536,920.75	March 2025	23,346,953.80	October 2029	8,723,657.40
September 2020	56,628,885.86	April 2025	22,953,182.77	November 2029	8,558,910.94
October 2020	55,734,326.84	May 2025	22,565,458.55	December 2029	8,396,826.51
November 2020	54,853,050.55	June 2025	22,183,692.76	January 2030	8,237,364.09
December 2020	53,984,866.56	July 2025	21,807,798.26	February 2030	8,080,484.27
January 2021	53,129,587.11	August 2025	21,437,689.13	March 2030	7,926,148.18
February 2021	52,287,027.09	September 2025	21,073,280.71	April 2030	7,774,317.53
March 2021	51,457,003.97	October 2025	20,714,489.50	May 2030	7,624,954.58
April 2021	50,639,337.78	November 2025	20,361,233.23	June 2030	7,478,022.14
May 2021	49,833,851.10	December 2025	20,013,430.77	July 2030	7,333,483.54
June 2021	49,040,368.98	January 2026	19,671,002.15	August 2030	7,191,302.65
July 2021	48,258,718.94	February 2026	19,333,868.55	September 2030	7,051,443.88
August 2021	47,488,730.93	March 2026	19,001,952.26	October 2030	6,913,872.13
September 2021	46,730,237.26	April 2026	18,675,176.68	November 2030	6,778,552.83
October 2021	45,983,072.62	May 2026	18,353,466.29	December 2030	6,645,451.88
November 2021	45,247,074.04	June 2026	18,036,746.68	January 2031	6,514,535.72
December 2021	44,522,080.81	July 2026	17,724,944.45	February 2031	6,385,771.23
January 2022	43,807,934.50	August 2026	17,417,987.28	March 2031	6,259,125.80
February 2022	43,104,478.90	September 2026	17,115,803.88	April 2031	6,134,567.28
March 2022	42,411,559.99	October 2026	16,818,323.97	May 2031	6,012,064.00
April 2022	41,729,025.95	November 2026	16,525,478.27	June 2031	5,891,584.74
May 2022	41,056,727.07	December 2026	16,237,198.48	July 2031	5,773,098.72
June 2022	40,394,515.75	January 2027	15,953,417.30	August 2031	5,656,575.64
July 2022	39,742,246.47	February 2027	15,674,068.37	September 2031	5,541,985.62
August 2022	39,099,775.77	March 2027	15,399,086.28	October 2031	5,429,299.21
September 2022	38,466,962.21	April 2027	15,128,406.56	November 2031	5,318,487.40
October 2022	37,843,666.32	May 2027	14,861,965.67	December 2031	5,209,521.60
November 2022	37,229,750.63	June 2027	14,599,700.95	January 2032	5,102,373.64
December 2022	36,625,079.58	July 2027	14,341,550.67	February 2032	4,997,015.74
January 2023	36,029,519.55	August 2027	14,087,453.95	March 2032	4,893,420.54
February 2023	35,442,938.77	September 2027	13,837,350.81	April 2032	4,791,561.09
March 2023	34,865,207.35	October 2027	13,591,182.10	May 2032	4,691,410.83
April 2023	34,296,197.24	November 2027	13,348,889.55	June 2032	4,592,943.55
May 2023	33,735,782.18	December 2027	13,110,415.70	July 2032	4,496,133.48
June 2023	33,183,837.71	January 2028	12,875,703.91	August 2032	4,400,955.18
July 2023	32,640,241.10	February 2028	12,644,698.36	September 2032	4,307,383.61
August 2023	32,104,871.39	March 2028	12,417,344.04	October 2032	4,215,394.09
September 2023	31,577,609.30	April 2028	12,193,586.72	November 2032	4,124,962.28
October 2023	31,058,337.24	May 2028	11,973,372.94	December 2032	4,036,064.23
November 2023	30,546,939.30	June 2028	11,756,650.01	January 2033	3,948,676.31
December 2023	30,043,301.18	July 2028	11,543,366.00	February 2033	3,862,775.26
January 2024	29,547,310.23	August 2028	11,333,469.73	March 2033	3,778,338.14
February 2024	29,058,855.36	September 2028	11,126,910.75	April 2033	3,695,342.37
March 2024	28,577,827.08	October 2028	10,923,639.33	May 2033	3,613,765.67
April 2024	28,104,117.43	November 2028	10,723,606.46	June 2033	3,533,586.12

Aggregate Group IV (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2033	\$ 3,454,782.10	February 2036	\$ 1,589,729.33	September 2038	\$ 536,960.90
August 2033	3,377,332.30	March 2036	1,545,235.41	October 2038	512,497.94
September 2033	3,301,215.76	April 2036	1,501,557.42	November 2038	488,526.23
October 2033	3,226,411.78	May 2036	1,458,682.32	December 2038	465,037.63
November 2033	3,152,900.01	June 2036	1,416,597.29	January 2039	442,024.15
December 2033	3,080,660.36	July 2036	1,375,289.70	February 2039	419,477.88
January 2034	3,009,673.06	August 2036	1,334,747.09	March 2039	397,391.06
February 2034	2,939,918.62	September 2036	1,294,957.22	April 2039	375,756.04
March 2034	2,871,377.85	October 2036	1,255,908.01	May 2039	354,565.29
April 2034	2,804,031.82	November 2036	1,217,587.55	June 2039	333,811.40
May 2034	2,737,861.91	December 2036	1,179,984.13	July 2039	313,487.04
June 2034	2,672,849.75	January 2037	1,143,086.22	August 2039	293,585.05
July 2034	2,608,977.24	February 2037	1,106,882.43	September 2039	274,098.32
August 2034	2,546,226.56	March 2037	1,071,361.58	October 2039	255,019.89
September 2034	2,484,580.15	April 2037	1,036,512.63	November 2039	236,342.89
October 2034	2,424,020.72	May 2037	1,002,324.72	December 2039	218,060.55
November 2034	2,364,531.20	June 2037	968,787.15	January 2040	200,166.23
December 2034	2,306,094.82	July 2037	935,889.38	February 2040	182,653.35
January 2035	2,248,695.01	August 2037	903,621.03	March 2040	165,515.48
February 2035	2,192,315.49	September 2037	871,971.87	April 2040	148,746.24
March 2035	2,136,940.20	October 2037	840,931.83	May 2040	132,339.40
April 2035	2,082,553.30	November 2037	810,490.99	June 2040	116,288.77
May 2035	2,029,139.22	December 2037	780,639.59	July 2040	100,588.29
June 2035	1,976,682.61	January 2038	751,368.00	August 2040	85,232.00
July 2035	1,925,168.32	February 2038	722,666.75	September 2040	70,214.01
August 2035	1,874,581.47	March 2038	694,526.49	October 2040	55,528.54
September 2035	1,824,907.36	April 2038	666,938.05	November 2040	41,169.87
October 2035	1,776,131.54	May 2038	639,892.37	December 2040	27,132.40
November 2035	1,728,239.76	June 2038	613,380.52	January 2041	13,410.60
December 2035	1,681,217.98	July 2038	587,393.74	February 2041 and thereafter	0.00
January 2036	1,635,052.38	August 2038	561,923.37		

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	\$104,094,238.00	August 2013	\$ 90,575,552.04	March 2015	\$ 72,474,524.45
February 2012	103,579,327.55	September 2013	89,604,860.77	April 2015	71,595,715.31
March 2012	103,102,888.87	October 2013	88,611,782.72	May 2015	70,724,335.91
April 2012	102,595,502.53	November 2013	87,596,971.36	June 2015	69,860,326.05
May 2012	102,057,459.06	December 2013	86,590,690.56	July 2015	69,003,625.97
June 2012	101,489,072.85	January 2014	85,592,871.35	August 2015	68,154,176.42
July 2012	100,890,681.84	February 2014	84,603,445.32	September 2015	67,311,918.61
August 2012	100,262,647.26	March 2014	83,622,344.58	October 2015	66,476,794.20
September 2012	99,605,353.24	April 2014	82,649,501.79	November 2015	65,648,745.34
October 2012	98,919,206.48	May 2014	81,684,850.15	December 2015	64,827,714.64
November 2012	98,204,635.83	June 2014	80,728,323.39	January 2016	64,013,645.14
December 2012	97,462,091.87	July 2014	79,779,855.76	February 2016	63,206,480.36
January 2013	96,692,046.45	August 2014	78,839,382.04	March 2016	62,406,164.25
February 2013	95,894,992.20	September 2014	77,906,837.51	April 2016	61,612,641.23
March 2013	95,071,442.02	October 2014	76,982,158.00	May 2016	60,825,856.15
April 2013	94,221,928.53	November 2014	76,065,279.82	June 2016	60,045,754.28
May 2013	93,347,003.52	December 2014	75,156,139.80	July 2016	59,272,281.36
June 2013	92,447,237.35	January 2015	74,254,675.26	August 2016	58,505,383.54
July 2013	91,523,218.32	February 2015	73,360,824.04	September 2016	57,745,007.41

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>
October 2016	\$ 56,991,099.97	May 2021	\$ 24,990,793.74	December 2025	\$ 10,041,332.70
November 2016	56,243,608.66	June 2021	24,593,086.63	January 2026	9,869,619.00
December 2016	55,502,481.32	July 2021	24,201,306.77	February 2026	9,700,558.95
January 2017	54,767,666.23	August 2021	23,815,369.01	March 2026	9,534,113.61
February 2017	54,039,112.07	September 2021 . . .	23,435,189.42	April 2026	9,370,244.62
March 2017	53,316,767.91	October 2021	23,060,685.20	May 2026	9,208,914.15
April 2017	52,600,583.26	November 2021	22,691,774.75	June 2026	9,050,084.93
May 2017	51,890,508.01	December 2021	22,328,377.61	July 2026	8,893,720.21
June 2017	51,186,492.45	January 2022	21,970,414.44	August 2026	8,739,783.74
July 2017	50,488,487.27	February 2022	21,617,807.03	September 2026 . . .	8,588,239.83
August 2017	49,796,443.57	March 2022	21,270,478.27	October 2026	8,439,053.26
September 2017 . . .	49,110,312.80	April 2022	20,928,352.11	November 2026	8,292,189.33
October 2017	48,430,046.84	May 2022	20,591,353.61	December 2026	8,147,613.84
November 2017	47,755,597.93	June 2022	20,259,408.84	January 2027	8,005,293.07
December 2017	47,086,918.68	July 2022	19,932,444.96	February 2027	7,865,193.78
January 2018	46,423,962.12	August 2022	19,610,390.11	March 2027	7,727,283.21
February 2018	45,766,681.60	September 2022 . . .	19,293,173.47	April 2027	7,591,529.06
March 2018	45,115,030.89	October 2022	18,980,725.21	May 2027	7,457,899.49
April 2018	44,468,964.09	November 2022	18,672,976.48	June 2027	7,326,363.13
May 2018	43,828,435.70	December 2022	18,369,859.41	July 2027	7,196,889.04
June 2018	43,193,400.56	January 2023	18,071,307.07	August 2027	7,069,446.74
July 2018	42,563,813.89	February 2023	17,777,253.50	September 2027 . . .	6,944,006.17
August 2018	41,939,631.23	March 2023	17,487,633.64	October 2027	6,820,537.72
September 2018 . . .	41,320,808.52	April 2023	17,202,383.37	November 2027	6,699,012.16
October 2018	40,707,302.02	May 2023	16,921,439.46	December 2027	6,579,400.74
November 2018	40,099,068.35	June 2023	16,644,739.59	January 2028	6,461,675.08
December 2018	39,496,064.48	July 2023	16,372,222.30	February 2028	6,345,807.20
January 2019	38,898,247.73	August 2023	16,103,827.01	March 2028	6,231,769.56
February 2019	38,305,575.73	September 2023 . . .	15,839,493.98	April 2028	6,119,534.98
March 2019	37,718,006.48	October 2023	15,579,164.34	May 2028	6,009,076.68
April 2019	37,135,498.30	November 2023	15,322,780.03	June 2028	5,900,368.27
May 2019	36,558,068.80	December 2023	15,070,283.82	July 2028	5,793,383.74
June 2019	35,989,137.59	January 2024	14,821,619.29	August 2028	5,688,097.43
July 2019	35,428,583.51	February 2024	14,576,730.81	September 2028 . . .	5,584,484.07
August 2019	34,876,287.07	March 2024	14,335,563.54	October 2028	5,482,518.75
September 2019 . . .	34,332,130.47	April 2024	14,098,063.41	November 2028	5,382,176.92
October 2019	33,795,997.54	May 2024	13,864,177.14	December 2028	5,283,434.38
November 2019	33,267,773.74	June 2024	13,633,852.16	January 2029	5,186,267.26
December 2019	32,747,346.15	July 2024	13,407,036.69	February 2029	5,090,652.06
January 2020	32,234,603.41	August 2024	13,183,679.66	March 2029	4,996,565.61
February 2020	31,729,435.73	September 2024 . . .	12,963,730.71	April 2029	4,903,985.06
March 2020	31,231,734.84	October 2024	12,747,140.23	May 2029	4,812,887.91
April 2020	30,741,394.01	November 2024	12,533,859.27	June 2029	4,723,251.96
May 2020	30,258,307.98	December 2024	12,323,839.62	July 2029	4,635,055.34
June 2020	29,782,373.00	January 2025	12,117,033.70	August 2029	4,548,276.51
July 2020	29,313,486.73	February 2025	11,913,394.66	September 2029 . . .	4,462,894.23
August 2020	28,851,548.30	March 2025	11,712,876.27	October 2029	4,378,887.54
September 2020 . . .	28,396,458.24	April 2025	11,515,432.99	November 2029	4,296,235.83
October 2020	27,948,118.46	May 2025	11,321,019.89	December 2029	4,214,918.75
November 2020	27,506,432.27	June 2025	11,129,592.71	January 2030	4,134,916.25
December 2020	27,071,304.32	July 2025	10,941,107.80	February 2030	4,056,208.60
January 2021	26,642,640.61	August 2025	10,755,522.14	March 2030	3,978,776.30
February 2021	26,220,348.44	September 2025 . . .	10,572,793.31	April 2030	3,902,600.19
March 2021	25,804,336.44	October 2025	10,392,879.51	May 2030	3,827,661.33
April 2021	25,394,514.48	November 2025	10,215,739.52	June 2030	3,753,941.11

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>
July 2030	\$ 3,681,421.14	February 2034	\$ 1,476,521.05	September 2037	\$ 438,146.66
August 2030	3,610,083.33	March 2034	1,442,113.60	October 2037	422,554.70
September 2030	3,539,909.84	April 2034	1,408,305.46	November 2037	407,263.47
October 2030	3,470,883.07	May 2034	1,375,087.30	December 2037	392,268.07
November 2030	3,402,985.72	June 2034	1,342,449.92	January 2038	377,563.69
December 2030	3,336,200.69	July 2034	1,310,384.23	February 2038	363,145.55
January 2031	3,270,511.15	August 2034	1,278,881.31	March 2038	349,009.00
February 2031	3,205,900.53	September 2034	1,247,932.35	April 2038	335,149.41
March 2031	3,142,352.47	October 2034	1,217,528.69	May 2038	321,562.25
April 2031	3,079,850.87	November 2034	1,187,661.76	June 2038	308,243.04
May 2031	3,018,379.86	December 2034	1,158,323.17	July 2038	295,187.38
June 2031	2,957,923.78	January 2035	1,129,504.60	August 2038	282,390.94
July 2031	2,898,467.22	February 2035	1,101,197.90	September 2038	269,849.44
August 2031	2,839,994.99	March 2035	1,073,395.00	October 2038	257,558.67
September 2031	2,782,492.12	April 2035	1,046,087.99	November 2038	245,514.50
October 2031	2,725,943.85	May 2035	1,019,269.03	December 2038	233,712.84
November 2031	2,670,335.64	June 2035	992,930.44	January 2039	222,149.68
December 2031	2,615,653.16	July 2035	967,064.63	February 2039	210,821.06
January 2032	2,561,882.29	August 2035	941,664.14	March 2039	199,723.09
February 2032	2,509,009.12	September 2035	916,721.59	April 2039	188,851.92
March 2032	2,457,019.94	October 2035	892,229.74	May 2039	178,203.78
April 2032	2,405,901.23	November 2035	868,181.44	June 2039	167,774.95
May 2032	2,355,639.68	December 2035	844,569.66	July 2039	157,561.76
June 2032	2,306,222.16	January 2036	821,387.47	August 2039	147,560.61
July 2032	2,257,635.76	February 2036	798,628.04	September 2039	137,767.94
August 2032	2,209,867.72	March 2036	776,284.63	October 2039	128,180.26
September 2032	2,162,905.50	April 2036	754,350.62	November 2039	118,794.12
October 2032	2,116,736.72	May 2036	732,819.49	December 2039	109,606.13
November 2032	2,071,349.18	June 2036	711,684.80	January 2040	100,612.95
December 2032	2,026,730.89	July 2036	690,940.22	February 2040	91,811.29
January 2033	1,982,870.00	August 2036	670,579.50	March 2040	83,197.91
February 2033	1,939,754.85	September 2036	650,596.50	April 2040	74,769.62
March 2033	1,897,373.94	October 2036	630,985.17	May 2040	66,523.28
April 2033	1,855,715.95	November 2036	611,739.53	June 2040	58,455.81
May 2033	1,814,769.73	December 2036	592,853.72	July 2040	50,564.16
June 2033	1,774,524.28	January 2037	574,321.95	August 2040	42,845.34
July 2033	1,734,968.75	February 2037	556,138.51	September 2040	35,296.38
August 2033	1,696,092.49	March 2037	538,297.80	October 2040	27,914.40
September 2033	1,657,884.97	April 2037	520,794.27	November 2040	20,696.52
October 2033	1,620,335.83	May 2037	503,622.49	December 2040	13,639.93
November 2033	1,583,434.86	June 2037	486,777.08	January 2041	6,741.87
December 2033	1,547,171.99	July 2037	470,252.77	February 2041 and thereafter	0.00
January 2034	1,511,537.31	August 2037	454,044.34		

Aggregate Group VI Planned Balances

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance	\$176,347,795.00	August 2012	\$169,968,114.27	March 2013	\$161,273,292.06
February 2012	175,491,057.83	September 2012	168,869,708.32	April 2013	159,847,077.10
March 2012	174,700,447.91	October 2012	167,722,145.64	May 2013	158,377,462.03
April 2012	173,857,206.22	November 2012	166,526,141.33	June 2013	156,865,404.04
May 2012	172,961,812.09	December 2012	165,282,447.59	July 2013	155,311,891.17
June 2012	172,014,785.41	January 2013	163,991,852.96	August 2013	153,717,941.15
July 2012	171,016,686.23	February 2013	162,655,181.53	September 2013	152,084,600.35

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2013	\$150,412,942.59	May 2018	\$ 74,841,126.38	December 2022	\$ 31,554,782.96
November 2013	148,704,067.96	June 2018	73,766,595.01	January 2023	31,045,038.58
December 2013	147,009,421.62	July 2018	72,701,180.93	February 2023	30,542,922.42
January 2014	145,328,889.29	August 2018	71,644,810.36	March 2023	30,048,324.89
February 2014	143,662,357.59	September 2018 . . .	70,597,410.13	April 2023	29,561,137.95
March 2014	142,009,714.07	October 2018	69,558,907.63	May 2023	29,081,255.06
April 2014	140,370,847.13	November 2018	68,529,230.83	June 2023	28,608,571.17
May 2014	138,745,646.08	December 2018	67,508,308.28	July 2023	28,142,982.72
June 2014	137,134,001.10	January 2019	66,496,069.10	August 2023	27,684,387.60
July 2014	135,535,803.24	February 2019	65,492,442.95	September 2023 . . .	27,232,685.13
August 2014	133,950,944.40	March 2019	64,497,360.09	October 2023	26,787,776.05
September 2014 . . .	132,379,317.36	April 2019	63,510,751.28	November 2023	26,349,562.48
October 2014	130,820,815.73	May 2019	62,532,547.89	December 2023	25,917,947.94
November 2014	129,275,333.97	June 2019	61,565,337.79	January 2024	25,492,837.28
December 2014	127,742,767.37	July 2019	60,612,278.29	February 2024	25,074,136.71
January 2015	126,223,012.06	August 2019	59,673,168.73	March 2024	24,661,753.73
February 2015	124,715,964.97	September 2019 . . .	58,747,811.25	April 2024	24,255,597.18
March 2015	123,221,523.88	October 2019	57,836,010.72	May 2024	23,855,577.14
April 2015	121,739,587.35	November 2019	56,937,574.74	June 2024	23,461,605.00
May 2015	120,270,054.75	December 2019	56,052,313.61	July 2024	23,073,593.35
June 2015	118,812,826.27	January 2020	55,180,040.24	August 2024	22,691,456.05
July 2015	117,367,802.85	February 2020	54,320,570.16	September 2024 . . .	22,315,108.15
August 2015	115,934,886.25	March 2020	53,473,721.47	October 2024	21,944,465.90
September 2015 . . .	114,513,978.99	April 2020	52,639,314.80	November 2024	21,579,446.74
October 2015	113,104,984.38	May 2020	51,817,173.29	December 2024	21,219,969.26
November 2015	111,707,806.46	June 2020	51,007,122.53	January 2025	20,865,953.20
December 2015	110,322,350.07	July 2020	50,208,990.55	February 2025	20,517,319.44
January 2016	108,948,520.79	August 2020	49,422,607.77	March 2025	20,173,989.97
February 2016	107,586,224.94	September 2020 . . .	48,647,807.00	April 2025	19,835,887.88
March 2016	106,235,369.59	October 2020	47,884,423.34	May 2025	19,502,937.34
April 2016	104,895,862.54	November 2020	47,132,294.23	June 2025	19,175,063.60
May 2016	103,567,612.33	December 2020	46,391,259.36	July 2025	18,852,192.95
June 2016	102,250,528.22	January 2021	45,661,160.65	August 2025	18,534,252.74
July 2016	100,944,520.19	February 2021	44,941,842.24	September 2025 . . .	18,221,171.33
August 2016	99,649,498.93	March 2021	44,233,150.44	October 2025	17,912,878.10
September 2016 . . .	98,365,375.85	April 2021	43,534,933.71	November 2025	17,609,303.43
October 2016	97,092,063.04	May 2021	42,847,042.61	December 2025	17,310,378.66
November 2016	95,829,473.31	June 2021	42,169,329.81	January 2026	17,016,036.14
December 2016	94,577,520.15	July 2021	41,501,650.03	February 2026	16,726,209.14
January 2017	93,336,117.74	August 2021	40,843,860.02	March 2026	16,440,831.90
February 2017	92,105,180.94	September 2021 . . .	40,195,818.52	April 2026	16,159,839.57
March 2017	90,884,625.27	October 2021	39,557,386.26	May 2026	15,883,168.23
April 2017	89,674,366.94	November 2021	38,928,425.91	June 2026	15,610,754.86
May 2017	88,474,322.83	December 2021	38,308,802.07	July 2026	15,342,537.33
June 2017	87,284,410.45	January 2022	37,698,381.21	August 2026	15,078,454.41
July 2017	86,104,548.00	February 2022	37,097,031.70	September 2026 . . .	14,818,445.69
August 2017	84,934,654.29	March 2022	36,504,623.72	October 2026	14,562,451.67
September 2017 . . .	83,774,648.80	April 2022	35,921,029.30	November 2026	14,310,413.65
October 2017	82,624,451.65	May 2022	35,346,122.22	December 2026	14,062,273.80
November 2017	81,483,983.59	June 2022	34,779,778.07	January 2027	13,817,975.07
December 2017	80,353,165.98	July 2022	34,221,874.15	February 2027	13,577,461.25
January 2018	79,231,920.83	August 2022	33,672,289.50	March 2027	13,340,676.91
February 2018	78,120,170.76	September 2022 . . .	33,130,904.84	April 2027	13,107,567.43
March 2018	77,017,839.00	October 2022	32,597,602.56	May 2027	12,878,078.92
April 2018	75,924,849.39	November 2022	32,072,266.71	June 2027	12,652,158.31

Aggregate Group VI (Continued)

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
July 2027	\$ 12,429,753.23	February 2032	\$ 4,353,041.63	September 2036	\$ 1,127,260.59
August 2027	12,210,812.11	March 2032	4,263,094.38	October 2036	1,093,051.19
September 2027	11,995,284.06	April 2032	4,174,640.98	November 2036	1,059,474.21
October 2027	11,783,118.94	May 2032	4,087,658.78	December 2036	1,026,519.60
November 2027	11,574,267.32	June 2032	4,002,125.42	January 2037	994,177.43
December 2027	11,368,680.48	July 2032	3,918,018.91	February 2037	962,437.93
January 2028	11,166,310.37	August 2032	3,835,317.56	March 2037	931,291.49
February 2028	10,967,109.66	September 2032	3,753,999.97	April 2037	900,728.63
March 2028	10,771,031.65	October 2032	3,674,045.09	May 2037	870,740.00
April 2028	10,578,030.33	November 2032	3,595,432.15	June 2037	841,316.40
May 2028	10,388,060.35	December 2032	3,518,140.70	July 2037	812,448.78
June 2028	10,201,077.00	January 2033	3,442,150.56	August 2037	784,128.20
July 2028	10,017,036.19	February 2033	3,367,441.87	September 2037	756,345.88
August 2028	9,835,894.49	March 2033	3,293,995.04	October 2037	729,093.14
September 2028	9,657,609.06	April 2033	3,221,790.79	November 2037	702,361.46
October 2028	9,482,137.69	May 2033	3,150,810.08	December 2037	676,142.42
November 2028	9,309,438.76	June 2033	3,081,034.18	January 2038	650,427.76
December 2028	9,139,471.26	July 2033	3,012,444.62	February 2038	625,209.31
January 2029	8,972,194.74	August 2033	2,945,023.20	March 2038	600,479.03
February 2029	8,807,569.35	September 2033	2,878,752.00	April 2038	576,229.02
March 2029	8,645,555.80	October 2033	2,813,613.33	May 2038	552,451.47
April 2029	8,486,115.36	November 2033	2,749,589.78	June 2038	529,138.72
May 2029	8,329,209.86	December 2033	2,686,664.19	July 2038	506,283.19
June 2029	8,174,801.67	January 2034	2,624,819.65	August 2038	483,877.44
July 2029	8,022,853.70	February 2034	2,564,039.50	September 2038	461,914.14
August 2029	7,873,329.39	March 2034	2,504,307.31	October 2038	440,386.04
September 2029	7,726,192.70	April 2034	2,445,606.91	November 2038	419,286.04
October 2029	7,581,408.12	May 2034	2,387,922.35	December 2038	398,607.12
November 2029	7,438,940.62	June 2034	2,331,237.93	January 2039	378,342.38
December 2029	7,298,755.71	July 2034	2,275,538.15	February 2039	358,485.01
January 2030	7,160,819.36	August 2034	2,220,807.76	March 2039	339,028.32
February 2030	7,025,098.05	September 2034	2,167,031.74	April 2039	319,965.71
March 2030	6,891,558.72	October 2034	2,114,195.28	May 2039	301,290.69
April 2030	6,760,168.81	November 2034	2,062,283.77	June 2039	282,996.84
May 2030	6,630,896.20	December 2034	2,011,282.85	July 2039	265,077.87
June 2030	6,503,709.26	January 2035	1,961,178.33	August 2039	247,527.58
July 2030	6,378,576.78	February 2035	1,911,956.27	September 2039	230,339.84
August 2030	6,255,468.03	March 2035	1,863,602.90	October 2039	213,508.64
September 2030	6,134,352.71	April 2035	1,816,104.67	November 2039	197,028.04
October 2030	6,015,200.94	May 2035	1,769,448.23	December 2039	180,892.21
November 2030	5,897,983.29	June 2035	1,723,620.42	January 2040	165,095.40
December 2030	5,782,670.74	July 2035	1,678,608.27	February 2040	149,631.94
January 2031	5,669,234.71	August 2035	1,634,399.01	March 2040	134,496.26
February 2031	5,557,647.00	September 2035	1,590,980.05	April 2040	119,682.86
March 2031	5,447,879.84	October 2035	1,548,339.00	May 2040	105,186.34
April 2031	5,339,905.84	November 2035	1,506,463.64	June 2040	91,001.36
May 2031	5,233,698.02	December 2035	1,465,341.93	July 2040	77,122.69
June 2031	5,129,229.79	January 2036	1,424,962.00	August 2040	63,545.16
July 2031	5,026,474.94	February 2036	1,385,312.19	September 2040	50,263.68
August 2031	4,925,407.62	March 2036	1,346,380.97	October 2040	37,273.24
September 2031	4,826,002.38	April 2036	1,308,157.00	November 2040	24,568.92
October 2031	4,728,234.12	May 2036	1,270,629.11	December 2040	12,145.86
November 2031	4,632,078.12	June 2036	1,233,786.28	January 2041 and thereafter	0.00
December 2031	4,537,509.99	July 2036	1,197,617.69		
January 2032	4,444,505.72	August 2036	1,162,112.63		

No one is authorized to give information or to make representations in connection with the Certificates other than the information and representations contained in or incorporated into this Prospectus Supplement and the additional Disclosure Documents. We take no responsibility for any unauthorized information or representation. This Prospectus Supplement and the additional Disclosure Documents do not constitute an offer or solicitation with regard to the Certificates if it is illegal to make such an offer or solicitation to you under state law. By delivering this Prospectus Supplement and the additional Disclosure Documents at any time, no one implies that the information contained herein or therein is correct after the date hereof or thereof.

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

\$1,449,162,580



**Guaranteed REMIC
Pass-Through Certificates
Fannie Mae REMIC Trust 2012-9**

PROSPECTUS SUPPLEMENT

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Goldman, Sachs & Co.

January 24, 2012
