

Supplement  
(To Prospectus Supplement dated April 25, 2012)

**\$2,200,987,309**



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-47**

This is a supplement to the prospectus supplement dated April 25, 2012 (the "Prospectus Supplement"). If we use a capitalized term in this supplement without defining it, you will find the definition of that term in the Prospectus Supplement.

Notwithstanding the description set forth on pages S-19 and S-20 of the Prospectus Supplement, the interest rates for the TI, IT and QI Classes will be calculated as described below.

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

- a fraction, expressed as a percentage, the *numerator* of which is the aggregate amount of interest then payable on the Group 2 SMBS, and the *denominator* of which is the notional principal balance of the TI Class on that date (before giving effect to any reductions of its notional principal balance on that date)

*multiplied by*

- 12.

On the initial Distribution Date, we expect to pay interest on the TI Class at an annual rate of approximately 4.37443% (calculated based on the amount of interest payable on that date and the initial notional principal balance of the TI Class).

Our determination of the interest rate for the TI 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.

*(Continued on next page)*

**Carefully consider the risk factors on page S-15 of the Prospectus Supplement and starting on page 11 of the REMIC Prospectus. Unless you understand and are able to tolerate these risks, you should not invest in the certificates.**

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

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

**Goldman, Sachs & Co.**

April 27, 2012

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

- a fraction, expressed as a percentage, the *numerator* of which is the aggregate amount of interest then payable on the Group 3 SMBS, and the *denominator* of which is the notional principal balance of the IT Class on that date (before giving effect to any reductions of its notional principal balance on that date)

*multiplied by*

- 12.

On the initial Distribution Date, we expect to pay interest on the IT Class at an annual rate of approximately 4.79442% (calculated based on the amount of interest payable on that date and the initial notional principal balance of the IT Class).

Our determination of the interest rate for the IT 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.

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

- a fraction, expressed as a percentage, the *numerator* of which is the aggregate amount of interest then payable on the Group 4 SMBS, and the *denominator* of which is the notional principal balance of the QI Class on that date (before giving effect to any reductions of its notional principal balance on that date)

*multiplied by*

- 12.

On the initial Distribution Date, we expect to pay interest on the QI Class at an annual rate of approximately 5.45901% (calculated based on the amount of interest payable on that date and the initial notional principal balance of the QI Class).

Our determination of the interest rate for the QI 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.

**\$2,200,987,309**



**Guaranteed REMIC Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-47**

**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.

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
KT	1	\$ 1,758,000	SC/PAC	3.5%	FIX	3136A6CM4	April 2042
KL	1	5,662,000	SC/SUP	3.5	FIX	3136A6CN2	April 2042
KW	1	3,000,000	SC/TAC	3.5	FIX	3136A6CP7	April 2042
KN	1	1,000,000	SC/SUP	3.5	FIX	3136A6CQ5	April 2042
KU	1	2,400,000	SC/SUP	3.5	FIX	3136A6CR3	April 2042
KV	1	1,600,000	SC/SUP	3.5	FIX	3136A6CS1	April 2042
KM	1	2,566,000	SC/SUP	3.5	FIX	3136A6CT9	April 2042
KP	1	1,425,993	SC/SUP	3.5	FIX	3136A6CU6	April 2042
KD	1	4,680,000	SC/PAC	3.5	FIX	3136A6CV4	April 2042
KE	1	532,000	SC/PAC	3.5	FIX	3136A6CW2	April 2042
KG	1	1,214,000	SC/PAC	3.5	FIX	3136A6CX0	April 2042
KA	1	15,104,000	SC/SUP	3.5	FIX	3136A6CY8	April 2042
KB	1	1,150,000	SC/SUP	3.5	FIX	3136A6CZ5	April 2042
KH	1	1,000,000	SC/SUP	3.5	FIX	3136A6DA9	April 2042
KJ	1	1,320,000	SC/SUP	3.5	FIX	3136A6DB7	April 2042
TI	2	6,241,187(2)	NTL	(3)	WAC/IO	3136A6DC5	May 2042
IT	3	7,130,562(2)	NTL	(3)	WAC/IO	3136A6DD3	May 2042
QI	4	43,407,600(2)	NTL	(3)	WAC/IO	3136A6DE1	May 2042
TO	5	14,888,017	SC/PT	0.0	PO	3136A6DF8	July 2037
AB	6	70,000,000	PT	1.5	FIX	3136A6DG6	May 2022
AI	6	35,000,000(2)	NTL	3.0	FIX/IO	3136A6DH4	May 2022
IQ	7	9,326,327(2)	NTL	(3)	WAC/IO	3136A6DJ0	May 2042
PT	8	15,487,715	SC/PT	(4)	WAC	3136A6DK7	July 2039

(Table continued on next page)

**The Trust and its Assets**

The trust will own

- underlying REMIC and RCR certificates backed by Fannie Mae MBS,
- 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 JW, QC, QD, QG, QH, QJ, QK, QL, QM, HA, HC, HD, HE, HG, HK, HT and HF 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 April 30, 2012.

**Carefully consider the risk factors on page S-15 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 April 25, 2012

Class	Group	Original Class Balance	Principal Type(1)	Interest Rate	Interest Type(1)	CUSIP Number	Final Distribution Date
AC	9	\$100,000,000	PT	1.5%	FIX	3136A6DL5	May 2022
IA	9	40,000,000(2)	NTL	2.5	FIX/IO	3136A6DM3	May 2022
PK	10	90,000,000	PAC	4.0	FIX	3136A6DN1	May 2042
FP	10	30,636,339	SUP	(5)	FLT	3136A6DP6	May 2042
SP	10	15,318,170	SUP	(5)	INV	3136A6DQ4	May 2042
FA	11	92,142,857	PT	(5)	FLT	3136A6DR2	May 2042
SA	11	92,142,857(2)	NTL	(5)	INV/IO	3136A6DS0	May 2042
AP	11	84,626,254	PAC	3.5	FIX	3136A6DT8	December 2040
BA	11	10,763,903	PAC	3.5	FIX	3136A6DU5	May 2042
MD	11	7,070,000	PAC	3.5	FIX	3136A6DV3	May 2042
MF	11	10,780,000	SUP	(5)	FLT	3136A6DW1	May 2042
MS	11	7,700,000	SUP	(5)	INV	3136A6DX9	May 2042
MA	11	1,543,000	SUP	3.5	FIX	3136A6DY7	January 2042
MB	11	148,000	SUP	3.5	FIX	3136A6DZ4	March 2042
MC	11	225,986	SUP	3.5	FIX	3136A6EA8	May 2042
FD	12	92,560,915	PT	(5)	FLT	3136A6EB6	May 2042
SD	12	92,560,915(2)	NTL	(5)	INV/IO	3136A6EC4	May 2042
PA	12	147,310,755	PAC	3.5	FIX	3136A6ED2	November 2039
DB	12	33,028,453	PAC	3.5	FIX	3136A6EE0	May 2042
DF	12	32,494,687	SUP	(5)	FLT	3136A6EF7	May 2042
DS	12	18,568,393	SUP	(5)	INV	3136A6EG5	May 2042
DI	12	361,052(2)	NTL	(5)	INV/IO	3136A6EH3	May 2042
JF	13	61,712,836	PT	(5)	FLT	3136A6EJ9	May 2042
JS	13	61,712,836(2)	NTL	(5)	INV/IO	3136A6EK6	May 2042
PJ	13	100,000,000	PAC	3.5	FIX	3136A6EL4	February 2040
JB	13	20,268,034	PAC	3.5	FIX	3136A6EM2	May 2042
JQ	13	3,344,057	PAC	3.5	FIX	3136A6EN0	May 2042
QF(6)	13	8,750,000	SUP	(5)	FLT	3136A6EP5	May 2042
QS(6)	13	4,659,091	SUP	(5)	INV	3136A6EQ3	May 2042
QT(6)	13	1,590,909	SUP	(5)	INV	3136A6ER1	May 2042
JL	13	13,399,000	SUP	3.5	FIX	3136A6ES9	January 2042
JM	13	2,271,000	SUP	3.5	FIX	3136A6ET7	May 2042
QE(6)	14	145,736,430	SEQ	4.0	FIX	3136A6EU4	May 2038
QB(6)	14	8,928,429	SEQ	4.0	FIX	3136A6EV2	February 2039
VA	14	14,295,829	SEQ/AD	4.0	FIX	3136A6EW0	March 2025
VB	14	9,683,561	SEQ/AD	4.0	FIX	3136A6EX8	April 2031
VZ	14	21,355,751	SEQ	4.0	FIX/Z	3136A6EY6	May 2042
NA	15	28,181,000	PAC/AD	2.0	FIX	3136A6EZ3	April 2042
NI	15	15,656,111(2)	NTL	4.5	FIX/IO	3136A6FA7	April 2042
NB	15	231,367	PAC/AD	4.5	FIX	3136A6FB5	May 2042
NZ	15	7,190,324	SUP	4.5	FIX/Z	3136A6FC3	May 2042
FH(6)	16	474,105,288	PT	(5)	FLT	3136A6FD1	May 2027
FW(6)	16	36,469,637	PT	(7)	T	3136A6FE9	May 2027
HS(6)	16	510,574,925(2)	NTL	(5)	INV/IO	3136A6FF6	May 2027
OH(6)	16	319,109,329	PT	0.0	PO	3136A6FG4	May 2027
R		0	NPR	0	NPR	3136A6FH2	May 2042
RL		0	NPR	0	NPR	3136A6FJ8	May 2042

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

(2) Notional balances. These classes are interest only classes. See page S-12 for a description of how their notional balances are calculated.

(3) The interest rates of the TI, IT, QI and IQ Classes are calculated as described on pages S-19 and S-20.

(4) The interest rate of the PT Class is calculated as described on page S-20.

(5) Based on LIBOR.

(6) Exchangeable classes.

(7) This class is a toggle class. See page S-11 for a description of its interest rate.

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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
  - February 1, 2012, for all MBS issued on or after February 1, 2012,
  - July 1, 2011, for all MBS issued on or after July 1, 2011 and prior to February 1, 2012,
  - June 1, 2009, for all MBS issued on or after January 1, 2009 and prior to July 1, 2011,
  - April 1, 2008, for all MBS issued on or after June 1, 2007 and prior to January 1, 2009, or
  - January 1, 2006, for all other MBS(as applicable, the “MBS Prospectus”);
- if you are purchasing a Group 1, Group 5 or Group 8 Class or the R or RL Class, the applicable disclosure documents relating to the underlying REMIC and RCR certificates (the “Underlying REMIC Disclosure Documents”);
- if you are purchasing the Group 2, Group 3, Group 4, Group 5, Group 7 or Group 8 Class or the R or RL Class

our Prospectus for Fannie Mae Stripped Mortgage-Backed Securities dated

- February 1, 2012, for all SMBS issued on or after February 1, 2012,
- January 1, 2009, for all SMBS issued on or after January 1, 2009 and prior to February 1, 2012,
- 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 applicable 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 February 1, 2012.

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

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

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

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

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

Goldman, Sachs & Co.  
Global Operations  
Mortgage-Backed Securities  
30 Hudson Street  
36<sup>th</sup> 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 Annual Report on Form 10-K (as amended on Form 10-K/A) for the calendar year ended December 31, 2011, including the Risk Factors set forth in that Annual Report.

## SUMMARY

This summary contains only limited information about the certificates. Statistical information in this summary is provided as of April 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	Class 2012-35-EU RCR Certificate
2	Group 2 SMBS
3	Group 3 SMBS
4	Group 4 SMBS
5	Group 5 SMBS Class 2007-66-AO REMIC Certificate
6	Group 6 MBS
7	Group 7 SMBS
8	Group 8 SMBS Class 2008-23-GO REMIC Certificate Class 2008-80-BO REMIC Certificate Class 2009-47-OP REMIC Certificate
9	Group 9 MBS
10	Group 10 MBS
11	Group 11 MBS
12	Group 12 MBS
13	Group 13 MBS
14	Group 14 MBS
15	Group 15 MBS
16	Group 16 MBS

### Group 1, Group 5 and Group 8 Underlying REMIC and RCR Certificates

Exhibit A describes the underlying REMIC and RCR certificates in Group 1, Group 5 and Group 8, including certain information about the related mortgage loans. To learn more about the underlying REMIC and RCR certificates, you should obtain from us the current class factors and the related disclosure documents as described on pages S-3 and S-4.

**Group 2, Group 3, Group 4, Group 5, Group 7 and Group 8 SMBS**

Characteristics of the SMBS

	<u>Principal Balance</u>	<u>Pass-Through Rate</u>	<u>SMBS Trust and Class Designation</u>
Group 2 SMBS	\$ 1,384,393.21*	4.00%	343-21
	\$ 779,759.51*	4.00%	343-22
	\$ 3,778,658.71*	4.50%	339-22
	\$ 298,375.78*	5.50%	355-35
Group 3 SMBS	\$ 2,931,797.31*	4.50%	401-25
	\$ 1,232,373.42*	5.00%	383-92
	\$ 727,400.57*	5.00%	383-93
	\$ 2,238,991.18*	5.00%	394-15
Group 4 SMBS	\$ 1,259,827.64*	5.50%	381-29
	\$ 3,163,618.91*	5.50%	401-29
	\$ 2,847,567.27*	5.50%	394-16
	\$ 1,679,223.28*	5.50%	382-10
	\$ 2,729,238.49*	5.50%	382-9
	\$ 3,660,424.19*	5.50%	382-8
	\$ 3,951,575.63*	5.50%	382-7
	\$ 2,449,576.00*	6.00%	394-17
	\$ 6,007,427.92*	5.00%	389-8
	\$15,659,120.88*	5.50%	401-C7
Group 5 SMBS	\$ 8,676,779.69†	0.00%	318-1
	\$ 3,071,976.60†	0.00%	315-1
Group 7 SMBS	\$ 2,489,831.83*	5.00%	393-2
	\$ 3,834,943.95*	5.00%	393-3
	\$ 782,279.57*	5.00%	359-6
	\$ 294,968.13*	5.00%	378-5
	\$ 839,546.55*	5.00%	369-1
	\$ 363,180.38*	5.00%	407-23
	\$ 721,577.37*	5.00%	407-22
Group 8 SMBS	\$ 6,305,766.17*	5.50%	387-7
	\$ 1,547,540.67*	5.50%	383-15
	\$ 1,726,498.97*	5.50%	383-25
	\$ 352,026.10*	5.50%	356-10
	\$ 1,390,624.61*	6.50%	398-42
	\$ 5,003,546.17*	6.00%	382-13
	\$ 1,634,321.54*	6.00%	407-41
	\$ 192,751.28*	6.00%	364-16
	\$ 3,981,676.90*	6.00%	382-11
	\$ 2,679,603.73*	6.50%	382-20
\$ 453,245.17†	0.00%	375-1	

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

† Principal balances. These are principal only SMBS certificates.

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 2 SMBS	\$ 1,384,393.21	70	106	4.780%
	\$ 779,759.51	70	105	4.640%
	\$ 3,778,658.71	64	110	5.320%
Group 3 SMBS	\$ 298,375.78	66	109	6.020%
	\$ 2,931,797.31	119	66	4.930%
	\$ 1,232,373.42	113	62	5.520%
	\$ 727,400.57	113	62	5.450%
Group 4 SMBS	\$ 2,238,991.18	125	51	5.350%
	\$ 1,259,827.64	97	77	5.810%
	\$ 3,163,618.91	114	85	6.000%
	\$ 2,847,567.27	124	57	6.110%
	\$ 1,679,223.28	150	80	5.940%
	\$ 2,729,238.49	158	86	5.920%
	\$ 3,660,424.19	162	80	5.950%
	\$ 3,951,575.63	172	76	6.050%
	\$ 2,449,576.00	140	59	6.750%
	\$ 6,007,427.92	119	55	6.000%
Group 5 SMBS	\$15,659,120.88	122	78	5.990%
	\$ 8,676,779.69	219	125	6.553%
	\$ 3,071,976.60	216	128	6.659%
Group 7 SMBS	\$ 2,489,831.83	243	104	5.500%
	\$ 3,834,943.95	244	104	5.620%
	\$ 782,279.57	266	86	5.610%
	\$ 294,968.13	271	79	5.690%
	\$ 839,546.55	274	79	5.570%
	\$ 363,180.38	308	45	5.480%
	\$ 721,577.37	309	44	5.480%
Group 8 SMBS	\$ 6,305,766.17	293	57	6.080%
	\$ 1,547,540.67	294	59	6.030%
	\$ 1,726,498.97	289	64	6.080%
	\$ 352,026.10	257	93	5.950%
	\$ 1,390,624.61	311	42	7.010%
	\$ 5,003,546.17	236	71	6.490%
	\$ 1,634,321.54	286	66	6.490%
	\$ 192,751.28	229	111	6.510%
	\$ 3,981,676.90	240	72	6.410%
	\$ 2,679,603.73	267	69	6.890%
\$ 453,245.17	282	71	6.110%	

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

**Group 6, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14, Group 15 and Group 16 MBS**

Characteristics of the Trust MBS

	<u>Approximate Principal Balance</u>	<u>Pass- Through Rate</u>	<u>Range of Weighted Average Coupons or WACs (annual percentages)</u>	<u>Range of Weighted Average Remaining Terms to Maturity or WAMs (in months)</u>
Group 6 MBS	\$ 70,000,000	3.00%	3.25% to 5.50%	85 to 120
Group 9 MBS	\$100,000,000	2.50%	2.75% to 5.00%	85 to 120
Group 10 MBS	\$135,954,509	4.00%	4.25% to 6.50%	241 to 360
Group 11 MBS	\$215,000,000	5.00%	5.25% to 7.50%	241 to 360
Group 12 MBS	\$323,963,203	4.50%	4.75% to 7.00%	241 to 360
Group 13 MBS	\$215,994,927	4.50%	4.75% to 7.00%	241 to 360
Group 14 MBS	\$200,000,000	4.00%	4.25% to 6.50%	241 to 360
Group 15 MBS	\$ 35,602,691	4.50%	4.75% to 7.00%	241 to 360
Group 16 MBS	\$829,684,254	4.00%	4.25% to 6.50%	121 to 180

Assumed Characteristics of the Underlying Mortgage Loans

	<u>Principal Balance</u>	<u>Original Term to Maturity (in months)</u>	<u>Remaining Term to Maturity (in months)</u>	<u>Loan Age (in months)</u>	<u>Interest Rate</u>
Group 6 MBS	\$ 70,000,000	120	119	1	3.830%
Group 9 MBS	\$100,000,000	120	119	1	3.100%
Group 10 MBS	\$135,954,509	360	340	16	4.375%
Group 11 MBS	\$215,000,000	360	347	10	5.375%
Group 12 MBS	\$323,963,203	360	352	6	4.900%
Group 13 MBS	\$215,994,927	360	344	9	4.949%
Group 14 MBS	\$200,000,000	360	355	2	4.500%
Group 15 MBS	\$ 35,602,691	360	339	19	5.109%
Group 16 MBS	\$829,684,254	180	166	10	4.410%

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 April 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 each interest accrual period, the TI, IT, QI, IQ and PT Classes will bear interest at the applicable annual rates described under “Description of the Certificates—Distribution of Interest—*The TI Class*,” “—*The IT Class*,” “—*The QI Class*,” “—*The IQ Class*” and “—*The PT Class*,” as applicable, in this prospectus supplement.

During the initial interest accrual period, the floating rate, inverse floating rate and toggle classes will bear interest at the initial interest rates listed below. During each subsequent interest accrual period, the floating rate, inverse floating rate and toggle 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>
FP .....	1.24100%	6.00000%	1.00%	LIBOR + 100 basis points
SP .....	9.51800%	10.00000%	0.00%	10% - (2 × LIBOR)
FA .....	0.74100%	7.00000%	0.50%	LIBOR + 50 basis points
SA .....	6.25900%	6.50000%	0.00%	6.50% - LIBOR
MF .....	1.24100%	6.00000%	1.00%	LIBOR + 100 basis points
MS .....	6.66260%	7.00000%	0.00%	7% - (1.4 × LIBOR)
FD .....	0.79100%	7.00000%	0.55%	LIBOR + 55 basis points
SD .....	6.20900%	6.45000%	0.00%	6.45% - LIBOR
DF .....	1.44100%	5.50000%	1.20%	LIBOR + 120 basis points
DS .....	7.01575%	7.43750%	0.00%	7.4375% - (1.75 × LIBOR)
DI .....	4.50000%	4.50000%	0.00%	387% - (90 × LIBOR)
JF .....	0.74100%	7.00000%	0.50%	LIBOR + 50 basis points
JS .....	6.25900%	6.50000%	0.00%	6.5% - LIBOR
QF .....	1.24100%	6.00000%	1.00%	LIBOR + 100 basis points
QS .....	7.05958%	7.51219%	0.00%	7.51219% - (1.87804874 × LIBOR)
QT .....	5.50000%	5.50000%	0.00%	27.5% - (5.5 × LIBOR)
FH .....	0.54000%	7.00000%	0.30%	LIBOR + 30 basis points
FW .....	1.94000%	7.80000%	0.00%	(2)
HS .....	5.86000%	6.10000%	0.00%	6.10% - LIBOR
HF .....	0.64000%	6.50000%	0.40%	LIBOR + 40 basis points

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

(2) The applicable interest rate for the FW Class during each interest accrual period will be determined as follows:

<u>If LIBOR is:</u>	<u>Applicable Rate or Formula</u>
Less than or equal to 6.10% .....	LIBOR + 170 basis points
Greater than 6.10% and less than 6.70% . . .	(-13 × LIBOR) + 8710 basis points
Equal to or greater than 6.70% .....	0.0%



		<b>PSA Prepayment Assumption</b>									
<b>Group 4 Class</b>		<b>0%</b>	<b>100%</b>	<b>250%</b>	<b>500%</b>	<b>750%</b>	<b>1000%</b>	<b>1300%</b>			
QI .....		20.5	4.9	3.6	2.2	1.5	1.0	0.7			
<b>Group 5 Class</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>300%</b>	<b>500%</b>	<b>800%</b>	<b>1100%</b>	<b>1500%</b>			
TO .....		19.9	7.6	4.1	2.6	1.5	0.9	0.5			
<b>Group 6 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>200%</b>	<b>400%</b>	<b>650%</b>	<b>900%</b>				
AB and AI .....		5.5	4.6	4.0	3.2	2.5	2.1				
<b>Group 7 Class</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>400%</b>	<b>700%</b>	<b>1000%</b>	<b>1400%</b>				
IQ .....		20.2	8.3	3.3	1.8	1.1	0.6				
<b>Group 8 Class</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>350%</b>	<b>600%</b>	<b>900%</b>	<b>1200%</b>	<b>1600%</b>			
PT† .....		17.3	9.3	3.9	2.2	1.3	0.8	0.3			
<b>Group 9 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>215%</b>	<b>400%</b>	<b>700%</b>					
AC and IA .....		5.4	4.6	3.9	3.2	2.4					
<b>Group 10 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>225%</b>	<b>300%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>			
PK .....		15.6	6.0	6.0	6.0	3.9	2.4	1.5			
FP and SP .....		27.5	17.7	5.9	2.2	1.0	0.6	0.4			
<b>Group 11 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>125%</b>	<b>152%</b>	<b>185%</b>	<b>250%</b>	<b>500%</b>	<b>750%</b>	<b>1000%</b>	<b>1400%</b>
FA and SA .....		20.2	10.5	9.4	8.4	7.3	5.9	3.2	2.2	1.6	1.2
AP .....		16.7	6.2	5.4	5.4	5.4	5.4	3.1	2.2	1.7	1.2
BA .....		26.4	17.8	17.7	17.7	17.7	17.7	9.6	6.2	4.4	2.7
MD .....		27.4	15.9	11.6	2.9	2.9	2.9	1.4	0.9	0.7	0.5
MF and MS .....		29.0	22.8	20.6	17.5	11.3	2.4	0.8	0.5	0.4	0.3
MA .....		28.8	21.7	19.1	15.5	8.5	1.9	0.7	0.4	0.3	0.2
MB .....		29.7	26.7	25.6	23.8	20.6	4.1	1.2	0.8	0.6	0.4
MC .....		29.9	28.1	27.6	26.8	25.0	5.4	1.3	0.9	0.6	0.5
<b>Group 12 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>125%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>		
FD and SD .....		19.9	10.6	9.5	7.8	6.0	3.4	2.3	1.6		
PA .....		15.6	5.7	5.0	5.0	5.0	3.0	2.1	1.6		
DB .....		25.8	16.1	15.7	15.7	15.7	8.6	5.3	3.3		
DF, DS and DI .....		28.5	21.2	18.5	10.7	2.8	1.1	0.7	0.5		
<b>Group 13 Classes</b>		<b>PSA Prepayment Assumption</b>									
		<b>0%</b>	<b>100%</b>	<b>125%</b>	<b>135%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>	
JF and JS .....		19.9	10.4	9.3	8.9	7.6	5.9	3.2	2.1	1.4	
PJ .....		15.8	5.7	4.9	4.9	4.9	4.9	2.9	2.0	1.4	
JB .....		25.9	16.1	15.9	15.9	15.9	15.9	8.6	5.2	3.2	
JQ .....		27.1	14.6	9.9	3.0	3.0	3.0	1.5	1.0	0.7	
QF, QS, QT and JW .....		28.7	21.5	19.0	17.8	11.2	2.5	0.9	0.6	0.4	
JL .....		28.5	20.5	17.7	16.4	9.0	2.1	0.8	0.5	0.3	
JM .....		29.8	27.4	26.7	26.4	24.2	5.4	1.5	0.9	0.6	

<u>Group 14 Classes</u>	<u>PSA Prepayment Assumption</u>				
	<u>0%</u>	<u>100%</u>	<u>195%</u>	<u>400%</u>	<u>600%</u>
QE, QC, QD, QG and QH .....	16.5	6.9	4.5	2.7	2.1
QB .....	26.3	15.9	10.4	5.8	4.1
VA .....	7.0	7.0	6.8	5.1	3.9
VB .....	16.0	15.7	11.9	7.2	5.1
VZ .....	28.4	22.5	17.6	10.8	7.6
QJ, QK, QL and QM .....	17.0	7.4	4.8	2.9	2.2

<u>Group 15 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>275%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>
NA and NI .....	12.7	6.0	5.7	5.7	5.7	3.3	2.0	1.2
NB .....	24.5	24.5	24.5	24.5	24.5	15.7	9.1	4.9
NZ .....	26.1	18.4	16.6	9.4	2.0	0.6	0.3	0.2

<u>Group 16 Classes</u>	<u>PSA Prepayment Assumption</u>							
	<u>0%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>	
FH, FW, HS, OH, HA, HC, HD, HE, HG, HK, HT and HF .....	8.7	6.0	4.8	3.3	2.1	1.6	1.2	

\* 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 FACTORS

*Payments on the Group 1 Classes will be affected by the payment priorities governing the related underlying RCR certificate.* If you invest in a Group 1 Class, the rate at which you receive payments also will be affected by the applicable priority sequence governing principal payments on the Group 1 Underlying RCR Certificate.

In particular, as described in the related Underlying REMIC Disclosure Document, the Group 1 Underlying RCR Certificate is a support class. A support class is entitled to receive payments on a distribution date only if scheduled payments of principal have been made on certain other classes in the related underlying REMIC trust. Accordingly, a support class may receive no principal payments for an extended period or may receive principal payments that may vary widely from period to period.

You may obtain additional information about the underlying REMIC and RCR certificates by reviewing their current class factors in light of other information available in the related Underlying REMIC Disclosure Documents. You may obtain those documents from us as described on pages S-3 and S-4.

*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 interest-only SMBS Certificates in Group 8, while principal

payments on the PT Class will be based solely on principal payable on the Class 375-1 SMBS Certificate in Group 8 and the Group 8 Underlying REMIC Certificates. The Group 8 SMBS and the Group 8 Underlying REMIC Certificates are independent of one another. Accordingly, the interest payment rate and principal payment rate on the PT Class are not directly related, 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 375-1 SMBS Certificate and the Group 8 Underlying REMIC Certificates are retired while any of the interest only SMBS Certificates in Group 8 remain outstanding. Similarly, there is a risk that the PT Class could in the future receive only principal payments in the event that the interest only SMBS Certificates in Group 8 are retired while the Class 375-1 SMBS Certificate or any of the Group 8 Underlying REMIC Certificates remain outstanding.

*Slight changes in LIBOR may significantly affect the yield on the toggle class in Group 16.* The yield on the toggle class may be extremely sensitive to certain changes in monthly LIBOR values. In particular, the toggle class may experience dramatic declines in its yield as a result of certain changes in LIBOR, even if those changes are slight. For an illustration of this sensitivity, see the related yield table in this prospectus supplement.

## 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 April 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:

- three groups of previously issued REMIC and RCR certificates (the “Group 1 Underlying RCR Certificate,” “Group 5 Underlying REMIC Certificate” and “Group 8 Underlying REMIC Certificates,” and together, the “Underlying REMIC and RCR Certificates”) issued from the related Fannie Mae REMIC trusts (the “Underlying REMIC Trusts”) as further described in Exhibit A,
- six groups of previously issued Fannie Mae Stripped Mortgage-Backed Securities (the “Group 2 SMBS,” “Group 3 SMBS,” “Group 4 SMBS,” “Group 5 SMBS,” “Group 7 SMBS” and “Group 8 SMBS,” and together, the “SMBS”), and
- nine groups of Fannie Mae Guaranteed Mortgage Pass-Through Certificates (the “Group 6 MBS,” “Group 9 MBS,” “Group 10 MBS,” “Group 11 MBS,” “Group 12 MBS,” “Group 13 MBS,” “Group 14 MBS,” “Group 15 MBS” and “Group 16 MBS,” and together, the “Trust MBS”).

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

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

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

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

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

<b>REMIC Designation</b>	<b>Assets</b>	<b>Regular Interests</b>	<b>Residual Interest</b>
Lower Tier REMIC . . . .	Underlying REMIC and RCR Certificates, 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, the SMBS and the Underlying REMIC and RCR Certificates, see the applicable discussions appearing under the heading “Fannie Mae Guaranty” in the REMIC Prospectus, the MBS Prospectus, the Underlying REMIC Disclosure Documents, 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>
The Interest Only, Principal Only, Inverse Floating Rate and Toggle 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 Underlying REMIC and RCR Certificates**

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

In addition, the pools of mortgage loans backing the Class 2009-47-OP REMIC Certificate in Group 8 have been designated as pools that include “jumbo-conforming” or “high balance” mortgage loans as described further under “The Mortgage Loans—Special Feature Mortgage Loans—*Loans with Original Principal Balances Exceeding our Traditional Conforming Loan Limits*” in the MBS Prospectus dated February 1, 2012. For periodic updates to that description, please refer to the Pool Prefix Glossary available on our Web site at [www.fanniemae.com](http://www.fanniemae.com). For additional information about the particular pools underlying the Class 2009-47-OP REMIC Certificate, see the Final Data Statement for the related trust and the related prospectus supplement for each MBS. See also “Risk Factors—Risks Relating to Yield and Prepayment—*Refinancing—“Jumbo-conforming” mortgage loans, which have original principal balances that exceed our traditional conforming loan limits, may prepay at different rates than conforming balance mortgage loans generally*” in the MBS Prospectus dated February 1, 2012.

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

For further information about the Underlying REMIC and RCR Certificates, telephone us at 1-800-237-8627. Additional information about the Underlying REMIC and RCR Certificates is also available at <https://mbsdisclosure.fanniemae.com/PoolTalk2/index.html>. There may have been material changes in facts and circumstances since the dates we prepared the Underlying REMIC Disclosure Documents. These may include changes in prepayment speeds, prevailing interest rates and other economic factors. As a result, the usefulness of the information set forth in those documents may be limited.

## **The SMBS**

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

The general characteristics of the MBS are described in the MBS Prospectus. Each MBS evidences beneficial ownership interest in a pool of conventional, fixed-rate, fully-amortizing Mortgage Loans secured by first mortgages or deeds of trust on single-family residential properties. These Mortgage Loans have original maturities of up to 30 years. For additional information see “Summary—Group 2, Group 3, Group 4, Group 5, Group 7 and Group 8—Characteristics of the SMBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement, and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## **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 10 years in the case of the Group 6 MBS and Group 9 MBS, up to 30 years in the case of the Group 10 MBS, Group 11 MBS, Group 12 MBS, Group 13 MBS, Group 14 MBS and Group 15 MBS, and up to 15 years in the case of the Group 16 MBS.

Furthermore, the Mortgage Loans underlying the Group 14 MBS have been refinanced under Fannie Mae Refi Plus and are designated as “high loan-to-value ratio” loans, with loan-to-value ratios ranging from greater than 105% up to 125% at the time of refinance. These loans are targeted at borrowers who have demonstrated an acceptable payment history on their mortgage loans but may have been unable to refinance due to a decline in home prices or the unavailability of mortgage insurance. Fannie Mae Refi Plus refinancing is available only if the new mortgage loan either reduces the monthly principal and interest payment for the borrower or provides a more stable loan product (such as movement from an adjustable-rate loan to a fixed rate loan). For more information on the Home Affordable Refinance Program, see “The Mortgage Loans—High Loan-to-Value Mortgage Loans” in the MBS Prospectus dated February 1, 2012 and on our Web site at [www.fanniemae.com](http://www.fanniemae.com). See also “Risk Factors—*Mortgage loans with loan-to-value ratios greater than 80% may have different prepayment and default characteristics than conforming mortgage loans generally*” in the MBS Prospectus.

For additional information, see “Summary—Group 6, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14, Group 15 and Group 16 MBS—Characteristics of the Trust MBS” and “—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement and “The Mortgage Pools” and “Yield, Maturity, and Prepayment Considerations” in the MBS Prospectus.

## **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 FP, SP, DF, DS, DI, QF, QS and QT Classes	Floating Rate, Inverse Floating Rate and Toggle Classes other than the FP, SP, DF, DS, DI, QF, QS and QT Classes

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

The Dealer will treat the Principal Only Classes as delay Classes solely for the purpose of facilitating trading.

*Accrual Classes.* The VZ and NZ 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 TI Class.* On each Distribution Date, we will pay interest on the TI Class at an annual rate of 4.37443%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the amount of interest then payable on the Group 2 SMBS, and the *denominator* of which is the aggregate notional principal balance of the Group 2 SMBS on that date (before giving effect to any reductions of the aggregate notional principal balance on that date)

*multiplied by*

- 12.

The Group 2 SMBS includes SMBS Class 339-22 and Class 355-35, which are WAC certificates. Due to the methodology used to calculate the notional principal balances of SMBS Class 339-22 and Class 355-35, changes in their notional principal balances generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, their notional principal balances may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplements.

*The IT Class.* On each Distribution Date, we will pay interest on the IT Class at an annual rate of 4.79442%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the amount of interest then payable on the Group 3 SMBS, and the *denominator* of which is the aggregate notional principal balance of the Group 3 SMBS on that date (before giving effect to any reductions of the aggregate notional principal balance on that date)

*multiplied by*

- 12.

The Group 3 SMBS includes SMBS Classes 383-93, 394-15 and 401-25, which are WAC certificates. Due to the methodology used to calculate the notional principal balances of SMBS Classes 383-93, 394-15 and 401-25, changes in their notional principal balances generally do not correspond

directly to reductions in the principal balances of the related Mortgage Loans. As a result, their notional principal balances may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplements.

*The QI Class.* On each Distribution Date, we will pay interest on the QI Class at an annual rate of 5.45901%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the amount of interest then payable on the Group 4 SMBS, and the *denominator* of which is the aggregate notional principal balance of the Group 4 SMBS on that date (before giving effect to any reductions of the aggregate notional principal balance on that date)

*multiplied by*

- 12.

The Group 4 SMBS includes SMBS Classes 381-29, 382-10, 389-8, 394-16, 394-17 and 401-29, which are WAC certificates. Due to the methodology used to calculate the notional principal balances of SMBS Classes 381-29, 382-10, 389-8, 394-16, 394-17 and 401-29, changes in their notional principal balances generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, their notional principal balances may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplements.

*The IQ Class.* On each Distribution Date, we will pay interest on the IQ Class at an annual rate of 5.00000%, which is equal to the *product* of

- a fraction, expressed as a percentage, the *numerator* of which is the amount of interest then payable on the Group 7 SMBS, and the *denominator* of which is the aggregate notional principal balance of the Group 7 SMBS on that date (before giving effect to any reductions of the aggregate notional principal balance on that date)

*multiplied by*

- 12.

The Group 7 SMBS includes SMBS Class 407-23, which is a WAC certificate. Due to the methodology used to calculate the notional principal balance of SMBS Class 407-23, changes in its notional principal balance generally do not correspond directly to reductions in the principal balances of the related Mortgage Loans. As a result, its notional principal balance may be higher or lower, and may be subject to wider fluctuations, than would otherwise be the case. See “Additional Risk Factors—*Changes in the weighted average excess yield rates will affect yields on the WAC Classes*” and “Description of the SMBS Certificates—General—*Changes in the Notional Principal Balances of the WAC Classes*” in the related SMBS Supplement.

*The PT Class.* On each Distribution Date, we will pay interest on the PT Class in an amount equal to the aggregate amount of interest accrued during that interest accrual period on the interest only Classes of SMBS Certificates in Group 8. 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 9.42394% (calculated based on the amount of interest payable on that date and the initial principal balance of the PT Class).

If any of the Group 8 Underlying REMIC Certificates or the Class 375-1 SMBS Certificate in Group 8 remain outstanding after the aggregate notional principal balance of the interest only Classes of SMBS Certificates in Group 8 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 as follows:

— 56.2911013698% as follows:

- first*, to Aggregate Group I to its Planned Balance; } PAC Group
- second*, to KA, KB, KH and KJ, in that order, until retired; and } Support Classes
- third*, to Aggregate Group I to zero, and } PAC Group

— 43.7088986302% as follows:

- first*, to KT to its Planned Balance; } PAC Class
- second*, — 41.4434197043% to KL until retired, } Support Class
- 29.2782901479% as follows:

- first*, to KW to its Targeted Balance; } TAC Class
- second*, to KN until retired; and } Support Class
- third*, to KW until retired, and } TAC Class

— 29.2782901478% to KU and KV, in that order, until retired; } Support Classes

- third*, to KM and KP, in that order, until retired; and }
- fourth*, to KT until retired. } PAC Class

} Structured Collateral

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

“Aggregate Group I” consists of the KD, KE and KG Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group I to KD KE and KG, in that order, until retired.

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

- *Group 5*

The Group 5 Principal Distribution Amount to TO until retired.

} Structured  
Collateral/  
Pass-Through  
Class

The “Group 5 Principal Distribution Amount” is the aggregate amount of principal then paid on the Group 5 SMBS and the Group 5 Underlying REMIC Certificate.

- *Group 6*

The Group 6 Principal Distribution Amount to AB until retired.

} Pass-Through  
Class

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

- *Group 8*

The Group 8 Principal Distribution Amount to PT until retired.

} Structured  
Collateral/  
Pass-Through  
Class

The “Group 8 Principal Distribution Amount” is the aggregate amount of principal then paid on the Class 375-1 SMBS Certificate and the Group 8 Underlying REMIC Certificates.

- *Group 9*

The Group 9 Principal Distribution Amount to AC until retired.

} Pass-Through  
Class

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

- *Group 10*

The Group 10 Principal Distribution Amount in the following priority:

1. To PK to its Planned Balance.

} PAC Class

2. To FP and SP, pro rata, until retired.

} Support  
Classes

3. To PK until retired.

} PAC Class

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

- *Group 11*

The Group 11 Principal Distribution Amount as follows:

— 42.8571427907% to FA until retired, and

} Pass-Through  
Class

— 57.1428572093% as follows:

*first*, to Aggregate Group II to its Planned Balance;

} PAC Group  
and Class

*second*, to MD to its Planned Balance;

*third*, — 90.6016212395% to MF and MS, pro rata, until retired, and

} Support  
Classes

— 9.3983787605% to MA, MB and MC, in that order, until retired;

*fourth*, to MD until retired; and

} PAC Class  
and Group

*fifth*, to Aggregate Group II to zero.

The “Group 11 Principal Distribution Amount” is the principal then paid on the Group 11 MBS.

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

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

- *Group 12*

The Group 12 Principal Distribution Amount as follows:

- 28.5714285273% to FD until retired, and } Pass-Through Class
- 71.4285714727% as follows:
  - first*, to Aggregate Group III to its Planned Balance; } PAC Group
  - second*, to DF and DS, pro rata, until retired; and } Support Classes
  - third*, to Aggregate Group III to zero. } PAC Group

The “Group 12 Principal Distribution Amount” is the principal then paid on the Group 12 MBS.

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

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

- *Group 13*

The Group 13 Principal Distribution Amount as follows:

- 28.5714284392% to JF until retired, and } Pass-Through Class
- 71.4285715608% as follows:
  - first*, to Aggregate Group IV to its Planned Balance; } PAC Group and Class
  - second*, to JQ to its Planned Balance;
  - third*, — 48.9077274209% to QF, QS and QT, pro rata, until retired, and } Support Classes
    - 51.0922725791% to JL and JM, in that order, until retired;
  - fourth*, to JQ until retired; and } PAC Class and Group
  - fifth*, to Aggregate Group IV to zero.

The “Group 13 Principal Distribution Amount” is the principal then paid on the Group 13 MBS.

“Aggregate Group IV” consists of the PJ and JB Classes. On each Distribution Date, we will apply payments of principal of Aggregate Group IV to PJ and JB, 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 14*

The VZ Accrual Amount to VA and VB, in that order, until retired, and thereafter to VZ. } Accretion Directed Classes and Accrual Class

The Group 14 Cash Flow Distribution Amount to QE, QB, VA, VB and VZ, in that order, until retired. } Sequential Pay Classes

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

The “Group 14 Cash Flow Distribution Amount” is the principal then paid on the Group 14 MBS.

- *Group 15*

The NZ Accrual Amount to Aggregate Group V to its Planned Balance, and thereafter to NZ. } **Accretion Directed/PAC Group and Accrual Class**

The Group 15 Cash Flow Distribution Amount in the following priority:

1. To Aggregate Group V to its Planned Balance. } **PAC Group**
2. To NZ until retired. } **Support Class**
3. To Aggregate Group V to zero. } **PAC Group**

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

The “Group 15 Cash Flow Distribution Amount” is the principal then paid on the Group 15 MBS.

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

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

- *Group 16*

The Group 16 Principal Distribution Amount to FH, FW and OH, pro rata, until retired. } **Pass-Through Classes**

The “Group 16 Principal Distribution Amount” is the principal then paid on the Group 16 MBS.

### **Structuring Assumptions**

*Pricing Assumptions.* Except where otherwise noted, the information in the tables in this prospectus supplement has been prepared based on the actual characteristics of each pool of Mortgage Loans backing the Underlying REMIC and RCR Certificates, the applicable priority sequence governing principal payments on the Group 1 Underlying RCR Certificate, and the following assumptions (such characteristics and assumptions, collectively, the “Pricing Assumptions”):

- the Mortgage Loans underlying the Trust MBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 6, Group 9, Group 10, Group 11, Group 12, Group 13, Group 14, Group 15 and Group 16 MBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans underlying the SMBS have the original terms to maturity, remaining terms to maturity, loan ages and interest rates specified under “Summary—Group 2, Group 3, Group 4, Group 5, Group 7 and Group 8 SMBS—Assumed Characteristics of the Underlying Mortgage Loans” in this prospectus supplement;
- the Mortgage Loans prepay at the constant percentages of PSA specified in the related tables;
- the settlement date for the Certificates is April 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” or at the applicable “Structuring Speed” specified in the chart below. The “Effective Range” for an Aggregate Group or a Class is the range of prepayment rates (measured by *constant* PSA rates) that would reduce that Aggregate Group or Class to its scheduled balance each month based on the Pricing Assumptions. We have not provided separate schedules for the individual Classes included in the Aggregate Groups. However, those Classes are designed to receive principal distributions in the same fashion as if separate schedules had been provided (with schedules based on the same underlying assumptions that apply to the related Aggregate Group schedule). If such separate schedules had been provided for the individual Classes included in the Aggregate Groups we expect that the effective ranges for those Classes would not be narrower than those shown below for the related Aggregate Groups.

<u>Groups and Classes</u>	<u>Structuring Ranges and Speed</u>	<u>Initial Effective Ranges</u>
Aggregate Group I Planned Balances	Between 142% and 230% PSA	Between 142% and 230% PSA
KT Class Planned Balances	Between 131% and 250% PSA	Between 131% and 253% PSA
KW Class Targeted Balances	195% PSA	N/A
PK Class Planned Balances	Between 100% and 300% PSA	Between 100% and 300% PSA
Aggregate Group II Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
MD Class Planned Balances	Between 152% and 250% PSA	Between 152% and 250% PSA
Aggregate Group III Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
Aggregate Group IV Planned Balances	Between 125% and 250% PSA	Between 125% and 250% PSA
JQ Class Planned Balances	Between 135% and 250% PSA	Between 135% and 250% PSA
Aggregate Group V Planned Balances	Between 150% and 275% PSA	Between 150% and 275% PSA

The Aggregate Groups listed above consist of the following Classes:

Aggregate Group I . . . . .	KD, KE and KG
Aggregate Group II . . . . .	AP and BA
Aggregate Group III . . . . .	PA and DB
Aggregate Group IV . . . . .	PJ and JB
Aggregate Group V . . . . .	NA and NB

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

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

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

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

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

### **Additional Yield Considerations and 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 TI, IT, QI and IQ Classes.* **The yields on the TI, IT, QI and IQ Classes will be very sensitive to the rate of principal payments (including prepayments) on the Mortgage Loans related to the Group 2, Group 3, Group 4 or Group 7 SMBS, as applicable, and to the amount of interest payable on the related SMBS. 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. It is possible that investors in the TI, IT, QI and IQ Classes would lose money on their initial investments under certain prepayment scenarios.

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

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

<u>Class</u>	<u>Price</u>
TO. ....	93.2500%
OH. ....	95.2031%

**Sensitivity of the TO Class to Prepayments**

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>300%</u>	<u>500%</u>	<u>800%</u>	<u>1100%</u>	<u>1500%</u>
Pre-Tax Yields to Maturity . . . . .	0.8%	0.9%	1.8%	2.8%	4.9%	7.9%	16.4%

**Sensitivity of the OH Class to Prepayments**

	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>
Pre-Tax Yields to Maturity . . . . .	0.7%	0.8%	1.0%	1.5%	2.4%	3.2%	4.2%

*The Inverse Floating Rate Classes and the Toggle Class.* **The yields on the Inverse Floating Rate Classes and the Toggle Class 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 SA, SD, DI, JS and HS 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 and the Toggle Class 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>
SP .....	99.6563%
SA .....	22.6563%
MS .....	96.3750%
SD .....	22.6875%
DS .....	94.9380%
DI .....	18.0000%
JS .....	23.7500%
QS .....	96.2308%
QT .....	97.5000%
FW .....	99.5625%
HS .....	17.7305%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>225%</u>	<u>300%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>
0.120% .....	9.9%	9.9%	9.9%	9.8%	9.6%	9.4%	9.1%
0.241% .....	9.7%	9.7%	9.6%	9.5%	9.4%	9.2%	8.9%
2.241% .....	5.6%	5.6%	5.6%	5.6%	5.6%	5.6%	5.5%
4.241% .....	1.5%	1.5%	1.6%	1.6%	1.8%	2.0%	2.2%
5.000% .....	0.0%	0.0%	0.1%	0.2%	0.4%	0.6%	1.0%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>152%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>	<u>750%</u>	<u>1000%</u>	<u>1400%</u>
0.120% .....	24.7%	21.8%	20.3%	18.6%	16.6%	12.6%	(3.6)%	(21.2)%	(40.6)%	(77.4)%
0.241% .....	24.1%	21.2%	19.7%	18.0%	16.0%	12.0%	(4.2)%	(21.8)%	(41.3)%	(78.1)%
2.241% .....	14.2%	11.3%	9.8%	8.1%	6.1%	2.1%	(14.1)%	(31.9)%	(51.8)%	(90.1)%
4.241% .....	3.7%	0.8%	(0.7)%	(2.3)%	(4.3)%	(8.3)%	(24.6)%	(42.5)%	(62.9)%	*
6.500% .....	*	*	*	*	*	*	*	*	*	*

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>									
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>152%</u>	<u>185%</u>	<u>250%</u>	<u>500%</u>	<u>750%</u>	<u>1000%</u>	<u>1400%</u>
0.120% .....	7.2%	7.3%	7.3%	7.3%	7.5%	8.7%	12.1%	14.9%	17.7%	22.2%
0.241% .....	7.1%	7.1%	7.1%	7.1%	7.3%	8.5%	11.9%	14.7%	17.5%	22.1%
2.241% .....	4.1%	4.2%	4.2%	4.2%	4.4%	5.6%	9.2%	12.1%	15.0%	19.8%
4.241% .....	1.2%	1.3%	1.3%	1.3%	1.5%	2.8%	6.5%	9.6%	12.6%	17.5%
5.000% .....	0.2%	0.2%	0.2%	0.2%	0.4%	1.7%	5.5%	8.6%	11.7%	16.7%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>
0.120% . . . . .	24.5%	21.8%	20.4%	17.5%	13.2%	(1.7)%	(21.1)%	(49.8)%
0.241% . . . . .	23.9%	21.2%	19.7%	16.9%	12.6%	(2.4)%	(21.8)%	(50.6)%
2.241% . . . . .	14.0%	11.2%	9.7%	6.9%	2.5%	(12.9)%	(33.0)%	(63.4)%
4.241% . . . . .	3.4%	0.6%	(0.9)%	(3.8)%	(8.2)%	(23.9)%	(44.7)%	(77.5)%
6.450% . . . . .	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>
0.120% . . . . .	7.8%	7.8%	7.8%	8.1%	9.4%	12.0%	14.4%	17.3%
0.241% . . . . .	7.5%	7.6%	7.6%	7.9%	9.1%	11.8%	14.2%	17.1%
2.241% . . . . .	3.8%	3.9%	3.9%	4.2%	5.5%	8.3%	10.8%	13.8%
4.241% . . . . .	0.2%	0.3%	0.3%	0.5%	1.9%	4.8%	7.4%	10.6%
4.250% and above . . .	0.2%	0.2%	0.3%	0.5%	1.9%	4.8%	7.4%	10.5%

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>							
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>
4.250% and below . . .	25.8%	25.6%	25.2%	16.8%	(17.3)%	*	*	*
4.275% . . . . .	12.0%	11.3%	10.4%	3.6%	(39.2)%	*	*	*
4.300% . . . . .	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>135%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>
0.120% . . . . .	23.1%	20.2%	18.7%	18.1%	15.7%	11.2%	(4.7)%	(25.6)%	(57.7)%
0.241% . . . . .	22.5%	19.6%	18.1%	17.6%	15.2%	10.6%	(5.3)%	(26.2)%	(58.4)%
2.241% . . . . .	13.1%	10.1%	8.7%	8.1%	5.7%	1.1%	(14.9)%	(36.2)%	(69.4)%
4.241% . . . . .	2.9%	0.0%	(1.5)%	(2.1)%	(4.5)%	(9.0)%	(25.1)%	(46.6)%	(81.5)%
6.500% . . . . .	*	*	*	*	*	*	*	*	*

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

<b>LIBOR</b>	<b>PSA Prepayment Assumption</b>								
	<b>50%</b>	<b>100%</b>	<b>125%</b>	<b>135%</b>	<b>175%</b>	<b>250%</b>	<b>500%</b>	<b>800%</b>	<b>1200%</b>
0.120% . . . . .	7.7%	7.7%	7.7%	7.8%	7.9%	8.9%	11.4%	13.8%	17.0%
0.241% . . . . .	7.5%	7.5%	7.5%	7.5%	7.7%	8.7%	11.2%	13.6%	16.8%
2.241% . . . . .	3.5%	3.6%	3.6%	3.6%	3.8%	4.9%	7.5%	10.1%	13.5%
4.000% and above . . .	0.2%	0.2%	0.2%	0.2%	0.3%	1.5%	4.3%	7.0%	10.6%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>								
	<u>50%</u>	<u>100%</u>	<u>125%</u>	<u>135%</u>	<u>175%</u>	<u>250%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>
4.0% and below . . . .	5.7%	5.7%	5.8%	5.8%	5.9%	6.5%	8.1%	9.6%	11.6%
4.5% . . . . .	2.9%	2.9%	2.9%	2.9%	3.0%	3.8%	5.5%	7.1%	9.2%
5.0% . . . . .	0.1%	0.1%	0.1%	0.1%	0.2%	1.0%	2.9%	4.6%	6.9%

**Sensitivity of the FW 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>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>
0.12% . . . . .	1.9%	1.9%	1.9%	2.0%	2.0%	2.1%	2.2%
0.24% . . . . .	2.0%	2.0%	2.0%	2.1%	2.2%	2.2%	2.3%
2.24% . . . . .	4.0%	4.0%	4.0%	4.1%	4.1%	4.2%	4.2%
4.24% . . . . .	6.0%	6.0%	6.1%	6.1%	6.1%	6.1%	6.2%
6.10% . . . . .	7.9%	7.9%	7.9%	7.9%	7.9%	8.0%	8.0%
6.40% . . . . .	4.0%	4.0%	4.0%	4.0%	4.1%	4.1%	4.2%
6.70% . . . . .	0.1%	0.1%	0.1%	0.2%	0.3%	0.4%	0.5%

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

<u>LIBOR</u>	<u>PSA Prepayment Assumption</u>						
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>700%</u>	<u>1000%</u>	<u>1300%</u>
0.12% . . . . .	24.5%	21.7%	15.9%	3.8%	(15.8)%	(37.8)%	(63.1)%
0.24% . . . . .	23.7%	20.9%	15.1%	3.0%	(16.6)%	(38.6)%	(64.0)%
2.24% . . . . .	9.7%	7.0%	1.3%	(10.6)%	(30.1)%	(52.2)%	(78.3)%
4.24% . . . . .	(6.6)%	(9.3)%	(14.8)%	(26.4)%	(45.4)%	(67.4)%	(94.2)%
6.10% . . . . .	*	*	*	*	*	*	*

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

<u>Class</u>	<u>% PSA</u>
AI . . . . .	328%
IA . . . . .	394%
NI . . . . .	384%
QH . . . . .	205%
QM . . . . .	211%

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

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

<u>Class</u>	<u>Price*</u>
AI .....	10.2031%
IA .....	7.8281%
NI .....	19.0000%
QH .....	17.0000%
QM .....	17.9688%

\* 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.

### Sensitivity of the AI Class to Prepayments

	<u>PSA Prepayment Assumption</u>					
	<u>50%</u>	<u>100%</u>	<u>200%</u>	<u>400%</u>	<u>650%</u>	<u>900%</u>
Pre-Tax Yields to Maturity .....	12.1%	9.9%	5.6%	(3.3)%	(15.0)%	(27.3)%

### Sensitivity of the IA Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>215%</u>	<u>400%</u>	<u>700%</u>
Pre-Tax Yields to Maturity .....	15.0%	12.9%	7.9%	(0.3)%	(14.2)%

### Sensitivity of the NI Class to Prepayments

	<u>PSA Prepayment Assumption</u>							
	<u>50%</u>	<u>100%</u>	<u>150%</u>	<u>200%</u>	<u>275%</u>	<u>500%</u>	<u>800%</u>	<u>1200%</u>
Pre-Tax Yields to Maturity .....	13.6%	8.5%	6.8%	6.8%	6.8%	(9.0)%	(36.9)%	(83.8)%

### Sensitivity of the QH Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>195%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	16.5%	11.7%	1.2%	(22.5)%	(42.9)%

### Sensitivity of the QM Class to Prepayments

	<u>PSA Prepayment Assumption</u>				
	<u>50%</u>	<u>100%</u>	<u>195%</u>	<u>400%</u>	<u>600%</u>
Pre-Tax Yields to Maturity .....	15.7%	11.3%	1.7%	(20.5)%	(40.4)%

### Weighted Average Lives of the Certificates

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

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

- the timing of changes in the rate of principal distributions,
- the priority sequences of distributions of principal of the Group 1, Group 10, Group 11, Group 12, Group 13, Group 14 and Group 15 Classes, and
- in the case of the Group 1 Classes, the applicable priority sequence affecting principal payments on the Group 1 Underlying RCR Certificate.

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

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

## Decrement Tables

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

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

<u>Mortgage Loans Backing Trust Assets Specified Below</u>	<u>Original Terms to Maturity</u>	<u>Remaining Terms to Maturity</u>	<u>Interest Rates</u>
Group 1 Underlying RCR Certificate	360 months	359 months	7.00%
Group 2 SMBS	360 months	360 months	(1)
Group 3 SMBS	360 months	360 months	(2)
Group 4 SMBS	360 months	360 months	(3)
Group 5 SMBS	360 months	360 months	8.50%
Group 5 Underlying REMIC Certificate	360 months	302 months	8.50%
Group 6 MBS	120 months	120 months	5.50%
Group 7 SMBS	360 months	360 months	7.50%
Group 8 SMBS	360 months	360 months	(4)
Group 8 Underlying REMIC Certificates	360 months	(5)	(5)
Group 9 MBS	120 months	120 months	5.00%
Group 10 MBS	360 months	360 months	6.50%
Group 11 MBS	360 months	360 months	7.50%
Group 12 MBS	360 months	360 months	7.00%
Group 13 MBS	360 months	360 months	7.00%
Group 14 MBS	360 months	360 months	6.50%
Group 15 MBS	360 months	360 months	7.00%
Group 16 MBS	180 months	180 months	6.50%

(1) The Mortgage Loans backing SMBS Classes 343-21 and 343-22 are assumed to have interest rates of 6.50%. The Mortgage Loans backing SMBS Classes 339-22 and 355-35 are assumed to have interest rates of 7.00% and 8.00%, respectively.

- (2) The Mortgage Loans backing SMBS Class 401-25 are assumed to have interest rates of 7.00%. The remaining Mortgage Loans backing the Group 3 SMBS are assumed to have interest rates of 7.50%.
- (3) The Mortgage Loans backing SMBS Classes 389-8 and 394-17 are assumed to have interest rates of 7.50% and 8.50%, respectively. The remaining Mortgage Loans backing the Group 4 SMBS are assumed to have interest rates of 8.00%.
- (4) The Mortgage Loans backing SMBS Class 382-20 and SMBS Class 398-42 are assumed to have interest rates of 9.00%. The Mortgage Loans backing SMBS Classes 364-16, 382-11, 382-13 and 407-41 are assumed to have interest rates of 8.50%. The remaining Mortgage Loans backing the Group 8 SMBS are assumed to have interest rates of 8.00%.
- (5) The Mortgage Loans backing the Group 8 Underlying REMIC Certificates listed below are assumed to have the following remaining terms to maturity and interest rates:

	<b>Remaining Terms to Maturity</b>	<b>Interest Rates</b>
2008-23-GO	289 months	8.00%
2008-80-BO	*	9.00%
2009-47-OP	326 months	8.00%

\* The Class 2008-80-BO REMIC Certificate is backed by the Fannie Mae REMIC and RCR certificates listed below. The Mortgage Loans backing those REMIC and RCR certificates are assumed to have the following remaining terms to maturity:

2008-12-PO	310 months
2006-58-QA	290 months
2006-58-QB	290 months

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

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

## Percent of Original Principal Balances Outstanding

Date	KT Class										
	PSA Prepayment Assumption										
	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	82	82	82	82	82	82	82	82	0
April 2014	100	100	62	62	62	62	62	62	0	0	0
April 2015	100	100	41	41	41	41	41	41	0	0	0
April 2016	100	100	24	24	24	24	24	24	0	0	0
April 2017	100	100	11	11	11	11	11	11	0	0	0
April 2018	100	100	2	2	2	2	2	2	0	0	0
April 2019	100	100	0	0	0	0	0	0	0	0	0
April 2020	100	100	0	0	0	0	0	0	0	0	0
April 2021	100	100	0	0	0	0	0	0	0	0	0
April 2022	100	100	0	0	0	0	0	0	0	0	0
April 2023	100	100	0	0	0	0	0	0	0	0	0
April 2024	100	100	0	0	0	0	0	0	0	0	0
April 2025	100	100	0	0	0	0	0	0	0	0	0
April 2026	100	56	0	0	0	0	0	0	0	0	0
April 2027	100	0	0	0	0	0	0	0	0	0	0
April 2028	100	0	0	0	0	0	0	0	0	0	0
April 2029	100	0	0	0	0	0	0	0	0	0	0
April 2030	100	0	0	0	0	0	0	0	0	0	0
April 2031	100	0	0	0	0	0	0	0	0	0	0
April 2032	100	0	0	0	0	0	0	0	0	0	0
April 2033	100	0	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	6	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.9	14.1	2.7	2.7	2.7	2.7	2.7	2.7	1.4	1.0	0.9

Date	KL Class										
	PSA Prepayment Assumption										
	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	98	91	88	81	77	28	0	0
April 2014	100	100	100	95	77	69	53	44	0	0	0
April 2015	100	100	100	92	64	53	29	15	0	0	0
April 2016	100	100	100	89	54	41	12	0	0	0	0
April 2017	100	100	100	88	48	33	*	0	0	0	0
April 2018	100	100	100	86	43	27	0	0	0	0	0
April 2019	100	100	99	85	40	23	0	0	0	0	0
April 2020	100	100	99	84	38	21	0	0	0	0	0
April 2021	100	100	96	81	35	19	0	0	0	0	0
April 2022	100	100	92	77	32	16	0	0	0	0	0
April 2023	100	100	86	71	28	13	0	0	0	0	0
April 2024	100	100	79	65	23	10	0	0	0	0	0
April 2025	100	100	72	58	19	6	0	0	0	0	0
April 2026	100	100	64	51	14	2	0	0	0	0	0
April 2027	100	97	56	44	9	0	0	0	0	0	0
April 2028	100	87	48	36	5	0	0	0	0	0	0
April 2029	100	76	40	29	1	0	0	0	0	0	0
April 2030	100	65	32	22	0	0	0	0	0	0	0
April 2031	100	55	24	16	0	0	0	0	0	0	0
April 2032	100	45	17	9	0	0	0	0	0	0	0
April 2033	100	35	10	3	0	0	0	0	0	0	0
April 2034	100	25	4	0	0	0	0	0	0	0	0
April 2035	100	16	0	0	0	0	0	0	0	0	0
April 2036	100	7	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	59	0	0	0	0	0	0	0	0	0	0
April 2041	15	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.2	19.6	15.7	13.3	6.7	4.8	2.3	1.9	0.7	0.5	0.4

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

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

KW Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	97	87	83	83	83	38	0	0
April 2014	100	100	100	93	69	59	59	58	0	0	0
April 2015	100	100	100	89	52	38	38	21	0	0	0
April 2016	100	100	100	86	39	22	16	0	0	0	0
April 2017	100	100	100	84	30	10	*	0	0	0	0
April 2018	100	100	100	82	24	3	0	0	0	0	0
April 2019	100	100	99	80	19	0	0	0	0	0	0
April 2020	100	100	98	79	17	0	0	0	0	0	0
April 2021	100	100	95	75	14	0	0	0	0	0	0
April 2022	100	100	89	69	9	0	0	0	0	0	0
April 2023	100	100	82	62	4	0	0	0	0	0	0
April 2024	100	100	72	53	0	0	0	0	0	0	0
April 2025	100	100	62	44	0	0	0	0	0	0	0
April 2026	100	100	52	35	0	0	0	0	0	0	0
April 2027	100	96	41	25	0	0	0	0	0	0	0
April 2028	100	82	30	15	0	0	0	0	0	0	0
April 2029	100	68	19	5	0	0	0	0	0	0	0
April 2030	100	54	9	0	0	0	0	0	0	0	0
April 2031	100	40	0	0	0	0	0	0	0	0	0
April 2032	100	26	0	0	0	0	0	0	0	0	0
April 2033	100	13	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	46	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.9	18.3	14.0	11.3	4.2	2.7	2.5	2.1	0.9	0.6	0.5

KN Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	73	57	0	0	0
April 2014	100	100	100	100	100	100	34	0	0	0	0
April 2015	100	100	100	100	100	100	3	0	0	0	0
April 2016	100	100	100	100	100	100	0	0	0	0	0
April 2017	100	100	100	100	100	100	0	0	0	0	0
April 2018	100	100	100	100	100	100	0	0	0	0	0
April 2019	100	100	100	100	100	93	0	0	0	0	0
April 2020	100	100	100	100	100	86	0	0	0	0	0
April 2021	100	100	100	100	100	77	0	0	0	0	0
April 2022	100	100	100	100	100	66	0	0	0	0	0
April 2023	100	100	100	100	100	53	0	0	0	0	0
April 2024	100	100	100	100	93	39	0	0	0	0	0
April 2025	100	100	100	100	75	24	0	0	0	0	0
April 2026	100	100	100	100	56	10	0	0	0	0	0
April 2027	100	100	100	100	38	0	0	0	0	0	0
April 2028	100	100	100	100	20	0	0	0	0	0	0
April 2029	100	100	100	100	3	0	0	0	0	0	0
April 2030	100	100	100	89	0	0	0	0	0	0	0
April 2031	100	100	96	62	0	0	0	0	0	0	0
April 2032	100	100	68	37	0	0	0	0	0	0	0
April 2033	100	100	40	14	0	0	0	0	0	0	0
April 2034	100	100	14	0	0	0	0	0	0	0	0
April 2035	100	62	0	0	0	0	0	0	0	0	0
April 2036	100	27	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	0
April 2041	59	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.1	23.4	20.7	19.5	14.4	11.0	1.6	1.1	0.3	0.2	0.1

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

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

KU Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	96	84	79	68	62	0	0	0
April 2014	100	100	100	91	61	49	22	6	0	0	0
April 2015	100	100	100	86	40	22	0	0	0	0	0
April 2016	100	100	100	82	24	2	0	0	0	0	0
April 2017	100	100	100	80	13	0	0	0	0	0	0
April 2018	100	100	100	77	5	0	0	0	0	0	0
April 2019	100	100	99	75	0	0	0	0	0	0	0
April 2020	100	100	98	73	0	0	0	0	0	0	0
April 2021	100	100	94	69	0	0	0	0	0	0	0
April 2022	100	100	87	62	0	0	0	0	0	0	0
April 2023	100	100	77	52	0	0	0	0	0	0	0
April 2024	100	100	66	42	0	0	0	0	0	0	0
April 2025	100	100	53	30	0	0	0	0	0	0	0
April 2026	100	100	40	18	0	0	0	0	0	0	0
April 2027	100	95	26	6	0	0	0	0	0	0	0
April 2028	100	78	13	0	0	0	0	0	0	0	0
April 2029	100	60	0	0	0	0	0	0	0	0	0
April 2030	100	42	0	0	0	0	0	0	0	0	0
April 2031	100	25	0	0	0	0	0	0	0	0	0
April 2032	100	8	0	0	0	0	0	0	0	0	0
April 2033	100	0	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	32	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.8	17.6	13.1	9.9	2.8	2.0	1.4	1.2	0.5	0.3	0.3

KV Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	71	0	0
April 2014	100	100	100	100	100	100	100	100	0	0	0
April 2015	100	100	100	100	100	100	72	39	0	0	0
April 2016	100	100	100	100	100	100	29	0	0	0	0
April 2017	100	100	100	100	100	82	*	0	0	0	0
April 2018	100	100	100	100	100	68	0	0	0	0	0
April 2019	100	100	100	100	100	99	58	0	0	0	0
April 2020	100	100	100	100	94	54	0	0	0	0	0
April 2021	100	100	100	100	88	48	0	0	0	0	0
April 2022	100	100	100	100	80	41	0	0	0	0	0
April 2023	100	100	100	100	69	33	0	0	0	0	0
April 2024	100	100	100	100	58	24	0	0	0	0	0
April 2025	100	100	100	100	47	15	0	0	0	0	0
April 2026	100	100	100	100	35	6	0	0	0	0	0
April 2027	100	100	100	100	24	0	0	0	0	0	0
April 2028	100	100	100	91	13	0	0	0	0	0	0
April 2029	100	100	99	73	2	0	0	0	0	0	0
April 2030	100	100	79	55	0	0	0	0	0	0	0
April 2031	100	100	60	39	0	0	0	0	0	0	0
April 2032	100	100	42	23	0	0	0	0	0	0	0
April 2033	100	86	25	8	0	0	0	0	0	0	0
April 2034	100	62	9	0	0	0	0	0	0	0	0
April 2035	100	39	0	0	0	0	0	0	0	0	0
April 2036	100	17	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	0
April 2041	37	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.9	22.6	19.7	18.4	12.6	8.8	3.6	2.9	1.1	0.7	0.6

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

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

KM Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	0	0
April 2014	100	100	100	100	100	100	100	100	100	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	77	0	0	0
April 2017	100	100	100	100	100	100	100	7	0	0	0
April 2018	100	100	100	100	100	100	62	0	0	0	0
April 2019	100	100	100	100	100	100	40	0	0	0	0
April 2020	100	100	100	100	100	100	33	0	0	0	0
April 2021	100	100	100	100	100	100	28	0	0	0	0
April 2022	100	100	100	100	100	100	22	0	0	0	0
April 2023	100	100	100	100	100	100	16	0	0	0	0
April 2024	100	100	100	100	100	100	9	0	0	0	0
April 2025	100	100	100	100	100	100	2	0	0	0	0
April 2026	100	100	100	100	100	100	0	0	0	0	0
April 2027	100	100	100	100	100	94	0	0	0	0	0
April 2028	100	100	100	100	100	76	0	0	0	0	0
April 2029	100	100	100	100	100	59	0	0	0	0	0
April 2030	100	100	100	100	83	43	0	0	0	0	0
April 2031	100	100	100	100	63	29	0	0	0	0	0
April 2032	100	100	100	100	45	15	0	0	0	0	0
April 2033	100	100	100	100	28	3	0	0	0	0	0
April 2034	100	100	100	89	13	0	0	0	0	0	0
April 2035	100	100	87	61	0	0	0	0	0	0	0
April 2036	100	100	57	36	0	0	0	0	0	0	0
April 2037	100	91	29	13	0	0	0	0	0	0	0
April 2038	100	48	3	0	0	0	0	0	0	0	0
April 2039	100	7	0	0	0	0	0	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	0
April 2041	100	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.5	26.0	24.3	23.5	19.8	17.7	7.6	4.4	1.4	0.9	0.8

KP Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	83	0
April 2014	100	100	100	100	100	100	100	100	100	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	100	0	0	0
April 2017	100	100	100	100	100	100	100	100	0	0	0
April 2018	100	100	100	100	100	100	100	39	0	0	0
April 2019	100	100	100	100	100	100	100	1	0	0	0
April 2020	100	100	100	100	100	100	100	0	0	0	0
April 2021	100	100	100	100	100	100	100	0	0	0	0
April 2022	100	100	100	100	100	100	100	0	0	0	0
April 2023	100	100	100	100	100	100	100	0	0	0	0
April 2024	100	100	100	100	100	100	100	0	0	0	0
April 2025	100	100	100	100	100	100	100	0	0	0	0
April 2026	100	100	100	100	100	100	93	0	0	0	0
April 2027	100	100	100	100	100	100	81	0	0	0	0
April 2028	100	100	100	100	100	100	70	0	0	0	0
April 2029	100	100	100	100	100	100	60	0	0	0	0
April 2030	100	100	100	100	100	100	51	0	0	0	0
April 2031	100	100	100	100	100	100	43	0	0	0	0
April 2032	100	100	100	100	100	100	36	0	0	0	0
April 2033	100	100	100	100	100	100	29	0	0	0	0
April 2034	100	100	100	100	100	85	23	0	0	0	0
April 2035	100	100	100	100	98	67	18	0	0	0	0
April 2036	100	100	100	100	75	52	14	0	0	0	0
April 2037	100	100	100	100	55	37	10	0	0	0	0
April 2038	100	100	100	85	37	25	6	0	0	0	0
April 2039	100	100	63	51	22	15	3	0	0	0	0
April 2040	100	45	25	20	8	5	1	0	0	0	0
April 2041	100	5	3	3	1	1	*	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	28.0	27.4	27.1	25.5	24.4	18.9	5.9	1.6	1.1	0.9

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

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

KD Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	91	83	83	83	83	83	83	35	0
April 2014	100	100	82	62	62	62	62	62	0	0	0
April 2015	100	100	71	40	40	40	40	40	0	0	0
April 2016	100	100	63	24	24	24	24	24	0	0	0
April 2017	100	100	57	11	11	11	11	11	0	0	0
April 2018	100	100	52	2	2	2	2	0	0	0	0
April 2019	100	100	49	0	0	0	0	0	0	0	0
April 2020	100	100	47	0	0	0	0	0	0	0	0
April 2021	100	100	38	0	0	0	0	0	0	0	0
April 2022	100	100	21	0	0	0	0	0	0	0	0
April 2023	100	100	0	0	0	0	0	0	0	0	0
April 2024	100	100	0	0	0	0	0	0	0	0	0
April 2025	100	100	0	0	0	0	0	0	0	0	0
April 2026	100	79	0	0	0	0	0	0	0	0	0
April 2027	100	41	0	0	0	0	0	0	0	0	0
April 2028	100	1	0	0	0	0	0	0	0	0	0
April 2029	100	0	0	0	0	0	0	0	0	0	0
April 2030	100	0	0	0	0	0	0	0	0	0	0
April 2031	100	0	0	0	0	0	0	0	0	0	0
April 2032	100	0	0	0	0	0	0	0	0	0	0
April 2033	100	0	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	55	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.1	14.8	6.3	2.7	2.7	2.7	2.7	2.7	1.3	0.9	0.8

KE Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	100	0
April 2014	100	100	100	100	100	100	100	100	0	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	100	0	0	0
April 2017	100	100	100	100	100	100	100	100	0	0	0
April 2018	100	100	100	100	100	100	100	0	0	0	0
April 2019	100	100	100	60	60	60	60	0	0	0	0
April 2020	100	100	100	30	30	30	30	0	0	0	0
April 2021	100	100	100	1	1	1	1	0	0	0	0
April 2022	100	100	100	0	0	0	0	0	0	0	0
April 2023	100	100	96	0	0	0	0	0	0	0	0
April 2024	100	100	0	0	0	0	0	0	0	0	0
April 2025	100	100	0	0	0	0	0	0	0	0	0
April 2026	100	100	0	0	0	0	0	0	0	0	0
April 2027	100	100	0	0	0	0	0	0	0	0	0
April 2028	100	100	0	0	0	0	0	0	0	0	0
April 2029	100	0	0	0	0	0	0	0	0	0	0
April 2030	100	0	0	0	0	0	0	0	0	0	0
April 2031	100	0	0	0	0	0	0	0	0	0	0
April 2032	100	0	0	0	0	0	0	0	0	0	0
April 2033	100	0	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.4	16.2	11.2	7.5	7.5	7.5	7.5	5.5	1.7	1.1	0.9

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

KG Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	100	0
April 2014	100	100	100	100	100	100	100	100	100	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	100	0	0	0
April 2017	100	100	100	100	100	100	100	100	0	0	0
April 2018	100	100	100	100	100	100	100	62	0	0	0
April 2019	100	100	100	100	100	100	100	1	0	0	0
April 2020	100	100	100	100	100	100	100	0	0	0	0
April 2021	100	100	100	100	100	100	100	0	0	0	0
April 2022	100	100	100	85	85	85	85	0	0	0	0
April 2023	100	100	100	67	67	67	67	0	0	0	0
April 2024	100	100	49	49	49	49	49	0	0	0	0
April 2025	100	100	30	30	30	30	30	0	0	0	0
April 2026	100	100	12	12	12	12	12	0	0	0	0
April 2027	100	100	0	0	0	0	0	0	0	0	0
April 2028	100	100	0	0	0	0	0	0	0	0	0
April 2029	100	0	0	0	0	0	0	0	0	0	0
April 2030	100	0	0	0	0	0	0	0	0	0	0
April 2031	100	0	0	0	0	0	0	0	0	0	0
April 2032	100	0	0	0	0	0	0	0	0	0	0
April 2033	100	0	0	0	0	0	0	0	0	0	0
April 2034	100	0	0	0	0	0	0	0	0	0	0
April 2035	100	0	0	0	0	0	0	0	0	0	0
April 2036	100	0	0	0	0	0	0	0	0	0	0
April 2037	100	0	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	27.5	16.7	12.5	11.9	11.9	11.9	11.9	6.2	1.7	1.1	1.0

KA Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	91	88	80	76	19	0	0
April 2014	100	100	100	100	79	71	51	41	0	0	0
April 2015	100	100	100	100	68	55	27	11	0	0	0
April 2016	100	100	100	100	59	44	9	0	0	0	0
April 2017	100	100	100	100	53	36	0	0	0	0	0
April 2018	100	100	100	100	49	31	0	0	0	0	0
April 2019	100	100	100	100	47	28	0	0	0	0	0
April 2020	100	100	100	100	46	27	0	0	0	0	0
April 2021	100	100	100	98	44	26	0	0	0	0	0
April 2022	100	100	100	94	41	23	0	0	0	0	0
April 2023	100	100	100	89	38	21	0	0	0	0	0
April 2024	100	100	100	83	34	18	0	0	0	0	0
April 2025	100	100	92	76	30	16	0	0	0	0	0
April 2026	100	100	84	69	26	13	0	0	0	0	0
April 2027	100	100	76	62	22	10	0	0	0	0	0
April 2028	100	100	66	53	17	6	0	0	0	0	0
April 2029	100	100	57	45	12	2	0	0	0	0	0
April 2030	100	87	48	37	7	0	0	0	0	0	0
April 2031	100	75	39	29	3	0	0	0	0	0	0
April 2032	100	63	31	22	0	0	0	0	0	0	0
April 2033	100	51	23	15	0	0	0	0	0	0	0
April 2034	100	40	15	9	0	0	0	0	0	0	0
April 2035	100	29	8	3	0	0	0	0	0	0	0
April 2036	100	19	2	0	0	0	0	0	0	0	0
April 2037	100	9	0	0	0	0	0	0	0	0	0
April 2038	100	0	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	80	0	0	0	0	0	0	0	0	0	0
April 2041	28	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.6	21.3	17.9	16.4	8.2	5.7	2.2	1.8	0.7	0.4	0.4

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

KB Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	0	0
April 2014	100	100	100	100	100	100	100	100	0	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	0	0	0	0
April 2017	100	100	100	100	100	100	72	0	0	0	0
April 2018	100	100	100	100	100	100	0	0	0	0	0
April 2019	100	100	100	100	100	100	0	0	0	0	0
April 2020	100	100	100	100	100	100	0	0	0	0	0
April 2021	100	100	100	100	100	100	0	0	0	0	0
April 2022	100	100	100	100	100	100	0	0	0	0	0
April 2023	100	100	100	100	100	100	0	0	0	0	0
April 2024	100	100	100	100	100	100	0	0	0	0	0
April 2025	100	100	100	100	100	100	0	0	0	0	0
April 2026	100	100	100	100	100	100	0	0	0	0	0
April 2027	100	100	100	100	100	100	0	0	0	0	0
April 2028	100	100	100	100	100	100	0	0	0	0	0
April 2029	100	100	100	100	100	100	0	0	0	0	0
April 2030	100	100	100	100	100	82	0	0	0	0	0
April 2031	100	100	100	100	100	40	0	0	0	0	0
April 2032	100	100	100	100	86	1	0	0	0	0	0
April 2033	100	100	100	100	38	0	0	0	0	0	0
April 2034	100	100	100	100	0	0	0	0	0	0	0
April 2035	100	100	100	100	0	0	0	0	0	0	0
April 2036	100	100	100	62	0	0	0	0	0	0	0
April 2037	100	100	41	0	0	0	0	0	0	0	0
April 2038	100	95	0	0	0	0	0	0	0	0	0
April 2039	100	0	0	0	0	0	0	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	0
April 2041	100	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.6	26.4	24.9	24.2	20.8	18.8	5.2	3.7	1.2	0.8	0.7

KH Class											
PSA Prepayment Assumption											
Date	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	0	0
April 2014	100	100	100	100	100	100	100	100	0	0	0
April 2015	100	100	100	100	100	100	100	100	0	0	0
April 2016	100	100	100	100	100	100	100	74	0	0	0
April 2017	100	100	100	100	100	100	100	0	0	0	0
April 2018	100	100	100	100	100	100	78	0	0	0	0
April 2019	100	100	100	100	100	100	30	0	0	0	0
April 2020	100	100	100	100	100	100	23	0	0	0	0
April 2021	100	100	100	100	100	100	23	0	0	0	0
April 2022	100	100	100	100	100	100	23	0	0	0	0
April 2023	100	100	100	100	100	100	23	0	0	0	0
April 2024	100	100	100	100	100	100	23	0	0	0	0
April 2025	100	100	100	100	100	100	23	0	0	0	0
April 2026	100	100	100	100	100	100	23	0	0	0	0
April 2027	100	100	100	100	100	100	17	0	0	0	0
April 2028	100	100	100	100	100	100	0	0	0	0	0
April 2029	100	100	100	100	100	100	0	0	0	0	0
April 2030	100	100	100	100	100	100	0	0	0	0	0
April 2031	100	100	100	100	100	100	0	0	0	0	0
April 2032	100	100	100	100	100	100	0	0	0	0	0
April 2033	100	100	100	100	100	61	0	0	0	0	0
April 2034	100	100	100	100	93	24	0	0	0	0	0
April 2035	100	100	100	100	47	0	0	0	0	0	0
April 2036	100	100	100	100	6	0	0	0	0	0	0
April 2037	100	100	100	95	0	0	0	0	0	0	0
April 2038	100	100	62	25	0	0	0	0	0	0	0
April 2039	100	76	0	0	0	0	0	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	0
April 2041	100	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	27.2	26.2	25.7	23.0	21.3	8.4	4.1	1.3	0.9	0.7

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

Date	KJ Class											TI† Class						
	PSA Prepayment Assumption											PSA Prepayment Assumption						
	0%	100%	131%	142%	180%	195%	230%	250%	500%	750%	900%	0%	100%	250%	500%	750%	1000%	1300%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	
April 2013	100	100	100	100	100	100	100	100	100	0	0	99	79	71	59	46	34	
April 2014	100	100	100	100	100	100	100	100	0	0	0	98	59	48	33	20	11	
April 2015	100	100	100	100	100	100	100	100	0	0	0	97	41	30	17	8	3	
April 2016	100	100	100	100	100	100	100	100	0	0	0	95	24	16	7	3	1	
April 2017	100	100	100	100	100	100	100	5	0	0	0	94	8	5	2	1	*	
April 2018	100	100	100	100	100	100	100	0	0	0	0	93	0	0	0	0	0	
April 2019	100	100	100	100	100	100	100	0	0	0	0	91	0	0	0	0	0	
April 2020	100	100	100	100	100	100	100	0	0	0	0	89	0	0	0	0	0	
April 2021	100	100	100	100	100	100	100	0	0	0	0	87	0	0	0	0	0	
April 2022	100	100	100	100	100	100	100	0	0	0	0	86	0	0	0	0	0	
April 2023	100	100	100	100	100	100	100	0	0	0	0	83	0	0	0	0	0	
April 2024	100	100	100	100	100	100	100	0	0	0	0	81	0	0	0	0	0	
April 2025	100	100	100	100	100	100	100	0	0	0	0	79	0	0	0	0	0	
April 2026	100	100	100	100	100	100	100	0	0	0	0	76	0	0	0	0	0	
April 2027	100	100	100	100	100	100	100	0	0	0	0	74	0	0	0	0	0	
April 2028	100	100	100	100	100	100	98	0	0	0	0	71	0	0	0	0	0	
April 2029	100	100	100	100	100	100	84	0	0	0	0	68	0	0	0	0	0	
April 2030	100	100	100	100	100	100	71	0	0	0	0	64	0	0	0	0	0	
April 2031	100	100	100	100	100	100	60	0	0	0	0	61	0	0	0	0	0	
April 2032	100	100	100	100	100	100	50	0	0	0	0	57	0	0	0	0	0	
April 2033	100	100	100	100	100	100	40	0	0	0	0	53	0	0	0	0	0	
April 2034	100	100	100	100	100	100	32	0	0	0	0	48	0	0	0	0	0	
April 2035	100	100	100	100	100	94	25	0	0	0	0	44	0	0	0	0	0	
April 2036	100	100	100	100	100	72	19	0	0	0	0	39	0	0	0	0	0	
April 2037	100	100	100	100	77	52	13	0	0	0	0	33	0	0	0	0	0	
April 2038	100	100	100	100	52	35	9	0	0	0	0	27	0	0	0	0	0	
April 2039	100	100	88	70	30	20	5	0	0	0	0	21	0	0	0	0	0	
April 2040	100	62	34	27	11	7	2	0	0	0	0	15	0	0	0	0	0	
April 2041	100	7	4	3	2	1	1	0	0	0	0	8	0	0	0	0	0	
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	
Weighted Average Life (years)**	29.9	28.3	27.8	27.6	26.2	25.3	20.6	4.7	1.4	0.9	0.7	19.8	2.6	2.2	1.7	1.2	0.9	0.6

Date	IT† Class							QI† Class							TO Class						
	PSA Prepayment Assumption							PSA Prepayment Assumption							PSA Prepayment Assumption						
	0%	100%	250%	500%	800%	1100%	1400%	0%	100%	250%	500%	750%	1000%	1300%	0%	100%	300%	500%	800%	1100%	1500%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	99	87	78	64	48	31	15	99	88	79	65	51	37	21	99	91	80	68	50	33	10
April 2014	98	74	61	41	23	10	2	98	76	62	42	26	14	4	98	83	63	46	25	11	1
April 2015	97	62	46	26	11	3	*	97	65	48	27	13	5	1	97	75	50	31	13	4	*
April 2016	96	51	34	16	5	1	*	96	55	37	17	6	2	*	96	68	39	21	6	1	*
April 2017	94	41	25	9	2	*	*	95	45	27	10	3	1	*	95	61	31	14	3	*	*
April 2018	93	32	17	5	1	*	*	94	36	20	6	1	*	*	94	55	24	9	2	*	*
April 2019	92	23	11	3	*	*	*	92	28	14	4	1	*	*	92	49	19	6	1	*	*
April 2020	90	14	6	1	*	*	*	91	20	9	2	*	*	*	91	43	14	4	*	*	0
April 2021	88	7	3	*	*	*	0	89	13	5	1	*	*	*	89	38	11	3	*	*	0
April 2022	86	1	*	*	*	*	0	88	6	2	*	*	*	*	87	32	8	2	*	*	0
April 2023	84	0	0	0	0	0	0	86	4	1	*	*	*	0	85	28	6	1	*	*	0
April 2024	82	0	0	0	0	0	0	84	2	1	*	*	*	0	83	23	5	1	*	*	0
April 2025	80	0	0	0	0	0	0	82	1	*	*	*	*	0	81	19	3	*	*	*	0
April 2026	78	0	0	0	0	0	0	79	*	*	*	*	*	0	78	15	2	*	*	*	0
April 2027	75	0	0	0	0	0	0	77	0	0	0	0	0	0	75	11	1	*	*	*	0
April 2028	72	0	0	0	0	0	0	74	0	0	0	0	0	0	72	8	1	*	*	*	0
April 2029	69	0	0	0	0	0	0	71	0	0	0	0	0	0	69	4	*	*	*	*	0
April 2030	66	0	0	0	0	0	0	68	0	0	0	0	0	0	66	1	*	*	*	*	0
April 2031	62	0	0	0	0	0	0	64	0	0	0	0	0	0	62	*	*	*	*	*	0
April 2032	58	0	0	0	0	0	0	60	0	0	0	0	0	0	57	*	*	*	*	0	0
April 2033	54	0	0	0	0	0	0	56	0	0	0	0	0	0	53	0	0	0	0	0	0
April 2034	50	0	0	0	0	0	0	52	0	0	0	0	0	0	48	0	0	0	0	0	0
April 2035	45	0	0	0	0	0	0	47	0	0	0	0	0	0	42	0	0	0	0	0	0
April 2036	40	0	0	0	0	0	0	42	0	0	0	0	0	0	36	0	0	0	0	0	0
April 2037	34	0	0	0	0	0	0	36	0	0	0	0	0	0	30	0	0	0	0	0	0
April 2038	28	0	0	0	0	0	0	30	0	0	0	0	0	0	25	0	0	0	0	0	0
April 2039	22	0	0	0	0	0	0	23	0	0	0	0	0	0	19	0	0	0	0	0	0
April 2040	15	0	0	0	0	0	0	16	0	0	0	0	0	0	13	0	0	0	0	0	0
April 2041	8	0	0	0	0	0	0	8	0	0	0	0	0	0	7	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.1	4.4	3.3	2.2	1.4	0.9	0.6	20.5	4.9	3.6	2.2	1.5	1.0	0.7	19.9	7.6	4.1	2.6	1.5	0.9	0.5

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

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

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

AB and AI† Classes						
Date	PSA Prepayment Assumption					
	0%	100%	200%	400%	650%	900%
Initial Percent . . . . .	100	100	100	100	100	100
April 2013 . . . . .	92	90	89	86	83	79
April 2014 . . . . .	84	78	74	66	56	46
April 2015 . . . . .	76	66	58	45	31	19
April 2016 . . . . .	66	54	45	30	16	8
April 2017 . . . . .	57	43	33	19	8	3
April 2018 . . . . .	47	33	24	12	4	1
April 2019 . . . . .	36	23	16	7	2	*
April 2020 . . . . .	25	15	9	3	1	*
April 2021 . . . . .	13	7	4	1	*	*
April 2022 . . . . .	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	5.5	4.6	4.0	3.2	2.5	2.1

Date	IQ† Class						PT†† Class						
	PSA Prepayment Assumption						PSA Prepayment Assumption						
	0%	100%	400%	700%	1000%	1400%	0%	100%	350%	600%	900%	1200%	1600%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013 . . . . .	99	92	74	57	39	16	99	92	78	63	45	28	4
April 2014 . . . . .	98	84	55	32	15	2	98	85	60	39	20	8	*
April 2015 . . . . .	97	76	40	18	6	*	96	78	47	25	9	2	*
April 2016 . . . . .	96	69	30	10	2	*	95	72	36	15	4	1	*
April 2017 . . . . .	95	63	22	6	1	*	93	66	28	10	2	*	*
April 2018 . . . . .	93	57	16	3	*	*	92	60	21	6	1	*	0
April 2019 . . . . .	92	51	12	2	*	*	90	55	16	4	*	*	0
April 2020 . . . . .	90	46	8	1	*	*	88	50	12	2	*	*	0
April 2021 . . . . .	89	41	6	1	*	*	85	45	9	1	*	*	0
April 2022 . . . . .	87	36	4	*	*	0	83	41	7	1	*	*	0
April 2023 . . . . .	85	32	3	*	*	0	80	37	5	1	*	*	0
April 2024 . . . . .	83	28	2	*	*	0	77	33	4	*	*	*	0
April 2025 . . . . .	80	24	1	*	*	0	74	29	3	*	*	*	0
April 2026 . . . . .	78	20	1	*	*	0	71	26	2	*	*	0	0
April 2027 . . . . .	75	17	1	*	*	0	67	22	2	*	*	0	0
April 2028 . . . . .	73	14	*	*	*	0	63	19	1	*	*	0	0
April 2029 . . . . .	70	11	*	*	*	0	59	16	1	*	*	0	0
April 2030 . . . . .	66	8	*	*	*	0	54	14	1	*	*	0	0
April 2031 . . . . .	63	5	*	*	0	0	49	11	*	*	*	0	0
April 2032 . . . . .	59	3	*	*	0	0	43	9	*	*	*	0	0
April 2033 . . . . .	55	2	*	*	0	0	37	7	*	*	0	0	0
April 2034 . . . . .	50	1	*	*	0	0	30	5	*	*	0	0	0
April 2035 . . . . .	46	1	*	*	0	0	23	3	*	*	0	0	0
April 2036 . . . . .	40	*	*	*	0	0	15	1	*	*	0	0	0
April 2037 . . . . .	35	*	*	0	0	0	10	1	*	*	0	0	0
April 2038 . . . . .	29	0	0	0	0	0	5	*	*	0	0	0	0
April 2039 . . . . .	22	0	0	0	0	0	1	0	0	0	0	0	0
April 2040 . . . . .	16	0	0	0	0	0	*	0	0	0	0	0	0
April 2041 . . . . .	8	0	0	0	0	0	*	0	0	0	0	0	0
April 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	20.2	8.3	3.3	1.8	1.1	0.6	17.3	9.3	3.9	2.2	1.3	0.8	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.

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

AC and IA† Classes					
Date	PSA Prepayment Assumption				
	0%	100%	215%	400%	700%
Initial Percent . . . . .	100	100	100	100	100
April 2013 . . . . .	92	90	88	86	82
April 2014 . . . . .	84	78	73	65	53
April 2015 . . . . .	75	65	57	44	28
April 2016 . . . . .	66	53	43	29	14
April 2017 . . . . .	56	42	31	19	7
April 2018 . . . . .	46	32	22	12	3
April 2019 . . . . .	35	23	15	7	1
April 2020 . . . . .	24	14	8	3	1
April 2021 . . . . .	12	7	4	1	*
April 2022 . . . . .	0	0	0	0	0
Weighted Average Life (years)** . . . . .	5.4	4.6	3.9	3.2	2.4

PK Class							
Date	PSA Prepayment Assumption						
	0%	100%	225%	300%	500%	800%	1200%
Initial Percent . . . . .	100	100	100	100	100	100	100
April 2013 . . . . .	98	91	91	91	91	91	67
April 2014 . . . . .	97	80	80	80	79	48	19
April 2015 . . . . .	95	69	69	69	54	25	5
April 2016 . . . . .	93	59	59	59	37	13	1
April 2017 . . . . .	90	50	50	50	25	6	*
April 2018 . . . . .	88	42	42	42	17	3	*
April 2019 . . . . .	86	34	34	34	12	2	*
April 2020 . . . . .	83	27	27	27	8	1	*
April 2021 . . . . .	80	21	21	21	5	*	*
April 2022 . . . . .	77	17	17	17	4	*	*
April 2023 . . . . .	74	13	13	13	2	*	*
April 2024 . . . . .	70	11	11	11	2	*	*
April 2025 . . . . .	67	8	8	8	1	*	*
April 2026 . . . . .	63	6	6	6	1	*	*
April 2027 . . . . .	59	5	5	5	*	*	0
April 2028 . . . . .	54	4	4	4	*	*	0
April 2029 . . . . .	49	3	3	3	*	*	0
April 2030 . . . . .	44	2	2	2	*	*	0
April 2031 . . . . .	39	2	2	2	*	*	0
April 2032 . . . . .	33	1	1	1	*	*	0
April 2033 . . . . .	27	1	1	1	*	*	0
April 2034 . . . . .	20	1	1	1	*	*	0
April 2035 . . . . .	13	*	*	*	*	*	0
April 2036 . . . . .	6	*	*	*	*	*	0
April 2037 . . . . .	*	*	*	*	*	*	0
April 2038 . . . . .	*	*	*	*	*	*	0
April 2039 . . . . .	*	*	*	*	0	0	0
April 2040 . . . . .	*	*	*	*	0	0	0
April 2041 . . . . .	0	0	0	0	0	0	0
April 2042 . . . . .	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	15.6	6.0	6.0	6.0	3.9	2.4	1.5

FP and SP Classes							
Date	PSA Prepayment Assumption						
	0%	100%	225%	300%	500%	800%	1200%
Initial Percent . . . . .	100	100	100	100	100	100	100
April 2013 . . . . .	100	100	84	74	48	8	0
April 2014 . . . . .	100	100	66	46	0	0	0
April 2015 . . . . .	100	100	52	27	0	0	0
April 2016 . . . . .	100	100	42	14	0	0	0
April 2017 . . . . .	100	100	35	6	0	0	0
April 2018 . . . . .	100	100	31	1	0	0	0
April 2019 . . . . .	100	100	29	0	0	0	0
April 2020 . . . . .	100	99	27	0	0	0	0
April 2021 . . . . .	100	96	25	0	0	0	0
April 2022 . . . . .	100	92	23	0	0	0	0
April 2023 . . . . .	100	88	20	0	0	0	0
April 2024 . . . . .	100	82	18	0	0	0	0
April 2025 . . . . .	100	76	16	0	0	0	0
April 2026 . . . . .	100	70	14	0	0	0	0
April 2027 . . . . .	100	64	12	0	0	0	0
April 2028 . . . . .	100	58	10	0	0	0	0
April 2029 . . . . .	100	52	8	0	0	0	0
April 2030 . . . . .	100	46	7	0	0	0	0
April 2031 . . . . .	100	40	6	0	0	0	0
April 2032 . . . . .	100	35	5	0	0	0	0
April 2033 . . . . .	100	30	4	0	0	0	0
April 2034 . . . . .	100	25	3	0	0	0	0
April 2035 . . . . .	100	20	2	0	0	0	0
April 2036 . . . . .	100	16	2	0	0	0	0
April 2037 . . . . .	95	12	1	0	0	0	0
April 2038 . . . . .	79	8	1	0	0	0	0
April 2039 . . . . .	61	4	*	0	0	0	0
April 2040 . . . . .	42	1	*	0	0	0	0
April 2041 . . . . .	22	0	0	0	0	0	0
April 2042 . . . . .	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	27.5	17.7	5.9	2.2	1.0	0.6	0.4

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

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

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

Date	FA and SA† Classes										AP Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	99	95	94	94	92	90	82	74	66	52	99	93	92	92	92	92	92	92	83	63
April 2014	98	89	87	84	82	77	58	42	29	11	97	83	80	80	80	80	72	49	29	3
April 2015	97	82	79	75	71	64	40	23	11	2	96	74	69	69	69	69	46	21	4	0
April 2016	96	76	71	67	62	53	28	12	4	*	94	64	59	59	59	27	5	0	0	0
April 2017	95	70	65	60	54	45	19	7	2	*	92	56	49	49	49	15	0	0	0	0
April 2018	93	64	59	53	47	37	13	4	1	*	90	48	40	40	40	6	0	0	0	0
April 2019	92	59	53	47	41	31	9	2	*	*	88	40	32	32	32	32	*	0	0	0
April 2020	90	54	48	42	36	26	6	1	*	*	86	33	24	24	24	24	0	0	0	0
April 2021	89	49	43	37	31	21	4	1	*	*	83	26	18	18	18	18	0	0	0	0
April 2022	87	45	39	33	27	17	3	*	*	*	81	20	13	13	13	13	0	0	0	0
April 2023	85	41	35	29	23	14	2	*	*	0	78	14	8	8	8	8	0	0	0	0
April 2024	83	37	31	25	20	12	1	*	*	0	75	9	4	4	4	4	0	0	0	0
April 2025	80	34	28	22	17	10	1	*	*	0	72	4	1	1	1	1	0	0	0	0
April 2026	78	30	24	19	14	8	1	*	*	0	68	0	0	0	0	0	0	0	0	0
April 2027	75	27	22	17	12	6	*	*	*	0	64	0	0	0	0	0	0	0	0	0
April 2028	73	24	19	14	10	5	*	*	*	0	60	0	0	0	0	0	0	0	0	0
April 2029	70	22	17	12	9	4	*	*	*	0	56	0	0	0	0	0	0	0	0	0
April 2030	66	19	14	11	7	3	*	*	*	0	51	0	0	0	0	0	0	0	0	0
April 2031	63	17	12	9	6	3	*	*	*	0	46	0	0	0	0	0	0	0	0	0
April 2032	59	14	11	8	5	2	*	*	0	0	40	0	0	0	0	0	0	0	0	0
April 2033	55	12	9	6	4	2	*	*	0	0	34	0	0	0	0	0	0	0	0	0
April 2034	50	10	7	5	3	1	*	*	0	0	28	0	0	0	0	0	0	0	0	0
April 2035	46	9	6	4	2	1	*	*	0	0	21	0	0	0	0	0	0	0	0	0
April 2036	40	7	5	3	2	1	*	*	0	0	14	0	0	0	0	0	0	0	0	0
April 2037	35	5	4	2	1	*	*	*	0	0	5	0	0	0	0	0	0	0	0	0
April 2038	29	4	3	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
April 2039	22	2	2	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	16	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	20.2	10.5	9.4	8.4	7.3	5.9	3.2	2.2	1.6	1.2	16.7	6.2	5.4	5.4	5.4	3.1	2.2	1.7	1.2	

Date	BA Class										MD Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	100	100	100	100	100	85	85	32	0	0	0
April 2014	100	100	100	100	100	100	100	100	100	100	100	100	100	100	62	62	0	0	0	0
April 2015	100	100	100	100	100	100	100	100	100	20	100	100	100	42	42	0	0	0	0	0
April 2016	100	100	100	100	100	100	100	100	51	3	100	100	100	27	27	0	0	0	0	0
April 2017	100	100	100	100	100	100	100	76	20	*	100	100	100	15	15	0	0	0	0	0
April 2018	100	100	100	100	100	100	100	41	8	*	100	100	100	6	6	0	0	0	0	0
April 2019	100	100	100	100	100	100	100	22	3	*	100	100	100	1	1	0	0	0	0	0
April 2020	100	100	100	100	100	100	69	12	1	*	100	100	99	0	0	0	0	0	0	0
April 2021	100	100	100	100	100	100	47	6	*	*	100	100	93	0	0	0	0	0	0	0
April 2022	100	100	100	100	100	100	32	3	*	*	100	100	81	0	0	0	0	0	0	0
April 2023	100	100	100	100	100	100	22	2	*	*	100	100	65	0	0	0	0	0	0	0
April 2024	100	100	100	100	100	100	15	1	*	*	100	100	45	0	0	0	0	0	0	0
April 2025	100	100	100	100	100	100	10	1	*	0	100	100	23	0	0	0	0	0	0	0
April 2026	100	92	90	90	90	90	7	*	*	0	100	100	*	0	0	0	0	0	0	0
April 2027	100	73	73	73	73	73	4	*	*	0	100	75	0	0	0	0	0	0	0	0
April 2028	100	59	59	59	59	59	3	*	*	0	100	45	0	0	0	0	0	0	0	0
April 2029	100	47	47	47	47	47	2	*	*	0	100	16	0	0	0	0	0	0	0	0
April 2030	100	38	38	38	38	38	1	*	*	0	100	0	0	0	0	0	0	0	0	0
April 2031	100	30	30	30	30	30	1	*	*	0	100	0	0	0	0	0	0	0	0	0
April 2032	100	23	23	23	23	23	1	*	*	0	100	0	0	0	0	0	0	0	0	0
April 2033	100	18	18	18	18	18	*	*	*	0	100	0	0	0	0	0	0	0	0	0
April 2034	100	14	14	14	14	14	*	*	*	0	100	0	0	0	0	0	0	0	0	0
April 2035	100	10	10	10	10	10	*	*	0	0	100	0	0	0	0	0	0	0	0	0
April 2036	100	7	7	7	7	7	*	*	0	0	100	0	0	0	0	0	0	0	0	0
April 2037	100	5	5	5	5	5	*	*	0	0	100	0	0	0	0	0	0	0	0	0
April 2038	75	3	3	3	3	3	*	*	0	0	100	0	0	0	0	0	0	0	0	0
April 2039	2	2	2	2	2	2	*	*	0	0	99	0	0	0	0	0	0	0	0	0
April 2040	1	1	1	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.4	17.8	17.7	17.7	17.7	17.7	9.6	6.2	4.4	2.7	27.4	15.9	11.6	2.9	2.9	2.9	1.4	0.9	0.7	0.5

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

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

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

Date	MF and MS Classes										MA Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	94	81	31	0	0	0	100	100	100	100	92	76	15	0	0	0
April 2014	100	100	100	100	84	54	0	0	0	0	100	100	100	100	80	42	0	0	0	0
April 2015	100	100	100	100	76	32	0	0	0	0	100	100	100	100	70	15	0	0	0	0
April 2016	100	100	100	100	70	17	0	0	0	0	100	100	100	100	63	0	0	0	0	0
April 2017	100	100	100	100	66	7	0	0	0	0	100	100	100	100	58	0	0	0	0	0
April 2018	100	100	100	100	64	2	0	0	0	0	100	100	100	100	55	0	0	0	0	0
April 2019	100	100	100	100	62	*	0	0	0	0	100	100	100	100	53	0	0	0	0	0
April 2020	100	100	100	99	61	*	0	0	0	0	100	100	100	99	51	0	0	0	0	0
April 2021	100	100	100	96	58	*	0	0	0	0	100	100	100	95	48	0	0	0	0	0
April 2022	100	100	100	92	55	*	0	0	0	0	100	100	100	90	44	0	0	0	0	0
April 2023	100	100	100	87	52	*	0	0	0	0	100	100	100	84	40	0	0	0	0	0
April 2024	100	100	100	81	48	*	0	0	0	0	100	100	100	77	35	0	0	0	0	0
April 2025	100	100	100	75	43	*	0	0	0	0	100	100	100	69	30	0	0	0	0	0
April 2026	100	100	100	69	39	*	0	0	0	0	100	100	100	61	24	0	0	0	0	0
April 2027	100	100	92	62	35	*	0	0	0	0	100	100	90	53	19	0	0	0	0	0
April 2028	100	100	83	56	31	*	0	0	0	0	100	100	79	45	14	0	0	0	0	0
April 2029	100	100	75	50	27	*	0	0	0	0	100	100	69	38	10	0	0	0	0	0
April 2030	100	95	67	44	24	*	0	0	0	0	100	94	59	30	5	0	0	0	0	0
April 2031	100	85	59	38	20	*	0	0	0	0	100	81	49	23	1	0	0	0	0	0
April 2032	100	75	51	33	17	*	0	0	0	0	100	69	40	17	0	0	0	0	0	0
April 2033	100	65	44	28	14	*	0	0	0	0	100	57	31	10	0	0	0	0	0	0
April 2034	100	56	37	23	12	*	0	0	0	0	100	45	22	5	0	0	0	0	0	0
April 2035	100	46	31	19	9	*	0	0	0	0	100	33	14	0	0	0	0	0	0	0
April 2036	100	38	25	15	7	*	0	0	0	0	100	22	6	0	0	0	0	0	0	0
April 2037	100	29	19	11	5	*	0	0	0	0	100	12	0	0	0	0	0	0	0	0
April 2038	100	21	13	8	4	*	0	0	0	0	100	2	0	0	0	0	0	0	0	0
April 2039	100	14	8	5	2	*	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2040	93	6	4	2	1	*	0	0	0	0	92	0	0	0	0	0	0	0	0	0
April 2041	49	0	0	0	0	0	0	0	0	0	36	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.0	22.8	20.6	17.5	11.3	2.4	0.8	0.5	0.4	0.3	28.8	21.7	19.1	15.5	8.5	1.9	0.7	0.4	0.3	0.2

Date	MB Class										MC Class									
	PSA Prepayment Assumption										PSA Prepayment Assumption									
	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%	0%	100%	125%	152%	185%	250%	500%	750%	1000%	1400%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	0	0	0	100	100	100	100	100	100	100	0	0	0
April 2014	100	100	100	100	100	100	0	0	0	0	100	100	100	100	100	100	0	0	0	0
April 2015	100	100	100	100	100	100	0	0	0	0	100	100	100	100	100	100	0	0	0	0
April 2016	100	100	100	100	100	67	0	0	0	0	100	100	100	100	100	100	0	0	0	0
April 2017	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	63	0	0	0	0
April 2018	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	19	0	0	0	0
April 2019	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	3	0	0	0	0
April 2020	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2021	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2022	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2023	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2024	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2025	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2026	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2027	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2028	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2029	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2030	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2031	100	100	100	100	100	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2032	100	100	100	100	69	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2033	100	100	100	100	33	0	0	0	0	0	100	100	100	100	100	*	0	0	0	0
April 2034	100	100	100	100	0	0	0	0	0	0	100	100	100	100	99	*	0	0	0	0
April 2035	100	100	100	92	0	0	0	0	0	0	100	100	100	100	80	*	0	0	0	0
April 2036	100	100	100	40	0	0	0	0	0	0	100	100	100	100	62	*	0	0	0	0
April 2037	100	100	91	0	0	0	0	0	0	0	100	100	100	95	46	*	0	0	0	0
April 2038	100	100	21	0	0	0	0	0	0	0	100	100	100	67	32	*	0	0	0	0
April 2039	100	22	0	0	0	0	0	0	0	0	100	100	72	42	20	*	0	0	0	0
April 2040	100	0	0	0	0	0	0	0	0	0	100	53	33	19	9	*	0	0	0	0
April 2041	100	0	0	0	0	0	0	0	0	0	100	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.7	26.7	25.6	23.8	20.6	4.1	1.2	0.8	0.6	0.4	29.9	28.1	27.6	26.8	25.0	5.4	1.3	0.9	0.6	0.5

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

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

Date	FD and SD† Classes								PA Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	175%	250%	500%	800%	1200%	0%	100%	125%	175%	250%	500%	800%	1200%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013 . . . . .	99	96	95	94	92	86	79	68	98	94	93	93	93	93	93	85
April 2014 . . . . .	98	90	88	85	80	64	47	27	97	84	81	81	81	78	51	20
April 2015 . . . . .	97	83	80	74	66	44	24	7	95	73	69	69	69	47	15	0
April 2016 . . . . .	95	76	73	65	55	30	12	2	93	63	57	57	57	25	0	0
April 2017 . . . . .	94	70	66	57	46	21	6	1	91	53	46	46	46	10	0	0
April 2018 . . . . .	93	65	59	50	38	14	3	*	89	45	36	36	36	0	0	0
April 2019 . . . . .	91	59	54	44	32	10	2	*	86	36	27	27	27	0	0	0
April 2020 . . . . .	89	54	48	38	26	7	1	*	83	28	19	19	19	0	0	0
April 2021 . . . . .	88	50	44	33	22	4	*	*	81	21	12	12	12	0	0	0
April 2022 . . . . .	86	45	39	29	18	3	*	*	78	14	6	6	6	0	0	0
April 2023 . . . . .	84	41	35	25	15	2	*	*	75	8	1	1	1	0	0	0
April 2024 . . . . .	82	37	31	22	12	1	*	*	71	2	0	0	0	0	0	0
April 2025 . . . . .	79	34	28	19	10	1	*	*	67	0	0	0	0	0	0	0
April 2026 . . . . .	77	31	25	16	8	1	*	*	63	0	0	0	0	0	0	0
April 2027 . . . . .	74	27	22	14	7	*	*	*	59	0	0	0	0	0	0	0
April 2028 . . . . .	71	25	19	12	5	*	*	*	55	0	0	0	0	0	0	0
April 2029 . . . . .	68	22	17	10	4	*	*	0	50	0	0	0	0	0	0	0
April 2030 . . . . .	65	19	15	8	3	*	*	0	45	0	0	0	0	0	0	0
April 2031 . . . . .	61	17	13	7	3	*	*	0	39	0	0	0	0	0	0	0
April 2032 . . . . .	57	15	11	6	2	*	*	0	33	0	0	0	0	0	0	0
April 2033 . . . . .	53	13	9	5	2	*	*	0	26	0	0	0	0	0	0	0
April 2034 . . . . .	49	11	8	4	1	*	*	0	20	0	0	0	0	0	0	0
April 2035 . . . . .	44	9	6	3	1	*	*	0	12	0	0	0	0	0	0	0
April 2036 . . . . .	39	7	5	2	1	*	*	0	4	0	0	0	0	0	0	0
April 2037 . . . . .	34	6	4	2	*	*	*	0	0	0	0	0	0	0	0	0
April 2038 . . . . .	28	4	3	1	*	*	*	0	0	0	0	0	0	0	0	0
April 2039 . . . . .	22	3	2	1	*	*	0	0	0	0	0	0	0	0	0	0
April 2040 . . . . .	15	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2041 . . . . .	8	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0
April 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	9.5	7.8	6.0	3.4	2.3	1.6	15.6	5.7	5.0	5.0	5.0	3.0	2.1	1.6

Date	DB Class								DF, DS and DI† Classes							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	125%	175%	250%	500%	800%	1200%	0%	100%	125%	175%	250%	500%	800%	1200%
Initial Percent . . . . .	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013 . . . . .	100	100	100	100	100	100	100	100	100	100	100	94	86	58	24	0
April 2014 . . . . .	100	100	100	100	100	100	100	100	100	100	100	85	62	0	0	0
April 2015 . . . . .	100	100	100	100	100	100	100	52	100	100	100	75	39	0	0	0
April 2016 . . . . .	100	100	100	100	100	100	85	14	100	100	100	67	22	0	0	0
April 2017 . . . . .	100	100	100	100	100	100	43	4	100	100	100	61	11	0	0	0
April 2018 . . . . .	100	100	100	100	100	99	22	1	100	100	100	58	4	0	0	0
April 2019 . . . . .	100	100	100	100	100	68	11	*	100	100	100	55	1	0	0	0
April 2020 . . . . .	100	100	100	100	100	46	6	*	100	100	100	54	0	0	0	0
April 2021 . . . . .	100	100	100	100	100	31	3	*	100	100	99	52	0	0	0	0
April 2022 . . . . .	100	100	100	100	100	21	1	*	100	100	96	49	0	0	0	0
April 2023 . . . . .	100	100	100	100	100	14	1	*	100	100	92	46	0	0	0	0
April 2024 . . . . .	100	100	85	85	85	10	*	*	100	100	87	43	0	0	0	0
April 2025 . . . . .	100	83	70	70	70	7	*	*	100	100	81	39	0	0	0	0
April 2026 . . . . .	100	60	57	57	57	4	*	*	100	100	75	36	0	0	0	0
April 2027 . . . . .	100	46	46	46	46	3	*	*	100	95	69	32	0	0	0	0
April 2028 . . . . .	100	37	37	37	37	2	*	*	100	87	63	29	0	0	0	0
April 2029 . . . . .	100	30	30	30	30	1	*	0	100	79	57	25	0	0	0	0
April 2030 . . . . .	100	24	24	24	24	1	*	0	100	72	51	22	0	0	0	0
April 2031 . . . . .	100	19	19	19	19	1	*	0	100	64	45	19	0	0	0	0
April 2032 . . . . .	100	15	15	15	15	*	*	0	100	57	39	16	0	0	0	0
April 2033 . . . . .	100	12	12	12	12	*	*	0	100	50	34	14	0	0	0	0
April 2034 . . . . .	100	9	9	9	9	*	*	0	100	43	29	11	0	0	0	0
April 2035 . . . . .	100	7	7	7	7	*	*	0	100	36	24	9	0	0	0	0
April 2036 . . . . .	100	5	5	5	5	*	*	0	100	29	19	7	0	0	0	0
April 2037 . . . . .	81	3	3	3	3	*	*	0	100	23	15	6	0	0	0	0
April 2038 . . . . .	40	2	2	2	2	*	*	0	100	17	11	4	0	0	0	0
April 2039 . . . . .	1	1	1	1	1	*	*	0	97	12	7	3	0	0	0	0
April 2040 . . . . .	1	1	1	1	1	*	*	0	67	7	4	1	0	0	0	0
April 2041 . . . . .	*	*	*	*	*	*	0	0	35	2	1	*	0	0	0	0
April 2042 . . . . .	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)** . . . . .	25.8	16.1	15.7	15.7	15.7	8.6	5.3	3.3	28.5	21.2	18.5	10.7	2.8	1.1	0.7	0.5

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

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

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

Date	JF and JS† Classes									PJ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	135%	175%	250%	500%	800%	1200%	0%	100%	125%	135%	175%	250%	500%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	99	95	95	94	93	91	83	74	61	98	93	92	92	92	92	92	92	74
April 2014	98	89	87	86	83	77	60	41	21	97	82	79	79	79	79	72	43	12
April 2015	97	82	79	77	73	64	41	21	6	95	72	67	67	67	67	43	12	0
April 2016	95	75	71	70	64	54	28	11	2	93	62	56	56	56	56	23	0	0
April 2017	94	69	65	63	56	45	19	5	*	91	53	45	45	45	45	9	0	0
April 2018	93	64	58	56	49	37	13	3	*	89	44	36	36	36	36	*	0	0
April 2019	91	58	53	51	43	31	9	1	*	86	36	27	27	27	27	0	0	0
April 2020	89	53	47	45	37	25	6	1	*	84	28	19	19	19	19	0	0	0
April 2021	88	49	43	40	32	21	4	*	*	81	21	12	12	12	12	0	0	0
April 2022	86	44	38	36	28	17	3	*	*	78	14	6	6	6	6	0	0	0
April 2023	84	40	34	32	24	14	2	*	*	75	8	2	2	2	2	0	0	0
April 2024	82	37	30	28	21	12	1	*	*	72	2	0	0	0	0	0	0	0
April 2025	79	33	27	25	18	9	1	*	*	68	0	0	0	0	0	0	0	0
April 2026	77	30	24	22	15	8	1	*	*	64	0	0	0	0	0	0	0	0
April 2027	74	27	21	19	13	6	*	*	0	60	0	0	0	0	0	0	0	0
April 2028	71	24	18	17	11	5	*	*	0	55	0	0	0	0	0	0	0	0
April 2029	68	21	16	14	9	4	*	*	0	51	0	0	0	0	0	0	0	0
April 2030	65	18	14	12	8	3	*	*	0	46	0	0	0	0	0	0	0	0
April 2031	61	16	12	11	7	3	*	*	0	40	0	0	0	0	0	0	0	0
April 2032	57	14	10	9	5	2	*	*	0	34	0	0	0	0	0	0	0	0
April 2033	53	12	8	7	4	2	*	*	0	28	0	0	0	0	0	0	0	0
April 2034	49	10	7	6	3	1	*	*	0	21	0	0	0	0	0	0	0	0
April 2035	44	8	6	5	3	1	*	*	0	14	0	0	0	0	0	0	0	0
April 2036	39	6	4	4	2	1	*	*	0	6	0	0	0	0	0	0	0	0
April 2037	34	5	3	3	1	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2038	28	3	2	2	1	*	*	*	0	0	0	0	0	0	0	0	0	0
April 2039	22	2	1	1	1	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2040	15	1	1	*	*	*	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	8	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 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	10.4	9.3	8.9	7.6	5.9	3.2	2.1	1.4	15.8	5.7	4.9	4.9	4.9	4.9	2.9	2.0	1.4

Date	JB Class									JQ Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	135%	175%	250%	500%	800%	1200%	0%	100%	125%	135%	175%	250%	500%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	100	100	100	100	86	86	86	86	58	0
April 2014	100	100	100	100	100	100	100	100	100	100	100	100	64	64	64	0	0	0
April 2015	100	100	100	100	100	100	100	100	44	100	100	100	44	44	44	0	0	0
April 2016	100	100	100	100	100	100	100	81	12	100	100	100	28	28	28	0	0	0
April 2017	100	100	100	100	100	100	100	41	3	100	100	100	16	16	16	0	0	0
April 2018	100	100	100	100	100	100	100	21	1	100	100	100	7	7	7	0	0	0
April 2019	100	100	100	100	100	100	68	11	*	100	100	100	1	1	1	0	0	0
April 2020	100	100	100	100	100	100	47	5	*	100	100	98	0	0	0	0	0	0
April 2021	100	100	100	100	100	100	32	3	*	100	100	81	0	0	0	0	0	0
April 2022	100	100	100	100	100	100	21	1	*	100	100	48	0	0	0	0	0	0
April 2023	100	100	100	100	100	100	15	1	*	100	100	3	0	0	0	0	0	0
April 2024	100	100	89	89	89	89	10	*	*	100	100	0	0	0	0	0	0	0
April 2025	100	83	72	72	72	72	7	*	*	100	100	0	0	0	0	0	0	0
April 2026	100	59	59	59	59	59	4	*	*	100	96	0	0	0	0	0	0	0
April 2027	100	48	48	48	48	48	3	*	*	100	21	0	0	0	0	0	0	0
April 2028	100	38	38	38	38	38	2	*	*	100	0	0	0	0	0	0	0	0
April 2029	100	31	31	31	31	31	1	*	0	100	0	0	0	0	0	0	0	0
April 2030	100	24	24	24	24	24	1	*	0	100	0	0	0	0	0	0	0	0
April 2031	100	19	19	19	19	19	1	*	0	100	0	0	0	0	0	0	0	0
April 2032	100	15	15	15	15	15	*	*	0	100	0	0	0	0	0	0	0	0
April 2033	100	12	12	12	12	12	*	*	0	100	0	0	0	0	0	0	0	0
April 2034	100	9	9	9	9	9	*	*	0	100	0	0	0	0	0	0	0	0
April 2035	100	6	6	6	6	6	*	*	0	100	0	0	0	0	0	0	0	0
April 2036	100	5	5	5	5	5	*	*	0	100	0	0	0	0	0	0	0	0
April 2037	88	3	3	3	3	3	*	*	0	100	0	0	0	0	0	0	0	0
April 2038	44	2	2	2	2	2	*	*	0	100	0	0	0	0	0	0	0	0
April 2039	1	1	1	1	1	1	*	*	0	70	0	0	0	0	0	0	0	0
April 2040	*	*	*	*	*	*	*	0	0	0	0	0	0	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	25.9	16.1	15.9	15.9	15.9	15.9	8.6	5.2	3.2	27.1	14.6	9.9	3.0	3.0	3.0	1.5	1.0	0.7

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

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

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

Date	QF, QS, QT and JW Classes									JL Class								
	PSA Prepayment Assumption									PSA Prepayment Assumption								
	0%	100%	125%	135%	175%	250%	500%	800%	1200%	0%	100%	125%	135%	175%	250%	500%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	94	82	44	0	0	100	100	100	100	93	79	34	0	0
April 2014	100	100	100	100	84	56	0	0	0	100	100	100	100	82	49	0	0	0
April 2015	100	100	100	100	76	34	0	0	0	100	100	100	100	72	23	0	0	0
April 2016	100	100	100	100	70	19	0	0	0	100	100	100	100	65	5	0	0	0
April 2017	100	100	100	100	65	9	0	0	0	100	100	100	100	60	0	0	0	0
April 2018	100	100	100	100	62	3	0	0	0	100	100	100	100	56	0	0	0	0
April 2019	100	100	100	100	60	*	0	0	0	100	100	100	100	54	0	0	0	0
April 2020	100	100	100	100	59	*	0	0	0	100	100	100	99	52	0	0	0	0
April 2021	100	100	100	97	57	*	0	0	0	100	100	100	97	50	0	0	0	0
April 2022	100	100	100	94	54	*	0	0	0	100	100	100	93	46	0	0	0	0
April 2023	100	100	100	89	51	*	0	0	0	100	100	100	87	42	0	0	0	0
April 2024	100	100	95	84	47	*	0	0	0	100	100	94	81	38	0	0	0	0
April 2025	100	100	88	78	43	*	0	0	0	100	100	86	74	33	0	0	0	0
April 2026	100	100	82	72	39	*	0	0	0	100	100	78	67	28	0	0	0	0
April 2027	100	100	75	65	35	*	0	0	0	100	100	70	59	23	0	0	0	0
April 2028	100	94	68	59	31	*	0	0	0	100	93	62	52	19	0	0	0	0
April 2029	100	85	61	53	27	*	0	0	0	100	83	54	44	15	0	0	0	0
April 2030	100	77	54	46	23	*	0	0	0	100	73	46	37	10	0	0	0	0
April 2031	100	68	47	41	20	*	0	0	0	100	63	38	31	7	0	0	0	0
April 2032	100	60	41	35	17	*	0	0	0	100	53	31	24	3	0	0	0	0
April 2033	100	52	35	30	14	*	0	0	0	100	43	24	18	0	0	0	0	0
April 2034	100	44	29	25	12	*	0	0	0	100	34	17	12	0	0	0	0	0
April 2035	100	36	24	20	9	*	0	0	0	100	25	11	7	0	0	0	0	0
April 2036	100	29	19	16	7	*	0	0	0	100	17	5	2	0	0	0	0	0
April 2037	100	22	14	12	5	*	0	0	0	100	9	0	0	0	0	0	0	0
April 2038	100	16	10	8	4	*	0	0	0	100	1	0	0	0	0	0	0	0
April 2039	100	10	6	5	2	*	0	0	0	100	0	0	0	0	0	0	0	0
April 2040	74	4	2	2	1	*	0	0	0	70	0	0	0	0	0	0	0	0
April 2041	39	0	0	0	0	0	0	0	0	28	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	28.7	21.5	19.0	17.8	11.2	2.5	0.9	0.6	0.4	28.5	20.5	17.7	16.4	9.0	2.1	0.8	0.5	0.3

Date	JM Class									QE, QC, QD, QG and QH† Classes					QB Class				
	PSA Prepayment Assumption									PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	125%	135%	175%	250%	500%	800%	1200%	0%	100%	195%	400%	600%	0%	100%	195%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	100	100	100	100	100	100	100	100	0	0	98	95	93	88	84	100	100	100	100
April 2014	100	100	100	100	100	100	0	0	0	91	88	81	66	52	100	100	100	100	100
April 2015	100	100	100	100	100	100	0	0	0	95	78	65	40	20	100	100	100	100	100
April 2016	100	100	100	100	100	100	0	0	0	93	69	51	20	0	100	100	100	100	73
April 2017	100	100	100	100	100	60	0	0	0	91	61	39	6	0	100	100	100	100	0
April 2018	100	100	100	100	100	20	0	0	0	89	53	29	0	0	100	100	100	12	0
April 2019	100	100	100	100	100	3	0	0	0	87	45	20	0	0	100	100	100	0	0
April 2020	100	100	100	100	100	*	0	0	0	84	38	12	0	0	100	100	100	0	0
April 2021	100	100	100	100	100	*	0	0	0	82	32	5	0	0	100	100	100	0	0
April 2022	100	100	100	100	100	*	0	0	0	79	26	0	0	0	100	100	79	0	0
April 2023	100	100	100	100	100	*	0	0	0	76	20	0	0	0	100	100	0	0	0
April 2024	100	100	100	100	100	*	0	0	0	73	15	0	0	0	100	100	0	0	0
April 2025	100	100	100	100	100	*	0	0	0	70	10	0	0	0	100	100	0	0	0
April 2026	100	100	100	100	100	*	0	0	0	66	5	0	0	0	100	100	0	0	0
April 2027	100	100	100	100	100	*	0	0	0	62	1	0	0	0	100	100	0	0	0
April 2028	100	100	100	100	100	*	0	0	0	58	0	0	0	0	100	44	0	0	0
April 2029	100	100	100	100	100	*	0	0	0	54	0	0	0	0	100	0	0	0	0
April 2030	100	100	100	100	100	*	0	0	0	49	0	0	0	0	100	0	0	0	0
April 2031	100	100	100	100	100	*	0	0	0	44	0	0	0	0	100	0	0	0	0
April 2032	100	100	100	100	100	*	0	0	0	39	0	0	0	0	100	0	0	0	0
April 2033	100	100	100	100	98	*	0	0	0	34	0	0	0	0	100	0	0	0	0
April 2034	100	100	100	100	80	*	0	0	0	28	0	0	0	0	100	0	0	0	0
April 2035	100	100	100	100	64	*	0	0	0	21	0	0	0	0	100	0	0	0	0
April 2036	100	100	100	100	49	*	0	0	0	14	0	0	0	0	100	0	0	0	0
April 2037	100	100	99	82	36	*	0	0	0	7	0	0	0	0	100	0	0	0	0
April 2038	100	100	69	57	25	*	0	0	0	0	0	0	0	0	89	0	0	0	0
April 2039	100	66	41	34	14	*	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2040	100	26	16	13	5	*	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2041	100	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	29.8	27.4	26.7	26.4	24.2	5.4	1.5	0.9	0.6	16.5	6.9	4.5	2.7	2.1	26.3	15.9	10.4	5.8	4.1

\* 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	VA Class					VB Class					VZ Class					QJ, QK, QL and QM† Classes				
	PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption					PSA Prepayment Assumption				
	0%	100%	195%	400%	600%	0%	100%	195%	400%	600%	0%	100%	195%	400%	600%	0%	100%	195%	400%	600%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	94	94	94	94	94	100	100	100	100	100	104	104	104	104	104	99	96	94	89	85
April 2014	88	88	88	88	88	100	100	100	100	100	108	108	108	108	108	97	88	82	68	55
April 2015	81	81	81	81	81	100	100	100	100	100	113	113	113	113	113	95	79	67	44	24
April 2016	74	74	74	74	74	100	100	100	100	100	117	117	117	117	117	94	71	54	25	4
April 2017	67	67	67	67	0	100	100	100	100	66	122	122	122	122	122	92	63	43	11	0
April 2018	60	60	60	60	0	100	100	100	100	0	127	127	127	127	95	90	55	33	1	0
April 2019	52	52	52	0	0	100	100	100	64	0	132	132	132	132	59	88	48	24	0	0
April 2020	44	44	44	0	0	100	100	100	0	0	138	138	138	119	37	85	42	17	0	0
April 2021	35	35	35	0	0	100	100	100	0	0	143	143	143	88	23	83	36	10	0	0
April 2022	27	27	27	0	0	100	100	100	0	0	149	149	149	65	14	80	30	5	0	0
April 2023	18	18	14	0	0	100	100	100	0	0	155	155	155	48	9	78	25	0	0	0
April 2024	8	8	0	0	0	100	100	38	0	0	161	161	161	35	5	75	20	0	0	0
April 2025	0	0	0	0	0	98	98	0	0	0	168	168	152	26	3	71	15	0	0	0
April 2026	0	0	0	0	0	82	82	0	0	0	175	175	128	19	2	68	10	0	0	0
April 2027	0	0	0	0	0	67	67	0	0	0	182	182	108	14	1	65	6	0	0	0
April 2028	0	0	0	0	0	50	50	0	0	0	189	189	91	10	1	61	3	0	0	0
April 2029	0	0	0	0	0	33	18	0	0	0	197	197	76	7	*	57	0	0	0	0
April 2030	0	0	0	0	0	16	0	0	0	0	205	181	63	5	*	52	0	0	0	0
April 2031	0	0	0	0	0	0	0	0	0	0	212	159	52	4	*	48	0	0	0	0
April 2032	0	0	0	0	0	0	0	0	0	0	212	138	42	2	*	43	0	0	0	0
April 2033	0	0	0	0	0	0	0	0	0	0	212	119	34	2	*	37	0	0	0	0
April 2034	0	0	0	0	0	0	0	0	0	0	212	101	27	1	*	32	0	0	0	0
April 2035	0	0	0	0	0	0	0	0	0	0	212	84	21	1	*	26	0	0	0	0
April 2036	0	0	0	0	0	0	0	0	0	0	212	68	16	1	*	19	0	0	0	0
April 2037	0	0	0	0	0	0	0	0	0	0	212	54	12	*	*	12	0	0	0	0
April 2038	0	0	0	0	0	0	0	0	0	0	212	40	9	*	*	5	0	0	0	0
April 2039	0	0	0	0	0	0	0	0	0	0	193	28	6	*	*	0	0	0	0	0
April 2040	0	0	0	0	0	0	0	0	0	0	133	17	3	*	*	0	0	0	0	0
April 2041	0	0	0	0	0	0	0	0	0	0	69	6	1	*	*	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	7.0	7.0	6.8	5.1	3.9	16.0	15.7	11.9	7.2	5.1	28.4	22.5	17.6	10.8	7.6	17.0	7.4	4.8	2.9	2.2

Date	NA and NI† Classes								NB Class							
	PSA Prepayment Assumption								PSA Prepayment Assumption							
	0%	100%	150%	200%	275%	500%	800%	1200%	0%	100%	150%	200%	275%	500%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100	100
April 2013	98	90	88	88	88	88	73	47	100	100	100	100	100	100	100	100
April 2014	95	80	76	76	76	63	37	12	100	100	100	100	100	100	100	100
April 2015	92	71	65	65	65	43	18	3	100	100	100	100	100	100	100	100
April 2016	89	61	55	55	55	29	9	*	100	100	100	100	100	100	100	100
April 2017	86	52	46	46	46	20	4	0	100	100	100	100	100	100	100	33
April 2018	83	44	38	38	38	13	2	0	100	100	100	100	100	100	100	9
April 2019	79	36	31	31	31	9	*	0	100	100	100	100	100	100	100	2
April 2020	76	28	25	25	25	6	0	0	100	100	100	100	100	100	79	1
April 2021	72	21	20	20	20	4	0	0	100	100	100	100	100	100	40	*
April 2022	68	16	16	16	16	2	0	0	100	100	100	100	100	100	20	*
April 2023	63	13	13	13	13	1	0	0	100	100	100	100	100	100	10	*
April 2024	59	10	10	10	10	1	0	0	100	100	100	100	100	100	5	*
April 2025	54	8	8	8	8	*	0	0	100	100	100	100	100	100	3	*
April 2026	48	6	6	6	6	0	0	0	100	100	100	100	100	75	1	*
April 2027	43	5	5	5	5	0	0	0	100	100	100	100	100	50	1	*
April 2028	37	4	4	4	4	0	0	0	100	100	100	100	100	33	*	*
April 2029	30	3	3	3	3	0	0	0	100	100	100	100	100	22	*	*
April 2030	24	2	2	2	2	0	0	0	100	100	100	100	100	14	*	*
April 2031	17	1	1	1	1	0	0	0	100	100	100	100	100	9	*	0
April 2032	9	1	1	1	1	0	0	0	100	100	100	100	100	6	*	0
April 2033	1	*	*	*	*	0	0	0	100	100	100	100	100	4	*	0
April 2034	*	*	*	*	*	0	0	0	100	100	100	100	100	2	*	0
April 2035	0	0	0	0	0	0	0	0	77	77	77	77	77	1	*	0
April 2036	0	0	0	0	0	0	0	0	53	53	53	53	53	1	*	0
April 2037	0	0	0	0	0	0	0	0	35	35	35	35	35	*	*	0
April 2038	0	0	0	0	0	0	0	0	21	21	21	21	21	*	*	0
April 2039	0	0	0	0	0	0	0	0	10	10	10	10	10	*	*	0
April 2040	0	0	0	0	0	0	0	0	2	2	2	2	2	*	*	0
April 2041	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	12.7	6.0	5.7	5.7	5.7	3.3	2.0	1.2	24.5	24.5	24.5	24.5	24.5	15.7	9.1	4.9

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

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

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

NZ Class								
Date	PSA Prepayment Assumption							
	0%	100%	150%	200%	275%	500%	800%	1200%
Initial Percent	100	100	100	100	100	100	100	100
April 2013	105	105	100	88	69	13	0	0
April 2014	109	109	100	76	42	0	0	0
April 2015	114	114	100	68	23	0	0	0
April 2016	120	120	100	62	10	0	0	0
April 2017	125	125	100	58	3	0	0	0
April 2018	131	131	100	55	*	0	0	0
April 2019	137	137	100	54	*	0	0	0
April 2020	143	143	98	52	*	0	0	0
April 2021	150	150	94	49	*	0	0	0
April 2022	157	147	89	45	*	0	0	0
April 2023	164	140	83	41	*	0	0	0
April 2024	171	132	76	37	*	0	0	0
April 2025	179	124	70	33	*	0	0	0
April 2026	188	115	63	29	*	0	0	0
April 2027	196	105	57	26	*	0	0	0
April 2028	205	96	50	22	*	0	0	0
April 2029	215	86	44	19	*	0	0	0
April 2030	224	77	38	16	*	0	0	0
April 2031	235	68	33	14	*	0	0	0
April 2032	246	59	28	11	*	0	0	0
April 2033	257	51	23	9	*	0	0	0
April 2034	238	42	19	7	*	0	0	0
April 2035	216	35	15	6	*	0	0	0
April 2036	192	27	12	4	*	0	0	0
April 2037	165	20	8	3	*	0	0	0
April 2038	137	14	5	2	*	0	0	0
April 2039	106	7	3	1	*	0	0	0
April 2040	74	1	1	*	*	0	0	0
April 2041	38	0	0	0	0	0	0	0
April 2042	0	0	0	0	0	0	0	0
Weighted Average Life (years)**	26.1	18.4	16.6	9.4	2.0	0.6	0.3	0.2

FH, FW, HS†, OH, HA, HC, HD, HE, HG, HK, HT and HF Classes							
Date	PSA Prepayment Assumption						
	0%	100%	200%	400%	700%	1000%	1300%
Initial Percent	100	100	100	100	100	100	100
April 2013	96	92	88	82	73	63	53
April 2014	92	81	74	60	42	26	14
April 2015	87	71	61	43	23	10	3
April 2016	82	62	50	30	12	4	1
April 2017	77	54	40	21	6	1	*
April 2018	71	46	32	14	3	*	*
April 2019	65	38	25	10	2	*	*
April 2020	59	31	19	6	1	*	*
April 2021	52	25	14	4	*	*	*
April 2022	45	19	10	3	*	*	*
April 2023	37	13	7	1	*	*	*
April 2024	28	8	4	1	*	*	0
April 2025	20	4	2	*	*	*	0
April 2026	10	0	0	0	0	0	0
April 2027	0	0	0	0	0	0	0
Weighted Average Life (years)**	8.7	6.0	4.8	3.3	2.1	1.6	1.2

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

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

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

## **Characteristics of the Residual Classes**

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

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

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

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

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

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

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

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

Notwithstanding the foregoing, the Mortgage Loans underlying the Group 14 MBS have loan-to-value ratios at origination ranging from greater than 105% up to 125%. See “Description of the Certificates—The Trust MBS” in this prospectus supplement. A portion of the Group 14 Classes may not be treated as “real estate assets” within the meaning of section 856(c)(5)(B) of the Code. See “Material Federal Income Tax Consequences—Special Tax Attributes” in the MBS Prospectus dated February 1,

2012. Accordingly, special tax considerations may apply to a real estate investment trust that holds a REMIC Certificate of a Group 14 Class and we may be obligated to provide additional information, pursuant to Regulations under section 6049 of the Code, on such Classes. See “Material Federal Income Tax Consequences—REMIC Election and Special Tax Attributes” in the REMIC Prospectus.

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

The Notional Classes, the Principal Only Classes and the Accrual Classes will be issued with original issue discount (“OID”), and certain other Classes of REMIC Certificates may be issued with OID. 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	180% PSA
2	250% PSA
3	250% PSA
4	250% PSA
5	500% PSA
6	200% PSA
7	400% PSA
8	350% PSA
9	215% PSA
10	225% PSA
11	185% PSA
12	175% PSA
13	175% PSA
14	195% PSA
15	200% PSA
16	200% 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 QC, QH, QD, QG, QJ, QM, QK, and QL 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 Underlying REMIC and RCR Certificates, the 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.

**Group 1 Underlying RCR Certificate**

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	April 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2012-35	EU	March 2012	3136A5QE9	3.5%	FIX	April 2042	SUP	\$45,522,450	0.97560639	\$44,411,993.11	4.924%	344	9

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

**Group 5 Underlying REMIC Certificate**

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	April 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2007-66	AO	June 2007	31396WXS0	0.0%	PO	July 2037	PT	\$28,571,429	0.32866867	\$3,139,260.72	6.508%	230	116

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

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

## Group 8 Underlying REMIC Certificates

Underlying REMIC Trust	Class	Date of Issue	CUSIP Number	Interest Rate	Interest Type(1)	Final Distribution Date	Principal Type(1)	Original Principal Balance of Class	April 2012 Class Factor	Principal Balance in the Lower Tier REMIC	Approximate Weighted Average WAC	Approximate Weighted Average WAM (in months)	Approximate Weighted Average WALA (in months)
2008-23	GO(2)	March 2008	31396Y3M2	0.0%	PO	June 2036	SC/PT	\$27,352,618	0.38163022	\$1,800,007.02	5.924%	255	95
2008-80	BO	August 2008	31397MRM1	0.0	PO	March 2038	SC/PT	16,483,611	0.41664143	6,867,755.26	(3)	(3)	(3)
2009-47	OP	June 2009	31396QFJ3	0.0	PO	July 2039	PT	69,444,445	0.09168059	6,366,707.69	6.014	312	44

(1) See "Description of the Certificates—The Certificates—*Class Definitions and Abbreviations*" in the REMIC Prospectus.  
(2) The Class 2008-23-GO REMIC Certificate is backed by the Fannie Mae REMIC certificates listed below having the following characteristics:

Class	Interest Type	Principal Type
2006-43-CO	PO	SUP
2006-43-PO	PO	PAC

(3) The Class 2008-80-BO REMIC Certificate is backed by the Fannie Mae REMIC and RCR certificates listed below having the following characteristics:

Class	Interest Type	Principal Type	Approximate Weighted Average	
			WAC	WALA (in months)
2008-12-PO	PO	PT	7.133%	61
2006-58-QA	PO	PAC	6.921	73
2006-58-QB	PO	SUP	6.921	73

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

Available Recombinations(1)

REMIC Certificates		RCR Certificates						Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 1</b>								
QF	\$ 8,750,000	JW	\$ 15,000,000	SUP	3.50%	FIX	3136A6FK5	May 2042
QS	4,659,091							
QT	1,590,909							
<b>Recombination 2</b>								
QE	145,736,430	QC	145,736,430	SEQ	2.00	FIX	3136A6FL3	May 2038
		QH	72,868,215(3)	NTL	4.00	FIX/IO	3136A6FP4	May 2038
<b>Recombination 3</b>								
QE	145,736,430	QD	145,736,430	SEQ	2.50	FIX	3136A6FM1	May 2038
		QH	54,651,161(3)	NTL	4.00	FIX/IO	3136A6FP4	May 2038
<b>Recombination 4</b>								
QE	145,736,430	QG	145,736,430	SEQ	3.00	FIX	3136A6FN9	May 2038
		QH	36,434,107(3)	NTL	4.00	FIX/IO	3136A6FP4	May 2038
<b>Recombination 5</b>								
QE	145,736,430	QJ	154,664,859	SEQ	2.00	FIX	3136A6FQ2	February 2039
QB	8,928,429	QM	77,332,429(3)	NTL	4.00	FIX/IO	3136A6FT6	February 2039
<b>Recombination 6</b>								
QE	145,736,430	QK	154,664,859	SEQ	2.50	FIX	3136A6FR0	February 2039
QB	8,928,429	QM	57,999,322(3)	NTL	4.00	FIX/IO	3136A6FT6	February 2039
<b>Recombination 7</b>								
QE	145,736,430	QL	154,664,859	SEQ	3.00	FIX	3136A6FS8	February 2039
QB	8,928,429	QM	38,666,214(3)	NTL	4.00	FIX/IO	3136A6FT6	February 2039
<b>Recombination 8</b>								
OH	319,109,329	HA	414,842,128	PT	1.50	FIX	3136A6FU3	May 2027
HS	95,732,799(3)							
FH	88,894,742							
FW	6,838,057							

REMIC Certificates		RCR Certificates						
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number	Final Distribution Date
<b>Recombination 9</b>								
OH	\$319,109,329	HC	\$436,675,924	PT	1.75%	FIX	3136A6FV1	May 2027
HS	117,566,595(3)							
FH	109,168,981							
FW	8,397,614							
<b>Recombination 10</b>								
OH	319,109,329	HD	460,935,697	PT	2.00	FIX	3136A6FW9	May 2027
HS	141,826,368(3)							
FH	131,695,913							
FW	10,130,455							
<b>Recombination 11</b>								
OH	319,109,329	HE	488,049,562	PT	2.25	FIX	3136A6FX7	May 2027
HS	168,940,233(3)							
FH	156,873,074							
FW	12,067,159							
<b>Recombination 12</b>								
OH	319,109,329	HG	518,552,660	PT	2.50	FIX	3136A6FY5	May 2027
HS	199,443,331(3)							
FH	185,197,379							
FW	14,245,952							
<b>Recombination 13</b>								
OH	319,109,329	HK	592,631,611	PT	3.00	FIX	3136A6FZ2	May 2027
HS	273,522,282(3)							
FH	253,984,976							
FW	19,537,306							
<b>Recombination 14</b>								
OH	319,109,329	HT	638,218,658	PT	3.25	FIX	3136A6GA6	May 2027
HS	319,109,329(3)							
FH	296,315,806							
FW	22,793,523							

REMIC Certificates		RCR Certificates					Final Distribution Date
Classes	Original Balances	RCR Classes	Original Balances	Principal Type(2)	Interest Rate	Interest Type(2)	CUSIP Number
<b>Recombination 15</b>							
FH	\$474,105,288	HF	\$510,574,925	PT	(4)	FLT	3136A6GB4
FW	36,469,637						

(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-12 for a description of how their notional balances are calculated.

(4) For a description of this interest rate, 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 . . . . .	\$6,426,000.00	August 2016 . . . . .	\$2,630,509.85	December 2020 . . . . .	\$1,274,465.73
May 2012 . . . . .	6,379,004.25	September 2016 . . . . .	2,579,064.05	January 2021 . . . . .	1,260,843.40
June 2012 . . . . .	6,328,343.03	October 2016 . . . . .	2,528,863.65	February 2021 . . . . .	1,246,929.99
July 2012 . . . . .	6,274,075.18	November 2016 . . . . .	2,479,893.79	March 2021 . . . . .	1,232,736.48
August 2012 . . . . .	6,216,264.62	December 2016 . . . . .	2,432,139.75	April 2021 . . . . .	1,218,273.63
September 2012 . . . . .	6,154,980.27	January 2017 . . . . .	2,385,586.95	May 2021 . . . . .	1,203,551.94
October 2012 . . . . .	6,090,295.96	February 2017 . . . . .	2,340,220.95	June 2021 . . . . .	1,188,581.68
November 2012 . . . . .	6,022,290.34	March 2017 . . . . .	2,296,027.47	July 2021 . . . . .	1,173,372.89
December 2012 . . . . .	5,951,046.74	April 2017 . . . . .	2,252,992.34	August 2021 . . . . .	1,157,935.39
January 2013 . . . . .	5,876,653.12	May 2017 . . . . .	2,211,101.55	September 2021 . . . . .	1,142,278.78
February 2013 . . . . .	5,799,201.92	June 2017 . . . . .	2,170,341.21	October 2021 . . . . .	1,126,412.44
March 2013 . . . . .	5,718,789.89	July 2017 . . . . .	2,130,697.59	November 2021 . . . . .	1,110,345.54
April 2013 . . . . .	5,635,518.03	August 2017 . . . . .	2,092,157.06	December 2021 . . . . .	1,094,087.02
May 2013 . . . . .	5,549,491.36	September 2017 . . . . .	2,054,706.15	January 2022 . . . . .	1,077,645.64
June 2013 . . . . .	5,460,876.10	October 2017 . . . . .	2,018,331.52	February 2022 . . . . .	1,061,029.95
July 2013 . . . . .	5,369,783.56	November 2017 . . . . .	1,983,019.95	March 2022 . . . . .	1,044,248.31
August 2013 . . . . .	5,276,363.66	December 2017 . . . . .	1,948,758.34	April 2022 . . . . .	1,027,308.85
September 2013 . . . . .	5,182,457.19	January 2018 . . . . .	1,915,533.75	May 2022 . . . . .	1,010,219.56
October 2013 . . . . .	5,096,694.12	February 2018 . . . . .	1,883,333.35	June 2022 . . . . .	992,988.22
November 2013 . . . . .	5,018,947.89	March 2018 . . . . .	1,852,144.41	July 2022 . . . . .	975,622.42
December 2013 . . . . .	4,949,186.65	April 2018 . . . . .	1,821,954.38	August 2022 . . . . .	958,129.58
January 2014 . . . . .	4,887,278.79	May 2018 . . . . .	1,792,750.80	September 2022 . . . . .	940,516.94
February 2014 . . . . .	4,812,865.11	June 2018 . . . . .	1,764,521.32	October 2022 . . . . .	922,791.58
March 2014 . . . . .	4,727,552.75	July 2018 . . . . .	1,737,253.75	November 2022 . . . . .	904,960.38
April 2014 . . . . .	4,638,311.22	August 2018 . . . . .	1,710,935.98	December 2022 . . . . .	887,030.08
May 2014 . . . . .	4,547,782.97	September 2018 . . . . .	1,685,556.06	January 2023 . . . . .	869,007.25
June 2014 . . . . .	4,457,344.46	October 2018 . . . . .	1,661,102.12	February 2023 . . . . .	850,898.30
July 2014 . . . . .	4,367,996.69	November 2018 . . . . .	1,637,562.43	March 2023 . . . . .	832,709.49
August 2014 . . . . .	4,280,136.06	December 2018 . . . . .	1,614,925.37	April 2023 . . . . .	814,446.90
September 2014 . . . . .	4,193,943.22	January 2019 . . . . .	1,593,179.45	May 2023 . . . . .	796,116.50
October 2014 . . . . .	4,109,399.27	February 2019 . . . . .	1,572,313.28	June 2023 . . . . .	777,724.07
November 2014 . . . . .	4,026,485.46	March 2019 . . . . .	1,552,315.56	July 2023 . . . . .	759,275.26
December 2014 . . . . .	3,945,183.25	April 2019 . . . . .	1,533,175.15	August 2023 . . . . .	740,775.60
January 2015 . . . . .	3,865,474.26	May 2019 . . . . .	1,514,881.00	September 2023 . . . . .	722,230.46
February 2015 . . . . .	3,787,340.27	June 2019 . . . . .	1,497,422.15	October 2023 . . . . .	703,645.06
March 2015 . . . . .	3,710,763.27	July 2019 . . . . .	1,480,787.78	November 2023 . . . . .	685,024.52
April 2015 . . . . .	3,635,725.38	August 2019 . . . . .	1,464,967.17	December 2023 . . . . .	666,373.79
May 2015 . . . . .	3,562,208.92	September 2019 . . . . .	1,449,949.69	January 2024 . . . . .	647,697.73
June 2015 . . . . .	3,490,196.37	October 2019 . . . . .	1,435,724.85	February 2024 . . . . .	629,001.04
July 2015 . . . . .	3,419,670.38	November 2019 . . . . .	1,422,282.22	March 2024 . . . . .	610,288.31
August 2015 . . . . .	3,350,613.76	December 2019 . . . . .	1,410,876.62	April 2024 . . . . .	591,564.02
September 2015 . . . . .	3,283,009.50	January 2020 . . . . .	1,401,699.43	May 2024 . . . . .	572,832.52
October 2015 . . . . .	3,216,840.71	February 2020 . . . . .	1,392,078.59	June 2024 . . . . .	554,098.03
November 2015 . . . . .	3,152,090.73	March 2020 . . . . .	1,382,028.36	July 2024 . . . . .	535,364.68
December 2015 . . . . .	3,088,743.01	April 2020 . . . . .	1,371,562.74	August 2024 . . . . .	516,636.47
January 2016 . . . . .	3,026,781.16	May 2020 . . . . .	1,360,695.41	September 2024 . . . . .	497,917.29
February 2016 . . . . .	2,966,188.97	June 2020 . . . . .	1,349,439.77	October 2024 . . . . .	479,210.95
March 2016 . . . . .	2,906,950.38	July 2020 . . . . .	1,337,808.91	November 2024 . . . . .	460,521.12
April 2016 . . . . .	2,849,049.47	August 2020 . . . . .	1,325,815.67	December 2024 . . . . .	441,851.38
May 2016 . . . . .	2,792,470.50	September 2020 . . . . .	1,313,472.59	January 2025 . . . . .	423,205.22
June 2016 . . . . .	2,737,197.84	October 2020 . . . . .	1,300,791.94	February 2025 . . . . .	404,586.00
July 2016 . . . . .	2,683,216.06	November 2020 . . . . .	1,287,785.74		

**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>
March 2025 . . . . .	\$ 385,997.02	November 2025 . . . . .	\$ 238,737.06	July 2026 . . . . .	\$ 95,017.00
April 2025 . . . . .	367,441.46	December 2025 . . . . .	220,552.85	August 2026 . . . . .	77,359.24
May 2025 . . . . .	348,922.42	January 2026 . . . . .	202,426.78	September 2026 . . . . .	59,776.29
June 2025 . . . . .	330,442.90	February 2026 . . . . .	184,361.19	October 2026 . . . . .	42,269.93
July 2025 . . . . .	312,005.82	March 2026 . . . . .	166,358.33	November 2026 . . . . .	24,841.88
August 2025 . . . . .	293,613.99	April 2026 . . . . .	148,420.41	December 2026 . . . . .	7,493.77
September 2025 . . . . .	275,270.17	May 2026 . . . . .	130,549.52	January 2027 and thereafter . . . . .	0.00
October 2025 . . . . .	256,977.00	June 2026 . . . . .	112,747.73		

**KT Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$1,758,000.00	June 2014 . . . . .	\$1,029,074.03	August 2016 . . . . .	\$ 337,168.90
May 2012 . . . . .	1,737,954.62	July 2014 . . . . .	995,401.68	September 2016 . . . . .	317,612.21
June 2012 . . . . .	1,716,568.01	August 2014 . . . . .	962,213.64	October 2016 . . . . .	298,525.02
July 2012 . . . . .	1,693,863.50	September 2014 . . . . .	929,646.31	November 2016 . . . . .	279,902.00
August 2012 . . . . .	1,669,866.20	October 2014 . . . . .	897,692.95	December 2016 . . . . .	261,737.82
September 2012 . . . . .	1,644,603.03	November 2014 . . . . .	866,346.89	January 2017 . . . . .	244,027.24
October 2012 . . . . .	1,618,102.66	December 2014 . . . . .	835,601.53	February 2017 . . . . .	226,765.04
November 2012 . . . . .	1,590,395.47	January 2015 . . . . .	805,450.30	March 2017 . . . . .	209,946.08
December 2012 . . . . .	1,561,513.54	February 2015 . . . . .	775,886.71	April 2017 . . . . .	193,565.23
January 2013 . . . . .	1,531,490.58	March 2015 . . . . .	746,904.33	May 2017 . . . . .	177,617.43
February 2013 . . . . .	1,500,361.90	April 2015 . . . . .	718,496.78	June 2017 . . . . .	162,097.67
March 2013 . . . . .	1,468,164.35	May 2015 . . . . .	690,657.74	July 2017 . . . . .	147,000.97
April 2013 . . . . .	1,434,936.27	June 2015 . . . . .	663,380.95	August 2017 . . . . .	132,322.42
May 2013 . . . . .	1,400,717.46	July 2015 . . . . .	636,660.21	September 2017 . . . . .	118,057.12
June 2013 . . . . .	1,365,590.09	August 2015 . . . . .	610,489.37	October 2017 . . . . .	104,200.25
July 2013 . . . . .	1,329,595.74	September 2015 . . . . .	584,862.34	November 2017 . . . . .	90,747.03
August 2013 . . . . .	1,292,802.34	October 2015 . . . . .	559,773.08	December 2017 . . . . .	77,692.70
September 2013 . . . . .	1,256,488.29	November 2015 . . . . .	535,215.62	January 2018 . . . . .	65,032.57
October 2013 . . . . .	1,226,799.35	December 2015 . . . . .	511,184.01	February 2018 . . . . .	52,761.98
November 2013 . . . . .	1,203,613.54	January 2016 . . . . .	487,672.41	March 2018 . . . . .	40,876.31
December 2013 . . . . .	1,186,875.84	February 2016 . . . . .	464,674.97	April 2018 . . . . .	29,371.01
January 2014 . . . . .	1,176,458.91	March 2016 . . . . .	442,185.95	May 2018 . . . . .	18,241.55
February 2014 . . . . .	1,156,481.10	April 2016 . . . . .	420,199.63	June 2018 . . . . .	7,483.43
March 2014 . . . . .	1,128,088.11	May 2016 . . . . .	398,710.35	July 2018 and thereafter . . . . .	0.00
April 2014 . . . . .	1,096,275.12	June 2016 . . . . .	377,712.49		
May 2014 . . . . .	1,062,939.79	July 2016 . . . . .	357,200.51		

**KW Class Targeted Balances**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
Initial Balance . . . . .	\$3,000,000.00	April 2013 . . . . .	\$2,504,521.90	April 2014 . . . . .	\$1,776,332.69
May 2012 . . . . .	2,971,821.77	May 2013 . . . . .	2,449,400.69	May 2014 . . . . .	1,715,615.87
June 2012 . . . . .	2,941,082.90	June 2013 . . . . .	2,392,512.77	June 2014 . . . . .	1,656,088.94
July 2012 . . . . .	2,907,826.97	July 2013 . . . . .	2,333,946.60	July 2014 . . . . .	1,597,837.54
August 2012 . . . . .	2,872,101.90	August 2013 . . . . .	2,273,797.13	August 2014 . . . . .	1,540,885.02
September 2012 . . . . .	2,833,959.85	September 2013 . . . . .	2,212,333.89	September 2014 . . . . .	1,485,232.56
October 2012 . . . . .	2,793,457.14	October 2013 . . . . .	2,150,511.91	October 2014 . . . . .	1,430,861.36
November 2012 . . . . .	2,750,654.18	November 2013 . . . . .	2,088,376.25	November 2014 . . . . .	1,377,752.82
December 2012 . . . . .	2,705,615.35	December 2013 . . . . .	2,025,983.34	December 2014 . . . . .	1,325,888.59
January 2013 . . . . .	2,658,408.90	January 2014 . . . . .	1,963,381.00	January 2015 . . . . .	1,275,250.55
February 2013 . . . . .	2,609,106.83	February 2014 . . . . .	1,900,698.34	February 2015 . . . . .	1,225,820.78
March 2013 . . . . .	2,557,784.78	March 2014 . . . . .	1,838,113.10	March 2015 . . . . .	1,177,581.61

**KW Class (Continued)**

<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>	<u>Distribution Date</u>	<u>Targeted Balance</u>
April 2015 . . . . .	\$1,130,515.57	July 2016 . . . . .	\$ 554,067.49	October 2017 . . . . .	\$ 185,722.62
May 2015 . . . . .	1,084,605.41	August 2016 . . . . .	523,565.86	November 2017 . . . . .	167,447.82
June 2015 . . . . .	1,039,834.11	September 2016 . . . . .	493,971.67	December 2017 . . . . .	149,889.16
July 2015 . . . . .	996,184.84	October 2016 . . . . .	465,271.00	January 2018 . . . . .	133,035.15
August 2015 . . . . .	953,640.99	November 2016 . . . . .	437,450.08	February 2018 . . . . .	116,874.45
September 2015 . . . . .	912,186.15	December 2016 . . . . .	410,495.36	March 2018 . . . . .	101,395.86
October 2015 . . . . .	871,804.12	January 2017 . . . . .	384,393.44	April 2018 . . . . .	86,588.33
November 2015 . . . . .	832,478.91	February 2017 . . . . .	359,131.06	May 2018 . . . . .	72,440.94
December 2015 . . . . .	794,194.71	March 2017 . . . . .	334,695.18	June 2018 . . . . .	58,942.93
January 2016 . . . . .	756,935.92	April 2017 . . . . .	311,072.89	July 2018 . . . . .	45,232.31
February 2016 . . . . .	720,687.15	May 2017 . . . . .	288,251.46	August 2018 . . . . .	30,065.07
March 2016 . . . . .	685,433.16	June 2017 . . . . .	266,218.30	September 2018 . . . . .	15,620.58
April 2016 . . . . .	651,158.94	July 2017 . . . . .	244,961.02	October 2018 . . . . .	1,887.36
May 2016 . . . . .	617,849.66	August 2017 . . . . .	224,467.35	November 2018 and thereafter . . . . .	0.00
June 2016 . . . . .	585,490.66	September 2017 . . . . .	204,725.20		

**PK Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$90,000,000.00	March 2015 . . . . .	\$62,975,472.49	February 2018 . . . . .	\$38,915,799.09
May 2012 . . . . .	89,406,631.01	April 2015 . . . . .	62,221,019.14	March 2018 . . . . .	38,295,128.86
June 2012 . . . . .	88,791,542.89	May 2015 . . . . .	61,470,740.38	April 2018 . . . . .	37,677,929.95
July 2012 . . . . .	88,155,000.75	June 2015 . . . . .	60,724,614.30	May 2018 . . . . .	37,064,184.08
August 2012 . . . . .	87,497,280.60	July 2015 . . . . .	59,982,619.10	June 2018 . . . . .	36,453,873.08
September 2012 . . . . .	86,818,669.13	August 2015 . . . . .	59,244,733.08	July 2018 . . . . .	35,846,978.85
October 2012 . . . . .	86,119,463.52	September 2015 . . . . .	58,510,934.67	August 2018 . . . . .	35,243,483.40
November 2012 . . . . .	85,399,971.24	October 2015 . . . . .	57,781,202.40	September 2018 . . . . .	34,643,368.83
December 2012 . . . . .	84,660,509.79	November 2015 . . . . .	57,055,514.92	October 2018 . . . . .	34,046,617.34
January 2013 . . . . .	83,901,406.48	December 2015 . . . . .	56,333,850.98	November 2018 . . . . .	33,453,211.20
February 2013 . . . . .	83,122,998.22	January 2016 . . . . .	55,616,189.45	December 2018 . . . . .	32,863,132.80
March 2013 . . . . .	82,325,631.24	February 2016 . . . . .	54,902,509.29	January 2019 . . . . .	32,276,364.59
April 2013 . . . . .	81,509,660.85	March 2016 . . . . .	54,192,789.60	February 2019 . . . . .	31,692,889.15
May 2013 . . . . .	80,675,451.14	April 2016 . . . . .	53,487,009.57	March 2019 . . . . .	31,112,689.11
June 2013 . . . . .	79,823,374.77	May 2016 . . . . .	52,785,148.50	April 2019 . . . . .	30,535,747.21
July 2013 . . . . .	78,975,985.06	June 2016 . . . . .	52,087,185.78	May 2019 . . . . .	29,963,745.27
August 2013 . . . . .	78,133,257.46	July 2016 . . . . .	51,393,100.95	June 2019 . . . . .	29,402,037.11
September 2013 . . . . .	77,295,167.51	August 2016 . . . . .	50,702,873.60	July 2019 . . . . .	28,850,442.21
October 2013 . . . . .	76,461,690.91	September 2016 . . . . .	50,016,483.48	August 2019 . . . . .	28,308,783.17
November 2013 . . . . .	75,632,803.48	October 2016 . . . . .	49,333,910.40	September 2019 . . . . .	27,776,885.62
December 2013 . . . . .	74,808,481.15	November 2016 . . . . .	48,655,134.30	October 2019 . . . . .	27,254,578.22
January 2014 . . . . .	73,988,699.98	December 2016 . . . . .	47,980,135.23	November 2019 . . . . .	26,741,692.57
February 2014 . . . . .	73,173,436.17	January 2017 . . . . .	47,308,893.32	December 2019 . . . . .	26,238,063.18
March 2014 . . . . .	72,362,666.02	February 2017 . . . . .	46,641,388.81	January 2020 . . . . .	25,743,527.43
April 2014 . . . . .	71,556,365.97	March 2017 . . . . .	45,977,602.05	February 2020 . . . . .	25,257,925.47
May 2014 . . . . .	70,754,512.58	April 2017 . . . . .	45,317,513.49	March 2020 . . . . .	24,781,100.24
June 2014 . . . . .	69,957,082.51	May 2017 . . . . .	44,661,103.68	April 2020 . . . . .	24,312,897.38
July 2014 . . . . .	69,164,052.56	June 2017 . . . . .	44,008,353.27	May 2020 . . . . .	23,853,165.20
August 2014 . . . . .	68,375,399.66	July 2017 . . . . .	43,359,243.01	June 2020 . . . . .	23,401,754.61
September 2014 . . . . .	67,591,100.84	August 2017 . . . . .	42,713,753.74	July 2020 . . . . .	22,958,519.12
October 2014 . . . . .	66,811,133.25	September 2017 . . . . .	42,071,866.42	August 2020 . . . . .	22,523,314.76
November 2014 . . . . .	66,035,474.17	October 2017 . . . . .	41,433,562.09	September 2020 . . . . .	22,096,000.06
December 2014 . . . . .	65,264,100.99	November 2017 . . . . .	40,798,821.91	October 2020 . . . . .	21,676,435.97
January 2015 . . . . .	64,496,991.21	December 2017 . . . . .	40,167,627.10	November 2020 . . . . .	21,264,485.86
February 2015 . . . . .	63,734,122.46	January 2018 . . . . .	39,539,959.02	December 2020 . . . . .	20,860,015.47

**PK Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
January 2021 . . . . .	\$20,462,892.85	August 2025 . . . . .	\$ 6,889,651.09	March 2030 . . . . .	\$ 2,109,983.94
February 2021 . . . . .	20,072,988.34	September 2025 . . . . .	6,749,947.39	April 2030 . . . . .	2,062,240.98
March 2021 . . . . .	19,690,174.51	October 2025 . . . . .	6,612,877.26	May 2030 . . . . .	2,015,449.43
April 2021 . . . . .	19,314,326.16	November 2025 . . . . .	6,478,393.12	June 2030 . . . . .	1,969,591.52
May 2021 . . . . .	18,945,320.23	December 2025 . . . . .	6,346,448.22	July 2030 . . . . .	1,924,649.80
June 2021 . . . . .	18,583,035.83	January 2026 . . . . .	6,216,996.64	August 2030 . . . . .	1,880,607.16
July 2021 . . . . .	18,227,354.11	February 2026 . . . . .	6,089,993.28	September 2030 . . . . .	1,837,446.77
August 2021 . . . . .	17,878,158.33	March 2026 . . . . .	5,965,393.81	October 2030 . . . . .	1,795,152.10
September 2021 . . . . .	17,535,333.74	April 2026 . . . . .	5,843,154.69	November 2030 . . . . .	1,753,706.94
October 2021 . . . . .	17,198,767.60	May 2026 . . . . .	5,723,233.14	December 2030 . . . . .	1,713,095.35
November 2021 . . . . .	16,868,349.11	June 2026 . . . . .	5,605,587.16	January 2031 . . . . .	1,673,301.70
December 2021 . . . . .	16,543,969.41	July 2026 . . . . .	5,490,175.46	February 2031 . . . . .	1,634,310.62
January 2022 . . . . .	16,225,521.50	August 2026 . . . . .	5,376,957.49	March 2031 . . . . .	1,596,107.02
February 2022 . . . . .	15,912,900.26	September 2026 . . . . .	5,265,893.41	April 2031 . . . . .	1,558,676.11
March 2022 . . . . .	15,606,002.38	October 2026 . . . . .	5,156,944.10	May 2031 . . . . .	1,522,003.32
April 2022 . . . . .	15,304,726.37	November 2026 . . . . .	5,050,071.11	June 2031 . . . . .	1,486,074.38
May 2022 . . . . .	15,008,972.47	December 2026 . . . . .	4,945,236.67	July 2031 . . . . .	1,450,875.26
June 2022 . . . . .	14,718,642.67	January 2027 . . . . .	4,842,403.70	August 2031 . . . . .	1,416,392.19
July 2022 . . . . .	14,433,640.66	February 2027 . . . . .	4,741,535.74	September 2031 . . . . .	1,382,611.65
August 2022 . . . . .	14,153,871.79	March 2027 . . . . .	4,642,597.01	October 2031 . . . . .	1,349,520.36
September 2022 . . . . .	13,879,243.09	April 2027 . . . . .	4,545,552.33	November 2031 . . . . .	1,317,105.29
October 2022 . . . . .	13,609,663.18	May 2027 . . . . .	4,450,367.17	December 2031 . . . . .	1,285,353.63
November 2022 . . . . .	13,345,042.26	June 2027 . . . . .	4,357,007.59	January 2032 . . . . .	1,254,252.81
December 2022 . . . . .	13,085,292.13	July 2027 . . . . .	4,265,440.26	February 2032 . . . . .	1,223,790.50
January 2023 . . . . .	12,830,326.08	August 2027 . . . . .	4,175,632.45	March 2032 . . . . .	1,193,954.56
February 2023 . . . . .	12,580,058.94	September 2027 . . . . .	4,087,551.99	April 2032 . . . . .	1,164,733.12
March 2023 . . . . .	12,334,407.01	October 2027 . . . . .	4,001,167.29	May 2032 . . . . .	1,136,114.47
April 2023 . . . . .	12,093,288.06	November 2027 . . . . .	3,916,447.31	June 2032 . . . . .	1,108,087.16
May 2023 . . . . .	11,856,621.28	December 2027 . . . . .	3,833,361.59	July 2032 . . . . .	1,080,639.92
June 2023 . . . . .	11,624,327.28	January 2028 . . . . .	3,751,880.17	August 2032 . . . . .	1,053,761.70
July 2023 . . . . .	11,396,328.03	February 2028 . . . . .	3,671,973.65	September 2032 . . . . .	1,027,441.63
August 2023 . . . . .	11,172,546.88	March 2028 . . . . .	3,593,613.14	October 2032 . . . . .	1,001,669.07
September 2023 . . . . .	10,952,908.53	April 2028 . . . . .	3,516,770.28	November 2032 . . . . .	976,433.54
October 2023 . . . . .	10,737,338.96	May 2028 . . . . .	3,441,417.17	December 2032 . . . . .	951,724.78
November 2023 . . . . .	10,525,765.46	June 2028 . . . . .	3,367,526.46	January 2033 . . . . .	927,532.69
December 2023 . . . . .	10,318,116.60	July 2028 . . . . .	3,295,071.26	February 2033 . . . . .	903,847.38
January 2024 . . . . .	10,114,322.18	August 2028 . . . . .	3,224,025.15	March 2033 . . . . .	880,659.12
February 2024 . . . . .	9,914,313.22	September 2028 . . . . .	3,154,362.20	April 2033 . . . . .	857,958.38
March 2024 . . . . .	9,718,021.97	October 2028 . . . . .	3,086,056.92	May 2033 . . . . .	835,735.77
April 2024 . . . . .	9,525,381.85	November 2028 . . . . .	3,019,084.29	June 2033 . . . . .	813,982.10
May 2024 . . . . .	9,336,327.43	December 2028 . . . . .	2,953,419.74	July 2033 . . . . .	792,688.35
June 2024 . . . . .	9,150,794.45	January 2029 . . . . .	2,889,039.12	August 2033 . . . . .	771,845.64
July 2024 . . . . .	8,968,719.76	February 2029 . . . . .	2,825,918.73	September 2033 . . . . .	751,445.28
August 2024 . . . . .	8,790,041.32	March 2029 . . . . .	2,764,035.26	October 2033 . . . . .	731,478.72
September 2024 . . . . .	8,614,698.17	April 2029 . . . . .	2,703,365.86	November 2033 . . . . .	711,937.58
October 2024 . . . . .	8,442,630.41	May 2029 . . . . .	2,643,888.06	December 2033 . . . . .	692,813.61
November 2024 . . . . .	8,273,779.22	June 2029 . . . . .	2,585,579.79	January 2034 . . . . .	674,098.75
December 2024 . . . . .	8,108,086.76	July 2029 . . . . .	2,528,419.40	February 2034 . . . . .	655,785.06
January 2025 . . . . .	7,945,496.26	August 2029 . . . . .	2,472,385.58	March 2034 . . . . .	637,864.75
February 2025 . . . . .	7,785,951.90	September 2029 . . . . .	2,417,457.46	April 2034 . . . . .	620,330.18
March 2025 . . . . .	7,629,398.87	October 2029 . . . . .	2,363,614.49	May 2034 . . . . .	603,173.84
April 2025 . . . . .	7,475,783.30	November 2029 . . . . .	2,310,836.52	June 2034 . . . . .	586,388.36
May 2025 . . . . .	7,325,052.27	December 2029 . . . . .	2,259,103.75	July 2034 . . . . .	569,966.53
June 2025 . . . . .	7,177,153.79	January 2030 . . . . .	2,208,396.73	August 2034 . . . . .	553,901.24
July 2025 . . . . .	7,032,036.79	February 2030 . . . . .	2,158,696.38	September 2034 . . . . .	538,185.53

**PK Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2034 . . . . .	\$ 522,812.56	October 2036 . . . . .	\$ 240,953.01	October 2038 . . . . .	\$ 80,872.08
November 2034 . . . . .	507,775.61	November 2036 . . . . .	232,259.39	November 2038 . . . . .	76,066.41
December 2034 . . . . .	493,068.11	December 2036 . . . . .	223,769.13	December 2038 . . . . .	71,384.14
January 2035 . . . . .	478,683.59	January 2037 . . . . .	215,478.10	January 2039 . . . . .	66,822.68
February 2035 . . . . .	464,615.71	February 2037 . . . . .	207,382.29	February 2039 . . . . .	62,379.50
March 2035 . . . . .	450,858.23	March 2037 . . . . .	199,477.71	March 2039 . . . . .	58,052.08
April 2035 . . . . .	437,405.04	April 2037 . . . . .	191,760.50	April 2039 . . . . .	53,837.99
May 2035 . . . . .	424,250.15	May 2037 . . . . .	184,226.83	May 2039 . . . . .	49,734.82
June 2035 . . . . .	411,387.67	June 2037 . . . . .	176,872.96	June 2039 . . . . .	45,740.22
July 2035 . . . . .	398,811.81	July 2037 . . . . .	169,695.23	July 2039 . . . . .	41,851.87
August 2035 . . . . .	386,516.92	August 2037 . . . . .	162,690.03	August 2039 . . . . .	38,067.51
September 2035 . . . . .	374,497.42	September 2037 . . . . .	155,853.84	September 2039 . . . . .	34,384.93
October 2035 . . . . .	362,747.85	October 2037 . . . . .	149,183.19	October 2039 . . . . .	30,801.93
November 2035 . . . . .	351,262.85	November 2037 . . . . .	142,674.67	November 2039 . . . . .	27,316.40
December 2035 . . . . .	340,037.16	December 2037 . . . . .	136,324.95	December 2039 . . . . .	23,926.23
January 2036 . . . . .	329,065.62	January 2038 . . . . .	130,130.77	January 2040 . . . . .	20,629.36
February 2036 . . . . .	318,343.16	February 2038 . . . . .	124,088.90	February 2040 . . . . .	17,423.80
March 2036 . . . . .	307,864.81	March 2038 . . . . .	118,196.21	March 2040 . . . . .	14,307.55
April 2036 . . . . .	297,625.70	April 2038 . . . . .	112,449.61	April 2040 . . . . .	11,278.69
May 2036 . . . . .	287,621.03	May 2038 . . . . .	106,846.06	May 2040 . . . . .	8,335.32
June 2036 . . . . .	277,846.11	June 2038 . . . . .	101,382.59	June 2040 . . . . .	5,475.57
July 2036 . . . . .	268,296.33	July 2038 . . . . .	96,056.29	July 2040 . . . . .	2,697.62
August 2036 . . . . .	258,967.17	August 2038 . . . . .	90,864.30	August 2040 and thereafter . . . . .	0.00
September 2036 . . . . .	249,854.18	September 2038 . . . . .	85,803.82		

**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 . . . . .	\$95,390,157.00	June 2014 . . . . .	\$77,163,780.63	August 2016 . . . . .	\$57,497,116.71
May 2012 . . . . .	94,957,221.97	July 2014 . . . . .	76,340,619.74	September 2016 . . . . .	56,808,788.91
June 2012 . . . . .	94,498,809.92	August 2014 . . . . .	75,523,084.35	October 2016 . . . . .	56,125,198.32
July 2012 . . . . .	94,015,145.78	September 2014 . . . . .	74,711,137.42	November 2016 . . . . .	55,446,313.69
August 2012 . . . . .	93,506,470.86	October 2014 . . . . .	73,904,742.18	December 2016 . . . . .	54,772,103.99
September 2012 . . . . .	92,973,042.63	November 2014 . . . . .	73,103,862.08	January 2017 . . . . .	54,102,538.37
October 2012 . . . . .	92,415,134.53	December 2014 . . . . .	72,308,460.80	February 2017 . . . . .	53,437,586.20
November 2012 . . . . .	91,833,035.78	January 2015 . . . . .	71,518,502.29	March 2017 . . . . .	52,777,217.04
December 2012 . . . . .	91,227,051.08	February 2015 . . . . .	70,733,950.69	April 2017 . . . . .	52,121,400.66
January 2013 . . . . .	90,597,500.44	March 2015 . . . . .	69,954,770.41	May 2017 . . . . .	51,470,107.00
February 2013 . . . . .	89,944,718.81	April 2015 . . . . .	69,180,926.07	June 2017 . . . . .	50,823,306.22
March 2013 . . . . .	89,269,055.89	May 2015 . . . . .	68,412,382.54	July 2017 . . . . .	50,180,968.68
April 2013 . . . . .	88,570,875.74	June 2015 . . . . .	67,649,104.89	August 2017 . . . . .	49,543,064.90
May 2013 . . . . .	87,850,556.50	July 2015 . . . . .	66,891,058.45	September 2017 . . . . .	48,909,565.63
June 2013 . . . . .	87,108,490.08	August 2015 . . . . .	66,138,208.75	October 2017 . . . . .	48,280,441.79
July 2013 . . . . .	86,345,081.74	September 2015 . . . . .	65,390,521.56	November 2017 . . . . .	47,655,664.49
August 2013 . . . . .	85,560,749.77	October 2015 . . . . .	64,647,962.86	December 2017 . . . . .	47,035,205.02
September 2013 . . . . .	84,755,925.12	November 2015 . . . . .	63,910,498.86	January 2018 . . . . .	46,419,034.89
October 2013 . . . . .	83,931,050.97	December 2015 . . . . .	63,178,096.00	February 2018 . . . . .	45,807,125.76
November 2013 . . . . .	83,086,582.33	January 2016 . . . . .	62,450,720.91	March 2018 . . . . .	45,199,449.49
December 2013 . . . . .	82,222,985.65	February 2016 . . . . .	61,728,340.47	April 2018 . . . . .	44,595,978.12
January 2014 . . . . .	81,365,280.52	March 2016 . . . . .	61,010,921.74	May 2018 . . . . .	43,996,683.88
February 2014 . . . . .	80,513,428.21	April 2016 . . . . .	60,298,432.04	June 2018 . . . . .	43,401,539.16
March 2014 . . . . .	79,667,390.19	May 2016 . . . . .	59,590,838.86	July 2018 . . . . .	42,810,516.57
April 2014 . . . . .	78,827,128.22	June 2016 . . . . .	58,888,109.92	August 2018 . . . . .	42,223,588.85
May 2014 . . . . .	77,992,604.29	July 2016 . . . . .	58,190,213.16	September 2018 . . . . .	41,640,728.95

**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 2018 . . . . .	\$41,061,909.99	May 2023 . . . . .	\$17,338,722.32	December 2027 . . . . .	\$ 6,800,658.37
November 2018 . . . . .	40,487,105.25	June 2023 . . . . .	17,057,665.47	January 2028 . . . . .	6,680,146.76
December 2018 . . . . .	39,916,288.21	July 2023 . . . . .	16,780,821.31	February 2028 . . . . .	6,561,518.50
January 2019 . . . . .	39,349,432.51	August 2023 . . . . .	16,508,129.29	March 2028 . . . . .	6,444,745.87
February 2019 . . . . .	38,786,511.95	September 2023 . . . . .	16,239,529.66	April 2028 . . . . .	6,329,801.57
March 2019 . . . . .	38,227,500.51	October 2023 . . . . .	15,974,963.56	May 2028 . . . . .	6,216,658.68
April 2019 . . . . .	37,672,372.35	November 2023 . . . . .	15,714,372.93	June 2028 . . . . .	6,105,290.66
May 2019 . . . . .	37,121,101.79	December 2023 . . . . .	15,457,700.52	July 2028 . . . . .	5,995,671.34
June 2019 . . . . .	36,573,663.32	January 2024 . . . . .	15,204,889.91	August 2028 . . . . .	5,887,774.95
July 2019 . . . . .	36,030,031.58	February 2024 . . . . .	14,955,885.44	September 2028 . . . . .	5,781,576.06
August 2019 . . . . .	35,490,181.39	March 2024 . . . . .	14,710,632.26	October 2028 . . . . .	5,677,049.62
September 2019 . . . . .	34,954,087.75	April 2024 . . . . .	14,469,076.27	November 2028 . . . . .	5,574,170.92
October 2019 . . . . .	34,421,725.79	May 2024 . . . . .	14,231,164.15	December 2028 . . . . .	5,472,915.62
November 2019 . . . . .	33,893,070.82	June 2024 . . . . .	13,996,843.31	January 2029 . . . . .	5,373,259.72
December 2019 . . . . .	33,368,098.31	July 2024 . . . . .	13,766,061.92	February 2029 . . . . .	5,275,179.55
January 2020 . . . . .	32,849,864.52	August 2024 . . . . .	13,538,768.86	March 2029 . . . . .	5,178,651.79
February 2020 . . . . .	32,339,228.59	September 2024 . . . . .	13,314,913.74	April 2029 . . . . .	5,083,653.47
March 2020 . . . . .	31,836,082.64	October 2024 . . . . .	13,094,446.87	May 2029 . . . . .	4,990,161.91
April 2020 . . . . .	31,340,320.33	November 2024 . . . . .	12,877,319.28	June 2029 . . . . .	4,898,154.78
May 2020 . . . . .	30,851,836.75	December 2024 . . . . .	12,663,482.67	July 2029 . . . . .	4,807,610.07
June 2020 . . . . .	30,370,528.50	January 2025 . . . . .	12,452,889.42	August 2029 . . . . .	4,718,506.07
July 2020 . . . . .	29,896,293.59	February 2025 . . . . .	12,245,492.59	September 2029 . . . . .	4,630,821.39
August 2020 . . . . .	29,429,031.46	March 2025 . . . . .	12,041,245.90	October 2029 . . . . .	4,544,534.94
September 2020 . . . . .	28,968,642.96	April 2025 . . . . .	11,840,103.73	November 2029 . . . . .	4,459,625.94
October 2020 . . . . .	28,515,030.30	May 2025 . . . . .	11,642,021.07	December 2029 . . . . .	4,376,073.91
November 2020 . . . . .	28,068,097.08	June 2025 . . . . .	11,446,953.59	January 2030 . . . . .	4,293,858.64
December 2020 . . . . .	27,627,748.24	July 2025 . . . . .	11,254,857.55	February 2030 . . . . .	4,212,960.23
January 2021 . . . . .	27,193,890.02	August 2025 . . . . .	11,065,689.84	March 2030 . . . . .	4,133,359.07
February 2021 . . . . .	26,766,429.99	September 2025 . . . . .	10,879,407.97	April 2030 . . . . .	4,055,035.82
March 2021 . . . . .	26,345,277.01	October 2025 . . . . .	10,695,970.03	May 2030 . . . . .	3,977,971.41
April 2021 . . . . .	25,930,341.21	November 2025 . . . . .	10,515,334.71	June 2030 . . . . .	3,902,147.06
May 2021 . . . . .	25,521,533.97	December 2025 . . . . .	10,337,461.29	July 2030 . . . . .	3,827,544.24
June 2021 . . . . .	25,118,767.91	January 2026 . . . . .	10,162,309.61	August 2030 . . . . .	3,754,144.71
July 2021 . . . . .	24,721,956.86	February 2026 . . . . .	9,989,840.08	September 2030 . . . . .	3,681,930.48
August 2021 . . . . .	24,331,015.87	March 2026 . . . . .	9,820,013.69	October 2030 . . . . .	3,610,883.81
September 2021 . . . . .	23,945,861.18	April 2026 . . . . .	9,652,791.95	November 2030 . . . . .	3,540,987.22
October 2021 . . . . .	23,566,410.17	May 2026 . . . . .	9,488,136.95	December 2030 . . . . .	3,472,223.49
November 2021 . . . . .	23,192,581.40	June 2026 . . . . .	9,326,011.28	January 2031 . . . . .	3,404,575.64
December 2021 . . . . .	22,824,294.57	July 2026 . . . . .	9,166,378.08	February 2031 . . . . .	3,338,026.93
January 2022 . . . . .	22,461,470.48	August 2026 . . . . .	9,009,201.01	March 2031 . . . . .	3,272,560.87
February 2022 . . . . .	22,104,031.06	September 2026 . . . . .	8,854,444.24	April 2031 . . . . .	3,208,161.21
March 2022 . . . . .	21,751,899.33	October 2026 . . . . .	8,702,072.45	May 2031 . . . . .	3,144,811.92
April 2022 . . . . .	21,404,999.37	November 2026 . . . . .	8,552,050.81	June 2031 . . . . .	3,082,497.20
May 2022 . . . . .	21,063,256.33	December 2026 . . . . .	8,404,345.00	July 2031 . . . . .	3,021,201.50
June 2022 . . . . .	20,726,596.41	January 2027 . . . . .	8,258,921.18	August 2031 . . . . .	2,960,909.47
July 2022 . . . . .	20,394,946.86	February 2027 . . . . .	8,115,745.98	September 2031 . . . . .	2,901,605.99
August 2022 . . . . .	20,068,235.90	March 2027 . . . . .	7,974,786.52	October 2031 . . . . .	2,843,276.16
September 2022 . . . . .	19,746,392.81	April 2027 . . . . .	7,836,010.36	November 2031 . . . . .	2,785,905.30
October 2022 . . . . .	19,429,347.83	May 2027 . . . . .	7,699,385.56	December 2031 . . . . .	2,729,478.93
November 2022 . . . . .	19,117,032.17	June 2027 . . . . .	7,564,880.59	January 2032 . . . . .	2,673,982.79
December 2022 . . . . .	18,809,378.03	July 2027 . . . . .	7,432,464.40	February 2032 . . . . .	2,619,402.81
January 2023 . . . . .	18,506,318.54	August 2027 . . . . .	7,302,106.36	March 2032 . . . . .	2,565,725.14
February 2023 . . . . .	18,207,787.77	September 2027 . . . . .	7,173,776.28	April 2032 . . . . .	2,512,936.12
March 2023 . . . . .	17,913,720.72	October 2027 . . . . .	7,047,444.41	May 2032 . . . . .	2,461,022.30
April 2023 . . . . .	17,624,053.30	November 2027 . . . . .	6,923,081.41	June 2032 . . . . .	2,409,970.41

**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 2032 . . . . .	\$ 2,359,767.37	July 2035 . . . . .	\$ 1,021,658.86	July 2038 . . . . .	\$ 319,036.15
August 2032 . . . . .	2,310,400.31	August 2035 . . . . .	995,203.24	August 2038 . . . . .	305,574.78
September 2032 . . . . .	2,261,856.52	September 2035 . . . . .	969,218.32	September 2038 . . . . .	292,377.33
October 2032 . . . . .	2,214,123.50	October 2035 . . . . .	943,696.74	October 2038 . . . . .	279,439.49
November 2032 . . . . .	2,167,188.92	November 2035 . . . . .	918,631.25	November 2038 . . . . .	266,757.03
December 2032 . . . . .	2,121,040.61	December 2035 . . . . .	894,014.68	December 2038 . . . . .	254,325.77
January 2033 . . . . .	2,075,666.61	January 2036 . . . . .	869,839.99	January 2039 . . . . .	242,141.62
February 2033 . . . . .	2,031,055.11	February 2036 . . . . .	846,100.24	February 2039 . . . . .	230,200.53
March 2033 . . . . .	1,987,194.48	March 2036 . . . . .	822,788.57	March 2039 . . . . .	218,498.51
April 2033 . . . . .	1,944,073.26	April 2036 . . . . .	799,898.26	April 2039 . . . . .	207,031.64
May 2033 . . . . .	1,901,680.15	May 2036 . . . . .	777,422.65	May 2039 . . . . .	195,796.04
June 2033 . . . . .	1,860,004.02	June 2036 . . . . .	755,355.22	June 2039 . . . . .	184,787.93
July 2033 . . . . .	1,819,033.91	July 2036 . . . . .	733,689.50	July 2039 . . . . .	174,003.54
August 2033 . . . . .	1,778,758.99	August 2036 . . . . .	712,419.15	August 2039 . . . . .	163,439.18
September 2033 . . . . .	1,739,168.61	September 2036 . . . . .	691,537.91	September 2039 . . . . .	153,091.22
October 2033 . . . . .	1,700,252.29	October 2036 . . . . .	671,039.62	October 2039 . . . . .	142,956.07
November 2033 . . . . .	1,661,999.67	November 2036 . . . . .	650,918.20	November 2039 . . . . .	133,030.21
December 2033 . . . . .	1,624,400.56	December 2036 . . . . .	631,167.68	December 2039 . . . . .	123,310.16
January 2034 . . . . .	1,587,444.91	January 2037 . . . . .	611,782.14	January 2040 . . . . .	113,792.50
February 2034 . . . . .	1,551,122.82	February 2037 . . . . .	592,755.80	February 2040 . . . . .	104,473.86
March 2034 . . . . .	1,515,424.54	March 2037 . . . . .	574,082.93	March 2040 . . . . .	95,350.92
April 2034 . . . . .	1,480,340.45	April 2037 . . . . .	555,757.89	April 2040 . . . . .	86,420.42
May 2034 . . . . .	1,445,861.09	May 2037 . . . . .	537,775.12	May 2040 . . . . .	77,679.13
June 2034 . . . . .	1,411,977.12	June 2037 . . . . .	520,129.17	June 2040 . . . . .	69,123.89
July 2034 . . . . .	1,378,679.34	July 2037 . . . . .	502,814.64	July 2040 . . . . .	60,751.57
August 2034 . . . . .	1,345,958.68	August 2037 . . . . .	485,826.23	August 2040 . . . . .	52,559.11
September 2034 . . . . .	1,313,806.23	September 2037 . . . . .	469,158.70	September 2040 . . . . .	44,543.47
October 2034 . . . . .	1,282,213.17	October 2037 . . . . .	452,806.91	October 2040 . . . . .	36,701.68
November 2034 . . . . .	1,251,170.84	November 2037 . . . . .	436,765.78	November 2040 . . . . .	29,030.80
December 2034 . . . . .	1,220,670.68	December 2037 . . . . .	421,030.31	December 2040 . . . . .	21,527.93
January 2035 . . . . .	1,190,704.30	January 2038 . . . . .	405,595.58	January 2041 . . . . .	14,190.24
February 2035 . . . . .	1,161,263.38	February 2038 . . . . .	390,456.74	February 2041 . . . . .	7,014.93
March 2035 . . . . .	1,132,339.75	March 2038 . . . . .	375,609.01	March 2041 and thereafter . . . . .	0.00
April 2035 . . . . .	1,103,925.36	April 2038 . . . . .	361,047.69		
May 2035 . . . . .	1,076,012.28	May 2038 . . . . .	346,768.14		
June 2035 . . . . .	1,048,592.68	June 2038 . . . . .	332,765.79		

**MD Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$7,070,000.00	June 2013 . . . . .	\$5,746,372.20	August 2014 . . . . .	\$3,882,463.57
May 2012 . . . . .	7,007,511.26	July 2013 . . . . .	5,619,295.46	September 2014 . . . . .	3,761,910.73
June 2012 . . . . .	6,939,672.74	August 2013 . . . . .	5,488,689.66	October 2014 . . . . .	3,643,698.18
July 2012 . . . . .	6,866,568.59	September 2013 . . . . .	5,354,730.86	November 2014 . . . . .	3,527,798.12
August 2012 . . . . .	6,788,290.64	October 2013 . . . . .	5,217,599.99	December 2014 . . . . .	3,414,183.02
September 2012 . . . . .	6,704,938.29	November 2013 . . . . .	5,077,482.55	January 2015 . . . . .	3,302,825.61
October 2012 . . . . .	6,616,618.38	December 2013 . . . . .	4,934,568.28	February 2015 . . . . .	3,193,698.94
November 2012 . . . . .	6,523,445.03	January 2014 . . . . .	4,794,257.58	March 2015 . . . . .	3,086,776.27
December 2012 . . . . .	6,425,539.51	February 2014 . . . . .	4,656,520.01	April 2015 . . . . .	2,982,031.19
January 2013 . . . . .	6,323,030.00	March 2014 . . . . .	4,521,325.44	May 2015 . . . . .	2,879,437.49
February 2013 . . . . .	6,216,051.50	April 2014 . . . . .	4,388,644.02	June 2015 . . . . .	2,778,969.30
March 2013 . . . . .	6,104,745.52	May 2014 . . . . .	4,258,446.22	July 2015 . . . . .	2,680,600.93
April 2013 . . . . .	5,989,259.97	June 2014 . . . . .	4,130,702.80	August 2015 . . . . .	2,584,307.02
May 2013 . . . . .	5,869,748.90	July 2014 . . . . .	4,005,384.80	September 2015 . . . . .	2,490,062.42

**MD Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2015 . . . . .	\$2,397,842.27	February 2017 . . . . .	\$1,178,291.07	June 2018 . . . . .	\$ 379,278.87
November 2015 . . . . .	2,307,621.93	March 2017 . . . . .	1,116,914.97	July 2018 . . . . .	341,439.71
December 2015 . . . . .	2,219,377.01	April 2017 . . . . .	1,057,156.33	August 2018 . . . . .	304,914.62
January 2016 . . . . .	2,133,083.40	May 2017 . . . . .	998,994.71	September 2018 . . . . .	269,686.27
February 2016 . . . . .	2,048,717.20	June 2017 . . . . .	942,409.82	October 2018 . . . . .	235,737.49
March 2016 . . . . .	1,966,254.78	July 2017 . . . . .	887,381.60	November 2018 . . . . .	203,051.34
April 2016 . . . . .	1,885,672.72	August 2017 . . . . .	833,890.22	December 2018 . . . . .	171,610.99
May 2016 . . . . .	1,806,947.87	September 2017 . . . . .	781,916.02	January 2019 . . . . .	141,399.84
June 2016 . . . . .	1,730,057.29	October 2017 . . . . .	731,439.55	February 2019 . . . . .	112,401.45
July 2016 . . . . .	1,654,978.29	November 2017 . . . . .	682,441.58	March 2019 . . . . .	84,599.54
August 2016 . . . . .	1,581,688.39	December 2017 . . . . .	634,903.08	April 2019 . . . . .	57,978.02
September 2016 . . . . .	1,510,165.38	January 2018 . . . . .	588,805.17	May 2019 . . . . .	32,520.95
October 2016 . . . . .	1,440,387.24	February 2018 . . . . .	544,129.24	June 2019 . . . . .	8,212.56
November 2016 . . . . .	1,372,332.19	March 2018 . . . . .	500,856.81	July 2019 and thereafter . . . . .	0.00
December 2016 . . . . .	1,305,978.67	April 2018 . . . . .	458,969.62		
January 2017 . . . . .	1,241,305.33	May 2018 . . . . .	418,449.60		

**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 . . . . .	\$180,339,208.00	February 2015 . . . . .	\$136,958,510.55	December 2017 . . . . .	\$ 91,252,337.15
May 2012 . . . . .	179,703,901.66	March 2015 . . . . .	135,453,536.73	January 2018 . . . . .	90,066,060.67
June 2012 . . . . .	179,019,904.83	April 2015 . . . . .	133,959,003.89	February 2018 . . . . .	88,888,106.42
July 2012 . . . . .	178,287,526.31	May 2015 . . . . .	132,474,842.74	March 2018 . . . . .	87,718,418.95
August 2012 . . . . .	177,507,106.32	June 2015 . . . . .	131,000,984.43	April 2018 . . . . .	86,556,943.21
September 2012 . . . . .	176,679,016.26	July 2015 . . . . .	129,537,360.57	May 2018 . . . . .	85,403,624.45
October 2012 . . . . .	175,803,658.48	August 2015 . . . . .	128,083,903.21	June 2018 . . . . .	84,258,408.33
November 2012 . . . . .	174,881,465.96	September 2015 . . . . .	126,640,544.86	July 2018 . . . . .	83,121,240.85
December 2012 . . . . .	173,912,902.01	October 2015 . . . . .	125,207,218.46	August 2018 . . . . .	81,992,068.34
January 2013 . . . . .	172,898,459.85	November 2015 . . . . .	123,783,857.38	September 2018 . . . . .	80,870,837.51
February 2013 . . . . .	171,838,662.31	December 2015 . . . . .	122,370,395.44	October 2018 . . . . .	79,757,495.41
March 2013 . . . . .	170,734,061.33	January 2016 . . . . .	120,966,766.89	November 2018 . . . . .	78,651,989.44
April 2013 . . . . .	169,585,237.52	February 2016 . . . . .	119,572,906.40	December 2018 . . . . .	77,554,267.33
May 2013 . . . . .	168,392,799.69	March 2016 . . . . .	118,188,749.07	January 2019 . . . . .	76,464,277.17
June 2013 . . . . .	167,157,384.31	April 2016 . . . . .	116,814,230.43	February 2019 . . . . .	75,381,967.39
July 2013 . . . . .	165,879,654.97	May 2016 . . . . .	115,449,286.43	March 2019 . . . . .	74,307,286.73
August 2013 . . . . .	164,560,301.77	June 2016 . . . . .	114,093,853.44	April 2019 . . . . .	73,240,184.29
September 2013 . . . . .	163,200,040.76	July 2016 . . . . .	112,747,868.25	May 2019 . . . . .	72,180,609.51
October 2013 . . . . .	161,799,613.25	August 2016 . . . . .	111,411,268.04	June 2019 . . . . .	71,128,512.14
November 2013 . . . . .	160,359,785.18	September 2016 . . . . .	110,083,990.44	July 2019 . . . . .	70,083,842.27
December 2013 . . . . .	158,881,346.39	October 2016 . . . . .	108,765,973.44	August 2019 . . . . .	69,046,550.32
January 2014 . . . . .	157,365,109.93	November 2016 . . . . .	107,457,155.48	September 2019 . . . . .	68,016,587.03
February 2014 . . . . .	155,811,911.30	December 2016 . . . . .	106,157,475.38	October 2019 . . . . .	66,993,903.45
March 2014 . . . . .	154,222,607.68	January 2017 . . . . .	104,866,872.35	November 2019 . . . . .	65,978,450.98
April 2014 . . . . .	152,598,077.15	February 2017 . . . . .	103,585,286.03	December 2019 . . . . .	64,970,181.31
May 2014 . . . . .	150,984,780.58	March 2017 . . . . .	102,312,656.43	January 2020 . . . . .	63,969,046.46
June 2014 . . . . .	149,382,643.49	April 2017 . . . . .	101,048,923.96	February 2020 . . . . .	62,974,998.76
July 2014 . . . . .	147,791,591.91	May 2017 . . . . .	99,794,029.41	March 2020 . . . . .	61,991,582.38
August 2014 . . . . .	146,211,552.33	June 2017 . . . . .	98,547,913.97	April 2020 . . . . .	61,022,679.11
September 2014 . . . . .	144,642,451.72	July 2017 . . . . .	97,310,519.20	May 2020 . . . . .	60,068,081.61
October 2014 . . . . .	143,084,217.53	August 2017 . . . . .	96,081,787.08	June 2020 . . . . .	59,127,585.45
November 2014 . . . . .	141,536,777.68	September 2017 . . . . .	94,861,659.91	July 2020 . . . . .	58,200,989.08
December 2014 . . . . .	140,000,060.59	October 2017 . . . . .	93,650,080.42	August 2020 . . . . .	57,288,093.74
January 2015 . . . . .	138,473,995.10	November 2017 . . . . .	92,446,991.68	September 2020 . . . . .	56,388,703.48

**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>
October 2020 . . . . .	\$ 55,502,625.09	May 2025 . . . . .	\$ 22,611,305.13	December 2029 . . . . .	\$ 8,513,298.89
November 2020 . . . . .	54,629,668.06	June 2025 . . . . .	22,232,084.61	January 2030 . . . . .	8,354,190.59
December 2020 . . . . .	53,769,644.56	July 2025 . . . . .	21,858,672.62	February 2030 . . . . .	8,197,642.79
January 2021 . . . . .	52,922,369.39	August 2025 . . . . .	21,490,984.37	March 2030 . . . . .	8,043,617.08
February 2021 . . . . .	52,087,659.95	September 2025 . . . . .	21,128,936.25	April 2030 . . . . .	7,892,075.60
March 2021 . . . . .	51,265,336.19	October 2025 . . . . .	20,772,445.86	May 2030 . . . . .	7,742,981.06
April 2021 . . . . .	50,455,220.59	November 2025 . . . . .	20,421,431.94	June 2030 . . . . .	7,596,296.69
May 2021 . . . . .	49,657,138.14	December 2025 . . . . .	20,075,814.43	July 2030 . . . . .	7,451,986.26
June 2021 . . . . .	48,870,916.25	January 2026 . . . . .	19,735,514.36	August 2030 . . . . .	7,310,014.06
July 2021 . . . . .	48,096,384.79	February 2026 . . . . .	19,400,453.91	September 2030 . . . . .	7,170,344.89
August 2021 . . . . .	47,333,376.00	March 2026 . . . . .	19,070,556.36	October 2030 . . . . .	7,032,944.07
September 2021 . . . . .	46,581,724.47	April 2026 . . . . .	18,745,746.07	November 2030 . . . . .	6,897,777.41
October 2021 . . . . .	45,841,267.12	May 2026 . . . . .	18,425,948.51	December 2030 . . . . .	6,764,811.22
November 2021 . . . . .	45,111,843.16	June 2026 . . . . .	18,111,090.16	January 2031 . . . . .	6,634,012.30
December 2021 . . . . .	44,393,294.06	July 2026 . . . . .	17,801,098.59	February 2031 . . . . .	6,505,347.93
January 2022 . . . . .	43,685,463.52	August 2026 . . . . .	17,495,902.38	March 2031 . . . . .	6,378,785.86
February 2022 . . . . .	42,988,197.44	September 2026 . . . . .	17,195,431.12	April 2031 . . . . .	6,254,294.30
March 2022 . . . . .	42,301,343.87	October 2026 . . . . .	16,899,615.42	May 2031 . . . . .	6,131,841.95
April 2022 . . . . .	41,624,753.02	November 2026 . . . . .	16,608,386.87	June 2031 . . . . .	6,011,397.93
May 2022 . . . . .	40,958,277.18	December 2026 . . . . .	16,321,678.04	July 2031 . . . . .	5,892,931.82
June 2022 . . . . .	40,301,770.74	January 2027 . . . . .	16,039,422.45	August 2031 . . . . .	5,776,413.64
July 2022 . . . . .	39,655,090.13	February 2027 . . . . .	15,761,554.58	September 2031 . . . . .	5,661,813.86
August 2022 . . . . .	39,018,093.81	March 2027 . . . . .	15,488,009.83	October 2031 . . . . .	5,549,103.36
September 2022 . . . . .	38,390,642.21	April 2027 . . . . .	15,218,724.54	November 2031 . . . . .	5,438,253.45
October 2022 . . . . .	37,772,597.74	May 2027 . . . . .	14,953,635.95	December 2031 . . . . .	5,329,235.85
November 2022 . . . . .	37,163,824.75	June 2027 . . . . .	14,692,682.18	January 2032 . . . . .	5,222,022.70
December 2022 . . . . .	36,564,189.51	July 2027 . . . . .	14,435,802.27	February 2032 . . . . .	5,116,586.54
January 2023 . . . . .	35,973,560.13	August 2027 . . . . .	14,182,936.09	March 2032 . . . . .	5,012,900.32
February 2023 . . . . .	35,391,806.64	September 2027 . . . . .	13,934,024.39	April 2032 . . . . .	4,910,937.37
March 2023 . . . . .	34,818,800.85	October 2027 . . . . .	13,689,008.77	May 2032 . . . . .	4,810,671.40
April 2023 . . . . .	34,254,416.41	November 2027 . . . . .	13,447,831.65	June 2032 . . . . .	4,712,076.54
May 2023 . . . . .	33,698,528.73	December 2027 . . . . .	13,210,436.29	July 2032 . . . . .	4,615,127.26
June 2023 . . . . .	33,151,015.00	January 2028 . . . . .	12,976,766.76	August 2032 . . . . .	4,519,798.41
July 2023 . . . . .	32,611,754.11	February 2028 . . . . .	12,746,767.90	September 2032 . . . . .	4,426,065.22
August 2023 . . . . .	32,080,626.70	March 2028 . . . . .	12,520,385.39	October 2032 . . . . .	4,333,903.27
September 2023 . . . . .	31,557,515.05	April 2028 . . . . .	12,297,565.64	November 2032 . . . . .	4,243,288.50
October 2023 . . . . .	31,042,303.14	May 2028 . . . . .	12,078,255.85	December 2032 . . . . .	4,154,197.20
November 2023 . . . . .	30,534,876.57	June 2028 . . . . .	11,862,403.98	January 2033 . . . . .	4,066,606.01
December 2023 . . . . .	30,035,122.55	July 2028 . . . . .	11,649,958.73	February 2033 . . . . .	3,980,491.90
January 2024 . . . . .	29,542,929.89	August 2028 . . . . .	11,440,869.53	March 2033 . . . . .	3,895,832.19
February 2024 . . . . .	29,058,188.98	September 2028 . . . . .	11,235,086.54	April 2033 . . . . .	3,812,604.53
March 2024 . . . . .	28,580,791.75	October 2028 . . . . .	11,032,560.64	May 2033 . . . . .	3,730,786.88
April 2024 . . . . .	28,110,631.65	November 2028 . . . . .	10,833,243.40	June 2033 . . . . .	3,650,357.55
May 2024 . . . . .	27,647,603.65	December 2028 . . . . .	10,637,087.10	July 2033 . . . . .	3,571,295.14
June 2024 . . . . .	27,191,604.19	January 2029 . . . . .	10,444,044.69	August 2033 . . . . .	3,493,578.59
July 2024 . . . . .	26,742,531.20	February 2029 . . . . .	10,254,069.81	September 2033 . . . . .	3,417,187.13
August 2024 . . . . .	26,300,284.03	March 2029 . . . . .	10,067,116.76	October 2033 . . . . .	3,342,100.30
September 2024 . . . . .	25,864,763.47	April 2029 . . . . .	9,883,140.50	November 2033 . . . . .	3,268,297.93
October 2024 . . . . .	25,435,871.69	May 2029 . . . . .	9,702,096.62	December 2033 . . . . .	3,195,760.17
November 2024 . . . . .	25,013,512.28	June 2029 . . . . .	9,523,941.38	January 2034 . . . . .	3,124,467.44
December 2024 . . . . .	24,597,590.16	July 2029 . . . . .	9,348,631.63	February 2034 . . . . .	3,054,400.45
January 2025 . . . . .	24,188,011.64	August 2029 . . . . .	9,176,124.89	March 2034 . . . . .	2,985,540.21
February 2025 . . . . .	23,784,684.30	September 2029 . . . . .	9,006,379.23	April 2034 . . . . .	2,917,867.99
March 2025 . . . . .	23,387,517.09	October 2029 . . . . .	8,839,353.39	May 2034 . . . . .	2,851,365.34
April 2025 . . . . .	22,996,420.20	November 2029 . . . . .	8,675,006.64	June 2034 . . . . .	2,786,014.09

**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 2034 . . . . .	\$ 2,721,796.33	December 2036 . . . . .	\$ 1,280,820.45	May 2039 . . . . .	\$ 441,602.32
August 2034 . . . . .	2,658,694.41	January 2037 . . . . .	1,243,462.54	June 2039 . . . . .	420,366.51
September 2034 . . . . .	2,596,690.95	February 2037 . . . . .	1,206,796.85	July 2039 . . . . .	399,560.49
October 2034 . . . . .	2,535,768.82	March 2037 . . . . .	1,170,812.28	August 2039 . . . . .	379,177.14
November 2034 . . . . .	2,475,911.14	April 2037 . . . . .	1,135,497.89	September 2039 . . . . .	359,209.42
December 2034 . . . . .	2,417,101.29	May 2037 . . . . .	1,100,842.92	October 2039 . . . . .	339,650.40
January 2035 . . . . .	2,359,322.89	June 2037 . . . . .	1,066,836.76	November 2039 . . . . .	320,493.26
February 2035 . . . . .	2,302,559.79	July 2037 . . . . .	1,033,468.95	December 2039 . . . . .	301,731.30
March 2035 . . . . .	2,246,796.10	August 2037 . . . . .	1,000,729.22	January 2040 . . . . .	283,357.91
April 2035 . . . . .	2,192,016.14	September 2037 . . . . .	968,607.41	February 2040 . . . . .	265,366.56
May 2035 . . . . .	2,138,204.49	October 2037 . . . . .	937,093.55	March 2040 . . . . .	247,750.86
June 2035 . . . . .	2,085,345.93	November 2037 . . . . .	906,177.79	April 2040 . . . . .	230,504.48
July 2035 . . . . .	2,033,425.49	December 2037 . . . . .	875,850.46	May 2040 . . . . .	213,621.21
August 2035 . . . . .	1,982,428.40	January 2038 . . . . .	846,102.01	June 2040 . . . . .	197,094.94
September 2035 . . . . .	1,932,340.14	February 2038 . . . . .	816,923.05	July 2040 . . . . .	180,919.64
October 2035 . . . . .	1,883,146.36	March 2038 . . . . .	788,304.31	August 2040 . . . . .	165,089.37
November 2035 . . . . .	1,834,832.96	April 2038 . . . . .	760,236.68	September 2040 . . . . .	149,598.29
December 2035 . . . . .	1,787,386.04	May 2038 . . . . .	732,711.18	October 2040 . . . . .	134,440.65
January 2036 . . . . .	1,740,791.89	June 2038 . . . . .	705,718.97	November 2040 . . . . .	119,610.78
February 2036 . . . . .	1,695,037.03	July 2038 . . . . .	679,251.34	December 2040 . . . . .	105,103.11
March 2036 . . . . .	1,650,108.17	August 2038 . . . . .	653,299.70	January 2041 . . . . .	90,912.15
April 2036 . . . . .	1,605,992.20	September 2038 . . . . .	627,855.62	February 2041 . . . . .	77,032.49
May 2036 . . . . .	1,562,676.23	October 2038 . . . . .	602,910.77	March 2041 . . . . .	63,458.81
June 2036 . . . . .	1,520,147.56	November 2038 . . . . .	578,456.95	April 2041 . . . . .	50,185.87
July 2036 . . . . .	1,478,393.65	December 2038 . . . . .	554,486.10	May 2041 . . . . .	37,208.51
August 2036 . . . . .	1,437,402.18	January 2039 . . . . .	530,990.27	June 2041 . . . . .	24,521.65
September 2036 . . . . .	1,397,161.01	February 2039 . . . . .	507,961.62	July 2041 . . . . .	12,120.29
October 2036 . . . . .	1,357,658.15	March 2039 . . . . .	485,392.46	August 2041 and thereafter . . . . .	0.00
November 2036 . . . . .	1,318,881.84	April 2039 . . . . .	463,275.18		

**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 . . . . .	\$120,268,034.00	January 2014 . . . . .	\$102,911,032.98	October 2015 . . . . .	\$ 81,567,132.80
May 2012 . . . . .	119,739,347.00	February 2014 . . . . .	101,822,429.26	November 2015 . . . . .	80,626,594.59
June 2012 . . . . .	119,178,586.60	March 2014 . . . . .	100,741,355.25	December 2015 . . . . .	79,692,603.85
July 2012 . . . . .	118,586,025.80	April 2014 . . . . .	99,667,761.06	January 2016 . . . . .	78,765,117.08
August 2012 . . . . .	117,961,958.25	May 2014 . . . . .	98,601,597.11	February 2016 . . . . .	77,844,091.09
September 2012 . . . . .	117,306,697.98	June 2014 . . . . .	97,542,814.13	March 2016 . . . . .	76,929,482.95
October 2012 . . . . .	116,620,579.21	July 2014 . . . . .	96,491,363.21	April 2016 . . . . .	76,021,250.02
November 2012 . . . . .	115,903,956.01	August 2014 . . . . .	95,447,195.73	May 2016 . . . . .	75,119,349.95
December 2012 . . . . .	115,157,202.08	September 2014 . . . . .	94,410,263.40	June 2016 . . . . .	74,223,740.65
January 2013 . . . . .	114,380,710.42	October 2014 . . . . .	93,380,518.24	July 2016 . . . . .	73,334,380.31
February 2013 . . . . .	113,574,892.96	November 2014 . . . . .	92,357,912.58	August 2016 . . . . .	72,451,227.41
March 2013 . . . . .	112,740,180.26	December 2014 . . . . .	91,342,399.06	September 2016 . . . . .	71,574,240.66
April 2013 . . . . .	111,877,021.10	January 2015 . . . . .	90,333,930.65	October 2016 . . . . .	70,703,379.09
May 2013 . . . . .	110,985,882.11	February 2015 . . . . .	89,332,460.61	November 2016 . . . . .	69,838,601.96
June 2013 . . . . .	110,067,247.34	March 2015 . . . . .	88,337,942.50	December 2016 . . . . .	68,979,868.81
July 2013 . . . . .	109,121,617.83	April 2015 . . . . .	87,350,330.20	January 2017 . . . . .	68,127,139.46
August 2013 . . . . .	108,149,511.16	May 2015 . . . . .	86,369,577.87	February 2017 . . . . .	67,280,373.96
September 2013 . . . . .	107,151,460.98	June 2015 . . . . .	85,395,639.99	March 2017 . . . . .	66,439,532.65
October 2013 . . . . .	106,128,016.53	July 2015 . . . . .	84,428,471.34	April 2017 . . . . .	65,604,576.12
November 2013 . . . . .	105,079,742.13	August 2015 . . . . .	83,468,026.96	May 2017 . . . . .	64,775,465.21
December 2013 . . . . .	104,007,216.65	September 2015 . . . . .	82,514,262.23	June 2017 . . . . .	63,952,161.02

**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 2017 . . . . .	\$ 63,134,624.91	February 2022 . . . . .	\$ 27,551,566.54	September 2026 . . . . .	\$ 10,916,242.99
August 2017 . . . . .	62,322,818.49	March 2022 . . . . .	27,107,909.94	October 2026 . . . . .	10,725,913.32
September 2017 . . . . .	61,516,703.61	April 2022 . . . . .	26,670,906.69	November 2026 . . . . .	10,538,551.99
October 2017 . . . . .	60,716,242.40	May 2022 . . . . .	26,240,460.85	December 2026 . . . . .	10,354,115.24
November 2017 . . . . .	59,921,397.20	June 2022 . . . . .	25,816,477.85	January 2027 . . . . .	10,172,559.93
December 2017 . . . . .	59,132,130.62	July 2022 . . . . .	25,398,864.43	February 2027 . . . . .	9,993,843.54
January 2018 . . . . .	58,348,405.51	August 2022 . . . . .	24,987,528.67	March 2027 . . . . .	9,817,924.17
February 2018 . . . . .	57,570,184.96	September 2022 . . . . .	24,582,379.92	April 2027 . . . . .	9,644,760.49
March 2018 . . . . .	56,797,432.31	October 2022 . . . . .	24,183,328.82	May 2027 . . . . .	9,474,311.80
April 2018 . . . . .	56,030,111.11	November 2022 . . . . .	23,790,287.27	June 2027 . . . . .	9,306,537.95
May 2018 . . . . .	55,268,185.20	December 2022 . . . . .	23,403,168.41	July 2027 . . . . .	9,141,399.37
June 2018 . . . . .	54,511,618.60	January 2023 . . . . .	23,021,886.61	August 2027 . . . . .	8,978,857.06
July 2018 . . . . .	53,760,375.61	February 2023 . . . . .	22,646,357.43	September 2027 . . . . .	8,818,872.58
August 2018 . . . . .	53,014,420.75	March 2023 . . . . .	22,276,497.65	October 2027 . . . . .	8,661,408.05
September 2018 . . . . .	52,273,718.76	April 2023 . . . . .	21,912,225.19	November 2027 . . . . .	8,506,426.10
October 2018 . . . . .	51,538,234.62	May 2023 . . . . .	21,553,459.17	December 2027 . . . . .	8,353,889.93
November 2018 . . . . .	50,807,933.54	June 2023 . . . . .	21,200,119.81	January 2028 . . . . .	8,203,763.24
December 2018 . . . . .	50,082,780.96	July 2023 . . . . .	20,852,128.48	February 2028 . . . . .	8,056,010.27
January 2019 . . . . .	49,362,742.53	August 2023 . . . . .	20,509,407.66	March 2028 . . . . .	7,910,595.77
February 2019 . . . . .	48,647,784.15	September 2023 . . . . .	20,171,880.92	April 2028 . . . . .	7,767,484.99
March 2019 . . . . .	47,937,871.93	October 2023 . . . . .	19,839,472.92	May 2028 . . . . .	7,626,643.67
April 2019 . . . . .	47,232,972.20	November 2023 . . . . .	19,512,109.36	June 2028 . . . . .	7,488,038.05
May 2019 . . . . .	46,533,051.51	December 2023 . . . . .	19,189,717.01	July 2028 . . . . .	7,351,634.86
June 2019 . . . . .	45,838,076.64	January 2024 . . . . .	18,872,223.69	August 2028 . . . . .	7,217,401.31
July 2019 . . . . .	45,148,014.57	February 2024 . . . . .	18,559,558.20	September 2028 . . . . .	7,085,305.05
August 2019 . . . . .	44,462,832.50	March 2024 . . . . .	18,251,650.38	October 2028 . . . . .	6,955,314.24
September 2019 . . . . .	43,782,497.87	April 2024 . . . . .	17,948,431.05	November 2028 . . . . .	6,827,397.47
October 2019 . . . . .	43,106,978.30	May 2024 . . . . .	17,649,832.02	December 2028 . . . . .	6,701,523.78
November 2019 . . . . .	42,436,241.63	June 2024 . . . . .	17,355,786.06	January 2029 . . . . .	6,577,662.67
December 2019 . . . . .	41,771,186.45	July 2024 . . . . .	17,066,226.88	February 2029 . . . . .	6,455,784.07
January 2020 . . . . .	41,115,961.51	August 2024 . . . . .	16,781,089.14	March 2029 . . . . .	6,335,858.33
February 2020 . . . . .	40,470,426.28	September 2024 . . . . .	16,500,308.42	April 2029 . . . . .	6,217,856.26
March 2020 . . . . .	39,834,442.19	October 2024 . . . . .	16,223,821.23	May 2029 . . . . .	6,101,749.05
April 2020 . . . . .	39,207,872.62	November 2024 . . . . .	15,951,564.97	June 2029 . . . . .	5,987,508.34
May 2020 . . . . .	38,590,582.87	December 2024 . . . . .	15,683,477.91	July 2029 . . . . .	5,875,106.16
June 2020 . . . . .	37,982,440.13	January 2025 . . . . .	15,419,499.21	August 2029 . . . . .	5,764,514.94
July 2020 . . . . .	37,383,313.42	February 2025 . . . . .	15,159,568.91	September 2029 . . . . .	5,655,707.52
August 2020 . . . . .	36,793,073.64	March 2025 . . . . .	14,903,627.87	October 2029 . . . . .	5,548,657.13
September 2020 . . . . .	36,211,593.46	April 2025 . . . . .	14,651,617.81	November 2029 . . . . .	5,443,337.37
October 2020 . . . . .	35,638,747.37	May 2025 . . . . .	14,403,481.27	December 2029 . . . . .	5,339,722.25
November 2020 . . . . .	35,074,411.59	June 2025 . . . . .	14,159,161.61	January 2030 . . . . .	5,237,786.12
December 2020 . . . . .	34,518,464.11	July 2025 . . . . .	13,918,602.98	February 2030 . . . . .	5,137,503.72
January 2021 . . . . .	33,970,784.60	August 2025 . . . . .	13,681,750.35	March 2030 . . . . .	5,038,850.17
February 2021 . . . . .	33,431,254.43	September 2025 . . . . .	13,448,549.44	April 2030 . . . . .	4,941,800.92
March 2021 . . . . .	32,899,756.66	October 2025 . . . . .	13,218,946.77	May 2030 . . . . .	4,846,331.79
April 2021 . . . . .	32,376,175.94	November 2025 . . . . .	12,992,889.61	June 2030 . . . . .	4,752,418.94
May 2021 . . . . .	31,860,398.59	December 2025 . . . . .	12,770,325.98	July 2030 . . . . .	4,660,038.90
June 2021 . . . . .	31,352,312.50	January 2026 . . . . .	12,551,204.63	August 2030 . . . . .	4,569,168.51
July 2021 . . . . .	30,851,807.14	February 2026 . . . . .	12,335,475.04	September 2030 . . . . .	4,479,784.96
August 2021 . . . . .	30,358,773.54	March 2026 . . . . .	12,123,087.44	October 2030 . . . . .	4,391,865.76
September 2021 . . . . .	29,873,104.25	April 2026 . . . . .	11,913,992.73	November 2030 . . . . .	4,305,388.77
October 2021 . . . . .	29,394,693.34	May 2026 . . . . .	11,708,142.52	December 2030 . . . . .	4,220,332.14
November 2021 . . . . .	28,923,436.37	June 2026 . . . . .	11,505,489.13	January 2031 . . . . .	4,136,674.35
December 2021 . . . . .	28,459,230.36	July 2026 . . . . .	11,305,985.53	February 2031 . . . . .	4,054,394.21
January 2022 . . . . .	28,001,973.78	August 2026 . . . . .	11,109,585.38	March 2031 . . . . .	3,973,470.80

**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>
April 2031 . . . . .	\$ 3,893,883.54	August 2034 . . . . .	\$ 1,602,761.39	December 2037 . . . . .	\$ 478,039.25
May 2031 . . . . .	3,815,612.13	September 2034 . . . . .	1,563,443.82	January 2038 . . . . .	459,429.92
June 2031 . . . . .	3,738,636.56	October 2034 . . . . .	1,524,821.77	February 2038 . . . . .	441,185.19
July 2031 . . . . .	3,662,937.13	November 2034 . . . . .	1,486,884.32	March 2038 . . . . .	423,299.09
August 2031 . . . . .	3,588,494.41	December 2034 . . . . .	1,449,620.72	April 2038 . . . . .	405,765.74
September 2031 . . . . .	3,515,289.25	January 2035 . . . . .	1,413,020.35	May 2038 . . . . .	388,579.33
October 2031 . . . . .	3,443,302.80	February 2035 . . . . .	1,377,072.79	June 2038 . . . . .	371,734.16
November 2031 . . . . .	3,372,516.46	March 2035 . . . . .	1,341,767.74	July 2038 . . . . .	355,224.61
December 2031 . . . . .	3,302,911.92	April 2035 . . . . .	1,307,095.07	August 2038 . . . . .	339,045.14
January 2032 . . . . .	3,234,471.13	May 2035 . . . . .	1,273,044.80	September 2038 . . . . .	323,190.28
February 2032 . . . . .	3,167,176.29	June 2035 . . . . .	1,239,607.08	October 2038 . . . . .	307,654.69
March 2032 . . . . .	3,101,009.87	July 2035 . . . . .	1,206,772.24	November 2038 . . . . .	292,433.05
April 2032 . . . . .	3,035,954.61	August 2035 . . . . .	1,174,530.72	December 2038 . . . . .	277,520.18
May 2032 . . . . .	2,971,993.48	September 2035 . . . . .	1,142,873.11	January 2039 . . . . .	262,910.93
June 2032 . . . . .	2,909,109.71	October 2035 . . . . .	1,111,790.16	February 2039 . . . . .	248,600.25
July 2032 . . . . .	2,847,286.76	November 2035 . . . . .	1,081,272.74	March 2039 . . . . .	234,583.18
August 2032 . . . . .	2,786,508.36	December 2035 . . . . .	1,051,311.86	April 2039 . . . . .	220,854.81
September 2032 . . . . .	2,726,758.46	January 2036 . . . . .	1,021,898.66	May 2039 . . . . .	207,410.32
October 2032 . . . . .	2,668,021.23	February 2036 . . . . .	993,024.42	June 2039 . . . . .	194,244.96
November 2032 . . . . .	2,610,281.10	March 2036 . . . . .	964,680.54	July 2039 . . . . .	181,354.06
December 2032 . . . . .	2,553,522.71	April 2036 . . . . .	936,858.55	August 2039 . . . . .	168,733.00
January 2033 . . . . .	2,497,730.94	May 2036 . . . . .	909,550.12	September 2039 . . . . .	156,377.25
February 2033 . . . . .	2,442,890.86	June 2036 . . . . .	882,747.03	October 2039 . . . . .	144,282.36
March 2033 . . . . .	2,388,987.80	July 2036 . . . . .	856,441.19	November 2039 . . . . .	132,443.91
April 2033 . . . . .	2,336,007.28	August 2036 . . . . .	830,624.62	December 2039 . . . . .	120,857.59
May 2033 . . . . .	2,283,935.03	September 2036 . . . . .	805,289.48	January 2040 . . . . .	109,519.12
June 2033 . . . . .	2,232,757.01	October 2036 . . . . .	780,428.02	February 2040 . . . . .	98,424.32
July 2033 . . . . .	2,182,459.36	November 2036 . . . . .	756,032.64	March 2040 . . . . .	87,569.04
August 2033 . . . . .	2,133,028.44	December 2036 . . . . .	732,095.82	April 2040 . . . . .	76,949.23
September 2033 . . . . .	2,084,450.81	January 2037 . . . . .	708,610.18	May 2040 . . . . .	66,560.86
October 2033 . . . . .	2,036,713.22	February 2037 . . . . .	685,568.42	June 2040 . . . . .	56,400.01
November 2033 . . . . .	1,989,802.62	March 2037 . . . . .	662,963.39	July 2040 . . . . .	46,462.77
December 2033 . . . . .	1,943,706.16	April 2037 . . . . .	640,788.01	August 2040 . . . . .	36,745.34
January 2034 . . . . .	1,898,411.16	May 2037 . . . . .	619,035.33	September 2040 . . . . .	27,243.94
February 2034 . . . . .	1,853,905.14	June 2037 . . . . .	597,698.50	October 2040 . . . . .	17,954.87
March 2034 . . . . .	1,810,175.80	July 2037 . . . . .	576,770.76	November 2040 . . . . .	8,874.48
April 2034 . . . . .	1,767,211.03	August 2037 . . . . .	556,245.47	December 2040 and thereafter . . . . .	0.00
May 2034 . . . . .	1,724,998.87	September 2037 . . . . .	536,116.07		
June 2034 . . . . .	1,683,527.58	October 2037 . . . . .	516,376.12		
July 2034 . . . . .	1,642,785.56	November 2037 . . . . .	497,019.27		

**JQ Class Planned Balances**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
Initial Balance . . . . .	\$3,344,057.00	February 2013 . . . . .	\$2,973,284.35	December 2013 . . . . .	\$2,397,611.44
May 2012 . . . . .	3,317,749.63	March 2013 . . . . .	2,923,918.56	January 2014 . . . . .	2,331,402.77
June 2012 . . . . .	3,288,941.03	April 2013 . . . . .	2,872,543.32	February 2014 . . . . .	2,266,354.06
July 2012 . . . . .	3,257,665.88	May 2013 . . . . .	2,819,224.24	March 2014 . . . . .	2,202,452.53
August 2012 . . . . .	3,223,962.23	June 2013 . . . . .	2,764,029.65	April 2014 . . . . .	2,139,685.50
September 2012 . . . . .	3,187,871.46	July 2013 . . . . .	2,707,030.42	May 2014 . . . . .	2,078,040.43
October 2012 . . . . .	3,149,438.18	August 2013 . . . . .	2,648,299.89	June 2014 . . . . .	2,017,504.90
November 2012 . . . . .	3,108,710.29	September 2013 . . . . .	2,587,913.76	July 2014 . . . . .	1,958,066.57
December 2012 . . . . .	3,065,738.79	October 2013 . . . . .	2,525,949.94	August 2014 . . . . .	1,899,713.25
January 2013 . . . . .	3,020,577.77	November 2013 . . . . .	2,462,488.48	September 2014 . . . . .	1,842,432.85

**JQ Class (Continued)**

<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>	<u>Distribution Date</u>	<u>Planned Balance</u>
October 2014 . . . . .	\$1,786,213.40	June 2016 . . . . .	\$ 867,143.49	February 2018 . . . . .	\$ 282,894.23
November 2014 . . . . .	1,731,043.04	July 2016 . . . . .	830,628.03	March 2018 . . . . .	261,134.92
December 2014 . . . . .	1,676,910.02	August 2016 . . . . .	794,936.79	April 2018 . . . . .	240,023.87
January 2015 . . . . .	1,623,802.68	September 2016 . . . . .	760,060.16	May 2018 . . . . .	219,553.11
February 2015 . . . . .	1,571,709.50	October 2016 . . . . .	725,988.58	June 2018 . . . . .	199,714.81
March 2015 . . . . .	1,520,619.07	November 2016 . . . . .	692,712.62	July 2018 . . . . .	180,501.17
April 2015 . . . . .	1,470,520.05	December 2016 . . . . .	660,222.92	August 2018 . . . . .	161,904.49
May 2015 . . . . .	1,421,401.25	January 2017 . . . . .	628,510.21	September 2018 . . . . .	143,917.13
June 2015 . . . . .	1,373,251.55	February 2017 . . . . .	597,565.33	October 2018 . . . . .	126,531.55
July 2015 . . . . .	1,326,059.95	March 2017 . . . . .	567,379.18	November 2018 . . . . .	109,740.25
August 2015 . . . . .	1,279,815.58	April 2017 . . . . .	537,942.75	December 2018 . . . . .	93,535.83
September 2015 . . . . .	1,234,507.61	May 2017 . . . . .	509,247.14	January 2019 . . . . .	77,910.96
October 2015 . . . . .	1,190,125.36	June 2017 . . . . .	481,283.52	February 2019 . . . . .	62,858.36
November 2015 . . . . .	1,146,658.26	July 2017 . . . . .	454,043.14	March 2019 . . . . .	48,370.83
December 2015 . . . . .	1,104,095.80	August 2017 . . . . .	427,517.35	April 2019 . . . . .	34,441.26
January 2016 . . . . .	1,062,427.59	September 2017 . . . . .	401,697.56	May 2019 . . . . .	21,062.59
February 2016 . . . . .	1,021,643.34	October 2017 . . . . .	376,575.28	June 2019 . . . . .	8,227.84
March 2016 . . . . .	981,732.85	November 2017 . . . . .	352,142.10	July 2019 and thereafter . . . . .	0.00
April 2016 . . . . .	942,686.04	December 2017 . . . . .	328,389.68		
May 2016 . . . . .	904,492.88	January 2018 . . . . .	305,309.78		

**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 . . . . .	\$28,412,367.00	October 2014 . . . . .	\$20,126,072.91	April 2017 . . . . .	\$13,301,923.21
May 2012 . . . . .	28,155,490.39	November 2014 . . . . .	19,869,498.10	May 2017 . . . . .	13,103,135.85
June 2012 . . . . .	27,917,441.88	December 2014 . . . . .	19,615,085.11	June 2017 . . . . .	12,906,042.20
July 2012 . . . . .	27,671,410.80	January 2015 . . . . .	19,362,816.48	July 2017 . . . . .	12,710,628.50
August 2012 . . . . .	27,417,556.15	February 2015 . . . . .	19,112,674.86	August 2017 . . . . .	12,516,881.12
September 2012 . . . . .	27,156,042.71	March 2015 . . . . .	18,864,643.05	September 2017 . . . . .	12,324,786.50
October 2012 . . . . .	26,887,040.88	April 2015 . . . . .	18,618,703.99	October 2017 . . . . .	12,134,331.23
November 2012 . . . . .	26,610,726.44	May 2015 . . . . .	18,374,840.75	November 2017 . . . . .	11,945,501.98
December 2012 . . . . .	26,327,280.46	June 2015 . . . . .	18,133,036.55	December 2017 . . . . .	11,758,285.53
January 2013 . . . . .	26,036,888.99	July 2015 . . . . .	17,893,274.71	January 2018 . . . . .	11,572,668.78
February 2013 . . . . .	25,739,742.93	August 2015 . . . . .	17,655,538.72	February 2018 . . . . .	11,388,638.72
March 2013 . . . . .	25,436,037.81	September 2015 . . . . .	17,419,812.18	March 2018 . . . . .	11,206,182.45
April 2013 . . . . .	25,134,874.94	October 2015 . . . . .	17,186,078.82	April 2018 . . . . .	11,025,287.16
May 2013 . . . . .	24,836,233.84	November 2015 . . . . .	16,954,322.51	May 2018 . . . . .	10,845,940.15
June 2013 . . . . .	24,540,094.17	December 2015 . . . . .	16,724,527.23	June 2018 . . . . .	10,668,128.84
July 2013 . . . . .	24,246,435.76	January 2016 . . . . .	16,496,677.11	July 2018 . . . . .	10,491,840.72
August 2013 . . . . .	23,955,238.59	February 2016 . . . . .	16,270,756.40	August 2018 . . . . .	10,317,063.39
September 2013 . . . . .	23,666,482.82	March 2016 . . . . .	16,046,749.46	September 2018 . . . . .	10,143,784.57
October 2013 . . . . .	23,380,148.75	April 2016 . . . . .	15,824,640.79	October 2018 . . . . .	9,971,992.04
November 2013 . . . . .	23,096,216.83	May 2016 . . . . .	15,604,415.00	November 2018 . . . . .	9,802,670.10
December 2013 . . . . .	22,814,667.69	June 2016 . . . . .	15,386,056.84	December 2018 . . . . .	9,636,094.30
January 2014 . . . . .	22,535,482.10	July 2016 . . . . .	15,169,551.17	January 2019 . . . . .	9,472,221.33
February 2014 . . . . .	22,258,640.97	August 2016 . . . . .	14,954,882.98	February 2019 . . . . .	9,311,008.52
March 2014 . . . . .	21,984,125.39	September 2016 . . . . .	14,742,037.35	March 2019 . . . . .	9,152,413.90
April 2014 . . . . .	21,711,916.57	October 2016 . . . . .	14,530,999.52	April 2019 . . . . .	8,996,396.11
May 2014 . . . . .	21,441,995.89	November 2016 . . . . .	14,321,754.82	May 2019 . . . . .	8,842,914.46
June 2014 . . . . .	21,174,344.87	December 2016 . . . . .	14,114,288.70	June 2019 . . . . .	8,691,928.88
July 2014 . . . . .	20,908,945.17	January 2017 . . . . .	13,908,586.74	July 2019 . . . . .	8,543,399.92
August 2014 . . . . .	20,645,778.62	February 2017 . . . . .	13,704,634.62	August 2019 . . . . .	8,397,288.75
September 2014 . . . . .	20,384,827.17	March 2017 . . . . .	13,502,418.14	September 2019 . . . . .	8,253,557.13

**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 2019 . . . . .	\$ 8,112,167.44	May 2024 . . . . .	\$ 3,052,817.01	December 2028 . . . . .	\$ 1,061,170.34
November 2019 . . . . .	7,973,082.61	June 2024 . . . . .	2,997,283.10	January 2029 . . . . .	1,039,814.43
December 2019 . . . . .	7,836,266.16	July 2024 . . . . .	2,942,684.70	February 2029 . . . . .	1,018,836.32
January 2020 . . . . .	7,701,682.19	August 2024 . . . . .	2,889,006.69	March 2029 . . . . .	998,229.72
February 2020 . . . . .	7,569,295.34	September 2024 . . . . .	2,836,234.21	April 2029 . . . . .	977,988.47
March 2020 . . . . .	7,439,070.81	October 2024 . . . . .	2,784,352.63	May 2029 . . . . .	958,106.51
April 2020 . . . . .	7,310,974.33	November 2024 . . . . .	2,733,347.55	June 2029 . . . . .	938,577.84
May 2020 . . . . .	7,184,972.17	December 2024 . . . . .	2,683,204.79	July 2029 . . . . .	919,396.60
June 2020 . . . . .	7,061,031.13	January 2025 . . . . .	2,633,910.42	August 2029 . . . . .	900,557.01
July 2020 . . . . .	6,939,118.51	February 2025 . . . . .	2,585,450.68	September 2029 . . . . .	882,053.37
August 2020 . . . . .	6,819,202.13	March 2025 . . . . .	2,537,812.08	October 2029 . . . . .	863,880.07
September 2020 . . . . .	6,701,250.31	April 2025 . . . . .	2,490,981.31	November 2029 . . . . .	846,031.62
October 2020 . . . . .	6,585,231.87	May 2025 . . . . .	2,444,945.27	December 2029 . . . . .	828,502.59
November 2020 . . . . .	6,471,116.10	June 2025 . . . . .	2,399,691.09	January 2030 . . . . .	811,287.65
December 2020 . . . . .	6,358,872.78	July 2025 . . . . .	2,355,206.07	February 2030 . . . . .	794,381.54
January 2021 . . . . .	6,248,472.14	August 2025 . . . . .	2,311,477.75	March 2030 . . . . .	777,779.10
February 2021 . . . . .	6,139,884.91	September 2025 . . . . .	2,268,493.82	April 2030 . . . . .	761,475.26
March 2021 . . . . .	6,033,082.25	October 2025 . . . . .	2,226,242.21	May 2030 . . . . .	745,465.00
April 2021 . . . . .	5,928,035.77	November 2025 . . . . .	2,184,711.01	June 2030 . . . . .	729,743.42
May 2021 . . . . .	5,824,717.52	December 2025 . . . . .	2,143,888.51	July 2030 . . . . .	714,305.67
June 2021 . . . . .	5,723,100.01	January 2026 . . . . .	2,103,763.18	August 2030 . . . . .	699,146.98
July 2021 . . . . .	5,623,156.15	February 2026 . . . . .	2,064,323.68	September 2030 . . . . .	684,262.68
August 2021 . . . . .	5,524,859.28	March 2026 . . . . .	2,025,558.84	October 2030 . . . . .	669,648.15
September 2021 . . . . .	5,428,183.17	April 2026 . . . . .	1,987,457.67	November 2030 . . . . .	655,298.86
October 2021 . . . . .	5,333,101.98	May 2026 . . . . .	1,950,009.37	December 2030 . . . . .	641,210.35
November 2021 . . . . .	5,239,590.29	June 2026 . . . . .	1,913,203.27	January 2031 . . . . .	627,378.22
December 2021 . . . . .	5,147,623.06	July 2026 . . . . .	1,877,028.92	February 2031 . . . . .	613,798.15
January 2022 . . . . .	5,057,175.65	August 2026 . . . . .	1,841,475.99	March 2031 . . . . .	600,465.90
February 2022 . . . . .	4,968,223.81	September 2026 . . . . .	1,806,534.34	April 2031 . . . . .	587,377.28
March 2022 . . . . .	4,880,743.66	October 2026 . . . . .	1,772,193.99	May 2031 . . . . .	574,528.17
April 2022 . . . . .	4,794,711.70	November 2026 . . . . .	1,738,445.11	June 2031 . . . . .	561,914.54
May 2022 . . . . .	4,710,104.78	December 2026 . . . . .	1,705,278.03	July 2031 . . . . .	549,532.40
June 2022 . . . . .	4,626,900.14	January 2027 . . . . .	1,672,683.23	August 2031 . . . . .	537,377.84
July 2022 . . . . .	4,545,075.35	February 2027 . . . . .	1,640,651.33	September 2031 . . . . .	525,446.99
August 2022 . . . . .	4,464,608.35	March 2027 . . . . .	1,609,173.13	October 2031 . . . . .	513,736.06
September 2022 . . . . .	4,385,477.41	April 2027 . . . . .	1,578,239.56	November 2031 . . . . .	502,241.34
October 2022 . . . . .	4,307,661.14	May 2027 . . . . .	1,547,841.67	December 2031 . . . . .	490,959.14
November 2022 . . . . .	4,231,138.50	June 2027 . . . . .	1,517,970.69	January 2032 . . . . .	479,885.85
December 2022 . . . . .	4,155,888.77	July 2027 . . . . .	1,488,617.97	February 2032 . . . . .	469,017.93
January 2023 . . . . .	4,081,891.55	August 2027 . . . . .	1,459,775.00	March 2032 . . . . .	458,351.89
February 2023 . . . . .	4,009,126.76	September 2027 . . . . .	1,431,433.40	April 2032 . . . . .	447,884.27
March 2023 . . . . .	3,937,574.65	October 2027 . . . . .	1,403,584.94	May 2032 . . . . .	437,611.71
April 2023 . . . . .	3,867,215.75	November 2027 . . . . .	1,376,221.51	June 2032 . . . . .	427,530.87
May 2023 . . . . .	3,798,030.93	December 2027 . . . . .	1,349,335.11	July 2032 . . . . .	417,638.49
June 2023 . . . . .	3,730,001.34	January 2028 . . . . .	1,322,917.91	August 2032 . . . . .	407,931.34
July 2023 . . . . .	3,663,108.41	February 2028 . . . . .	1,296,962.17	September 2032 . . . . .	398,406.26
August 2023 . . . . .	3,597,333.90	March 2028 . . . . .	1,271,460.28	October 2032 . . . . .	389,060.12
September 2023 . . . . .	3,532,659.83	April 2028 . . . . .	1,246,404.76	November 2032 . . . . .	379,889.88
October 2023 . . . . .	3,469,068.50	May 2028 . . . . .	1,221,788.25	December 2032 . . . . .	370,892.51
November 2023 . . . . .	3,406,542.49	June 2028 . . . . .	1,197,603.49	January 2033 . . . . .	362,065.05
December 2023 . . . . .	3,345,064.67	July 2028 . . . . .	1,173,843.36	February 2033 . . . . .	353,404.57
January 2024 . . . . .	3,284,618.17	August 2028 . . . . .	1,150,500.84	March 2033 . . . . .	344,908.22
February 2024 . . . . .	3,225,186.37	September 2028 . . . . .	1,127,569.02	April 2033 . . . . .	336,573.17
March 2024 . . . . .	3,166,752.93	October 2028 . . . . .	1,105,041.10	May 2033 . . . . .	328,396.64
April 2024 . . . . .	3,109,301.75	November 2028 . . . . .	1,082,910.40	June 2033 . . . . .	320,375.90

**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 2033 . . . . .	\$ 312,508.27	December 2035 . . . . .	\$ 140,321.76	May 2038 . . . . .	\$ 45,547.02
August 2033 . . . . .	304,791.09	January 2036 . . . . .	135,993.10	June 2038 . . . . .	43,232.07
September 2033 . . . . .	297,221.78	February 2036 . . . . .	131,752.97	July 2038 . . . . .	40,969.17
October 2033 . . . . .	289,797.78	March 2036 . . . . .	127,599.78	August 2038 . . . . .	38,757.38
November 2033 . . . . .	282,516.57	April 2036 . . . . .	123,532.00	September 2038 . . . . .	36,595.73
December 2033 . . . . .	275,375.68	May 2036 . . . . .	119,548.10	October 2038 . . . . .	34,483.31
January 2034 . . . . .	268,372.67	June 2036 . . . . .	115,646.57	November 2038 . . . . .	32,419.18
February 2034 . . . . .	261,505.16	July 2036 . . . . .	111,825.94	December 2038 . . . . .	30,402.45
March 2034 . . . . .	254,770.79	August 2036 . . . . .	108,084.77	January 2039 . . . . .	28,432.24
April 2034 . . . . .	248,167.24	September 2036 . . . . .	104,421.62	February 2039 . . . . .	26,507.67
May 2034 . . . . .	241,692.23	October 2036 . . . . .	100,835.09	March 2039 . . . . .	24,627.90
June 2034 . . . . .	235,343.54	November 2036 . . . . .	97,323.81	April 2039 . . . . .	22,792.07
July 2034 . . . . .	229,118.95	December 2036 . . . . .	93,886.42	May 2039 . . . . .	20,999.37
August 2034 . . . . .	223,016.30	January 2037 . . . . .	90,521.58	June 2039 . . . . .	19,248.98
September 2034 . . . . .	217,033.45	February 2037 . . . . .	87,228.00	July 2039 . . . . .	17,540.11
October 2034 . . . . .	211,168.32	March 2037 . . . . .	84,004.37	August 2039 . . . . .	15,871.96
November 2034 . . . . .	205,418.84	April 2037 . . . . .	80,849.43	September 2039 . . . . .	14,243.77
December 2034 . . . . .	199,782.99	May 2037 . . . . .	77,761.93	October 2039 . . . . .	12,654.78
January 2035 . . . . .	194,258.76	June 2037 . . . . .	74,740.66	November 2039 . . . . .	11,104.25
February 2035 . . . . .	188,844.21	July 2037 . . . . .	71,784.40	December 2039 . . . . .	9,591.45
March 2035 . . . . .	183,537.40	August 2037 . . . . .	68,891.98	January 2040 . . . . .	8,115.65
April 2035 . . . . .	178,336.44	September 2037 . . . . .	66,062.23	February 2040 . . . . .	6,676.15
May 2035 . . . . .	173,239.45	October 2037 . . . . .	63,294.00	March 2040 . . . . .	5,272.25
June 2035 . . . . .	168,244.62	November 2037 . . . . .	60,586.18	April 2040 . . . . .	3,903.28
July 2035 . . . . .	163,350.13	December 2037 . . . . .	57,937.65	May 2040 . . . . .	2,568.55
August 2035 . . . . .	158,554.20	January 2038 . . . . .	55,347.33	June 2040 . . . . .	1,267.42
September 2035 . . . . .	153,855.11	February 2038 . . . . .	52,814.15	July 2040 and thereafter . . . . .	0.00
October 2035 . . . . .	149,251.12	March 2038 . . . . .	50,337.05		
November 2035 . . . . .	144,740.56	April 2038 . . . . .	47,915.02		

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

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

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**\$2,200,987,309**



**Guaranteed REMIC  
Pass-Through Certificates  
Fannie Mae REMIC Trust 2012-47**

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**PROSPECTUS SUPPLEMENT**

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**Goldman, Sachs & Co.**

**April 25, 2012**

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